



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
- All China Equity Portfolio
- China A Shares Equity Portfolio
- Low Volatility Total Return Equity Portfolio
- US Low Volatility Equity Portfolio
- Sustainable Climate Solutions Portfolio
- Global Low Carbon Equity Portfolio
- China Net Zero Solutions Portfolio
- Sustainable US Thematic Portfolio
- Diversity Champions Equity Portfolio
- Global ESG Improvers Portfolio
- Global Value Portfolio
- Security of the Future Portfolio
- Global Growth Portfolio
- European Growth Portfolio

Fixed Income

- Sustainable 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
- Event Driven Portfolio

Zeichnungen können nicht auf der Grundlage von Finanzberichten abgeschlossen werden. Zeichnungen sind nur gültig, wenn sie auf der Grundlage des Basisinformationsblatts (Key Information Document, KID) und des aktuellen Verkaufsprospekts in Verbindung mit dem Jahresbericht oder dem letzten Halbjahresbericht erfolgen, sofern dieser später veröffentlicht wurde.

Informationen zu Nachhaltigkeit, die gemäß Verordnung (EU) 2019/2088 (SFDR) erforderlich sind, sind im Abschnitt „Informationen für Anteilinhaber“ verfügbar.

Das [A/B] Logo ist eine Dienstleistungsmarke von AllianceBernstein, und AllianceBernstein® ist ein eingetragenes Warenzeichen, das mit Erlaubnis des Inhabers, AllianceBernstein L.P., verwendet wird.

	Seite
Bericht des Verwaltungsrats.....	1
Brief an die Anteilhaber.....	4
Wertentwicklung der Anteile	5
Verzeichnis der Anlagewerte.....	28
Zusammensetzung des Fondsvermögens.....	304
Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens.....	314
Umlaufende Anteile	324
Statistische Informationen	344
Anmerkungen zum Jahresabschluss	381
Tabelle 1 – Gebührenstruktur.....	411
Tabelle 2 – Portefeuilleumsatz.....	438
Bericht des unabhängigen Wirtschaftsprüfers	439
Informationen für die Anteilhaber (ungeprüft)	441

(Diese Seite wurde absichtlich frei gelassen.)

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. Darüber hinaus ist Herr Cruz Vorsitzender der 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 beaufsichtigt Herr Reimmel die Funktionen Legal, Investment Compliance, Fund and Discretionary Portfolio Management, Product Development and Management, Internal Audit und Corporate Accounting. Herr Reimmel ist seit 1998 als Rechtsanwalt in Luxemburg zugelassen. Vor seinem Eintritt bei AllianceBernstein (Luxembourg) S.à r.l. war er mehr als acht Jahre bei Elvinger Hoss Prussen, einer der führenden luxemburgischen Anwaltskanzleien, tätig, wo er bereits Mandate von AllianceBernstein betreute. Herr Reimmel ist zudem maßgeblich an der Auflegung und Restrukturierung aller europäischen OGAW und AIF von AllianceBernstein beteiligt. Darüber hinaus ist Herr Reimmel aktives Mitglied verschiedener ALFI-Arbeitsgruppen und Peer Groups und ehemaliges Mitglied des GFI-Ausschusses der CSSF. 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.

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.

Vincent Noto – Mitglied des Verwaltungsrats seit Oktober 2023

Herr Noto ist Senior Vice President und Director of Fund Compliance in der Rechts- und Compliance-Abteilung von AllianceBernstein L.P. („AB LP“). Herr Noto verfügt über mehr als 35 Jahre Erfahrung bei AB LP, unter anderem in leitenden Positionen in den Bereichen Global Fund Administration sowie Legal und Compliance. Von 1998 bis 2007 war er Controller für die 1940 Act Funds von AB LP und von 2015 bis 2022 Chief Compliance Officer für die 1940 Act Funds von AB. Seit 2011 führt er Schulungen zu UCITS-Vorschriften und -Richtlinien sowie zu den Vorschriften des Investment Company Act von 1940 („1940 Act“) für das Portfeuillemanagement durch. Seit 2011 beaufsichtigt Herr Noto die Einhaltung der Anlagevorschriften für die Co-Mingled Vehikel von AB LP, einschließlich europäischer UCITS. Herr Noto verfügt über umfangreiche Erfahrung in der Berichterstattung an Fondsverwaltungsräte zu folgenden Themen: Fondsverwaltung, Compliance-Angelegenheiten, Bewertung, Portfeuille-Handelsfragen, neue oder geänderte Richtlinien, Fondsauflegungen, Fondszusammenlegungen und neue Wertpapierarten. Im Laufe seiner Karriere

hat er umfangreiche Erfahrungen in den Bereichen Investment Compliance, Fondsverwaltung und -buchhaltung, Transferstelle und Produktentwicklung gesammelt. Herr Noto hat einen Bachelor-Abschluss in Rechnungswesen des St. Peters College und einen Master-Abschluss in Betriebswirtschaft mit Schwerpunkt Finanzen der Fairleigh Dickinson University.

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 2024 hatte der Fonds 52 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, Irland, 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**, Unabhängiges Verwaltungsratsmitglied
- **Vincent Noto**, Geschäftsführendes Verwaltungsratsmitglied**

* Zu Beginn des Berichtszeitraums war Scott Parkin Verwaltungsratsmitglied und trat am 4. August 2023 zurück.

** Herr Noto wurde am 26. Oktober 2023 zum Verwaltungsratsmitglied ernannt.

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 2023 eine Ad-hoc-Verwaltungsratssitzung statt.

Ereignisse während des Geschäftsjahres

- Das Portefeuille AB SICAV I – Short Duration Income Portfolio wurde aufgelöst. Der letzte offizielle Nettoinventarwert („NIW“) wurde am 22. Juni 2023 berechnet. Zum 31. Mai 2024 belief sich der Barsaldo für das Portefeuille auf \$3,583. Ein illiquides Wertpapier verbleibt zum Jahresende unverkauft bei der Registerstelle. Es gibt keinen öffentlichen Markt, auf dem das Wertpapier verkauft werden könnte.
- Das Portefeuille AB SICAV I – Asia Pacific Local Currency Debt Portfolio wurde aufgelöst. Der letzte offizielle NIW wurde am 26. September 2023 berechnet. Zum 31. Mai 2024 belief sich der Barsaldo für das Portefeuille auf \$4,554.
- Das Portefeuille AB SICAV I – Climate High Income Portfolio wurde aufgelöst. Der letzte offizielle NIW wurde am 26. Oktober 2023 berechnet. Zum 31. Mai 2024 belief sich der Barsaldo für das Portefeuille auf \$3,129.
- Der Verwaltungsrat hat beschlossen, die Einrichtung der neuen Portefeuilles innerhalb des Fonds zu genehmigen: AB SICAV I – Security of the Future Portfolio, AB SICAV I – Global Growth Portfolio und AB SICAV I – European Growth Portfolio. Die Portefeuilles nahmen ihre Tätigkeit jeweils am 19. Dezember 2023, 27. Februar 2024 und 27. Februar 2024 auf.
- Das Portefeuille AB SICAV I – Financial Credit Portfolio wurde aufgelöst. Der letzte offizielle NIW wurde am 23. Januar 2024 berechnet. Zum 31. Mai 2024 belief sich der Barsaldo für das Portefeuille auf \$58,581.
- Das Portefeuille AB SICAV I – Global ESG Improvers Portfolio wurde aufgelöst. Der letzte offizielle NIW wurde am 30. Januar 2024 berechnet. Zum 31. Mai 2024 belief sich der Barsaldo für das Portefeuille auf \$37,442.
- Der Verwaltungsrat hat beschlossen, die Neuklassifizierung der aktuellen Anteilklassen FD GBP, LQD und WD GBP des AB SICAV I – Security of the Future Portfolios in die Anteilklassen FNN GBP, LNN bzw. WNN GBP mit Wirkung zum 7. Februar 2024 zu genehmigen.
- Der Verwaltungsrat hat beschlossen, die Übertragung aller Vermögenswerte und Verbindlichkeiten (die „Zusammenlegung“) des AB FCP I – China Low Volatility Equity Portfolio auf AB SICAV I – All China Equity Portfolio zu genehmigen. Die Zusammenlegung erfolgte mit Wirkung zum 8. März 2024 zum Umtauschverhältnis von 1:1, mit Ausnahme der folgenden Anteilklassen: A, I und S1 mit einem Umtauschverhältnis von 1:3.8669, 1:4.5445 bzw. 1:0.7566. Der erste Handelstag innerhalb des Fonds war der 11. März 2024.

20. Juni 2024

Sehr geehrte Anteilnehmerinnen und Anteilnehmer,

der vorliegende Bericht bietet Ihnen eine aktuelle Übersicht über AB SICAV I (der „Fonds“) für den Jahresberichtszeitraum zum 31. Mai 2024.

US-Aktien, internationale Aktien und Schwellenmarkt-Aktien sind in dem Zwölfmonatszeitraum zum 31. Mai 2024 gestiegen. In der ersten Hälfte des Berichtszeitraums begannen die Zentralbanken – angeführt von der US-Notenbank –, ihre Zinserhöhungen zu verlangsamen und dann zu pausieren, bekräftigten jedoch erneut ihre restriktive Rhetorik „längerfristig höher“, die zu Phasen erhöhter Aktienmarktvolatilität führte. Im Oktober belasteten Gegenwind durch höhere Renditen bei Staatsanleihen, Konflikte im Nahen Osten und die Sorge, dass die Stärke der Wirtschaft eine weitere Straffung rechtfertigen könnte, die Stimmung der Anleger weltweit und führten zu kurzfristigen Korrekturen bei allen wichtigen Indizes. Die globalen Aktienmärkte setzten im November zu einer Rally an, da die Erwartungen einer weichen Landung in den USA an Dynamik gewannen. Eine Reihe von stabileren Inflationswerten im ersten Quartal 2024 dämpfte jedoch die Erwartungen bezüglich einer Zinssenkung, da der Inflationenkampf der Fed ins Stocken geriet und die Hoffnung auf eine erste Zinssenkung im Juni nachließ.

Trotz einer starken Gewinnsaison für das erste Quartal gaben die Aktien im weiteren Monatsverlauf einige Gewinne wieder ab, nachdem unerwartet starke Wirtschaftsdaten weiterhin die Bedenken unterstützten, dass die Zinsen längerfristig höher bleiben könnten. Obwohl die Aktienmärkte in den Schwellenländern sich in diesem Zeitraum ebenfalls erholten, belasteten Chinas schleppende Konjunkturerholung, der problematische Immobiliensektor und das Fehlen wichtiger fiskalischer Impulse die Performance der Schwellenländer. An den Large-Cap-Märkten legten sowohl Wachstums- als auch Substanzwerte zu, wobei Wachstumswerte deutlich besser abschnitten als Substanzwerte, angeführt vom Technologiesektor und der Euphorie in Bezug auf künstliche Intelligenz. Large-Cap-Aktien entwickelten sich besser als Small-Cap-Aktien, obwohl beide in absoluten Zahlen stiegen.

Die Renditen festverzinslicher Staatsanleihen waren in allen wichtigen Industriemärkten äußerst volatil, und die Renditen der Staatsanleihen aus Industriemärkten begannen, sich aufgrund des Wachstums der einzelnen Länder, der Inflationserwartungen und der Entscheidungen der Zentralbanken unterschiedlich zu entwickeln. Die meisten Zentralbanken hoben die Zinssätze erheblich an, um die Inflation zu bekämpfen, setzten dann weitere Zinsanhebungen aus und befinden sich nun kurz vor einer geldpolitischen Lockerung, wenn auch mit geringeren Erwartungen in Bezug auf die Anzahl und das Ausmaß der Zinssenkungen für 2024. Die Renditen der Staatsanleihen waren insgesamt positiv, wobei die höchste Rendite in Italien erzielt wurde, während die Renditen der US-Staatsanleihen in den USA mit Verlusten hinterherhinkten.

Insgesamt übertrafen die Investment-Grade-Unternehmensanleihen der Industriemärkte deutlich die Staatsanleihen mit Gewinnen, auch in den USA und der Eurozone. Hochverzinsliche Unternehmensanleihen entwickelten sich positiv und übertrafen Staatsanleihen deutlich – insbesondere in der Eurozone und den USA. Staatsanleihen der Schwellenländer in Hartwährung übertrafen die Staatsanleihen der Industrieländer deutlich, allen voran die Renditen hochverzinslicher Staatsanleihen. Unternehmensanleihen der Schwellenländer in Hartwährung erzielten starke relative positive Renditen und übertrafen Unternehmensanleihen aus Industrieländern nach Bonität. Staatsanleihen in Lokalwährung übertrafen auch Staatsanleihen aus Industrieländern, hinkten jedoch hinter anderen Kreditrisikosektoren hinterher, da sich der US-Dollar im Berichtszeitraum gegenüber den Währungen von Industrie- und Schwellenländern durchwachsen zeigte.

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>
<u>International Health Care Portfolio</u>				
Klasse				
A	10.23%	14.84%	2.58%	835.50%
A EUR.....	10.58%	13.13%	3.03%	205.11%
A EUR H.....	9.22%	12.43%	-1.05%	47.73%
A SGD.....	11.35%	14.75%	1.25%	223.57%
A SGD H.....	9.17%	12.58%	–	15.13%
AD.....	10.27%	14.84%	2.62%	63.62%
AD AUD H.....	9.38%	12.78%	0.56%	12.86%
AX.....	10.51%	15.42%	3.10%	6662.40%
B	9.68%	13.70%	1.56%	602.07%
B SGD.....	10.79%	13.61%	0.25%	172.26%
BX.....	10.51%	15.42%	3.10%	1082.63%
C	9.99%	14.33%	2.12%	256.20%
C EUR.....	10.34%	12.63%	2.56%	174.30%
ED.....	9.68%	13.72%	1.55%	73.18%
ED AUD H.....	8.81%	11.66%	-0.48%	7.36%
I.....	10.67%	15.77%	3.41%	512.08%
I EUR.....	11.03%	14.04%	3.85%	268.22%
I GBP.....	9.61%	12.97%	4.76%	67.27%
S1.....	10.78%	15.99%	3.59%	142.32%
S1 EUR.....	11.13%	14.26%	4.05%	150.38%
S1 GBP.....	9.75%	13.23%	4.95%	15.57%
S14.....	10.94%	16.34%	–	22.77%
S14 GBP.....	9.91%	13.57%	5.26%	66.85%
S1NN.....	9.30%(1)	–	–	9.30%
S1NN EUR.....	9.21%(2)	–	–	9.21%
S1NN GBP.....	9.74%	11.38%(3)	–	11.38%
<u>International Technology Portfolio</u>				
Klasse				
A	24.73%	35.66%	10.47%	1201.22%
A AUD H.....	23.69%	32.86%	6.27%	5.13%
A EUR.....	25.12%	33.64%	10.95%	243.07%
A PLN H.....	24.52%	35.53%	12.26%	110.91%
A SGD.....	25.99%	35.55%	9.03%	483.15%
B	24.11%	34.32%	9.37%	876.46%
C	24.45%	35.06%	9.97%	190.10%
C EUR.....	24.84%	33.04%	10.45%	208.97%
E	24.12%	34.35%	9.37%	119.53%
E AUD H.....	23.11%	31.64%	5.24%	-1.27%
I.....	25.23%	36.75%	11.35%	10512.86%
I EUR.....	25.62%	34.71%	11.84%	314.25%
S1.....	25.38%	37.09%	11.63%	380.80%
S1 EUR.....	25.75%	35.02%	12.12%	487.35%
S14.....	25.57%	37.51%	–	57.23%
<u>Global Real Estate Securities Portfolio</u>				
Klasse				
A	4.91%	6.60%	-15.18%	186.50%
A EUR.....	5.21%	5.02%	-14.82%	114.89%
AD.....	4.90%	6.54%	-15.15%	24.14%
AD AUD H.....	3.69%	4.21%	-18.15%	11.47%
AD NZD H.....	4.43%	5.55%	-17.32%	19.76%
AD SGD H.....	3.82%	4.36%	-16.59%	14.14%
B	4.40%	5.56%	-16.05%	117.89%
C	4.61%	6.11%	-15.56%	28.60%
C EUR.....	4.99%	4.51%	–	5.13%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Global Real Estate Securities Portfolio (Fortsetzung)				
Klasse				
I	5.30%	7.43%	-14.48%	256.22%
I EUR	5.62%	5.82%	-14.12%	152.03%
ID	5.36%	7.46%	-14.48%	19.94%
S1	5.54%	2.06%(4)	–	2.06%
S1 EUR	5.88%	6.28%	-13.72%	90.85%
S1 GBP	4.56%	5.32%	-13.00%	102.99%
S1L	5.54%	7.93%	–	5.27%
Sustainable Global Thematic Portfolio				
Klasse				
A	9.65%	14.83%	-3.59%	310.40%
A AUD H	8.74%	12.64%	-6.76%	203.67%
A CAD H	9.27%	13.93%	-4.71%	1.40%
A EUR	10.01%	13.13%	-3.19%	116.24%
A EUR H	8.62%	12.37%	-7.31%	97.47%
A GBP	8.63%	12.11%	-2.34%	191.06%
A HKD	9.77%	14.69%	-3.80%	181.14%
A SGD	10.76%	14.74%	-4.84%	127.74%
A SGD H	8.64%	12.63%	-5.19%	108.73%
AN	9.66%	14.84%	-3.58%	182.48%
AX	9.64%	14.83%	-3.60%	654.83%
AX EUR	9.99%	13.13%	-3.19%	107.24%
AX SGD	10.75%	14.74%	-4.84%	73.44%
AXX	9.92%	15.42%	-3.11%	1292.60%
B	9.13%	13.72%	-4.57%	210.80%
BX	9.10%	13.70%	-4.55%	468.56%
BX EUR	9.45%	12.00%	-4.14%	59.49%
BX SGD	10.20%	13.61%	-5.80%	47.38%
BXX	9.92%	15.42%	-3.12%	1090.30%
C	9.38%	14.30%	-4.01%	164.33%
CX	9.39%	14.31%	-4.02%	130.42%
CX EUR	9.73%	12.62%	-3.60%	81.51%
E	9.11%	13.74%	-4.57%	-3.40%
E AUD H	8.22%	11.48%	-7.66%	-11.33%
I	10.10%	15.78%	-2.83%	413.70%
I AUD	9.30%	13.15%	7.21%	22.20%
I AUD H	9.20%	13.59%	-6.04%	-5.80%
I EUR	10.43%	14.02%	-2.40%	160.77%
I EUR H	9.08%	13.29%	-6.56%	119.33%
I GBP	9.06%	13.00%	-1.57%	223.85%
I HKD	10.22%	15.63%	-3.04%	215.93%
I SGD H	9.10%	13.60%	-4.39%	-2.25%
IN	10.09%	15.77%	-2.83%	216.83%
IN EUR	10.47%	14.08%	-2.35%	338.39%
INN	10.13%	15.74%	-2.82%	-12.27%
IX	10.09%	15.77%	-2.83%	500.96%
IX EUR	10.43%	14.05%	-2.41%	143.32%
IX SGD	11.19%	15.67%	-4.09%	104.74%
S	10.63%	16.94%	-1.87%	276.07%
S GBP	9.59%	14.15%	-0.61%	225.33%
S1	10.26%	16.12%	-2.56%	239.60%
S1 AUD	9.48%	13.52%	7.51%	21.01%
S1 AUD H	9.36%	13.92%	-5.80%	-3.82%
S1 EUR	10.58%	14.38%	-2.15%	369.77%
S1 EUR HP	10.00%	14.80%	-6.65%	0.59%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Sustainable Global Thematic Portfolio (Fortsetzung)</u>				
Klasse				
S1 GBP	9.21%	8.92%(5)	–	8.92%
S1 JPY	16.94%	31.06%	5.46%	65.05%
S1 NZD	10.46%	13.80%	5.44%	-1.48%
S1X SGD	11.36%	16.02%	-3.83%	95.72%
SD	10.63%	16.93%	-1.88%	173.76%
SX GBP	9.60%	14.16%	-0.60%	321.82%
<u>India Growth Portfolio</u>				
Klasse				
A	12.26%	24.09%	1.03%	137.08%
A EUR	12.62%	22.23%	1.47%	201.13%
A HKD	12.39%	23.92%	0.81%	95.33%
A PLN H	12.17%	24.57%	4.60%	33.31%
A SGD H	11.21%	21.76%	0.15%	57.40%
AD AUD H	11.25%	21.70%	-0.37%	37.37%
AX	12.38%	24.33%	1.23%	2041.50%
AX EUR	12.73%	22.48%	1.67%	677.20%
B	12.26%	24.06%	0.93%	120.05%
BX	11.81%	23.10%	0.23%	1484.50%
BX EUR	12.18%	21.27%	0.66%	514.60%
C	12.01%	23.53%	0.58%	104.09%
I	12.71%	25.08%	1.84%	3333.19%
I EUR	13.08%	23.23%	2.29%	770.72%
S	13.28%	26.36%	3.00%	67.80%
S1	12.73%	25.20%	2.00%	70.60%
S1 EUR	13.09%	23.33%	2.41%	91.09%
<u>Sustainable Euro High Yield Portfolio</u>				
Klasse				
A	4.99%	10.67%	-2.48%	79.58%
A USD	4.64%	12.30%	-2.90%	42.81%
A2	5.01%	10.64%	-2.44%	80.20%
A2 CHF H	3.71%	8.05%	-3.32%	15.40%
A2 PLN H	6.09%	13.47%	3.77%	18.93%
A2 USD	4.67%	12.33%	-2.86%	43.05%
A2 USD H	5.86%	12.57%	0.49%	38.53%
AA	5.06%	10.65%	-2.39%	23.84%
AA AUD H	5.11%	11.06%	-1.53%	41.49%
AA USD H	5.91%	12.67%	0.52%	45.03%
AR	5.02%	10.68%	-2.48%	18.03%
AT	5.06%	10.66%	-2.39%	80.26%
AT USD	4.69%	12.38%	-4.94%	40.04%
AT USD H	5.87%	12.59%	0.50%	45.27%
C	4.77%	10.11%	-2.86%	68.51%
C USD	4.34%	11.72%	-3.29%	34.16%
C2	4.75%	10.16%	-2.91%	69.20%
I	5.44%	11.55%	-1.53%	95.53%
I USD	4.93%	12.95%	-2.30%	54.50%
I2	5.30%	11.27%	-1.87%	94.87%
I2 CHF H	3.98%	8.66%	-2.77%	22.07%
I2 GBP H	5.92%	12.71%	-0.57%	31.27%
I2 USD	4.93%	12.92%	-2.29%	54.66%
I2 USD H	6.19%	13.31%	1.01%	50.93%
IT USD H	6.17%	13.34%	1.16%	53.46%
NT USD H	5.65%	12.19%	-0.04%	38.79%
S	5.64%	12.04%	-1.18%	118.33%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Sustainable Euro High Yield Portfolio (Fortsetzung)				
Klasse				
S USD.....	5.30%	13.73%	-1.61%	73.23%
S1	5.38%	11.46%	-1.71%	100.93%
S1 USD.....	5.04%	13.18%	-2.13%	59.53%
S1 USD H.....	6.22%	13.42%	1.22%	57.20%
US Small and Mid-Cap Portfolio				
Klasse				
A	14.98%	24.02%	-9.76%	219.73%
A AUD H	13.80%	21.40%	-12.59%	55.07%
A EUR.....	15.35%	22.17%	-9.35%	302.83%
A EUR H.....	13.82%	21.18%	-12.94%	171.20%
C	14.73%	23.48%	-10.17%	200.13%
C EUR.....	15.09%	21.64%	-9.79%	278.12%
I.....	15.46%	25.02%	-9.03%	258.47%
I EUR	15.80%	23.14%	-8.63%	351.69%
I EUR H	14.41%	22.32%	-12.06%	203.27%
I GBP	14.53%	22.25%	-7.88%	12.47%
INN GBP.....	14.53%	22.46%	-	16.83%
S1	15.62%	25.41%	-8.75%	273.14%
S1 EUR.....	15.99%	23.52%	-8.36%	370.10%
S1 EUR H.....	14.44%	22.62%	-	9.41%
S1 GBP.....	14.54%	11.13%(5)	-	11.13%
S1NN GBP.....	14.40%	22.11%	-	16.48%
Emerging Markets Multi-Asset Portfolio				
Klasse				
A	13.53%	21.24%	-8.62%	19.13%
A AUD H	12.66%	19.01%	-11.17%	28.13%
A CAD H	13.14%	20.28%	-9.68%	25.73%
A CHF H.....	11.43%	16.27%	-12.16%	-10.93%
A EUR.....	13.90%	19.43%	-8.25%	57.31%
A EUR H.....	12.55%	18.73%	-11.82%	-4.93%
A GBP H.....	13.29%	20.25%	-10.69%	4.53%
A HKD	13.65%	21.10%	-8.83%	46.44%
A SGD H.....	12.55%	18.81%	-9.96%	23.80%
AD.....	13.51%	21.28%	-8.65%	28.93%
AD AUD H.....	12.61%	18.96%	-11.10%	19.51%
AD CAD H.....	13.15%	20.24%	-9.68%	17.66%
AD EUR H.....	12.43%	18.71%	-11.81%	4.51%
AD GBP H.....	13.22%	20.16%	-10.62%	13.87%
AD HKD.....	13.65%	21.07%	-8.82%	29.92%
AD RMB H.....	12.05%	17.91%	-11.03%	12.34%
AD SGD H.....	12.52%	18.84%	-10.00%	24.38%
AD ZAR H.....	14.78%	23.86%	-6.96%	104.36%
AR.....	13.44%	21.24%	-8.65%	28.08%
AR EUR H.....	12.61%	18.90%	-11.84%	8.17%
C	13.23%	20.69%	-9.05%	12.40%
ED.....	12.99%	20.08%	-9.48%	3.56%
ED AUD H.....	12.19%	17.88%	-12.00%	-3.19%
ED ZAR H.....	14.29%	22.67%	-7.86%	23.96%
I.....	13.94%	22.21%	-7.93%	32.40%
I CHF H.....	11.82%	17.14%	-11.39%	-1.60%
I EUR	14.30%	20.39%	-7.54%	74.79%
I EUR H.....	12.94%	19.76%	-11.13%	5.87%
I GBP	12.96%	19.33%	-6.73%	15.67%
I GBP H.....	13.68%	21.21%	-9.99%	15.80%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Emerging Markets Multi-Asset Portfolio (Fortsetzung)</u>				
Klasse				
ID	14.00%	22.28%	-7.91%	50.38%
ID GBP H	13.73%	21.23%	-9.98%	4.84%
N	13.26%	20.73%	-9.06%	19.60%
S	14.50%	23.34%	-7.03%	50.07%
S GBP	13.48%	20.44%	-5.78%	92.38%
S GBP H	14.23%	22.37%	-9.10%	46.60%
S1	14.05%	22.44%	-7.79%	35.33%
S1 GBP	12.98%	19.42%	-6.58%	73.34%
S1 GBP H	13.77%	17.82%(5)	-	17.82%
S1D	14.05%	22.40%	-7.78%	14.92%
SD	14.50%	23.38%	-7.04%	66.77%
<u>RMB Income Plus Portfolio</u>				
Klasse				
A2	4.90%	4.41%	0.01%	44.68%
A2 CHF	6.87%	1.96%	-11.20%	46.10%
A2 EUR	3.95%	0.82%	-5.92%	68.37%
A2 GBP	2.62%	-0.51%	-4.48%	65.16%
A2 HKD	3.39%	2.27%	-6.55%	30.21%
A2 SGD	4.46%	2.28%	-7.45%	40.51%
A2 USD	3.27%	2.47%	-6.36%	29.43%
AA HKD H	1.41%(6)	-	-	1.41%
AA USD H	1.68%(6)	-	-	1.68%
AR EUR	4.01%	0.94%	-6.00%	12.43%
AT	4.90%	4.43%	0.01%	44.73%
AT HKD	3.40%	2.28%	-6.54%	30.21%
AT SGD	4.45%	2.22%	-7.44%	40.47%
AT USD	3.28%	2.43%	-6.35%	29.39%
C2 USD	3.07%	2.01%	-6.78%	21.06%
CT USD	3.04%	2.09%	-6.80%	21.21%
I2	5.20%	4.99%	0.56%	55.44%
I2 CHF	7.19%	2.52%	-10.68%	56.82%
I2 EUR	4.21%	1.38%	-5.43%	80.90%
I2 GBP	2.93%	0.12%	-4.05%	77.29%
I2 HKD	3.67%	2.83%	-6.03%	39.91%
I2 USD	3.58%	3.03%	-5.85%	39.05%
IA HKD H	1.52%(6)	-	-	1.52%
IA USD H	1.75%(6)	-	-	1.75%
IT	5.21%	5.05%	0.56%	55.79%
IT SGD	4.79%	2.86%	-6.93%	8.69%
IT USD	3.51%	3.00%	-5.82%	37.99%
S USD	3.90%	3.71%	-5.24%	52.44%
S1 EUR	4.29%	1.51%	-5.33%	84.55%
S1 USD	3.61%	3.17%	-5.79%	41.84%
W2	5.28%	5.16%	0.73%	16.71%
W2 CHF	7.24%	2.66%	-10.52%	-1.94%
<u>Short Duration High Yield Portfolio</u>				
Klasse				
A2	4.49%	9.25%	0.37%	56.73%
A2 CHF H	2.34%	4.79%	-3.47%	10.87%
A2 EUR H	3.60%	7.23%	-2.46%	30.53%
A2 GBP H	4.28%	8.68%	-1.10%	42.80%
A2 HKD	4.60%	9.12%	0.15%	53.81%
AA	4.50%	9.22%	0.40%	36.40%
AA AUD H	3.73%	7.65%	-1.27%	33.35%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Short Duration High Yield Portfolio (Fortsetzung)				
Klasse				
AI	4.47%	9.24%	0.43%	9.23%
AI AUD H	3.71%	7.63%	-1.34%	5.59%
AR EUR H	3.61%	7.31%	-2.52%	12.87%
AT	4.49%	9.24%	0.39%	56.75%
AT AUD H	3.68%	7.61%	-1.34%	55.93%
AT CAD H	4.14%	8.49%	-0.20%	42.77%
AT EUR H	3.61%	7.24%	-2.46%	30.26%
AT GBP H	4.29%	8.71%	-1.09%	42.61%
AT HKD	4.60%	9.11%	0.16%	53.83%
AT SGD H	3.55%	7.41%	-0.52%	45.12%
B2	3.92%	8.16%	-0.62%	37.87%
BT	3.97%	8.16%	-0.64%	37.91%
C2	4.28%	8.78%	-0.05%	47.93%
CT	4.28%	8.81%	-0.07%	37.85%
EI	4.22%	8.68%	-0.09%	8.08%
EI AUD H	3.50%	7.03%	-1.75%	4.57%
I2	4.73%	9.85%	0.92%	68.07%
I2 CHF H	2.66%	5.41%	-2.94%	18.27%
I2 EUR H	3.91%	7.91%	-1.91%	40.07%
I2 GBP H	4.55%	9.33%	-0.62%	53.07%
IT	4.80%	9.88%	0.94%	56.52%
IT GBP H	4.55%	9.41%	-0.61%	30.47%
IT SGD H	3.89%	7.96%	0.02%	35.69%
N2	4.21%	8.67%	-0.16%	33.73%
NT	4.16%	8.63%	-0.16%	33.80%
S	5.13%	10.64%	1.59%	84.40%
S1	4.86%	10.03%	1.12%	72.67%
S1 EUR H	4.01%	5.88%(4)	-	5.88%
S1 GBP H	4.70%	8.19%(7)	-	8.19%
S1T	4.86%	7.51%(4)	-	7.51%
W2 CHF H	2.76%	5.60%	-2.76%	6.80%
Select US Equity Portfolio				
Klasse				
A	17.31%	26.98%	-0.10%	330.14%
A AUD H	16.51%	24.79%	-2.49%	102.33%
A CHF H	15.09%	21.82%	-4.49%	126.27%
A CZK H	17.56%	27.48%	1.55%	84.15%
A EUR	17.68%	25.11%	0.31%	378.66%
A EUR H	16.36%	24.49%	-3.82%	252.74%
A GBP H	16.94%	25.97%	-2.25%	279.27%
A HKD	17.46%	26.84%	-0.32%	321.06%
A PLN	15.53%	18.15%	-0.90%	30.33%
A PLN H	17.45%	27.29%	2.31%	85.25%
A SGD H	16.30%	24.71%	-1.37%	289.60%
AR	17.28%	26.95%	-0.10%	156.50%
AR EUR H	16.39%	24.50%	-3.84%	114.88%
C	17.05%	26.42%	-0.55%	267.14%
FX	18.16%	28.83%	1.33%	391.87%
FX EUR H	17.19%	26.30%	-2.44%	297.67%
I	17.79%	28.02%	0.70%	375.54%
I AUD H	16.98%	25.76%	-	21.73%
I CHF H	15.57%	22.83%	-3.71%	146.40%
I EUR	18.16%	26.12%	1.12%	427.45%
I EUR H	16.85%	25.50%	-3.06%	290.14%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Select US Equity Portfolio (Fortsetzung)				
Klasse				
I GBP H	17.39%	26.97%	-1.47%	319.87%
I SGD H	16.80%	25.73%	-0.55%	219.87%
N	17.04%	26.41%	-0.55%	250.74%
S	18.45%	29.46%	1.84%	450.27%
S1	18.02%	28.50%	1.09%	400.47%
S1 EUR	18.38%	26.59%	1.50%	129.04%
S1 EUR H	17.06%	25.96%	-2.70%	314.00%
S1 GBP H	17.65%	27.48%	-1.08%	342.54%
W	18.10%	28.71%	1.23%	188.40%
W CHF H	15.88%	23.49%	-3.20%	126.73%
W EUR	18.46%	26.78%	1.68%	198.13%
W EUR H	17.11%	26.13%	-2.44%	139.07%
W GBP H	17.73%	27.68%	-0.90%	152.73%
W SGD H	17.08%	26.40%	-0.06%	167.80%
Global Plus Fixed Income Portfolio				
Klasse				
1	2.27%	3.08%	-1.82%	74.27%
1D EUR H	1.38%	1.11%	-4.62%	35.37%
1D GBP H	2.03%	2.50%	-3.26%	60.64%
2	2.29%	3.13%	-1.77%	75.67%
2 EUR H	1.47%	1.18%	-4.59%	42.87%
2 GBP H	2.09%	2.55%	-3.15%	66.00%
A2	1.99%	2.58%	-2.24%	19.47%
A2 EUR H	1.22%	0.67%	-5.04%	-0.13%
A2 SGD H	1.12%	0.79%	-3.05%	2.40%
AI	2.03%	4.20%(8)	-	4.20%
AT	2.05%	2.61%	-2.23%	19.59%
AT AUD H	1.21%	0.98%	-3.91%	19.84%
AT CAD H	1.71%	1.85%	-2.72%	13.05%
AT EUR H	1.16%	0.62%	-5.06%	0.00%
AT SGD H	1.10%	0.83%	-3.08%	10.54%
C2	1.80%	2.17%	-2.69%	13.20%
C2 EUR H	0.92%	0.21%	-5.46%	-5.07%
CT	1.78%	2.15%	-2.69%	4.48%
EI	1.81%	3.73%(8)	-	3.73%
I2	2.29%	3.17%	-1.74%	27.87%
I2 EUR H	1.51%	1.26%	-4.50%	7.33%
I2 GBP H	2.13%	2.48%	-3.14%	18.20%
S	2.70%	3.94%	-1.04%	32.00%
S CAD H	2.31%	3.17%	-1.57%	7.84%
S GBP H	2.45%	3.32%	-2.49%	59.65%
S1	2.41%	3.43%	-1.58%	24.67%
S1 AUD H	1.69%	1.81%	-	5.32%
S1 EUR H	1.55%	1.46%	-4.31%	41.62%
S1 GBP H	2.19%	2.66%(4)	-	2.66%
S1L	2.42%	3.40%	-	3.31%
S1L EUR H	1.53%	1.44%	-	1.12%
S1L GBP H	2.17%	2.82%	-	2.64%
SA	2.65%	3.92%	-1.06%	10.18%
Select Absolute Alpha Portfolio				
Klasse				
A	9.36%	14.57%	-2.09%	86.13%
A CHF H	7.23%	10.01%	-5.85%	27.47%
A EUR	9.75%	12.99%	-1.69%	122.55%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Select Absolute Alpha Portfolio (Fortsetzung)				
Klasse				
A EUR H	8.44%	12.50%	-4.77%	60.13%
A GBP H	9.07%	13.86%	-3.44%	72.47%
A PLN H	9.54%	14.99%	1.66%	41.49%
A SGD H	8.41%	12.59%	-2.90%	81.27%
C	9.12%	14.29%	-2.51%	65.87%
FX	11.22%	17.21%	-0.68%	139.27%
FX EUR H	10.35%	15.32%	-3.50%	103.27%
I	10.25%	15.58%	-1.30%	104.27%
I CHF H	7.52%	10.34%	-5.13%	37.33%
I EUR	10.02%	13.26%	-0.88%	143.38%
I EUR H	8.87%	12.78%	-4.03%	73.53%
I GBP H	9.40%	14.30%	-2.66%	83.87%
I SGD H	8.73%	12.57%	-	12.87%
L	9.44%	14.10%	-	14.40%
L EUR H	8.52%	11.99%	-	12.07%
L GBP H	9.15%	13.44%	-	13.67%
L HKD	9.62%	14.00%	-	14.00%
L SGD H	8.57%	12.18%	-	12.33%
LNN GBP H	9.15%	13.44%	-	13.67%
N	9.13%	14.36%	-2.54%	57.73%
S	12.79%	19.74%	-0.20%	181.00%
S1	9.76%	15.01%	-1.18%	118.13%
S1 EUR H	9.12%	13.55%	-3.94%	75.47%
S1 GBP H	9.53%	9.83%(4)	-	9.83%
S1 JPY H	6.66%	8.43%	-5.08%	49.65%
S13 EUR H	9.72%	14.56%	-3.77%	31.20%
S1NN	5.42%(9)	-	-	5.42%
S1NN EUR H	4.83%(9)	-	-	4.83%
S1NN GBP H	5.29%(9)	-	-	5.29%
W	9.76%	15.02%	-1.13%	47.00%
W CHF H	7.56%	10.96%	-4.87%	24.20%
W EUR H	8.84%	10.00%(7)	-	10.00%
W GBP H	9.57%	11.47%(8)	-	11.47%
Emerging Market Local Currency Debt Portfolio				
Klasse				
A2	-0.08%	4.78%	2.40%	-13.73%
A2 CZK H	-0.06%	5.16%	4.40%	-17.58%
A2 EUR H	-0.96%	2.57%	-1.08%	-30.93%
A2 PLN H	-0.09%	5.02%	5.23%	-5.03%
AA	-0.06%	4.71%	2.46%	0.41%
AT	-0.08%	4.82%	2.39%	-6.29%
I2	0.22%	5.33%	3.06%	-7.73%
I2 EUR H	-0.72%	3.08%	-0.46%	-26.27%
SA	0.74%	6.47%	4.10%	-5.44%
ZT	0.78%	6.67%	4.19%	12.88%
Emerging Market Corporate Debt Portfolio				
Klasse				
A2	5.25%	8.69%	-0.48%	51.00%
A2 EUR H	4.33%	6.64%	-3.56%	25.27%
AR EUR	5.57%	7.01%	-0.09%	36.03%
AT GBP H	5.12%	8.24%	-2.13%	27.79%
C2	5.02%	8.15%	-0.89%	28.27%
CT	4.95%	8.18%	-0.94%	26.46%
I2	5.54%	9.25%	0.05%	61.40%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Emerging Market Corporate Debt Portfolio (Fortsetzung)</u>				
Klasse				
I2 EUR H	4.69%	7.26%	-2.90%	33.93%
IT	5.47%	9.25%	-0.01%	41.62%
N2	4.96%	8.06%	-1.01%	26.93%
NT	4.88%	8.02%	-0.95%	26.86%
S	5.99%	10.30%	0.93%	82.73%
S1	5.67%	9.53%	0.26%	67.80%
ZT	6.06%	10.32%	1.06%	2.51%
<u>US High Yield Portfolio</u>				
Klasse				
A2	5.30%	11.00%	-1.66%	66.87%
A2 EUR H	4.38%	8.88%	-4.61%	38.13%
A2 SEK H	4.30%	8.86%	-4.54%	5.33%
AA	5.27%	11.08%	-1.70%	0.62%
AA AUD H	4.47%	9.33%	-3.56%	-4.46%
AI	5.35%	11.02%	-1.68%	0.34%
AI AUD H	4.52%	9.31%	-3.55%	-3.45%
C2	5.11%	10.57%	-2.11%	26.27%
EI	5.03%	10.42%	-2.08%	-0.82%
EI AUD H	4.27%	8.78%	-3.89%	-4.61%
I2	5.60%	11.64%	-1.11%	78.40%
I2 EUR H	4.67%	9.53%	-4.12%	47.93%
I2 SEK H	4.55%	9.40%	-3.93%	7.55%
IT	5.60%	11.65%	-1.07%	4.78%
N2	5.01%	10.43%	-2.23%	22.87%
NT	5.02%	10.39%	-2.17%	22.32%
S	6.01%	12.52%	-0.32%	3.53%
S1	5.74%	11.95%	-0.84%	85.53%
ZT	6.02%	12.64%	-0.27%	39.01%
<u>Low Volatility Equity Portfolio</u>				
Klasse				
A	11.06%	21.09%	1.56%	189.80%
A AUD H	10.19%	18.88%	-0.74%	134.27%
A EUR	11.44%	19.23%	1.99%	59.13%
A EUR H	10.10%	18.63%	-2.16%	139.87%
A HKD	11.20%	20.92%	1.35%	135.31%
A NZD H	10.76%	20.45%	-0.13%	149.73%
A PLN H	11.07%	21.33%	4.46%	54.89%
A SGD H	10.06%	18.77%	0.24%	131.13%
AD	11.11%	21.07%	1.60%	147.42%
AD AUD H	10.23%	18.94%	-0.73%	133.14%
AD CAD H	10.61%	20.05%	0.48%	114.44%
AD EUR H	10.11%	18.64%	-2.13%	92.55%
AD GBP H	10.79%	20.06%	-0.67%	105.54%
AD HKD	11.20%	20.92%	1.35%	135.16%
AD NZD H	10.77%	20.46%	-0.04%	149.21%
AD RMB H	9.66%	17.93%	-0.82%	52.97%
AD SGD H	10.06%	18.75%	0.26%	131.04%
AD ZAR H	12.68%	24.06%	4.08%	74.88%
AR	11.11%	21.12%	1.53%	93.64%
AR EUR H	10.14%	18.68%	-2.20%	62.77%
C	10.82%	20.53%	1.12%	95.33%
ED	10.54%	19.92%	0.51%	59.10%
ED AUD H	9.69%	17.77%	-1.69%	30.41%
ED ZAR H	12.11%	22.85%	3.04%	58.03%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Low Volatility Equity Portfolio (Fortsetzung)</u>				
Klasse				
I	11.52%	22.06%	2.39%	217.67%
I EUR	11.89%	20.23%	2.84%	65.60%
I EUR H	10.54%	19.54%	-1.35%	162.27%
I GBP	10.48%	19.10%	3.73%	58.80%
I GBP H	11.17%	21.05%	0.17%	85.13%
I SGD H	10.52%	19.75%	1.03%	136.07%
ID	11.52%	22.10%	2.36%	46.17%
IL	11.47%	22.06%	2.38%	17.68%
INN EUR	11.85%	20.24%	-	22.76%
N	10.83%	20.57%	1.08%	95.80%
S	11.96%	23.07%	3.21%	250.67%
S1	11.71%	22.47%	2.71%	231.47%
S1 AUD H	10.82%	20.27%	-	36.45%
S1 EUR	12.06%	20.66%	3.19%	68.61%
S1 EUR HP	11.70%	17.09%(7)	-	17.09%
S1 GBP	2.13%(10)	-	-	2.13%
S1 GBP HP	12.35%	18.56%(7)	-	18.56%
S1D	11.70%	22.47%	2.75%	55.22%
S1L	11.70%	22.46%	-	22.16%
S1NN EUR	12.05%	20.64%	-	23.37%
SD	11.99%	23.09%	3.22%	72.64%
<u>Emerging Markets Low Volatility Equity Portfolio</u>				
Klasse				
A	14.04%	23.23%	-6.16%	47.80%
A HKD	14.13%	23.03%	-6.30%	9.95%
AD	13.98%	23.21%	-6.11%	3.73%
AD AUD H	13.24%	20.72%	-8.43%	-8.05%
AD HKD	14.15%	23.04%	-6.33%	3.70%
F	14.83%	24.96%	-4.81%	20.28%
I	14.52%	24.21%	-5.37%	60.40%
S EUR	15.43%	23.62%	-3.99%	30.43%
S GBP	14.01%	22.49%	-3.15%	113.13%
<u>Global Dynamic Bond Portfolio</u>				
Klasse				
A2 CHF H	0.96%	2.10%	-2.91%	-9.27%
A2 EUR H	2.25%	4.60%	-1.90%	-2.93%
A2 USD H	3.09%	6.50%	0.93%	15.73%
AR EUR H	2.30%	4.71%	-1.85%	-3.07%
I2	3.23%	6.61%	0.13%	12.87%
I2 CHF H	1.27%	2.65%	-2.45%	-4.60%
I2 EUR H	2.53%	5.19%	-1.35%	2.67%
I2 USD H	3.40%	7.10%	1.37%	21.73%
S	3.51%	7.28%	0.67%	61.20%
S EUR H	2.86%	5.76%	-0.76%	10.20%
S1	3.32%	6.79%	0.25%	16.33%
S1 EUR H	2.65%	5.31%	-1.25%	5.73%
S1 USD H	3.57%	7.34%	1.56%	25.80%
SQD	3.48%	7.21%	0.75%	15.48%
<u>Concentrated US Equity Portfolio</u>				
Klasse				
A	8.88%	19.72%	-3.85%	189.33%
A AUD H	8.07%	17.70%	-7.01%	169.53%
A EUR	9.20%	17.92%	-3.39%	186.47%
A EUR H	7.92%	17.23%	-7.56%	142.60%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Concentrated US Equity Portfolio (Fortsetzung)</u>				
Klasse				
A SGD H	7.89%	17.53%	-5.47%	173.60%
AR EUR	9.25%	17.96%	-3.43%	162.44%
C	8.63%	19.19%	-4.27%	176.13%
I	9.34%	20.73%	-3.00%	215.27%
I AUD H	8.61%	18.77%	-6.26%	192.80%
I CHF H	7.17%	15.69%	-7.50%	148.27%
I EUR H	8.37%	18.19%	-6.78%	163.33%
I GBP	8.34%	17.89%	-1.78%	55.93%
I GBP H	9.06%	19.72%	-5.59%	179.27%
I SGD H	8.36%	18.52%	-4.65%	198.27%
N	8.63%	19.16%	-4.24%	176.13%
S	9.83%	21.80%	-2.17%	247.87%
S1	9.41%	20.88%	-2.90%	221.07%
S1 EUR	9.77%	19.08%	-2.46%	142.38%
S1 EUR H	8.45%	7.57%(4)	-	7.57%
S1 GBP H	9.14%	19.88%	-5.50%	138.80%
SD	9.81%	21.79%	-2.18%	102.14%
<u>Concentrated Global Equity Portfolio</u>				
Klasse				
A	9.35%	10.53%	-3.09%	126.07%
A EUR H	8.33%	8.12%	-6.74%	84.60%
A SGD H	8.32%	8.37%	-4.66%	78.73%
AR EUR	9.74%	8.89%	-2.68%	99.80%
C	9.07%	10.01%	-3.57%	60.40%
I	9.85%	11.54%	-2.24%	146.80%
I CAD H	9.44%	10.68%	-3.59%	68.53%
I CHF H	7.69%	6.80%	-6.60%	89.60%
I EUR	10.24%	9.94%	-1.84%	37.13%
I EUR H	8.82%	9.09%	-6.13%	101.53%
I GBP	8.81%	8.88%	-0.96%	34.13%
I GBP H	9.51%	10.45%	-4.62%	114.27%
N	9.14%	10.09%	-3.55%	77.47%
S GBP	9.31%	9.86%	-0.07%	189.80%
S1	9.86%	11.59%	-2.17%	151.00%
S1 EUR	10.26%	9.94%	-1.71%	118.09%
S1 EUR HP	9.74%	5.62%(7)	-	5.62%
S1 GBP HP	10.40%	6.86%(7)	-	6.86%
<u>Global Core Equity Portfolio</u>				
Klasse				
A	12.34%	18.13%	0.88%	89.40%
A AUD H	11.48%	15.89%	-2.31%	69.67%
A EUR H	11.36%	15.62%	-2.99%	54.93%
A SGD H	11.33%	15.90%	-0.83%	74.93%
AR EUR	12.69%	16.39%	1.29%	97.32%
C	12.09%	17.62%	0.39%	81.13%
I	12.79%	19.07%	1.69%	105.20%
I AUD H	11.89%	16.71%	-1.63%	82.53%
I CHF H	10.53%	14.11%	-2.87%	59.60%
I EUR	13.17%	17.37%	2.09%	45.47%
I EUR H	11.81%	16.59%	-2.23%	67.27%
I GBP H	12.46%	18.03%	-0.79%	78.07%
I SGD H	11.79%	16.85%	0.00%	89.60%
IX EUR	13.25%	17.52%	2.29%	358.63%
N	12.09%	17.57%	0.43%	81.13%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Global Core Equity Portfolio (Fortsetzung)				
Klasse				
RX EUR	12.55%	16.08%	1.04%	287.47%
S	13.28%	20.06%	2.52%	124.67%
S GBP H	12.96%	19.09%	0.04%	110.87%
S1	12.92%	19.33%	1.92%	111.53%
S1 EUR HP	12.66%	12.18%(7)	–	12.18%
S1 GBP	11.86%	16.52%	–	23.44%
S1 GBP HP	13.35%	13.66%(7)	–	13.66%
S1 NOK HP	12.87%	18.47%	0.32%	78.91%
S1NN GBP	11.87%	16.51%	–	23.43%
SD	13.26%	20.06%	2.50%	59.85%
Asia Income Opportunities Portfolio				
Klasse				
A2	5.55%	5.68%	-3.08%	6.60%
A2 AUD H	4.76%	4.03%	-4.87%	-10.53%
A2 HKD	5.65%	5.58%	-3.30%	7.51%
AA	5.54%	5.67%	-3.05%	6.62%
AA AUD H	4.82%	4.01%	-4.83%	-5.05%
AA CAD H	5.11%	4.88%	-3.59%	-2.24%
AA EUR H	4.63%	3.70%	-5.82%	-11.84%
AA GBP H	5.38%	5.16%	-4.55%	-5.54%
AA HKD	5.64%	5.56%	-3.32%	7.48%
AA NZD H	5.37%	5.45%	-4.04%	-1.36%
AT	5.51%	5.71%	-3.17%	6.64%
AT AUD H	4.81%	4.05%	-4.88%	-14.95%
AT EUR H	4.66%	3.71%	-5.89%	-18.59%
AT HKD	5.66%	5.59%	-3.31%	7.51%
AT SGD H	4.57%	3.75%	-3.88%	-14.78%
I2	5.83%	6.30%	-2.60%	11.33%
I2 HKD	5.95%	6.17%	-2.75%	12.35%
IT	5.87%	6.27%	-2.45%	11.36%
IT HKD	5.95%	6.16%	-2.74%	12.26%
S	6.18%	7.01%	-1.92%	-9.21%
S1	5.90%	6.45%	-2.41%	13.31%
SA	6.17%	7.02%	-1.96%	-6.26%
ZT	6.18%	7.03%	-1.83%	12.79%
Global Income Portfolio				
Klasse				
A2	2.94%	4.88%	-2.35%	7.47%
A2 CHF H	0.85%	0.54%	-6.22%	-13.07%
A2 EUR H	2.08%	2.84%	-5.24%	-8.33%
A2 GBP H	2.74%	4.28%	-3.91%	-2.53%
A2 HKD	3.10%	4.82%	-2.54%	4.84%
A2 PLN H	3.12%	5.59%	0.89%	6.18%
AA	3.03%	4.99%	-2.34%	6.95%
AA AUD H	2.22%	3.03%	-4.17%	-0.94%
AA CAD H	2.68%	4.25%	-2.96%	2.23%
AA EUR H	2.10%	2.79%	-5.26%	-7.47%
AA HKD	3.10%	4.80%	-2.56%	7.01%
AA SGD H	2.01%	2.95%	-3.39%	1.28%
AT	2.96%	4.94%	-2.35%	7.52%
AT AUD H	2.11%	3.09%	-4.22%	-2.03%
AT CAD H	2.28%	3.89%	-3.03%	1.61%
AT EUR H	2.07%	2.90%	-5.28%	-8.72%
AT GBP H	2.69%	4.24%	-3.93%	-2.65%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Global Income Portfolio (Fortsetzung)				
Klasse				
AT HKD	3.09%	4.79%	-2.55%	5.10%
AT SGD H.	1.98%	2.96%	-3.32%	0.26%
I2	3.26%	5.54%	-1.85%	11.80%
I2 CHF H	1.12%	1.12%	-5.71%	-9.87%
I2 EUR H	2.36%	3.40%	-4.76%	-4.73%
I2 GBP H	3.03%	4.79%	-3.31%	2.13%
I2 HKD	3.37%	5.37%	-2.04%	10.46%
I2 SGD H	2.35%	3.63%	-2.82%	4.60%
IT	3.25%	5.54%	-1.80%	11.74%
IT HKD	3.37%	5.36%	-2.07%	10.32%
S	3.62%	6.27%	-1.14%	17.42%
S1	3.36%	5.72%	-1.62%	13.31%
S1 EUR H	2.47%	3.65%	-4.56%	-3.26%
S1 GBP H	3.12%	5.03%	-3.17%	3.04%
ZT	3.67%	6.36%	-1.05%	-4.56%
European Equity Portfolio				
Klasse				
A	8.61%	12.38%	0.63%	116.90%
A HKD H	9.03%	13.59%	2.62%	27.62%
A SGD H.	8.53%	12.41%	2.58%	90.80%
A USD.	8.28%	14.06%	0.15%	174.56%
A USD H.	9.54%	14.60%	3.90%	103.60%
AD.	8.63%	12.38%	0.56%	72.93%
AD AUD H.	8.62%	12.51%	1.32%	94.80%
AD SGD H	8.55%	12.50%	2.59%	90.77%
AD USD H	9.61%	14.69%	3.91%	103.68%
B USD.	7.82%	12.94%	-0.78%	118.90%
C	8.44%	11.90%	0.17%	181.12%
C USD.	8.01%	13.53%	-0.32%	209.74%
C USD H.	9.32%	14.08%	3.42%	81.47%
I.	9.08%	13.31%	1.39%	181.00%
I GBP	7.69%	12.22%	2.33%	27.93%
I USD	8.70%	14.98%	0.95%	235.68%
I USD H	10.00%	15.57%	4.74%	102.40%
S	9.55%	14.23%	2.32%	143.04%
S1	9.24%	13.57%	1.70%	44.14%
S1 AUD H.	9.21%	13.66%	-	32.92%
S1 GBP	7.85%	12.55%	2.57%	29.68%
S1 USD.	8.88%	15.29%	1.26%	31.85%
S1NN	6.69%(11)	-	-	6.69%
S1NN USD	4.00%(12)	-	-	4.00%
S1X	9.27%	13.64%	1.75%	108.36%
S1X USD	8.88%	15.35%	1.31%	86.43%
SD	9.54%	14.25%	2.32%	110.97%
Eurozone Equity Portfolio				
Klasse				
A	9.47%	13.41%	0.07%	124.93%
A AUD H	9.59%	13.79%	1.14%	95.87%
A PLN H	10.45%	16.11%	6.42%	38.69%
A SGD H.	9.38%	13.48%	2.03%	97.53%
A USD.	9.15%	15.13%	-0.38%	87.55%
A USD H.	10.38%	15.65%	3.35%	111.33%
AR.	9.52%	13.46%	0.21%	20.60%
AX.	9.57%	13.49%	0.13%	74.10%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Eurozone Equity Portfolio (Fortsetzung)</u>				
Klasse				
AX USD	9.13%	15.12%	-0.30%	71.32%
BX	9.00%	12.34%	-0.82%	35.60%
BX USD	8.64%	14.03%	-1.30%	33.48%
C	9.23%	12.89%	-0.39%	111.40%
C USD	8.89%	14.59%	-0.79%	76.28%
C USD H	10.17%	15.14%	2.90%	90.67%
CX	9.28%	12.98%	-0.36%	23.60%
CX USD	8.94%	14.71%	-0.76%	77.38%
I	9.93%	14.33%	0.86%	151.00%
I GBP	8.59%	13.30%	1.78%	25.53%
I GBP H	10.60%	15.74%	2.05%	11.27%
I USD	9.60%	16.05%	0.46%	109.33%
I USD H	10.84%	16.59%	4.11%	112.67%
INN	9.91%	14.36%	0.87%	33.56%
IX	9.98%	14.46%	1.08%	113.70%
IX USD	9.63%	16.13%	0.46%	109.71%
S1	10.08%	14.65%	1.15%	161.40%
S1 AUD H	10.07%	14.74%	-	9.51%
S1 GBP	8.74%	13.65%	1.98%	24.86%
S1 USD	9.75%	16.38%	0.72%	117.98%
S1 USD H	11.00%	16.95%	4.45%	141.53%
S1N	10.17%	14.83%	1.30%	39.67%
S1N USD	9.83%	16.57%	0.86%	36.08%
<u>American Growth Portfolio</u>				
Klasse				
A	18.68%	30.18%	7.61%	983.97%
A EUR	19.06%	28.25%	8.08%	292.27%
A EUR H	17.59%	27.48%	3.79%	513.20%
A PLN H	18.68%	30.42%	10.80%	102.11%
A SGD	19.89%	30.08%	6.22%	471.28%
A SGD H	17.63%	27.83%	6.17%	64.13%
AD	18.67%	30.17%	7.61%	287.30%
AD AUD H	17.86%	28.08%	4.87%	264.06%
AD HKD	18.83%	30.02%	7.38%	304.58%
AD RMB H	17.19%	26.83%	4.72%	96.76%
AD ZAR H	20.16%	33.41%	10.10%	490.89%
AX	19.04%	30.94%	8.24%	2288.90%
B	18.10%	28.89%	6.54%	725.62%
BX	19.02%	30.94%	8.23%	2074.18%
C	18.41%	29.60%	7.13%	1446.96%
C EUR	18.80%	27.68%	7.60%	253.91%
C EUR H	17.31%	26.89%	3.34%	479.07%
ED	18.06%	28.90%	6.53%	116.27%
ED AUD H	17.33%	26.87%	3.80%	7.11%
I	19.15%	31.22%	8.48%	1282.74%
I EUR	19.55%	29.28%	8.95%	372.97%
I EUR H	18.07%	28.50%	4.67%	587.67%
I GBP	18.09%	28.11%	9.91%	94.13%
I GBP H	18.64%	29.96%	6.08%	93.47%
N	18.42%	29.61%	7.14%	232.13%
S	19.70%	32.41%	9.44%	102.19%
S1	19.31%	31.56%	8.74%	765.15%
S1 AUD H	18.47%	29.41%	-	52.59%
S1 EUR	19.69%	29.60%	9.22%	609.20%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
American Growth Portfolio (Fortsetzung)				
Klasse				
S1 EUR H	18.24%	28.86%	4.96%	97.52%
S1 GBP	18.20%	28.41%	–	41.30%
SD	19.69%	32.41%	9.44%	380.42%
SK	19.28%	31.49%	8.69%	641.39%
All Market Income Portfolio				
Klasse				
A	7.72%	14.20%	-4.10%	26.53%
A CHF H	5.54%	9.43%	-7.87%	-0.93%
A EUR H	6.81%	11.94%	-7.09%	5.60%
A HKD	7.87%	14.07%	-4.29%	27.92%
A2X	7.95%	14.63%	-3.75%	66.60%
A2X EUR	8.28%	12.89%	-3.32%	95.17%
AD	7.72%	14.29%	-4.16%	26.81%
AD AUD H	6.88%	12.23%	-6.19%	18.75%
AD CAD H	7.43%	13.26%	-4.82%	17.95%
AD EUR H	6.88%	11.92%	-7.08%	4.86%
AD GBP H	7.55%	13.43%	-5.93%	13.45%
AD HKD	7.87%	14.07%	-4.29%	27.90%
AD NZD H	7.55%	13.77%	-5.39%	25.67%
AD RMB H	6.34%	11.17%	-6.20%	10.95%
AD SGD H	6.74%	12.17%	-5.14%	19.24%
AD ZAR H	9.15%	17.11%	-1.71%	81.81%
AMG EUR H	6.71%	11.87%	-7.09%	-2.13%
ANN	7.75%	14.23%	-4.09%	11.15%
ANN EUR H	6.79%	11.92%	-7.09%	-2.05%
AR EUR H	6.81%	12.03%	-7.10%	1.75%
AX	7.93%	14.59%	-3.79%	66.82%
AX EUR	8.23%	12.84%	-3.33%	95.25%
AX SGD	9.06%	14.51%	-4.99%	33.29%
B2X	7.42%	13.47%	-4.68%	37.07%
BX	7.38%	13.48%	-4.70%	37.24%
C	7.52%	13.69%	-4.52%	20.13%
C2X	7.66%	14.09%	-4.20%	52.73%
CD	7.60%	13.76%	-4.45%	21.12%
CX	7.72%	14.12%	-4.19%	52.80%
ED	7.23%	13.07%	-5.03%	9.07%
ED AUD H	6.42%	11.07%	-7.05%	-4.80%
ED ZAR H	8.62%	16.06%	-2.67%	21.74%
I	8.19%	15.12%	-3.31%	36.53%
I CHF H	5.96%	10.35%	-7.23%	6.67%
I EUR H	7.23%	12.83%	-6.26%	13.73%
ID	8.17%	15.11%	-3.39%	36.71%
INN	8.20%	15.12%	-3.33%	16.34%
INN EUR H	7.14%	12.77%	-6.32%	2.42%
INN GBP H	7.89%	14.25%	-5.12%	7.44%
N	7.49%	13.66%	-4.53%	21.47%
ND	7.47%	13.61%	-4.48%	21.60%
S1	8.30%	15.33%	-3.11%	33.93%
S1 AUD H	7.45%	13.36%	–	18.69%
S1 CHF H	6.11%	10.59%	-7.01%	-0.39%
S1 EUR H	7.34%	13.03%	-6.09%	3.66%
S1 GBP H	7.98%	14.46%	-4.90%	8.79%
S1D JPY H	5.14%	8.76%	-7.46%	2.84%
SD	8.67%	16.16%	-2.45%	2.16%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
All China Equity Portfolio				
Klasse				
A	7.16%	4.18%	-19.20%	-25.20%
A EUR.....	7.47%(13)	–	–	7.47%
A HKD	6.65%(13)	–	–	6.65%
A PLN H	6.70%(13)	–	–	6.70%
AD.....	6.63%(13)	–	–	6.63%
AD AUD H.....	6.29%(13)	–	–	6.29%
AD CAD H.....	6.50%(13)	–	–	6.50%
AD EUR H.....	6.29%(13)	–	–	6.29%
AD GBP H.....	6.67%(13)	–	–	6.67%
AD HKD.....	6.64%(13)	–	–	6.64%
AD NZD H.....	6.76%(13)	–	–	6.76%
AD SGD H.....	6.22%(13)	–	–	6.22%
AD ZAR H.....	6.90%(13)	–	–	6.90%
B	6.40%(13)	–	–	6.40%
B EUR.....	7.25%(13)	–	–	7.25%
C	6.53%(13)	–	–	6.53%
C EUR.....	7.38%(13)	–	–	7.38%
I.....	7.49%	5.00%	-18.59%	-21.53%
I EUR.....	7.67%(13)	–	–	7.67%
S	8.11%	6.15%	-17.74%	-16.40%
S1	7.69%	5.35%	-18.36%	-20.28%
S1 EUR.....	7.73%(13)	–	–	7.73%
China A Shares Equity Portfolio				
Klasse				
A	8.48%	2.33%	-4.55%	21.92%
A EUR.....	7.53%	-1.16%	-10.23%	19.07%
A HKD H	9.15%	3.72%	-3.84%	14.02%
A USD.....	6.80%	0.47%	-10.64%	15.27%
A USD H.....	9.64%	4.66%	-2.67%	16.80%
AD HKD.....	6.92%	0.22%	-10.80%	15.27%
AD HKD H.....	9.16%	3.74%	-3.78%	14.22%
AD USD H.....	9.66%	4.65%	-2.62%	16.83%
I.....	8.92%	3.14%	-3.79%	28.72%
I EUR.....	7.95%	-0.40%(14)	–	-0.40%
I EUR H.....	-1.80%(10)	–	–	-1.80%
I GBP.....	6.59%	-1.67%	-8.11%	21.80%
I USD.....	-1.87%(10)	–	–	-1.87%
I USD H.....	10.04%	5.48%	-1.95%	20.53%
INN EUR.....	-3.62%(10)	–	–	-3.62%
INN GBP.....	-3.95%(10)	–	–	-3.95%
INN USD.....	-1.88%(10)	–	–	-1.88%
S USD.....	7.78%	2.26%	-8.97%	8.35%
S1	9.07%	3.42%	-3.50%	27.78%
S1 CAD.....	7.69%	1.51%	–	11.22%
S1 EUR.....	8.05%	-0.12%	-9.25%	12.66%
S1 EUR H.....	-1.75%(10)	–	–	-1.75%
S1 GBP.....	6.69%	-1.43%	-7.91%	-15.90%
S1 USD.....	7.38%	-0.29%(7)	–	-0.29%
S1NN GBP.....	-3.96%(10)	–	–	-3.96%
SP1 USD.....	7.91%	2.39%	–	113.10%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>China Bond Portfolio</u>				
Klasse				
A2	3.03%	3.94%	2.24%	22.35%
SA	3.66%	5.17%	3.48%	35.03%
<u>Low Volatility Total Return Equity Portfolio</u>				
Klasse				
A	1.68%	5.98%	1.64%	5.13%
A AUD H	1.04%	4.73%	0.65%	-2.60%
A EUR H	0.86%	4.20%	-0.73%	-5.73%
A GBP H	1.51%	5.65%	0.79%	-1.47%
A HKD	1.81%	5.82%	1.45%	0.89%
A PLN H	1.88%	7.01%	6.17%	11.48%
A SGD H	0.82%	4.32%	1.15%	-1.87%
AD	1.65%	5.96%	1.67%	5.07%
AD AUD H	1.05%	4.72%	0.73%	-2.47%
AD CAD H	1.41%	5.38%	1.54%	-0.49%
AD GBP H	1.48%	5.61%	0.82%	-1.47%
AD HKD	1.81%	5.83%	1.44%	0.83%
AD SGD H	0.87%	4.32%	1.13%	-1.85%
I	2.11%	6.82%	2.46%	9.60%
I EUR H	1.31%	5.08%	-0.07%	3.47%
S	2.51%	7.75%	3.36%	15.18%
S1	2.27%	7.20%	2.84%	12.15%
S1 JPY H	-0.56%	1.36%	-1.09%	-2.47%
<u>Sustainable Global Thematic Credit Portfolio</u>				
Klasse				
A2	2.57%	3.12%	-5.19%	-9.60%
I2	2.77%	3.65%	-4.71%	-3.53%
I2 CHF H	1.36%	1.16%	–	-0.87%
I2 GBP H	3.44%	5.03%	-3.45%	-3.87%
I2 USD H	3.63%	5.66%	-1.99%	0.73%
INN AUD H	2.96%	4.00%	-3.64%	-6.44%
S	3.02%	4.15%	-4.30%	-1.13%
S GBP H	3.68%	5.50%	-2.94%	-9.42%
S1	2.82%	3.74%	-4.68%	-3.11%
S1 GBP H	3.46%	5.09%	-3.34%	-3.59%
S1 USD H	3.73%	5.78%	-1.65%	1.30%
Z2	3.08%	4.26%	-4.20%	-13.29%
<u>Event Driven Portfolio</u>				
Klasse				
I	-2.47%	4.65%	-8.13%	-5.40%
I EUR H	-3.32%	2.76%	-10.74%	-10.60%
I GBP H	-2.66%	4.20%	–	-2.47%
S	-2.01%	5.64%	-7.25%	-2.18%
S1	-2.39%	4.85%	-7.91%	-1.44%
S1 EUR H	-3.24%	2.98%	-10.35%	-7.90%
S1 GBP H	-2.57%	4.44%	–	-2.16%
S1 SEK H	-3.32%	2.93%	-9.98%	-7.07%
SU	-2.39%	4.82%	-7.95%	-1.66%
<u>Sustainable All Market Portfolio</u>				
Klasse				
A	6.70%	9.18%	-3.47%	9.40%
A USD H	7.69%	11.32%	-0.63%	16.73%
AD	6.71%	9.18%	–	9.30%
AD AUD H	6.79%	9.45%	–	9.87%
AD CAD H	7.24%	10.52%	–	11.65%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Sustainable All Market Portfolio (Fortsetzung)</u>				
Klasse				
AD GBP H	7.40%	10.53%	–	11.38%
AD HKD H	7.03%	10.23%	–	11.04%
AD SGD H	6.57%	9.20%	–	10.01%
AD USD H	7.66%	11.31%	–	12.88%
AI AUD H	6.82%	10.46%(15)	–	10.46%
AI USD H	7.65%	11.29%	-0.59%	9.68%
EI AUD H	6.29%	9.13%(16)	–	9.13%
EI USD H	7.10%	10.17%	-1.59%	7.40%
F	7.32%	10.39%	–	10.78%
F CHF H	5.96%	7.88%	–	7.90%
F GBP H	7.93%	11.73%	–	12.64%
F USD H	8.25%	12.57%	–	13.27%
I	7.07%	9.93%	-2.86%	12.13%
I GBP H	7.65%	11.22%	-1.57%	16.33%
I USD H	7.99%	12.03%	0.19%	19.80%
S	7.56%	10.85%	-1.95%	15.64%
S GBP H	8.15%	12.18%	-0.64%	0.41%
S1	7.22%	10.17%	-2.59%	13.10%
<u>Sustainable Income Portfolio</u>				
Klasse				
A2	3.38%	5.19%	-2.24%	-8.13%
AA	3.42%	5.14%	-2.16%	-8.13%
AA AUD H	2.68%	3.39%	-4.01%	-11.85%
AA EUR H	2.54%	3.15%	-4.99%	-13.50%
AA GBP H	3.17%	4.50%	-3.87%	-10.55%
AA RMB H	2.07%	2.41%	-4.33%	-10.43%
AA SGD H	2.45%	3.21%	-3.16%	-10.73%
AT	3.41%	5.19%	-2.20%	-8.07%
AT CHF H	1.38%	0.88%	–	-1.23%
AT EUR H	2.56%	3.15%	-5.01%	-13.53%
AT SGD H	2.47%	3.30%	-3.18%	-10.71%
I2	3.70%	5.74%	-1.63%	-6.60%
I2 CHF H	1.60%	1.35%	-5.49%	-15.13%
I2 EUR H	2.81%	3.70%	-4.51%	-12.13%
I2 GBP H	3.26%	4.85%	-3.28%	-9.27%
IT	3.77%	5.85%	-1.69%	-6.53%
S	4.08%	6.53%	-1.00%	-4.62%
S1	3.81%	6.00%	-1.49%	-6.03%
S1QG JPY	10.12%	19.66%	6.62%	32.49%
S1QG JPY H	0.72%	-0.21%	-5.82%	-15.93%
<u>US Low Volatility Equity Portfolio</u>				
Klasse				
A	10.78%	21.06%	4.41%	26.07%
A EUR	11.11%	12.00%(17)	–	12.00%
I	11.20%	22.07%	5.17%	29.07%
I EUR	11.60%	20.22%	5.70%	44.27%
I GBP	10.25%	19.15%	6.59%	42.67%
S	11.65%	22.96%	6.01%	31.97%
S1	11.37%	22.33%	5.48%	30.03%
S1 EUR	11.73%	20.52%	5.93%	45.33%
S1 GBP	10.34%	19.44%	6.85%	43.69%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Sustainable Climate Solutions Portfolio</u>				
Klasse				
A	12.36%	5.95%	-1.47%	-14.53%
A AUD H	11.29%	3.56%	-4.79%	-20.47%
A EUR	12.70%	4.44%	-1.16%	-10.67%
A HKD H	11.75%	4.93%	-2.78%	-16.58%
A RMB H	10.85%	3.05%	-4.00%	-18.38%
I	12.76%	6.86%	-0.73%	-12.80%
I CHF	16.27%	5.84%	-5.74%	-14.27%
I EUR	13.16%	5.23%	-0.31%	-8.87%
I GBP	11.70%	4.28%	0.54%	-9.00%
S	13.25%	7.73%	0.11%	-10.95%
S1	12.86%	6.97%	-0.58%	-12.50%
S1 EUR	13.22%	5.39%	-0.16%	-8.54%
S1 GBP	11.80%	4.42%	0.70%	-8.68%
<u>Global Low Carbon Equity Portfolio</u>				
Klasse				
A	11.16%	12.87%(17)	-	12.87%
A EUR	11.46%	12.80%(17)	-	12.80%
I	11.58%	22.91%	3.81%	13.73%
I CHF	14.99%	21.80%	-1.44%	11.00%
I EUR	11.94%	21.12%	4.20%	18.13%
I GBP	10.54%	20.04%	5.05%	18.20%
S	11.99%	23.81%	4.54%	15.81%
S1	11.74%	23.20%	4.01%	14.39%
S1 EUR	12.08%	21.38%	4.46%	18.79%
S1 GBP	10.67%	20.26%	5.37%	18.89%
<u>Sustainable US Thematic Portfolio</u>				
Klasse				
A	12.79%	21.64%	-0.86%	350.80%
A AUD H	11.87%	19.42%	-3.96%	390.80%
A CAD H	12.36%	20.69%	-2.23%	369.07%
A EUR	13.13%	19.81%	-0.43%	271.23%
A EUR H	11.71%	19.08%	-4.55%	337.60%
A GBP H	12.39%	20.60%	-3.35%	278.60%
A HKD	12.90%	21.47%	-1.07%	439.46%
A SGD H	11.73%	19.38%	-2.44%	275.34%
B	12.21%	20.41%	-1.84%	259.20%
C	12.52%	21.07%	-1.30%	322.30%
C EUR	12.88%	19.28%	-0.88%	234.37%
C EUR H	11.46%	18.54%	-5.00%	314.34%
C SGD	13.67%	21.00%	-2.58%	213.15%
E	12.26%	20.43%	-1.87%	9.27%
I	13.23%	22.60%	-0.05%	444.20%
I EUR	13.56%	20.79%	0.36%	345.38%
I EUR H	12.15%	20.01%	-3.82%	385.47%
I GBP	12.17%	19.67%	1.23%	83.73%
I GBP H	12.82%	21.51%	-2.60%	6.20%
IN	13.22%	22.59%	-0.05%	547.47%
IN EUR	13.62%	20.82%	0.39%	630.34%
INN EUR	13.61%	20.81%	0.36%	13.25%
S	13.69%	23.63%	0.75%	405.40%
S1	13.32%	22.80%	0.10%	429.75%
S1 EUR	13.68%	20.98%	0.55%	493.41%
S1 GBP	12.29%	19.94%	1.46%	17.95%
S1 GBP H	12.94%	21.78%	-2.42%	6.69%
S1NN GBP	12.23%	19.81%	-	19.18%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
China Net Zero Solutions Portfolio				
Klasse				
A	5.08%	-7.10%	-29.06%	-31.07%
A AUD H	4.03%	-9.07%	-31.12%	-34.53%
A EUR	5.73%	-8.58%	-28.78%	-31.07%
A EUR H	4.03%	-9.01%	-31.23%	-34.67%
A HKD	5.16%	-7.26%	-29.21%	-31.31%
A RMB H	3.81%	-9.40%	-31.00%	-34.34%
A SGD H	4.05%	-8.92%	-29.96%	-33.27%
I	5.42%	-6.41%	-28.47%	-29.93%
I AUD H	4.39%	-8.35%	-30.53%	-33.40%
I EUR	6.16%	-7.80%	-28.19%	-29.87%
I EUR H	4.51%	-8.20%	-30.74%	-33.53%
I GBP	4.87%	-8.96%	-27.16%	-28.20%
I GBP H	5.32%	-6.88%	-29.62%	-31.40%
I HKD	5.59%	-6.53%	-28.63%	-30.14%
I RMB H	4.23%	-8.66%	-30.46%	-33.22%
I SGD H	4.52%	-8.21%	-29.36%	-32.13%
S	6.02%	-5.36%	-27.76%	-28.36%
S1	5.63%	-6.07%	-28.30%	-29.49%
American Multi-Asset Portfolio				
Klasse				
A	10.14%	16.39%	0.00%	10.80%
A AUD H	9.32%	14.34%	-1.97%	6.33%
A EUR	10.45%	14.64%	0.49%	10.67%
A EUR H	9.11%	13.94%	-3.30%	4.60%
A HKD	10.18%	16.21%	-0.21%	10.40%
A RMB H	8.70%	13.29%	-2.32%	5.31%
A SGD H	9.07%	14.17%	-1.12%	7.40%
AD	10.09%	16.38%	-0.02%	10.76%
AD AUD H	9.31%	14.33%	-1.99%	6.33%
AD EUR	10.43%	14.54%	0.50%	10.59%
AD EUR H	9.14%	13.92%	-3.27%	4.58%
AD HKD	10.20%	16.17%	-0.16%	10.42%
AD RMB H	8.68%	13.29%	-2.35%	5.30%
AD SGD H	9.14%	14.17%	-1.12%	7.39%
I	10.49%	17.17%	0.70%	12.40%
I EUR	10.79%	15.42%	1.18%	12.27%
I EUR H	9.56%	14.77%	-2.60%	6.20%
I GBP	9.46%	14.40%	2.03%	14.93%
I GBP H	10.17%	16.19%	-1.26%	9.07%
I SGD H	9.51%	14.98%	-0.42%	9.00%
ID	10.48%	17.13%	0.73%	12.38%
S	10.93%	18.11%	1.55%	14.33%
S1	10.60%	17.40%	0.95%	12.90%
Diversity Champions Equity Portfolio				
Klasse				
A	10.95%	18.59%	–	19.53%
A CHF	14.39%	17.48%	–	16.07%
A CHF HP	9.37%	14.35%	–	13.67%
A EUR	11.34%	16.82%	–	17.13%
A EUR HP	10.63%	17.11%	–	17.27%
A GBP	9.92%	15.78%	–	15.93%
A GBP HP	11.43%	18.51%	–	19.53%
A USD HP	11.88%	20.04%	–	21.80%
F	11.63%	19.96%	–	21.55%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Diversity Champions Equity Portfolio (Fortsetzung)</u>				
Klasse				
F CHF	15.03%	18.85%	–	18.02%
F CHF HP	10.01%	15.68%	–	15.56%
F EUR HP	11.34%	18.43%	–	19.11%
F GBP HP	12.04%	19.82%	–	21.50%
F USD HP	12.48%	21.35%	–	23.80%
FNN CHF	15.03%	18.85%	–	18.02%
I	11.36%	19.51%	–	20.87%
I CHF	14.80%	18.43%	–	17.40%
I EUR	11.77%	17.69%	–	18.40%
I GBP	10.42%	16.64%	–	17.27%
S	11.89%	20.52%	–	22.39%
S1	11.50%	19.66%	–	21.14%
W	11.58%	19.88%	–	21.40%
W CHF HP	9.97%	15.55%	–	15.40%
W EUR HP	11.34%	18.34%	–	19.13%
W GBP HP	12.00%	19.66%	–	21.33%
W USD HP	12.43%	21.26%	–	23.60%
<u>Global Value Portfolio</u>				
Klasse				
A	11.30%	19.10%	–	129.50%
A EUR	11.61%	17.25%	–	88.92%
A SGD	12.39%	18.98%	–	19.53%
A SGD H	10.30%	16.87%	–	49.20%
AD	11.27%	19.10%	–	58.93%
AD AUD H	10.36%	16.92%	–	45.28%
AD CAD H	10.90%	18.09%	–	45.29%
AD EUR H	10.25%	16.69%	–	32.12%
AD GBP H	11.00%	18.08%	–	39.15%
AD HKD	11.41%	18.91%	–	61.17%
AD ZAR H	12.73%	22.25%	–	134.77%
B	10.74%	17.89%	–	82.50%
C	11.05%	18.55%	–	115.02%
C EUR	11.39%	16.80%	–	131.21%
I	11.70%	20.02%	–	174.00%
I EUR	12.07%	18.26%	–	116.64%
I GBP	10.67%	17.14%	–	14.80%
I SGD	12.88%	19.97%	–	37.46%
S	12.23%	21.09%	–	117.98%
S GBP	11.21%	18.24%	–	212.73%
S GBP H	11.95%	20.19%	–	65.47%
S1	11.81%	20.27%	–	133.74%
S1 AUD H	10.94%	18.11%	–	35.38%
S1 EUR	12.18%	18.50%	–	189.07%
S1 EUR HP	11.29%	12.26%(7)	–	12.26%
S1 GBP	10.82%	17.40%	–	259.81%
S1 GBP HP	12.02%	13.69%(7)	–	13.69%
SD	12.22%	21.09%	–	92.01%
<u>Security of the Future Portfolio</u>				
Klasse				
A	14.00%(18)	–	–	14.00%
F	14.62%(18)	–	–	14.62%
F EUR	15.98%(18)	–	–	15.98%
F EUR H	13.56%(18)	–	–	13.56%
FNN GBP (a)	14.45%(18)	–	–	14.45%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Security of the Future Portfolio (Fortsetzung)				
Klasse				
I	14.40%(18)	–	–	14.40%
L	14.40%(18)	–	–	14.40%
L EUR	15.80%(18)	–	–	15.80%
L EUR H	13.33%(18)	–	–	13.33%
LNN (a)	14.44%(18)	–	–	14.44%
S	14.83%(18)	–	–	14.83%
S1	14.52%(18)	–	–	14.52%
W	14.53%(18)	–	–	14.53%
W EUR	15.87%(18)	–	–	15.87%
W EUR H	13.47%(18)	–	–	13.47%
WNN	14.55%(18)	–	–	14.55%
WNN EUR	15.78%(18)	–	–	15.78%
WNN GBP (a)	14.35%(18)	–	–	14.35%
Global Growth Portfolio				
Klasse				
A	1.67%(11)	–	–	1.67%
A EUR	1.60%(11)	–	–	1.60%
ANN EUR	1.60%(11)	–	–	1.60%
C	1.53%(11)	–	–	1.53%
C EUR	1.47%(11)	–	–	1.47%
F	2.01%(11)	–	–	2.01%
F EUR	1.96%(11)	–	–	1.96%
F GBP	1.52%(11)	–	–	1.52%
I	1.87%(11)	–	–	1.87%
I EUR	1.80%(11)	–	–	1.80%
I GBP	1.40%(11)	–	–	1.40%
INN EUR	1.80%(11)	–	–	1.80%
S	2.10%(11)	–	–	2.10%
S1	1.96%(11)	–	–	1.96%
S1 EUR	1.90%(11)	–	–	1.90%
S1NN	1.96%(11)	–	–	1.96%
European Growth Portfolio				
Klasse				
A	1.27%(11)	–	–	1.27%
ANN	1.31%(11)	–	–	1.31%
ANN GBP	0.84%(11)	–	–	0.84%
C	1.13%(11)	–	–	1.13%
F	1.61%(11)	–	–	1.61%
F GBP	1.18%(11)	–	–	1.18%
I	1.47%(11)	–	–	1.47%
INN	1.49%(11)	–	–	1.49%
INN GBP	1.02%(11)	–	–	1.02%
INN USD	1.56%(11)	–	–	1.56%
S	1.70%(11)	–	–	1.70%
S1	1.56%(11)	–	–	1.56%
S1NN	1.56%(11)	–	–	1.56%

Die Wertentwicklung der Anteilklassen der einzelnen Portefeuilles basiert auf dem Nettoinventarwert zum 31. Mai 2024, 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 Anteilklassen 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 2024.

(a) Die Anteilsklasse wurde umbenannt. Siehe Anmerkung A.

Rendite berechnet ab Auflegungsdatum am:

- (1) 12. Dezember 2023
- (2) 6. Dezember 2023
- (3) 28. November 2023
- (4) 18. Juli 2023
- (5) 14. August 2023
- (6) 18. März 2024
- (7) 15. Juni 2023
- (8) 6. Juli 2023
- (9) 26. Januar 2024
- (10) 19. April 2024
- (11) 27. Februar 2024
- (12) 29. Dezember 2023
- (13) 8. März 2024
- (14) 12. Juni 2023
- (15) 3. November 2023
- (16) 12. Oktober 2023
- (17) 16. November 2023
- (18) 19. Dezember 2023

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
STAMMAKTIE					
GESUNDHEITSWESEN					
BIOTECHNOLOGIE					
Amgen, Inc.			418,658	\$ 128,046,549	3.4%
Genmab A/S.			193,337	54,571,107	1.5
Gilead Sciences, Inc.			2,110,134	135,618,312	3.6
Halozyne Therapeutics, Inc.			497,323	22,026,436	0.6
Regeneron Pharmaceuticals, Inc.			182,931	179,301,649	4.8
Telix Pharmaceuticals Ltd.			1,191,950	14,473,991	0.4
United Therapeutics Corp.			183,179	50,398,038	1.3
Vertex Pharmaceuticals, Inc.			404,124	184,013,822	4.9
				<u>768,449,904</u>	<u>20.5</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF					
Align Technology, Inc.			144,418	37,145,754	1.0
Carl Zeiss Meditec AG.			410,693	37,991,428	1.0
Cochlear Ltd.			127,958	27,573,938	0.7
Coloplast A/S - Class B(a).			433,812	52,177,684	1.4
Edwards Lifesciences Corp.			1,444,986	125,554,834	3.3
GE HealthCare Technologies, Inc.			1,124,367	87,700,626	2.3
IDEXX Laboratories, Inc.			165,237	82,114,527	2.2
Intuitive Surgical, Inc.			330,073	132,728,955	3.5
Penumbra, Inc.			88,088	16,690,033	0.4
Straumann Holding AG (REG)			174,611	22,858,591	0.6
Sysmex Corp.			1,076,200	18,426,650	0.5
				<u>640,963,020</u>	<u>16.9</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
Amvis Holdings, Inc.(a).			704,400	8,912,912	0.2
Cencora, Inc.			575,306	130,347,080	3.5
Elevance Health, Inc.			303,894	163,640,841	4.4
Quest Diagnostics, Inc.			226,225	32,117,163	0.9
UnitedHealth Group, Inc.			558,066	276,449,154	7.4
				<u>611,467,150</u>	<u>16.4</u>
GESUNDHEITSWESEN – TECHNOLOGIE					
Veeva Systems, Inc. - Class A			423,614	73,814,740	2.0
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN					
Bachem Holding AG(a).			226,397	20,467,789	0.5
Lonza Group AG (REG)			68,821	37,359,528	1.0
Mettler-Toledo International, Inc.			42,174	59,216,092	1.6
Stevanato Group SpA.			841,557	17,100,438	0.5
Waters Corp.			221,477	68,414,245	1.8
West Pharmaceutical Services, Inc.			59,629	19,761,647	0.5
				<u>222,319,739</u>	<u>5.9</u>
PHARMAZEUTIKA					
Chugai Pharmaceutical Co., Ltd.			826,300	25,140,802	0.7
CSPC Pharmaceutical Group Ltd. - Class H			15,826,000	13,454,798	0.4
Eli Lilly & Co.			396,649	325,387,041	8.7
Granules India Ltd.			2,616,278	13,188,823	0.4
GSK PLC			8,168,707	183,289,592	4.9
Merck & Co., Inc.			1,867,460	234,440,928	6.2
Novo Nordisk A/S - Class B			2,411,135	326,680,141	8.7
Roche Holding AG.			672,752	171,764,964	4.6
Zoetis, Inc.			643,149	109,052,345	2.9
				<u>1,402,399,434</u>	<u>37.5</u>
				<u>3,719,413,987</u>	<u>99.2</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
ABIOMED, Inc.(b)			53,310	54,376	0.0
Gesamtanlagen				<u>\$3,719,468,363</u>	<u>99.2%</u>
(Kosten \$2,926,959,369)					
Termineinlagen					
ANZ, Hong Kong(c)	2.53 %	–		154,480	0.0
ANZ, Hong Kong(c)	3.64 %	–		127,032	0.0
BBH, New York(c)	3.64 %	–		180,494	0.0
BNP Paribas, Paris(c)	0.55 %	–		648,638	0.0
BNP Paribas, Paris(c)	2.40 %	–		381,521	0.0
DNB, Oslo(c)	3.01 %	–		460,515	0.0

	Zinssatz	Datum	Wert (USD)	Nettover- mögen %
HSBC, London(c)	4.16 %	–	\$ 391,366	0.0%
HSBC, Paris(c)	2.87 %	–	396,792	0.0
SEB, Stockholm(c)	2.52 %	–	670,205	0.0
SMBC, London(c)	(0.11)%	–	369,956	0.0
SMBC, London(c)	4.68 %	–	44,457,175	1.2
Standard Chartered Bank, Johannesburg(c)	6.22 %	–	30,594	0.0
Termineinlagen insgesamt			<u>48,268,768</u>	<u>1.2</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>(16,739,201)</u>	<u>(0.4)</u>
Nettovermögen			<u>\$3,750,997,930</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+	AUD 337	USD 226	06/03/2024	\$ 913
Brown Brothers Harriman & Co.+	AUD 8,353	USD 5,537	06/03/2024	(20,205)
Brown Brothers Harriman & Co.+	SGD 11,543	USD 8,549	06/03/2024	5,935
Brown Brothers Harriman & Co.+	SGD 170	USD 126	06/03/2024	(504)
Brown Brothers Harriman & Co.+	USD 5,495	AUD 8,399	06/03/2024	93,346
Brown Brothers Harriman & Co.+	USD 195	AUD 291	06/03/2024	(1,017)
Brown Brothers Harriman & Co.+	USD 8,048	SGD 10,921	06/03/2024	34,165
Brown Brothers Harriman & Co.+	USD 589	SGD 792	06/03/2024	(2,482)
Brown Brothers Harriman & Co.+	EUR 23,289	USD 25,292	06/17/2024	8,312
Brown Brothers Harriman & Co.+	EUR 2,493	USD 2,698	06/17/2024	(8,237)
Brown Brothers Harriman & Co.+	USD 222	EUR 205	06/17/2024	790
Brown Brothers Harriman & Co.+	USD 192,535	EUR 177,018	06/17/2024	(355,205)
Brown Brothers Harriman & Co.+	AUD 95	USD 63	06/28/2024	(330)
Brown Brothers Harriman & Co.+	SGD 134	USD 99	06/28/2024	2
Brown Brothers Harriman & Co.+	USD 5,526	AUD 8,328	06/28/2024	19,340
Brown Brothers Harriman & Co.+	USD 8,512	SGD 11,479	06/28/2024	(6,573)
				<u>\$ (231,750)</u>
			Wertsteigerung	\$ 162,803
			Wertminderung	\$ (394,553)

+ Zur Absicherung des Portefeuilles oder der 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
- EUR – Euro
- SGD – Singapore Dollar
- 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			
KOMMUNIKATIONSAUSRÜSTUNG			
Arista Networks, Inc.	79,075	\$ 23,536,674	1.7%
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Celestica, Inc.	277,740	15,531,221	1.1
Coherent Corp.	114,160	6,513,970	0.5
Keyence Corp.	31,700	14,289,141	1.0
		<u>36,334,332</u>	<u>2.6</u>
IT-DIENSTLEISTUNGEN			
MongoDB, Inc.	27,719	6,543,347	0.5
Shopify, Inc. - Class A	175,950	10,407,443	0.7
		<u>16,950,790</u>	<u>1.2</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Advanced Micro Devices, Inc.	141,560	23,626,364	1.7
Advantest Corp.	411,800	13,708,263	1.0
Analog Devices, Inc.	55,460	13,004,815	0.9
Applied Materials, Inc.	70,870	15,242,720	1.1
ARM Holdings PLC (ADR)	235,704	28,407,046	2.0
ASML Holding NV	33,870	32,405,841	2.3
Broadcom, Inc.	26,370	35,033,863	2.5
Cirrus Logic, Inc.	142,980	16,399,806	1.2
Credo Technology Group Holding Ltd.	425,413	11,090,517	0.8
Disco Corp.	42,500	16,717,759	1.2
Impinj, Inc.	62,480	10,226,102	0.7
Infineon Technologies AG	339,110	13,719,878	1.0
KLA Corp.	21,930	16,656,493	1.2
Lam Research Corp.	14,418	13,443,920	1.0
MACOM Technology Solutions Holdings, Inc.	147,780	14,946,469	1.1
Marvell Technology, Inc.	143,330	9,862,537	0.7
Micron Technology, Inc.	109,590	13,698,750	1.0
Monolithic Power Systems, Inc.	19,950	14,675,819	1.0
NVIDIA Corp.	147,756	161,989,335	11.6
ON Semiconductor Corp.	192,289	14,044,789	1.0
Onto Innovation, Inc.	58,776	12,736,759	0.9
QUALCOMM, Inc.	77,860	15,887,333	1.1
Renesas Electronics Corp.	851,800	15,695,794	1.1
Silicon Laboratories, Inc.	27,840	3,512,573	0.2
Taiwan Semiconductor Manufacturing Co., Ltd. (Sponsored ADR)	187,969	28,390,838	2.0
Teradyne, Inc.	138,060	19,458,176	1.4
Texas Instruments, Inc.	94,150	18,360,192	1.3
Tokyo Electron Ltd.	61,100	12,975,113	0.9
		<u>615,917,864</u>	<u>43.9</u>
SOFTWARE			
Adobe, Inc.	28,280	12,577,813	0.9
Atlassian Corp. - Class A	36,310	5,695,587	0.4
Braze, Inc. - Class A	143,340	5,396,751	0.4
Cadence Design Systems, Inc.	80,340	23,002,145	1.6
Confluent, Inc. - Class A	233,610	6,066,852	0.4
CrowdStrike Holdings, Inc. - Class A	43,320	13,588,184	1.0
Datadog, Inc. - Class A	50,670	5,582,821	0.4
Fortinet, Inc.	154,160	9,144,771	0.7
Gitlab, Inc. - Class A	136,580	6,445,210	0.5
HubSpot, Inc.	16,960	10,363,408	0.7
Manhattan Associates, Inc.	59,530	13,069,216	0.9
Microsoft Corp.	129,241	53,651,816	3.8
Nutanix, Inc. - Class A	236,210	13,065,956	0.9
Oracle Corp.	147,525	17,288,455	1.2
Palantir Technologies, Inc. - Class A	377,640	8,187,235	0.6
Procure Technologies, Inc.	174,570	11,718,884	0.8
Samsara, Inc. - Class A	403,447	13,688,957	1.0
SAP SE.	74,570	13,598,476	1.0
SentinelOne, Inc. - Class A	305,860	5,147,624	0.4
ServiceNow, Inc.	16,891	11,096,205	0.8
Zoom Video Communications, Inc. - Class A	166,230	10,196,548	0.7
Zscaler, Inc.	16,770	2,850,229	0.2
		<u>271,423,143</u>	<u>19.3</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE					
Apple, Inc.			389,760	\$ 74,931,360	5.3%
Dell Technologies, Inc. - Class C.....			79,236	11,058,176	0.8
NetApp, Inc.			129,120	15,549,922	1.1
Pure Storage, Inc. - Class A.....			214,290	12,919,544	0.9
				<u>114,459,002</u>	<u>8.1</u>
				<u>1,078,621,805</u>	<u>76.8</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN					
UNTERHALTUNG					
Electronic Arts, Inc.			72,110	9,581,977	0.7
Netflix, Inc.			36,330	23,310,055	1.7
Take-Two Interactive Software, Inc.			40,782	6,539,802	0.5
				<u>39,431,834</u>	<u>2.9</u>
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN					
Alphabet, Inc. - Class A.....			215,109	37,106,302	2.6
Meta Platforms, Inc. - Class A.....			59,572	27,809,997	2.0
Pinterest, Inc. - Class A.....			195,690	8,119,178	0.6
Tencent Holdings Ltd. - Class H.....			147,200	6,829,137	0.5
				<u>79,864,614</u>	<u>5.7</u>
MEDIEN					
Trade Desk, Inc. (The) - Class A.....			117,872	10,936,164	0.8
				<u>130,232,612</u>	<u>9.4</u>
NICHT-BASISKONSUMGÜTER					
BREIT ANGELEGTER EINZELHANDEL					
Amazon.com, Inc.			221,798	39,134,039	2.8
MercadoLibre, Inc.....			7,840	13,528,547	1.0
				<u>52,662,586</u>	<u>3.8</u>
HOTELS, RESTAURANTS UND FREIZEIT					
Booking Holdings, Inc.			2,806	10,596,438	0.8
DoorDash, Inc. - Class A.....			27,380	3,014,812	0.2
DraftKings, Inc. - Class A.....			257,110	9,032,274	0.6
Meituan - Class H.....			435,500	5,934,203	0.4
				<u>28,577,727</u>	<u>2.0</u>
				<u>81,240,313</u>	<u>5.8</u>
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – AUSTRÜSTUNG UND BEDARF					
Intuitive Surgical, Inc.			64,770	26,045,312	1.9
INDUSTRIEGÜTER					
TRANSPORT AUF DEM LANDWEG					
Uber Technologies, Inc.....			98,040	6,329,462	0.5
MASCHINEN					
SMC Corp.....			24,100	12,171,210	0.9
				<u>18,500,672</u>	<u>1.4</u>
				<u>1,334,640,714</u>	<u>95.3</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
INFORMATIONSTECHNOLOGIE					
IT-DIENSTLEISTUNGEN					
Stripe, Inc.(a)			41,537	1,082,454	0.1
Gesamtanlagen				<u>\$ 1,335,723,168</u>	<u>95.4%</u>
Termineinlagen					
ANZ, Hong Kong(b)	2.53 %	–		145,782	0.0
ANZ, London(b)	3.01 %	–		160,600	0.0
Barclays, London(b)	4.16 %	–		149,967	0.0
BNP Paribas, Paris(b)	0.55 %	–		50,073	0.0
Citibank, New York(b).....	4.68 %	–		53,776,379	3.9
Nordea, Oslo(b)	3.31 %	–		12,330	0.0
Scotiabank, Toronto(b).....	3.79 %	–		137,108	0.0
SEB, Stockholm(b)	2.52 %	–		160,312	0.0
SEB, Stockholm(b)	2.87 %	–		307,788	0.0
SMBC, London(b)	(0.11)%	–		193,182	0.0
Termineinlagen insgesamt				<u>55,093,521</u>	<u>3.9</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>9,547,023</u>	<u>0.7</u>
Nettovermögen				<u>\$ 1,400,363,712</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	189	USD	48	06/17/2024	\$ 246
Brown Brothers Harriman & Co.+.....	USD	118	PLN	466	06/17/2024	314
Brown Brothers Harriman & Co.+.....	USD	8,098	PLN	31,773	06/17/2024	(33,985)
Brown Brothers Harriman & Co.+.....	AUD	75	USD	49	06/24/2024	(195)
Brown Brothers Harriman & Co.+.....	USD	8,390	AUD	12,624	06/24/2024	14,375
Brown Brothers Harriman & Co.+.....	USD	132	AUD	198	06/24/2024	(444)
						<u>\$ (19,689)</u>
					Wertsteigerung	\$ 14,935
					Wertminderung	\$ (34,624)

+ Zur Absicherung des Portefeuilles oder der 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
- PLN – Polish Zloty
- USD – United States Dollar

Glossar:

- ADR – American Depositary Receipt

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)			
REITs – RECHENZENTREN			
Digital Realty Trust, Inc.	5,990	\$ 870,587	3.2%
Equinix, Inc.	1,833	1,398,542	5.1
		<u>2,269,129</u>	<u>8.3</u>
REITs – DIVERSIFIZIERT			
Charter Hall Group	15,820	128,678	0.5
Covivio SA/France.	1,464	76,196	0.3
Essential Properties Realty Trust, Inc.	15,319	410,243	1.5
KDX Realty Investment Corp.	83	80,144	0.3
Land Securities Group PLC.	26,340	221,113	0.8
Merlin Properties Socimi SA.	20,950	252,535	0.9
Stockland	95,900	288,976	1.1
		<u>1,457,885</u>	<u>5.4</u>
REITs – GESUNDHEITSWESEN			
Aedifica SA	1,140	74,144	0.3
Ventas, Inc.	12,080	607,141	2.2
Welltower, Inc.	11,470	1,189,095	4.4
		<u>1,870,380</u>	<u>6.9</u>
REITs – HOTELS UND RESORTS			
Hoshino Resorts REIT, Inc.(a)	16	52,819	0.2
Invincible Investment Corp.	211	91,724	0.3
Japan Hotel REIT Investment Corp.	262	130,483	0.5
Park Hotels & Resorts, Inc.	10,270	162,882	0.6
Ryman Hospitality Properties, Inc.	2,670	280,537	1.0
Xenia Hotels & Resorts, Inc.	9,080	131,569	0.5
		<u>850,014</u>	<u>3.1</u>
REITs – INDUSTRIE			
CapitalLand Ascendas REIT.	165,500	320,704	1.2
Centuria Industrial REIT	137,770	291,787	1.1
Dream Industrial Real Estate Investment Trust	23,928	215,413	0.8
Goodman Group.	21,000	471,965	1.7
Mapletree Industrial Trust	57,500	93,915	0.3
Mitsui Fudosan Logistics Park, Inc.	79	221,539	0.8
Nippon Prologis REIT, Inc.	135	222,838	0.8
Plymouth Industrial REIT, Inc.	8,719	181,878	0.7
Prologis, Inc.	17,531	1,937,000	7.1
Rexford Industrial Realty, Inc.	8,340	378,302	1.4
Segro PLC	31,330	367,918	1.4
STAG Industrial, Inc.	5,570	195,284	0.7
Tritax Big Box REIT PLC	125,360	253,648	0.9
		<u>5,152,191</u>	<u>18.9</u>
REITs – MEHRFAMILIENHÄUSER			
Comforia Residential REIT, Inc.	67	137,128	0.5
Independence Realty Trust, Inc.	42,670	712,589	2.6
Killam Apartment Real Estate Investment Trust(a)	22,620	286,287	1.1
Mid-America Apartment Communities, Inc.	5,110	683,258	2.5
UDR, Inc.	19,910	768,924	2.8
UNITE Group PLC (The)	9,490	113,195	0.4
		<u>2,701,381</u>	<u>9.9</u>
REITs – BÜROS			
Alexandria Real Estate Equities, Inc.	4,820	573,580	2.1
Boston Properties, Inc.	5,230	317,304	1.2
COPT Defense Properties	11,140	274,824	1.0
Daiwa Office Investment Corp.	30	53,107	0.2
Derwent London PLC	4,790	142,093	0.5
Dexus	31,320	142,097	0.5
Japan Real Estate Investment Corp.	20	65,951	0.2
Nippon Building Fund, Inc.	49	182,988	0.7
		<u>1,751,944</u>	<u>6.4</u>
REITs – SONSTIGE SPEZIALISIERTE REITs			
Iron Mountain, Inc.	3,090	249,332	0.9
VICI Properties, Inc.	17,870	513,048	1.9
		<u>762,380</u>	<u>2.8</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
REITs – EINZELHANDEL					
Acadia Realty Trust			23,910	\$ 412,208	1.5%
Brixmor Property Group, Inc.			17,300	389,423	1.4
CapitalLand Integrated Commercial Trust			163,652	238,369	0.9
Crombie Real Estate Investment Trust(a)			10,920	101,112	0.4
Frasers Centrepoint Trust			76,600	123,246	0.5
Japan Metropolitan Fund Invest.			186	109,551	0.4
Klepierre SA.			9,140	265,297	1.0
Link REIT - Class H			41,616	175,470	0.6
NETSTREIT Corp.			17,830	309,350	1.1
Phillips Edison & Co., Inc.			2,300	73,462	0.3
Realty Income Corp.			9,302	493,564	1.8
Simon Property Group, Inc.			6,300	953,253	3.5
Vicinity Ltd.			225,290	294,494	1.1
				<u>3,938,799</u>	<u>14.5</u>
REITs – SELF-STORAGE					
Big Yellow Group PLC			7,690	123,069	0.5
Extra Space Storage, Inc.			4,230	612,377	2.3
Public Storage			2,420	662,669	2.4
				<u>1,398,115</u>	<u>5.2</u>
3					
Invitation Homes, Inc.			10,600	368,774	1.4
Sun Communities, Inc.			3,107	366,595	1.3
				<u>735,369</u>	<u>2.7</u>
				<u>22,887,587</u>	<u>84.1</u>
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG					
IMMOBILIENAKTIVITÄTEN – DIVERSIFIZIERT					
Mitsubishi Estate Co., Ltd.			16,100	271,507	1.0
Mitsui Fudosan Co., Ltd.			73,900	678,924	2.5
Sumitomo Realty & Development Co., Ltd.			8,800	275,553	1.0
Sun Hung Kai Properties Ltd. - Class H			11,000	106,288	0.4
				<u>1,332,272</u>	<u>4.9</u>
IMMOBILIENENTWICKLUNG					
Katitas Co., Ltd.			5,200	52,906	0.2
Sino Land Co., Ltd. - Class H			342,000	363,971	1.3
				<u>416,877</u>	<u>1.5</u>
IMMOBILIEN-BETRIEBSGESELLSCHAFTEN					
CapitalLand Investment Ltd./Singapore			45,500	89,921	0.3
Castellum AB			15,190	189,701	0.7
Catena AB			3,230	165,163	0.6
CTP NV			9,646	172,614	0.6
Fastighets AB Balder - Class B			21,560	145,977	0.5
LEG Immobilien SE			2,190	194,766	0.7
PSP Swiss Property AG (REG)			1,620	203,814	0.8
Shurgard Self Storage Ltd.			3,070	135,620	0.5
Swire Properties Ltd. - Class H			93,200	171,421	0.6
TAG Immobilien AG			12,934	202,086	0.7
Vonovia SE.			8,123	255,352	0.9
				<u>1,926,435</u>	<u>6.9</u>
IMMOBILIEN-DIENSTLEISTUNGEN					
Unibail-Rodamco-Westfield.			3,580	315,433	1.2
				<u>3,991,017</u>	<u>14.5</u>
GEBRAUCHSGÜTER UND BEKLEIDUNG					
HAUSBAU					
PulteGroup, Inc.			1,810	212,349	0.8
VERBRAUCHERDIENSTE					
HOTELS, RESORTS UND KREUZFAHRTLINIEN					
Hyatt Hotels Corp. - Class A			1,100	162,217	0.6
GRUNDSTOFFE					
BAUMATERIAL					
GCC SAB de CV			12,490	136,594	0.5
Gesamtanlagen				<u>\$ 27,389,764</u>	<u>100.5%</u>
Termineinlagen					
ANZ, London(b)	3.01 %	–		6,487	0.0
BBH, New York(b)	3.64 %	–		569	0.0
BNP Paribas, Paris(b)	0.55 %	–		2,849	0.0
BNP Paribas, Paris(b)	2.40 %	–		7,619	0.0

	Zinssatz	Datum	Wert (USD)	Nettover- mögen %
BNP Paribas, Paris(b)	2.53 %	–	\$ 2,746	0.0%
Citibank, New York(b)	4.68 %	–	94,390	0.4
HSBC, London(b)	4.16 %	–	79,972	0.4
HSBC, Paris(b)	2.87 %	–	4,855	0.0
Nordea, Oslo(b)	3.31 %	–	145	0.0
Scotiabank, Toronto(b)	3.79 %	–	4,742	0.0
SEB, Stockholm(b)	2.52 %	–	4,222	0.0
SMBC, London(b)	(0.11)%	–	2,699	0.0
Termineinlagen insgesamt			<u>211,295</u>	<u>0.8</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>(341,519)</u>	<u>(1.3)</u>
Nettovermögen			<u>\$ 27,259,540</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 319	USD 348	06/12/2024	\$ 1,950
Brown Brothers Harriman & Co.	EUR 63	USD 67	06/12/2024	(898)
Brown Brothers Harriman & Co.	USD 95	EUR 88	06/12/2024	508
Brown Brothers Harriman & Co.+	AUD 77	USD 51	06/24/2024	(225)
Brown Brothers Harriman & Co.+	NZD 27	USD 16	06/24/2024	(74)
Brown Brothers Harriman & Co.+	SGD 3	USD 2	06/24/2024	2
Brown Brothers Harriman & Co.+	USD 517	AUD 778	06/24/2024	830
Brown Brothers Harriman & Co.+	USD 327	NZD 536	06/24/2024	1,843
Brown Brothers Harriman & Co.+	USD 43	SGD 58	06/24/2024	(62)
Brown Brothers Harriman & Co.	USD 82	NOK 902	07/19/2024	4,110
Brown Brothers Harriman & Co.	USD 55	SEK 598	07/19/2024	2,064
Brown Brothers Harriman & Co.	MXN 1,075	USD 64	07/25/2024	1,336
Brown Brothers Harriman & Co.	USD 86	ILS 316	07/25/2024	(306)
Brown Brothers Harriman & Co.	USD 125	NZD 205	07/25/2024	936
Brown Brothers Harriman & Co.	CHF 88	USD 98	08/08/2024	(14)
Brown Brothers Harriman & Co.	JPY 11,473	USD 74	08/16/2024	(163)
Brown Brothers Harriman & Co.	USD 74	JPY 11,473	08/16/2024	(451)
				<u>\$ 11,386</u>
			Wertsteigerung	\$ 13,579
			Wertminderung	\$ (2,193)

+ Zur Absicherung des Portefeuilles oder der 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
- ILS – Israeli Shekel
- JPY – Japanese Yen
- MXN – Mexican Peso
- NOK – Norwegian Krone
- NZD – New Zealand Dollar
- SEK – Swedish Krona
- SGD – Singapore Dollar
- USD – United States Dollar

Glossar:

- REG – Registered Shares
- 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			
Arista Networks, Inc.	153,597	\$ 45,718,042	1.7%
Calix, Inc.	882,070	31,489,913	1.1
		<u>77,207,955</u>	<u>2.8</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Flex Ltd.	2,467,248	81,739,918	3.0
Halma PLC.	1,410,160	40,366,686	1.5
Keyence Corp.	75,004	33,809,060	1.2
Keysight Technologies, Inc.	369,307	51,141,673	1.8
		<u>207,057,337</u>	<u>7.5</u>
IT-DIENSTLEISTUNGEN			
Accenture PLC - Class A.	188,386	53,179,391	1.9
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
ASML Holding NV.	67,510	64,591,415	2.3
Infineon Technologies AG.	1,390,733	56,266,970	2.0
Monolithic Power Systems, Inc.	55,786	41,038,077	1.5
NVIDIA Corp.	80,878	88,668,813	3.2
NXP Semiconductors NV.	234,827	63,896,535	2.3
Taiwan Semiconductor Manufacturing Co., Ltd.	2,710,182	69,402,191	2.5
		<u>383,864,001</u>	<u>13.8</u>
SOFTWARE			
Adobe, Inc.	126,401	56,218,304	2.0
Bentley Systems, Inc. - Class B.	625,101	31,405,049	1.1
Fair Isaac Corp.	46,029	59,374,007	2.1
Intuit, Inc.	97,111	55,978,906	2.0
Microsoft Corp.	218,561	90,731,391	3.3
Palo Alto Networks, Inc.	167,622	49,433,509	1.8
		<u>343,141,166</u>	<u>12.3</u>
		<u>1,064,449,850</u>	<u>38.3</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Hexcel Corp.	728,154	50,147,984	1.8
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Tetra Tech, Inc.	320,325	67,104,976	2.4
Veralto Corp.	712,566	70,244,713	2.5
Waste Management, Inc.	406,044	85,565,583	3.1
		<u>222,915,272</u>	<u>8.0</u>
BAU- UND INGENIEURWESEN			
WSP Global, Inc.	256,086	38,517,673	1.4
MASCHINEN			
Deere & Co.	84,163	31,540,963	1.1
SMC Corp.	58,588	29,588,617	1.1
TOMRA Systems ASA(a)	1,977,937	26,047,669	0.9
		<u>87,177,249</u>	<u>3.1</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Experian PLC.	1,336,166	61,915,457	2.2
RELX PLC.	936,549	41,083,496	1.5
		<u>102,998,953</u>	<u>3.7</u>
		<u>501,757,131</u>	<u>18.0</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Alcon, Inc.	607,396	54,559,500	2.0
Becton Dickinson & Co.	225,733	52,363,171	1.9
GE HealthCare Technologies, Inc.	758,032	59,126,506	2.1
STERIS PLC.	239,581	53,397,875	1.9
		<u>219,447,052</u>	<u>7.9</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Apollo Hospitals Enterprise Ltd.	660,211	46,304,415	1.7
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Bruker Corp.	696,142	45,604,280	1.7
Danaher Corp.	223,424	57,375,382	2.1
ICON PLC.	206,047	66,928,051	2.4
West Pharmaceutical Services, Inc.	101,421	33,611,924	1.2
		<u>203,519,637</u>	<u>7.4</u>
		<u>469,271,104</u>	<u>17.0</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
FINANZWERTE					
BANKEN					
Bank Mandiri Persero Tbk PT			119,942,515	\$ 43,499,019	1.6%
NU Holdings Ltd./Cayman Islands - Class A			4,265,052	50,668,818	1.8
				<u>94,167,837</u>	<u>3.4</u>
KAPITALMÄRKTE					
Deutsche Boerse AG			166,109	33,101,769	1.2
London Stock Exchange Group PLC			535,454	62,764,090	2.3
Partners Group Holding AG(a)			28,975	38,995,985	1.4
				<u>134,861,844</u>	<u>4.9</u>
FINANZDIENSTLEISTUNGEN					
Visa, Inc. - Class A			319,790	87,129,899	3.1
VERSICHERUNGEN					
Aflac, Inc.			688,540	61,879,054	2.2
AIA Group Ltd. - Class H			5,291,589	41,100,839	1.5
				<u>102,979,893</u>	<u>3.7</u>
				<u>419,139,473</u>	<u>15.1</u>
VERBRAUCHSGÜTER					
HAUSHALTSPRODUKTE					
Procter & Gamble Co. (The)			325,963	53,633,960	1.9
KÖRPERPFLEGEPRODUKTE					
Unilever PLC			1,026,438	56,210,927	2.0
				<u>109,844,887</u>	<u>3.9</u>
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
NextEra Energy, Inc.			1,079,607	86,390,151	3.1
NICHT-BASISKONSUMGÜTER					
AUTOMOBILKOMPONENTEN					
Aptiv PLC			479,353	39,910,952	1.4
HAUSHALTSGEBRAUCHSGÜTER					
TopBuild Corp.			64,895	27,122,845	1.0
				<u>67,033,797</u>	<u>2.4</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Neste Oyj			970,152	20,367,647	0.7
Gesamtanlagen					
(Kosten \$2,316,261,228)				<u>\$ 2,738,254,040</u>	<u>98.5%</u>
Termineinlagen					
ANZ, Hong Kong(b)	2.53 %	–		1,191,451	0.1
ANZ, London(b)	3.01 %	–		12,814	0.0
BBH, New York(b)	3.01 %	–		1	0.0
BNP Paribas, Paris(b)	0.55 %	–		287,721	0.0
BNP Paribas, Paris(b)	2.40 %	–		5,284	0.0
HSBC, London(b)	4.16 %	–		350,112	0.0
HSBC, Paris(b)	2.87 %	–		283,504	0.0
JPMorgan Chase, New York(b)	4.68 %	–		494,619	0.0
Nordea, Oslo(b)	3.31 %	–		286,994	0.0
Royal Bank of Canada, Toronto(b)	4.68 %	–		48,426,797	1.8
Scotiabank, Toronto(b)	3.79 %	–		776,734	0.0
SEB, Stockholm(b)	2.52 %	–		351,438	0.0
SMBC, London(b)	(0.11)%	–		282,332	0.0
Standard Chartered Bank, Johannesburg(b)	6.22 %	–		1	0.0
Termineinlagen insgesamt				<u>52,749,802</u>	<u>1.9</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(12,323,634)</u>	<u>(0.4)</u>
Nettovermögen				<u>\$ 2,778,680,208</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Bank of America NA	BRL 236,463	USD 46,038	06/04/2024	\$ 1,004,765
Bank of America NA	USD 8,876	EUR 8,166	06/12/2024	(12,275)
Bank of America NA	USD 5,051	INR 421,223	06/14/2024	(3,276)
Bank of America NA	USD 70,639	CNH 509,848	07/23/2024	(186,014)
Barclays Bank PLC	GBP 166,638	USD 207,204	06/20/2024	(5,152,746)
BNP Paribas SA	USD 7,236	ZAR 138,558	06/14/2024	134,174
Brown Brothers Harriman & Co.	EUR 6,497	USD 7,058	06/12/2024	5,991

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+	AUD 1,744	USD 1,162	06/17/2024	\$ 1,174
Brown Brothers Harriman & Co.+	CAD 2,582	USD 1,896	06/17/2024	1,508
Brown Brothers Harriman & Co.+	CHF 1,332	USD 1,479	06/17/2024	(327)
Brown Brothers Harriman & Co.+	CNH 2,212	USD 307	06/17/2024	2,186
Brown Brothers Harriman & Co.+	CZK 229	USD 10	06/17/2024	(3)
Brown Brothers Harriman & Co.+	EUR 5,606	USD 6,098	06/17/2024	11,127
Brown Brothers Harriman & Co.+	GBP 1,926	USD 2,438	06/17/2024	(16,319)
Brown Brothers Harriman & Co.+	HKD 13,283	USD 1,703	06/17/2024	3,159
Brown Brothers Harriman & Co.+	HUF 6,471	USD 18	06/17/2024	180
Brown Brothers Harriman & Co.+	ILS 220	USD 60	06/17/2024	539
Brown Brothers Harriman & Co.+	JPY 559,767	USD 3,623	06/17/2024	55,986
Brown Brothers Harriman & Co.+	MXN 3,133	USD 187	06/17/2024	2,461
Brown Brothers Harriman & Co.+	NOK 1,032	USD 96	06/17/2024	(2,123)
Brown Brothers Harriman & Co.+	NZD 51	USD 31	06/17/2024	(268)
Brown Brothers Harriman & Co.+	PLN 279	USD 71	06/17/2024	294
Brown Brothers Harriman & Co.+	SEK 5,365	USD 502	06/17/2024	(8,552)
Brown Brothers Harriman & Co.+	THB 3,834	USD 105	06/17/2024	1,050
Brown Brothers Harriman & Co.+	SGD 261	USD 194	06/18/2024	600
Brown Brothers Harriman & Co.+	ZAR 3,747	USD 204	06/18/2024	4,387
Brown Brothers Harriman & Co.+	USD 21,719	GBP 17,325	06/20/2024	358,847
Brown Brothers Harriman & Co.+	AUD 3,677	USD 2,438	06/24/2024	(9,855)
Brown Brothers Harriman & Co.+	CAD 3	USD 2	06/24/2024	(9)
Brown Brothers Harriman & Co.+	EUR 493	USD 536	06/24/2024	125
Brown Brothers Harriman & Co.+	EUR 1,128	USD 1,224	06/24/2024	(1,407)
Brown Brothers Harriman & Co.+	SGD 1,168	USD 866	06/24/2024	769
Brown Brothers Harriman & Co.+	SGD 4	USD 3	06/24/2024	(2)
Brown Brothers Harriman & Co.+	USD 77,341	AUD 116,358	06/24/2024	124,130
Brown Brothers Harriman & Co.+	USD 92	CAD 125	06/24/2024	268
Brown Brothers Harriman & Co.+	USD 123,444	EUR 113,790	06/24/2024	132,728
Brown Brothers Harriman & Co.+	USD 22	EUR 20	06/24/2024	(26)
Brown Brothers Harriman & Co.+	USD 43	SGD 58	06/24/2024	6
Brown Brothers Harriman & Co.+	USD 31,976	SGD 43,101	06/24/2024	(46,345)
Brown Brothers Harriman & Co.+	HKD 72,291	USD 9,264	07/18/2024	8,440
Brown Brothers Harriman & Co.+	USD 4,775	NOK 51,974	07/19/2024	182,058
Citibank NA	EUR 6,739	USD 7,187	06/12/2024	(127,099)
Citibank NA	USD 36,056	CAD 48,510	06/13/2024	(458,374)
Citibank NA	USD 9,589	INR 801,489	06/14/2024	14,463
Citibank NA	USD 6,384	INR 529,580	06/14/2024	(38,566)
Citibank NA	GBP 5,407	USD 6,863	06/20/2024	(26,513)
Citibank NA	NOK 254,044	USD 23,091	07/19/2024	(1,140,239)
Deutsche Bank AG	USD 68,605	EUR 62,629	06/12/2024	(628,075)
Deutsche Bank AG	JPY 698,175	USD 4,531	08/16/2024	41,208
Goldman Sachs Bank USA	INR 2,594,826	USD 31,303	06/14/2024	209,723
Goldman Sachs Bank USA	CHF 25,332	USD 28,293	08/08/2024	4,323
Goldman Sachs Bank USA	USD 83,176	JPY 12,839,192	08/16/2024	(608,528)
HSBC Bank USA	USD 32,488	BRL 167,119	06/04/2024	(661,407)
HSBC Bank USA	BRL 167,119	USD 32,393	07/02/2024	663,606
JPMorgan Chase Bank NA	EUR 8,091	USD 8,817	06/12/2024	34,353
JPMorgan Chase Bank NA	USD 5,411	INR 452,606	06/14/2024	11,988
JPMorgan Chase Bank NA	USD 23,828	GBP 18,963	06/20/2024	338,078
JPMorgan Chase Bank NA	USD 17,032	SEK 185,462	07/19/2024	631,787
Morgan Stanley Capital Services LLC	USD 13,368	BRL 69,344	06/04/2024	(162,174)
Morgan Stanley Capital Services LLC	EUR 5,337	USD 5,684	06/12/2024	(108,321)
Morgan Stanley Capital Services LLC	USD 11,623	EUR 10,834	06/12/2024	135,614
Morgan Stanley Capital Services LLC	USD 44,701	AUD 69,669	06/27/2024	1,685,337
Morgan Stanley Capital Services LLC	USD 31,937	KRW 43,506,907	07/18/2024	(400,657)
Morgan Stanley Capital Services LLC	TWD 590,202	USD 18,522	08/23/2024	301,717
NatWest Markets PLC	USD 14,615	EUR 13,427	06/12/2024	(41,344)
NatWest Markets PLC	USD 6,711	GBP 5,347	06/20/2024	102,194
Standard Chartered Bank	USD 4,672	INR 389,927	06/14/2024	60
State Street Bank & Trust Co.	HKD 174,408	USD 22,363	07/18/2024	33,546
State Street Bank & Trust Co.	USD 5,354	HKD 41,770	07/18/2024	(6,330)
				\$ (3,602,225)
			Wertsteigerung	\$ 6,244,949
			Wertminderung	\$ (9,847,174)

+ Zur Absicherung des Portefeuilles oder der 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
BRL	–	Brazilian Real
CAD	–	Canadian Dollar
CHF	–	Swiss Franc
CNH	–	Chinese Yuan Renminbi (Offshore)
CZK	–	Czech Koruna
EUR	–	Euro
GBP	–	Great British Pound
HKD	–	Hong Kong Dollar
HUF	–	Hungarian Forint
ILS	–	Israeli Shekel
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
THB	–	Thailand Baht
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			
AU Small Finance Bank Ltd.	241,241	\$ 1,857,762	1.4%
HDFC Bank Ltd.	605,736	11,061,937	8.2
ICICI Bank Ltd.	743,722	9,988,909	7.4
IDFC First Bank Ltd.	1,344,111	1,234,271	0.9
Kotak Mahindra Bank Ltd.	186,737	3,786,362	2.8
State Bank of India.	223,587	2,229,274	1.6
		<u>30,158,515</u>	<u>22.3</u>
KAPITALMÄRKTE			
HDFC Asset Management Co., Ltd.	87,160	4,071,304	3.0
FINANZWESEN – VERBRAUCHER			
Bajaj Finance Ltd.	27,236	2,196,777	1.6
Cholamandalam Investment & Finance Co., Ltd.	98,213	1,465,466	1.1
		<u>3,662,243</u>	<u>2.7</u>
		<u>37,892,062</u>	<u>28.0</u>
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMPONENTEN			
Balkrishna Industries Ltd.	49,060	1,776,172	1.3
Motherson Sumi Wiring India Ltd.	987,800	796,429	0.6
		<u>2,572,601</u>	<u>1.9</u>
KRAFTFAHRZEUGE			
Bajaj Auto Ltd.	16,335	1,780,835	1.3
Tata Motors Ltd.	333,520	3,693,957	2.7
TVS Motor Co., Ltd.	160,626	4,210,813	3.1
		<u>9,685,605</u>	<u>7.1</u>
HOTELS, RESTAURANTS UND FREIZEIT			
Indian Hotels Co., Ltd.	261,792	1,755,708	1.3
Westlife Foodworld Ltd.	178,502	1,774,942	1.3
		<u>3,530,650</u>	<u>2.6</u>
HAUSHALTSGEBRAUCHSGÜTER			
Dixon Technologies India Ltd.	33,419	3,760,492	2.8
SPEZIALISIERTER EINZELHANDEL			
Trent Ltd.	74,436	4,030,738	3.0
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Titan Co., Ltd.	88,310	3,443,689	2.5
		<u>27,023,775</u>	<u>19.9</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Blue Star Ltd.	244,449	4,682,152	3.5
Kajaria Ceramics Ltd.	85,103	1,225,498	0.9
		<u>5,907,650</u>	<u>4.4</u>
BAU- UND INGENIEURWESEN			
Larsen & Toubro Ltd.	189,513	8,351,661	6.2
Voltas Ltd.	221,326	3,614,292	2.7
		<u>11,965,953</u>	<u>8.9</u>
ELEKTRISCHE AUSRÜSTUNG			
KEI Industries Ltd.	27,512	1,348,717	1.0
MASCHINEN			
Escorts Kubota Ltd.	48,153	2,196,764	1.6
		<u>21,419,084</u>	<u>15.9</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Varun Beverages Ltd.	221,338	3,802,491	2.8
LEBENSMITTELPRODUKTE			
Britannia Industries Ltd.	23,286	1,448,428	1.1
TABAK			
ITC Ltd.	1,345,346	6,878,939	5.1
		<u>12,129,858</u>	<u>9.0</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Asian Paints Ltd.	22,561	778,825	0.6
Deepak Fertilisers & Petrochemicals Corp., Ltd.	143,445	970,950	0.7

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
Navin Fluorine International Ltd.			39,899	\$ 1,524,810	1.1%
SRF Ltd.			84,568	2,233,972	1.6
				<u>5,508,557</u>	<u>4.0</u>
BAUMATERIAL					
UltraTech Cement Ltd.			12,514	1,481,209	1.1
METALL UND BERGBAU					
Tata Steel Ltd.			1,714,790	3,441,033	2.5
				<u>10,430,799</u>	<u>7.6</u>
INFORMATIONSTECHNOLOGIE					
IT-DIENSTLEISTUNGEN					
Infosys Ltd.			348,201	5,865,141	4.3
Persistent Systems Ltd.			59,822	2,440,288	1.8
Tata Consultancy Services Ltd.			33,342	1,476,141	1.1
				<u>9,781,570</u>	<u>7.2</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Coal India Ltd.			192,992	1,137,542	0.8
Reliance Industries Ltd.			219,199	7,508,379	5.5
				<u>8,645,921</u>	<u>6.3</u>
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
Dr. Lal PathLabs Ltd.			54,104	1,708,590	1.3
Max Healthcare Institute Ltd.			135,488	1,226,467	0.9
				<u>2,935,057</u>	<u>2.2</u>
PHARMAZEUTIKA					
Sun Pharmaceutical Industries Ltd.			173,092	3,027,354	2.2
				<u>5,962,411</u>	<u>4.4</u>
IMMOBILIEN					
IMMOBILIEN-MANAGEMENT UND -ERSCHLISSUNG					
Macrotech Developers Ltd.			296,160	4,949,527	3.7
VERSORGUNG					
UNABHÄNGIGE STROM- UND ERNEUERBARE ELEKTRIZITÄTSPRODUZENTEN					
NTPC Ltd.			591,772	2,549,750	1.9
Gesamtanlagen					
(Kosten \$95,362,944)				\$ 140,784,757	103.9%
Termineinlagen					
HSBC, Hong Kong(a)	2.53 %	–		116	0.0
HSBC, Paris(a)	2.87 %	–		7,868	0.0
SMBC, London(a)	4.68 %	–		427,714	0.3
Termineinlagen insgesamt				<u>435,698</u>	<u>0.3</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(5,754,007)</u>	<u>(4.2)</u>
Nettovermögen				<u>\$ 135,466,448</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+	AUD 21	USD 14	06/03/2024	\$ (52)
Brown Brothers Harriman & Co.	HKD 2	USD 0*	06/03/2024	0**
Brown Brothers Harriman & Co.+	PLN 584	USD 149	06/03/2024	313
Brown Brothers Harriman & Co.+	PLN 18	USD 4	06/03/2024	(86)
Brown Brothers Harriman & Co.+	SGD 206	USD 153	06/03/2024	123
Brown Brothers Harriman & Co.+	SGD 4	USD 3	06/03/2024	(9)
Brown Brothers Harriman & Co.+	USD 14	AUD 21	06/03/2024	242
Brown Brothers Harriman & Co.+	USD 0*	AUD 1	06/03/2024	(1)
Brown Brothers Harriman & Co.	USD 0*	HKD 0*	06/03/2024	(0)**
Brown Brothers Harriman & Co.+	USD 144	PLN 581	06/03/2024	3,796
Brown Brothers Harriman & Co.+	USD 5	PLN 21	06/03/2024	(24)
Brown Brothers Harriman & Co.+	USD 150	SGD 203	06/03/2024	662
Brown Brothers Harriman & Co.+	USD 6	SGD 8	06/03/2024	(15)
Brown Brothers Harriman & Co.+	AUD 0*	USD 0*	06/28/2024	(1)
Brown Brothers Harriman & Co.+	PLN 7	USD 2	06/28/2024	(6)
Brown Brothers Harriman & Co.+	SGD 2	USD 2	06/28/2024	1
Brown Brothers Harriman & Co.+	USD 14	AUD 21	06/28/2024	48

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+.....	USD	143	PLN	561	06/28/2024	\$ (285)
Brown Brothers Harriman & Co.+.....	USD	145	SGD	196	06/28/2024	(112)
						\$ 4,594
					Wertsteigerung	\$ 5,185
					Wertminderung	\$ (591)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

(a) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
 HKD – Hong Kong Dollar
 PLN – Polish Zloty
 SGD – Singapore Dollar
 USD – United States Dollar

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Ahlstrom Holding 3 Oy	3.63%	02/04/2028	EUR 294 €	274,550	0.1%
Constellium SE	3.13%	07/15/2029	2,230	2,078,717	0.7
Fiber Bidco SpA	6.13%	06/15/2031	653	649,869	0.2
Fiber Bidco SpA(a)	7.91%	01/15/2030	800	813,238	0.3
Guala Closures SpA(a)	7.94%	06/29/2029	2,470	2,486,035	0.9
Huhtamaki Oyj	4.25%	06/09/2027	500	499,127	0.2
Itelyum Regeneration SpA	4.63%	10/01/2026	1,190	1,163,040	0.4
Monitchem HoldCo 3 SA	8.75%	05/01/2028	1,020	1,050,518	0.4
Monitchem HoldCo 3 SA(a)	9.19%	05/01/2028	760	766,837	0.3
Olympus Water US Holding Corp.	3.88%	10/01/2028	527	492,365	0.2
Olympus Water US Holding Corp.	5.38%	10/01/2029	380	341,039	0.1
Olympus Water US Holding Corp.	9.63%	11/15/2028	973	1,047,998	0.4
Reno de Medici SpA(a)	8.89%	04/15/2029	1,405	1,418,384	0.5
SCIL IV LLC/SCIL USA Holdings LLC	4.38%	11/01/2026	500	494,676	0.2
SCIL IV LLC/SCIL USA Holdings LLC	9.50%	07/15/2028	1,142	1,239,029	0.4
SNF Group SACA	2.63%	02/01/2029	570	530,297	0.2
WEPA Hygieneprodukte GmbH	5.63%	01/15/2031	1,927	1,947,092	0.7
				<u>17,292,811</u>	<u>6.2</u>
INVESTITIONSGÜTER					
Abertis Infraestructuras Finance BV(b)	2.63%	01/26/2027	1,400	1,313,099	0.5
Abertis Infraestructuras Finance BV(b)	3.25%	11/24/2025	1,000	972,628	0.3
ARD Finance SA(c)	5.00%	06/30/2027	1,947	448,085	0.2
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	2.00%	09/01/2028	790	693,225	0.2
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	2.13%	08/15/2026	1,080	875,188	0.3
Ctec II GmbH	5.25%	02/15/2030	1,353	1,251,016	0.4
Derichebourg SA	2.25%	07/15/2028	460	422,522	0.2
EMRLD Borrower LP/Emerald Co-Issuer, Inc.	6.38%	12/15/2030	1,048	1,090,150	0.4
IMA Industria Macchine Automatiche SpA	3.75%	01/15/2028	1,453	1,378,480	0.5
IMA Industria Macchine Automatiche SpA(a)	7.65%	04/15/2029	1,373	1,383,490	0.5
Paprec Holding SA	3.50%	07/01/2028	3,231	3,084,958	1.1
Paprec Holding SA	7.25%	11/17/2029	567	597,630	0.2
Seche Environnement SACA	2.25%	11/15/2028	2,090	1,919,552	0.7
Silgan Holdings, Inc.	2.25%	06/01/2028	1,050	968,812	0.3
Titan Holdings II BV	5.13%	07/15/2029	1,340	1,217,910	0.4
TK Elevator Holdco GmbH	6.63%	07/15/2028	818	787,201	0.3
TK Elevator Midco GmbH	4.38%	07/15/2027	1,425	1,378,881	0.5
Trivium Packaging Finance BV	3.75%	08/15/2026	944	925,683	0.3
				<u>20,708,510</u>	<u>7.3</u>
KOMMUNIKATIONSMEDIEN					
Altice Financing SA	3.00%	01/15/2028	1,313	1,024,531	0.4
Altice Finco SA	4.75%	01/15/2028	1,148	698,559	0.3
Sunrise HoldCo IV BV	3.88%	06/15/2029	1,393	1,325,760	0.5
Telenet Finance Luxembourg Notes SARL	3.50%	03/01/2028	1,200	1,149,587	0.4
UPCB Finance VII Ltd.	3.63%	06/15/2029	923	877,364	0.3
Virgin Media Vendor Financing Notes III DAC	4.88%	07/15/2028	GBP 2,157	2,248,012	0.8
VZ Vendor Financing II BV	2.88%	01/15/2029	EUR 1,000	867,140	0.3
Ziggo Bond Co. BV	5.13%	02/28/2030	USD 2,480	1,950,107	0.7
				<u>10,141,060</u>	<u>3.7</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Altice France Holding SA	8.00%	05/15/2027	EUR 2,850	909,542	0.3
Altice France SA	3.38%	01/15/2028	848	582,111	0.2
Altice France SA	4.13%	01/15/2029	420	279,313	0.1
Altice France SA	5.88%	02/01/2027	461	338,696	0.1
Altice France SA	11.50%	02/01/2027	1,540	1,222,097	0.4
British Telecommunications PLC	1.87%	08/18/2080	400	387,553	0.1
British Telecommunications PLC(d)	5.13%	10/03/2054	400	401,140	0.1
Kaixo Bondco Telecom SA	5.13%	09/30/2029	703	678,564	0.2
Lorca Telecom Bondco SA	4.00%	09/18/2027	2,590	2,530,815	0.9
Odido Holding BV	3.75%	01/15/2029	642	604,114	0.2
Telecom Italia Finance SA	7.75%	01/24/2033	359	421,414	0.2
Telecom Italia SpA/Milano	1.63%	01/18/2029	1,583	1,385,004	0.5
Telecom Italia SpA/Milano	6.88%	02/15/2028	1,206	1,257,063	0.4
Telecom Italia SpA/Milano	6.88%	02/15/2028	1,712	1,815,412	0.6
Telecom Italia SpA/Milano	7.88%	07/31/2028	399	431,382	0.2
Telecom Italia SpA/Milano	7.88%	07/31/2028	575	632,915	0.2
Telecom Italia SpA/Milano, Series E	1.63%	01/18/2029	781	667,072	0.2
Telefonica Europe BV(b)	2.38%	02/12/2029	1,200	1,061,882	0.4

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
Telefonica Europe BV(b)	2.50%	02/05/2027	EUR 3,000	€ 2,819,691	1.0%
Telefonica Europe BV(b)	5.75%	01/15/2032	2,100	2,131,889	0.8
Telefonica Europe BV(b)	6.14%	02/03/2030	600	624,704	0.2
Telefonica Europe BV(b)	7.13%	08/23/2028	1,200	1,302,690	0.5
United Group BV	4.63%	08/15/2028	2,200	2,137,775	0.8
United Group BV	6.75%	02/15/2031	833	873,460	0.3
United Group BV(a)	8.08%	02/01/2029	289	291,239	0.1
United Group BV(a)	8.08%	02/15/2031	749	754,789	0.3
Vmed O2 UK Financing I PLC	5.63%	04/15/2032	1,410	1,365,060	0.5
Vodafone Group PLC	2.63%	08/27/2080	2,101	2,014,195	0.7
Vodafone Group PLC	3.00%	08/27/2080	2,904	2,631,382	0.9
Vodafone Group PLC, Series E	6.50%	08/30/2084	445	477,941	0.2
				<u>33,030,904</u>	<u>11.6</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Aston Martin Capital Holdings Ltd.	10.38%	03/31/2029	GBP 360	414,369	0.1
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR 996	978,244	0.4
Dana Financing Luxembourg SARL	3.00%	07/15/2029	1,096	986,780	0.4
Dana Financing Luxembourg SARL	8.50%	07/15/2031	625	679,727	0.2
Forvia SE	2.75%	02/15/2027	1,302	1,244,913	0.4
Forvia SE	5.13%	06/15/2029	786	797,141	0.3
Forvia SE	5.50%	06/15/2031	400	409,367	0.1
Forvia SE, Series MAY	5.50%	06/15/2031	500	510,663	0.2
Goodyear Europe BV	2.75%	08/15/2028	313	281,696	0.1
IHO Verwaltungs GmbH(c)	8.75%	05/15/2028	2,744	2,948,941	1.1
ZF Europe Finance BV	3.00%	10/23/2029	1,100	1,012,427	0.4
ZF Europe Finance BV, Series E	4.75%	01/31/2029	500	500,340	0.2
ZF Europe Finance BV, Series E	6.13%	03/13/2029	2,300	2,433,125	0.9
ZF Finance GmbH, Series E	2.00%	05/06/2027	1,000	929,965	0.3
ZF Finance GmbH, Series E	2.25%	05/03/2028	1,700	1,559,049	0.6
				<u>15,686,747</u>	<u>5.7</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Deuce Finco PLC(a)	8.69%	06/15/2027	1,570	1,575,558	0.6
Pinnacle Bidco PLC	8.25%	10/11/2028	400	425,149	0.2
Pinnacle Bidco PLC	10.00%	10/11/2028	GBP 591	736,189	0.3
				<u>2,736,896</u>	<u>1.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Kier Group PLC	9.00%	02/15/2029	1,148	1,379,557	0.5
Maison Finco PLC	6.00%	10/31/2027	1,247	1,356,977	0.5
Miller Homes Group Finco PLC	7.00%	05/15/2029	542	586,210	0.2
Miller Homes Group Finco PLC(a)	9.08%	05/15/2028	EUR 961	961,398	0.3
Standard Industries, Inc./NJ	2.25%	11/21/2026	1,465	1,378,904	0.5
				<u>5,663,046</u>	<u>2.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Affelou SAS(a)	11.83%	05/19/2027	480	471,104	0.2
B&M European Value Retail SA	4.00%	11/15/2028	GBP 521	564,508	0.2
B&M European Value Retail SA	8.13%	11/15/2030	782	981,372	0.4
CD&R Firefly Bidco PLC	8.63%	04/30/2029	1,152	1,372,725	0.5
Maxeda DIY Holding BV	5.88%	10/01/2026	EUR 380	305,854	0.1
Shiba Bidco SpA	4.50%	10/31/2028	1,743	1,690,299	0.6
				<u>5,385,862</u>	<u>2.0</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Avantor Funding, Inc.	3.88%	07/15/2028	360	350,862	0.1
Bellis Acquisition Co. PLC	8.13%	05/14/2030	GBP 1,425	1,669,626	0.6
CAB SELAS	3.38%	02/01/2028	EUR 3,489	3,142,663	1.1
Cerba Healthcare SACA	3.50%	05/31/2028	486	411,033	0.1
Cheplapharm Arzneimittel GmbH	4.38%	01/15/2028	1,824	1,765,690	0.6
Cheplapharm Arzneimittel GmbH	7.50%	05/15/2030	1,100	1,164,732	0.4
Chrome Holdco SAS	5.00%	05/31/2029	1,780	1,230,058	0.4
Ephios Subco 3 SARL	7.88%	01/31/2031	1,706	1,797,362	0.6
Eurofins Scientific SE(b)	3.25%	11/13/2025	573	557,490	0.2
Eurofins Scientific SE(b)	6.75%	04/14/2028	929	977,001	0.3
Grifols SA	3.88%	10/15/2028	5,750	4,815,625	1.7
Gruenthal GmbH	6.75%	05/15/2030	1,500	1,576,275	0.6
IQVIA, Inc.	2.25%	01/15/2028	2,770	2,572,398	0.9
IQVIA, Inc.	2.88%	06/15/2028	1,130	1,065,211	0.4
Laboratoire Eimer Selas	5.00%	02/01/2029	210	178,596	0.1
Market Bidco Finco PLC	5.50%	11/04/2027	GBP 500	544,173	0.2
Neopharmed Gentili SpA	7.13%	04/08/2030	EUR 1,271	1,303,468	0.5
Neopharmed Gentili SpA(a)	8.14%	04/08/2030	550	557,419	0.2
Nidda Healthcare Holding GmbH	7.50%	08/21/2026	3,069	3,181,961	1.1
Nomad Foods Bondco PLC	2.50%	06/24/2028	1,777	1,644,187	0.6
Organon & Co./Organon Foreign Debt Co-Issuer BV	2.88%	04/30/2028	2,510	2,356,262	0.8
Picard Bondco SA	5.38%	07/01/2027	277	269,087	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
Picard Groupe SAS	3.88%	07/01/2026	EUR 1,568	€ 1,537,300	0.5%
Premier Foods Finance PLC	3.50%	10/15/2026	GBP 550	617,994	0.2%
Primo Water Holdings, Inc.	3.88%	10/31/2028	EUR 690	662,085	0.2
Versuni Group BV	3.13%	06/15/2028	818	732,961	0.3
				<u>36,681,519</u>	<u>12.8</u>
SONSTIGE INDUSTRIEWERTE					
Azelis Finance NV	5.75%	03/15/2028	1,609	1,652,254	0.6
Belden, Inc.	3.38%	07/15/2031	230	211,188	0.1
Belden, Inc.	3.88%	03/15/2028	990	967,704	0.3
Multiversity SRL(a)	8.12%	10/30/2028	1,250	1,256,683	0.4
Nexans SA	4.13%	05/29/2029	800	795,137	0.3
Nexans SA	4.25%	03/11/2030	600	596,541	0.2
Pachelbel Bidco SpA	7.13%	05/17/2031	817	838,599	0.3
ProGroup AG	5.38%	04/15/2031	1,418	1,409,110	0.5
SIG PLC	5.25%	11/30/2026	2,076	1,893,906	0.7
Travis Perkins PLC	3.75%	02/17/2026	GBP 500	557,803	0.2
				<u>10,178,925</u>	<u>3.6</u>
DIENSTLEISTUNGEN					
APCOA Parking Holdings GmbH	4.63%	01/15/2027	EUR 1,252	1,218,072	0.4
Arena Luxembourg Finance SARL(a)	5.84%	02/01/2027	990	979,285	0.4
Elior Group SA	3.75%	07/15/2026	519	505,682	0.2
Engineering - Ingegneria Informatica - SpA	11.13%	05/15/2028	400	404,290	0.1
House of HR Group BV	9.00%	11/03/2029	1,710	1,794,399	0.6
Nexi SpA	2.13%	04/30/2029	1,050	951,572	0.3
Q-Park Holding I BV	2.00%	03/01/2027	1,490	1,402,034	0.5
Q-Park Holding I BV	5.13%	03/01/2029	1,256	1,268,961	0.5
Techem Verwaltungsgesellschaft 674 mbH	6.00%	07/30/2026	1,125	1,124,710	0.4
Techem Verwaltungsgesellschaft 675 mbH	5.38%	07/15/2029	2,145	2,170,022	0.8
Verisure Holding AB	3.88%	07/15/2026	1,247	1,232,971	0.4
Verisure Holding AB	5.50%	05/15/2030	473	478,495	0.2
Verisure Midholding AB	5.25%	02/15/2029	1,310	1,272,652	0.5
				<u>14,803,145</u>	<u>5.3</u>
TECHNOLOGIE					
Banff Merger Sub, Inc.	8.38%	09/01/2026	465	458,784	0.2
Boxer Parent Co., Inc.	6.50%	10/02/2025	403	402,286	0.1
Cedacri Mergeco SpA(a)	8.45%	05/15/2028	1,389	1,383,030	0.5
IPD 3 BV	8.00%	06/15/2028	1,284	1,358,328	0.5
TeamSystem SpA	3.50%	02/15/2028	592	562,084	0.2
TeamSystem SpA(a)	7.66%	02/15/2028	1,390	1,393,747	0.5
				<u>5,558,259</u>	<u>2.0</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Albion Financing 1 SARL/Aggreko Holdings, Inc.	5.25%	10/15/2026	1,558	1,564,943	0.6
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	560	520,072	0.2
BCP V Modular Services Finance PLC	6.75%	11/30/2029	1,389	1,126,959	0.4
Boels Topholding BV	5.75%	05/15/2030	1,700	1,713,071	0.6
Boels Topholding BV	6.25%	02/15/2029	650	671,500	0.2
Kapla Holding SAS(a)	7.44%	07/31/2030	1,488	1,495,040	0.5
Loxam SAS	2.88%	04/15/2026	1,213	1,183,078	0.4
Loxam SAS	5.75%	07/15/2027	1,500	1,489,490	0.5
Loxam SAS	6.38%	05/31/2029	564	586,610	0.2
Loxam SAS, Series E	6.38%	05/15/2028	540	562,115	0.2
Mundys SpA	1.88%	02/12/2028	2,500	2,281,729	0.8
				<u>13,194,607</u>	<u>4.6</u>
				<u>191,062,291</u>	<u>67.9</u>
FINANZINSTITUTE					
BANKWESEN					
Abanca Corp. Bancaria SA(b)	10.63%	07/14/2028	400	446,500	0.2
Abanca Corp. Bancaria SA, Series E	8.38%	09/23/2033	800	891,535	0.3
AIB Group PLC(b)	7.13%	10/30/2029	419	420,806	0.2
Banco BPM SpA, Series E	5.00%	06/18/2034	2,000	1,994,976	0.7
Banco Comercial Portugues SA, Series E	8.75%	03/05/2033	900	1,010,362	0.4
Banco de Sabadell SA(b)	5.00%	05/19/2027	200	188,036	0.1
Banco de Sabadell SA, Series E	6.00%	08/16/2033	2,000	2,081,930	0.7
Bank of Ireland Group PLC(b)	7.50%	05/19/2025	704	716,738	0.3
CaixaBank SA(b)	5.25%	03/23/2026	600	582,909	0.2
Deutsche Bank AG(b)	4.50%	11/30/2026	600	538,623	0.2
Deutsche Bank AG(b)	10.00%	12/01/2027	400	431,613	0.2
Intesa Sanpaolo SpA(b)	6.38%	03/30/2028	870	860,334	0.3
Intesa Sanpaolo SpA(b)	7.00%	05/20/2032	560	562,677	0.2
UniCredit SpA	2.73%	01/15/2032	2,079	1,978,591	0.7
UniCredit SpA, Series E(b)	4.45%	12/03/2027	455	420,703	0.2
				<u>13,126,333</u>	<u>4.9</u>

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %
MAKLER					
Kane Bidco Ltd.	6.50%	02/15/2027	GBP 1,727	€ 1,959,628	0.7%
VERSICHERUNGEN					
Ardonagh Finco Ltd.	6.88%	02/15/2031	EUR 1,823	1,780,724	0.6
SONSTIGE FINANZWERTE					
Intrum AB	4.88%	08/15/2025	1,880	1,579,535	0.6
REITs					
Aedas Homes Opco SL	4.00%	08/15/2026	2,681	2,630,808	0.9
Alexandrite Monnet UK Holdco PLC	10.50%	05/15/2029	100	103,139	0.0
Emeria SASU	7.75%	03/31/2028	2,150	2,029,734	0.7
Fastighets AB Balder	2.87%	06/02/2081	466	430,948	0.2
Heimstaden Bostad AB(b)	3.38%	01/15/2026	1,040	691,085	0.2
Samhallsbyggnadsbolaget i Norden AB(b)	2.62%	01/30/2025	500	160,012	0.1
Samhallsbyggnadsbolaget i Norden AB(b)	2.63%	12/14/2025	490	155,085	0.1
Samhallsbyggnadsbolaget i Norden AB(b)	2.88%	10/30/2026	330	104,252	0.0
SBB Treasury Oyj, Series E.	0.75%	12/14/2028	1,560	992,347	0.4
SBB Treasury Oyj, Series E.	1.13%	11/26/2029	1,186	736,161	0.3
Via Celere Desarrollos Inmobiliarios SA.	5.25%	04/01/2026	2,020	1,993,290	0.7
Vivion Investments SARL, Series E(c)	7.90%	08/31/2028	931	822,678	0.3
Vivion Investments SARL, Series E(c)	7.90%	02/28/2029	986	873,386	0.3
				11,722,925	4.2
				30,169,145	11.0
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
EDP - Energias de Portugal SA, Series E	4.75%	05/29/2054	1,000	990,000	0.4
EDP - Energias de Portugal SA, Series NC8	1.88%	03/14/2082	1,400	1,205,680	0.4
				2,195,680	0.8
ERDGAS					
UGI International LLC	2.50%	12/01/2029	1,929	1,714,401	0.6
				3,910,081	1.4
				225,141,517	80.3
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
KOMMUNIKATION/TELEKOMMUNIKATION					
PPF Telecom Group BV, Series E	2.13%	01/31/2025	410	403,944	0.1
PPF Telecom Group BV, Series E	3.25%	09/29/2027	2,720	2,638,272	0.9
				3,042,216	1.0
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Ford Motor Credit Co. LLC	6.13%	05/15/2028	3,976	4,229,841	1.5
Schaeffler AG, Series E	3.38%	10/12/2028	2,500	2,423,956	0.9
Schaeffler AG, Series E	4.50%	03/28/2030	500	493,824	0.2
Schaeffler AG, Series E	4.75%	08/14/2029	300	302,321	0.1
				7,449,942	2.7
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Berkeley Group PLC (The)	2.50%	08/11/2031	GBP 600	538,188	0.2
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Avantor Funding, Inc.	2.63%	11/01/2025	EUR 410	400,775	0.1
DIENSTLEISTUNGEN					
GTCR W Dutch Finance Sub BV	8.50%	01/15/2031	GBP 780	983,050	0.4
TECHNOLOGIE					
Infineon Technologies AG(b)	3.63%	01/01/2028	EUR 1,500	1,449,327	0.5
				13,863,498	4.9
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV(b)	4.38%	09/22/2025	700	684,798	0.2
AIB Group PLC, Series E	2.88%	05/30/2031	1,598	1,543,047	0.6
Banco BPM SpA, Series E	6.00%	09/13/2026	1,760	1,832,564	0.7
Banco de Sabadell SA, Series E	5.25%	02/07/2029	900	931,780	0.3
Banco Santander SA(b)	7.00%	11/20/2029	400	403,543	0.1
Bankinter SA	5.00%	06/25/2034	1,400	1,405,011	0.5
Barclays PLC(b)	6.38%	12/15/2025	GBP 886	1,011,554	0.4
BNP Paribas SA(b)	4.63%	01/12/2027	USD 501	420,079	0.1
BNP Paribas SA(b)	6.88%	12/06/2029	EUR 600	624,140	0.2
CaixaBank SA(b)	5.88%	10/09/2027	400	393,987	0.1
Commerzbank AG, Series E	6.50%	12/06/2032	2,000	2,111,105	0.8
Commerzbank AG, Series E	6.75%	10/05/2033	400	430,202	0.2
Coöperatieve Rabobank UA(b)	3.10%	06/29/2028	1,000	874,143	0.3
Coöperatieve Rabobank UA(b)	3.25%	12/29/2026	400	371,540	0.1

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (EUR)	Nettovermögen %
Credit Agricole SA, Series E(b)	7.25%	09/23/2028	EUR 500 €	524,375	0.2%
DNB Bank ASA, Series E(b)	7.38%	05/30/2029	USD 500	460,897	0.2
Erste Group Bank AG, Series E(b)	3.38%	04/15/2027	EUR 400	355,667	0.1
HSBC Holdings PLC	6.36%	11/16/2032	680	721,821	0.3
HSBC Holdings PLC, Series E(b)	4.75%	07/04/2029	761	715,492	0.3
ING Groep NV(b)	3.88%	05/16/2027	USD 900	703,986	0.3
ING Groep NV(b)	4.88%	05/16/2029	529	421,885	0.2
Intesa Sanpaolo SpA, Series E	6.18%	02/20/2034	EUR 1,655	1,744,404	0.6
KBC Group NV(b)	4.25%	10/24/2025	1,000	970,135	0.3
Lloyds Banking Group PLC(b)	8.50%	03/27/2028	GBP 823	982,798	0.4
NatWest Group PLC(b)	8.13%	11/10/2033	USD 311	290,398	0.1
Nordea Bank Abp(b)	3.75%	03/01/2029	1,146	872,900	0.3
Svenska Handelsbanken AB(b)	4.75%	03/01/2031	1,200	941,925	0.3
Swedbank AB(b)	4.00%	03/17/2029	800	605,534	0.2
UBS Group AG(b)	4.38%	02/10/2031	400	298,617	0.1
UBS Group AG(b)	9.25%	11/13/2028	201	197,953	0.1
UniCredit SpA(b)	7.50%	06/03/2026	EUR 700	721,237	0.3
				<u>24,567,517</u>	<u>8.9</u>
REITs					
Heimstaden Bostad Treasury BV, Series E	0.75%	09/06/2029	2,800	2,065,482	0.7
				<u>26,632,999</u>	<u>9.6</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Enel SpA, Series E(b)	6.38%	04/16/2028	800	842,000	0.3
TenneT Holding BV(b)	4.88%	12/21/2031	570	567,150	0.2
Vattenfall AB	6.88%	08/17/2083	GBP 300	360,367	0.1
				<u>1,769,517</u>	<u>0.6</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Veolia Environnement SA(b)	2.25%	01/20/2026	EUR 800	764,745	0.3
Veolia Environnement SA(b)	2.50%	01/20/2029	2,000	1,802,860	0.6
Veolia Environnement SA(b)	5.99%	11/22/2028	300	313,479	0.1
				<u>2,881,084</u>	<u>1.0</u>
				<u>4,650,601</u>	<u>1.6</u>
				<u>45,147,098</u>	<u>16.1</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
INVESTITIONSGÜTER					
Canpack SA/Canpack US LLC	2.38%	11/01/2027	834	779,790	0.3
				<u>271,068,405</u>	<u>96.7</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
KOMMUNIKATION/TELEKOMMUNIKATION					
PLT VII Finance SARL(a)	7.29%	06/15/2031	1,150	1,150,230	0.4
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
UBS Group AG(b)	3.88%	06/02/2026	USD 729	618,787	0.2
STAMMAKTIE					
NICHT-BASISKONSUMGÜTER					
BREIT ANGELEGTER EINZELHANDEL					
K201640219 South Africa Ltd. - Class A(e)			3,574,808	3	0.0
K201640219 South Africa Ltd. - Class B(e)			564,959	1	0.0
				<u>4</u>	<u>0.0</u>
ENERGIE					
ENERGIE-AUSRÜSTUNG UND -DIENSTE					
BIS Industries Holdings Ltd.(e)			175,243	0	0.0
				<u>4</u>	<u>0.0</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
K201640219 South Africa Ltd.(e) (f)	0.00%	06/25/2023	ZAR 13	0	0.0
K2016470260 South Africa Ltd.(e) (f)	25.00%	12/31/2022	USD 217	0	0.0
				<u>0</u>	<u>0.0</u>
				<u>1,769,021</u>	<u>0.6</u>

	Zinssatz	Datum	Wert (EUR)	Nettovermögen %
Gesamtanlagen				
(Kosten €274,547,698).....			€ 272,837,426	97.3%
Termineinlagen				
DNB, Oslo(g).....	3.01 %	–	2	0.0
HSBC, Paris(g).....	2.87 %	–	1,519,506	0.5
JPMorgan Chase, New York(g).....	4.68 %	–	459,924	0.2
SEB, Stockholm(g).....	4.16 %	–	1,608,365	0.6
Termineinlagen insgesamt			3,587,797	1.3
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			3,901,316	1.4
Nettovermögen			€ 280,326,539	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+.....	EUR 0*	USD 0*	06/03/2024	€ 0**
Brown Brothers Harriman & Co.+.....	EUR 4,177	USD 4,475	06/03/2024	(52,789)
Brown Brothers Harriman & Co.+.....	USD 4,445	EUR 4,099	06/03/2024	1,791
Brown Brothers Harriman & Co.+.....	USD 30	EUR 28	06/03/2024	(34)
Brown Brothers Harriman & Co.+.....	USD 1,589	EUR 1,469	06/12/2024	4,680
Brown Brothers Harriman & Co.+.....	EUR 629	PLN 2,685	06/17/2024	(1,365)
Brown Brothers Harriman & Co.+.....	EUR 4,196	USD 4,563	06/17/2024	7,671
Brown Brothers Harriman & Co.+.....	EUR 42	USD 46	06/17/2024	(36)
Brown Brothers Harriman & Co.+.....	PLN 169	EUR 40	06/17/2024	188
Brown Brothers Harriman & Co.+.....	USD 41	EUR 38	06/17/2024	48
Brown Brothers Harriman & Co.+.....	USD 30	EUR 28	06/17/2024	(35)
Brown Brothers Harriman & Co.+.....	GBP 837	EUR 973	06/20/2024	(9,791)
Brown Brothers Harriman & Co.+.....	CHF 0*	EUR 0*	06/24/2024	(4)
Brown Brothers Harriman & Co.+.....	EUR 129	AUD 211	06/24/2024	48
Brown Brothers Harriman & Co.+.....	EUR 22	CHF 22	06/24/2024	243
Brown Brothers Harriman & Co.+.....	EUR 0*	GBP 0*	06/24/2024	0**
Brown Brothers Harriman & Co.+.....	EUR 11	GBP 9	06/24/2024	(8)
Brown Brothers Harriman & Co.+.....	EUR 8,155	USD 8,846	06/24/2024	(8,824)
Brown Brothers Harriman & Co.+.....	USD 92	EUR 84	06/24/2024	77
Brown Brothers Harriman & Co.+.....	USD 86	EUR 79	06/24/2024	(94)
Brown Brothers Harriman & Co.+.....	EUR 4,078	USD 4,427	06/28/2024	(1,580)
Brown Brothers Harriman & Co.+.....	USD 18	EUR 17	06/28/2024	24
Citibank NA.....	USD 6,773	EUR 6,185	06/12/2024	(55,416)
Deutsche Bank AG.....	USD 632	EUR 588	06/12/2024	5,036
Deutsche Bank AG.....	GBP 16,460	EUR 19,233	06/20/2024	(85,278)
				€ (195,448)
			Wertsteigerung	€ 19,806
			Wertminderung	€ (215,254)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen 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)	iTraxx-XOVER Series 41, 5 Year Index, 06/20/2029	06/20/2029	EUR 7,704	€ (661,412)	€ 14,859

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

- (a) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2024.
- (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) Zinsvariabler Kupon, angegebener Zinssatz vom 31. Mai 2024.
- (e) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (f) Not leidendes fälliges Wertpapier.
- (g) 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 – Intercontinental Exchange
REIT – Real Estate Investment Trust

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INDUSTRIEGÜTER			
BAUPRODUKTE			
Builders FirstSource, Inc.	8,474	\$ 1,362,534	1.2%
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
ABM Industries, Inc.	25,735	1,216,493	1.0
MillerKnoll, Inc.	51,517	1,420,839	1.2
Stericycle, Inc.	29,964	1,544,345	1.3
		<u>4,181,677</u>	<u>3.5</u>
BAU- UND INGENIEURWESEN			
Dycom Industries, Inc.	9,139	1,644,654	1.4
Fluor Corp.	35,516	1,541,394	1.3
MasTec, Inc.	16,984	1,906,454	1.6
WillScot Mobile Mini Holdings Corp.	35,949	1,417,469	1.2
		<u>6,509,971</u>	<u>5.5</u>
ELEKTRISCHE AUSRÜSTUNG			
Regal Rexnord Corp.	8,071	1,206,937	1.0
Sensata Technologies Holding PLC.	23,740	980,937	0.8
		<u>2,187,874</u>	<u>1.8</u>
TRANSPORT AUF DEM LANDWEG			
ArcBest Corp.	13,089	1,381,151	1.2
MASCHINEN			
Gates Industrial Corp. PLC	84,810	1,477,390	1.3
Middleby Corp. (The)	11,023	1,420,975	1.2
Oshkosh Corp.	12,370	1,406,840	1.2
		<u>4,305,205</u>	<u>3.7</u>
SCHIFFSTRANSPORT			
Star Bulk Carriers Corp.	46,727	1,265,367	1.1
PASSAGIERFLUGGESELLSCHAFTEN			
Alaska Air Group, Inc.	27,970	1,175,299	1.0
PROFESSIONELLE DIENSTLEISTUNGEN			
Robert Half, Inc.	20,932	1,344,462	1.1
WNS Holdings Ltd.	20,130	1,010,727	0.9
		<u>2,355,189</u>	<u>2.0</u>
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
Herc Holdings, Inc.	8,760	1,270,813	1.1
		<u>25,995,080</u>	<u>22.1</u>
FINANZWERTE			
BANKEN			
BankUnited, Inc.	34,783	997,924	0.8
Comerica, Inc.	27,590	1,413,712	1.2
First BanCorp/Puerto Rico.	76,271	1,352,285	1.2
First Citizens BancShares, Inc./NC - Class A	1,081	1,836,003	1.6
First Hawaiian, Inc.	63,930	1,299,697	1.1
Texas Capital Bancshares, Inc.	19,257	1,160,812	1.0
Webster Financial Corp.	25,973	1,148,526	1.0
Wintrust Financial Corp.	14,355	1,415,547	1.2
Zions Bancorp NA.	28,839	1,245,556	1.1
		<u>11,870,062</u>	<u>10.2</u>
KAPITALMÄRKTE			
Cboe Global Markets, Inc.	8,780	1,518,852	1.3
Invesco Ltd.	73,567	1,155,738	1.0
Moelis & Co. - Class A	17,548	993,392	0.8
Stifel Financial Corp.	17,116	1,385,540	1.2
		<u>5,053,522</u>	<u>4.3</u>
FINANZDIENSTLEISTUNGEN			
Walker & Dunlop, Inc.	13,230	1,269,948	1.1
VERSICHERUNGEN			
American Financial Group, Inc./OH	9,267	1,203,876	1.0
Everest Group Ltd.	2,358	921,813	0.8
Hanover Insurance Group, Inc. (The)	6,103	805,169	0.7
Kemper Corp.	12,900	771,936	0.7
		<u>3,702,794</u>	<u>3.2</u>
		<u>21,896,326</u>	<u>18.8</u>

	Anteile	Wert (USD)	Nettover- mögen %
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMponentEN			
Adient PLC	46,682	\$ 1,318,300	1.1%
BorgWarner, Inc.	47,313	1,687,182	1.4
		<u>3,005,482</u>	<u>2.5</u>
DIVERSIFIZIERTE VERBRAUCHERDIENSTE			
ADT, Inc.	203,341	1,445,755	1.2
HOTELS, RESTAURANTS UND FREIZEIT			
Dine Brands Global, Inc.	17,887	705,642	0.6
Viking Holdings Ltd.	32,398	1,017,621	0.9
		<u>1,723,263</u>	<u>1.5</u>
HAUSHALTSGEBRAUCHSGÜTER			
PulteGroup, Inc.	15,271	1,791,594	1.5
Taylor Morrison Home Corp.	21,061	1,217,958	1.0
		<u>3,009,552</u>	<u>2.5</u>
FREIZEITPRODUKTE			
Brunswick Corp./DE	16,780	1,384,853	1.2
SPEZIALISIERTER EINZELHANDEL			
AutoNation, Inc.	10,453	1,779,623	1.5
Bath & Body Works, Inc.	35,360	1,836,598	1.6
Dick's Sporting Goods, Inc.	7,951	1,809,966	1.5
		<u>5,426,187</u>	<u>4.6</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Crocs, Inc.	4,970	773,531	0.7
PVH Corp.	16,630	1,995,766	1.7
Ralph Lauren Corp.	8,611	1,609,224	1.4
Tapestry, Inc.	32,418	1,409,859	1.2
		<u>5,788,380</u>	<u>5.0</u>
		<u>21,783,472</u>	<u>18.5</u>
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Calix, Inc.	32,363	1,155,359	1.0
Lumentum Holdings, Inc.	23,541	1,024,033	0.9
		<u>2,179,392</u>	<u>1.9</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Avnet, Inc.	21,213	1,158,230	1.0
Belden, Inc.	13,532	1,294,877	1.1
TD SYNNEX Corp.	1,780	232,895	0.2
		<u>2,686,002</u>	<u>2.3</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Amkor Technology, Inc.	36,836	1,200,485	1.0
FormFactor, Inc.	25,576	1,399,519	1.2
Synaptics, Inc.	14,080	1,319,437	1.1
		<u>3,919,441</u>	<u>3.3</u>
SOFTWARE			
ACI Worldwide, Inc.	33,243	1,197,080	1.0
CommVault Systems, Inc.	12,208	1,313,398	1.1
Gen Digital, Inc.	60,960	1,513,637	1.3
		<u>4,024,115</u>	<u>3.4</u>
		<u>12,808,950</u>	<u>10.9</u>
ENERGIE			
ENERGIE-AUSRÜSTUNG UND -DIENSTE			
ChampionX Corp.	35,790	1,167,470	1.0
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Cameco Corp.	36,967	2,052,038	1.7
HF Sinclair Corp.	15,664	865,123	0.7
International Seaways, Inc.	13,040	840,037	0.7
Magnolia Oil & Gas Corp. - Class A	58,482	1,517,608	1.3
Northern Oil & Gas, Inc.	25,650	1,049,854	0.9
		<u>6,324,660</u>	<u>5.3</u>
		<u>7,492,130</u>	<u>6.3</u>
IMMOBILIEN			
REITs – DIVERSIFIZIERT			
Broadstone Net Lease, Inc.	43,730	671,256	0.6
REITs – HOTELS UND RESORTS			
Ryman Hospitality Properties, Inc.	10,568	1,110,380	0.9

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
REITs – INDUSTRIE					
First Industrial Realty Trust, Inc.			19,337	\$ 911,159	0.8%
STAG Industrial, Inc.			36,605	1,283,371	1.1
				<u>2,194,530</u>	<u>1.9</u>
IMMOBILIEN-MANAGEMENT UND -ERSCHLISSUNG					
Jones Lang LaSalle, Inc.			8,822	1,782,662	1.5
REITs – WOHNRAUM					
Independence Realty Trust, Inc.			5,529	92,334	0.1
REITs – SPEZIALISIERT					
CubeSmart			16,074	680,091	0.6
				<u>6,531,253</u>	<u>5.6</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Avient Corp.			32,666	1,459,517	1.2
Element Solutions, Inc.			56,328	1,353,562	1.2
				<u>2,813,079</u>	<u>2.4</u>
CONTAINER UND VERPACKUNGEN					
Berry Global Group, Inc.			15,690	939,517	0.8
METALL UND BERGBAU					
ATI, Inc.			29,070	1,783,154	1.5
				<u>5,535,750</u>	<u>4.7</u>
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF					
Avantor, Inc.			51,034	1,228,899	1.0
Integra LifeSciences Holdings Corp.			31,807	982,836	0.8
Teleflex, Inc.			850	177,709	0.2
				<u>2,389,444</u>	<u>2.0</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
Acadia Healthcare Co., Inc.			10,820	745,390	0.6
AMN Healthcare Services, Inc.			16,168	904,438	0.8
Pediatrix Medical Group, Inc.			71,175	520,289	0.4
				<u>2,170,117</u>	<u>1.8</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN					
Fortrea Holdings, Inc.			36,707	931,991	0.8
				<u>5,491,552</u>	<u>4.6</u>
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
IDACORP, Inc.			11,100	1,059,717	0.9
Portland General Electric Co.			28,320	1,261,939	1.1
				<u>2,321,656</u>	<u>2.0</u>
MEHRFACH-VERSORGUNGSBETRIEBE					
CenterPoint Energy, Inc.			31,180	951,302	0.8
				<u>3,272,958</u>	<u>2.8</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN					
MEDIEN					
Criteo SA (Sponsored ADR)			36,009	1,405,071	1.2
Nexstar Media Group, Inc.			9,807	1,624,922	1.4
				<u>3,029,993</u>	<u>2.6</u>
VERBRAUCHSGÜTER					
LEBENSMITTELPRODUKTE					
Lamb Weston Holdings, Inc.			14,685	1,296,539	1.1
Nomad Foods Ltd.			80,160	1,407,610	1.2
				<u>2,704,149</u>	<u>2.3</u>
Gesamtanlagen					
(Kosten \$106,197,603)				<u>\$ 116,541,613</u>	<u>99.2%</u>
Termineinlagen					
ANZ, London(a)	3.01 %	–		470	0.0
SEB, Stockholm(a)	4.16 %	–		5	0.0
SMBC, London(a)	2.87 %	–		485	0.0
SMBC, London(a)	4.68 %	–		885,975	0.7
Termineinlagen insgesamt				<u>886,935</u>	<u>0.7</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>87,781</u>	<u>0.1</u>
Nettovermögen				<u>\$ 117,516,329</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	1	USD	1	06/03/2024	\$ 1
Brown Brothers Harriman & Co.+.....	EUR	64	USD	69	06/03/2024	(47)
Brown Brothers Harriman & Co.+.....	USD	68	EUR	63	06/03/2024	857
Brown Brothers Harriman & Co.+.....	USD	2	EUR	2	06/03/2024	(4)
Brown Brothers Harriman & Co.+.....	EUR	1	USD	1	06/17/2024	1
Brown Brothers Harriman & Co.+.....	EUR	2	USD	2	06/17/2024	(3)
Brown Brothers Harriman & Co.+.....	USD	1	EUR	0*	06/17/2024	1
Brown Brothers Harriman & Co.+.....	USD	68	EUR	63	06/17/2024	(125)
Brown Brothers Harriman & Co.+.....	AUD	39	USD	26	06/24/2024	(75)
Brown Brothers Harriman & Co.+.....	EUR	36	USD	40	06/24/2024	36
Brown Brothers Harriman & Co.+.....	EUR	69	USD	75	06/24/2024	(95)
Brown Brothers Harriman & Co.+.....	USD	611	AUD	919	06/24/2024	983
Brown Brothers Harriman & Co.+.....	USD	6	AUD	9	06/24/2024	(21)
Brown Brothers Harriman & Co.+.....	USD	2,710	EUR	2,498	06/24/2024	2,910
Brown Brothers Harriman & Co.+.....	USD	38	EUR	35	06/24/2024	(76)
Brown Brothers Harriman & Co.+.....	EUR	1	USD	1	06/28/2024	(2)
Brown Brothers Harriman & Co.+.....	USD	67	EUR	62	06/28/2024	26
						\$ 4,367
					Wertsteigerung	\$ 4,815
					Wertminderung	\$ (448)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

(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			
Absa Group Ltd.	44,710	\$ 355,038	0.1%
Abu Dhabi Islamic Bank PJSC	518,547	1,583,996	0.2
Accton Technology Corp.	242,000	3,789,319	0.6
Adani Power Ltd.	45,493	414,759	0.1
Adaro Energy Indonesia Tbk PT	2,235,500	381,067	0.1
Advantech Co., Ltd.	230,000	2,518,145	0.4
Agricultural Bank of China Ltd. - Class H	3,736,000	1,566,246	0.2
Akbank TAS.	181,279	371,600	0.1
Aldar Properties PJSC	1,519,559	2,275,377	0.4
Alibaba Group Holding Ltd. - Class H	91,100	889,549	0.1
Aluminum Corp. of China Ltd. - Class H	3,736,000	2,794,665	0.4
ANTA Sports Products Ltd. - Class H	298,200	3,194,527	0.5
Arabian Internet & Communications Services Co.	618	43,606	0.0
Ashok Leyland Ltd.	139,412	374,730	0.1
Asia Vital Components Co., Ltd.	94,000	2,231,245	0.3
Astra International Tbk PT	1,343,300	355,317	0.1
Asustek Computer, Inc.	535,000	8,517,391	1.4
Bajaj Auto Ltd.	85,361	9,312,364	1.5
Banco de Chile.	1,344,360	159,623	0.0
Banco del Bajío SA	106,700	369,471	0.1
Banco do Brasil SA	1,641,100	8,476,001	1.3
Bancolombia SA	12,574	116,844	0.0
Bancolombia SA (Preference Shares)	42,458	374,540	0.1
Bank Mandiri Persero Tbk PT	2,010,500	729,139	0.1
Bank of Baroda	117,314	374,293	0.1
Bank of Chengdu Co., Ltd. - Class A	169,500	368,467	0.1
Bank of China Ltd. - Class H	766,000	363,117	0.1
Bank of Hangzhou Co., Ltd. - Class A	31,000	57,941	0.0
Bank Polska Kasa Opieki SA	18,326	746,421	0.1
BB Seguridade Participacoes SA	1,143,900	7,036,502	1.1
Bharat Electronics Ltd.	105,770	377,213	0.1
Bharat Petroleum Corp., Ltd.	105,215	793,372	0.1
BIM Birlésik Magazalar AS	169,691	2,527,730	0.4
BOC Aviation Ltd. - Class H	30,500	226,567	0.0
Bosideng International Holdings Ltd. - Class H	7,120,000	4,119,785	0.6
Broadcom, Inc.	5,983	7,948,715	1.3
Bupa Arabia for Cooperative Insurance Co.	7,781	479,220	0.1
Canara Bank.	265,126	375,730	0.1
Catcher Technology Co., Ltd.	52,000	361,299	0.1
Cheil Worldwide, Inc.	27,192	367,669	0.1
Chicony Electronics Co., Ltd.	60,000	347,058	0.0
China Cinda Asset Management Co., Ltd. - Class H	3,577,000	344,210	0.0
China CITIC Bank Corp., Ltd. - Class H	594,000	363,297	0.1
China Coal Energy Co., Ltd. - Class H	301,000	379,672	0.1
China Construction Bank Corp. - Class A	352,700	341,718	0.0
China Construction Bank Corp. - Class H	15,846,000	11,246,291	1.8
China Everbright Bank Co., Ltd. - Class H	1,150,000	369,842	0.1
China Feihe Ltd. - Class H	734,458	364,510	0.1
China Galaxy Securities Co., Ltd. - Class A	4,300	6,820	0.0
China Hongqiao Group Ltd. - Class H(a)	227,386	376,468	0.1
China Merchants Bank Co., Ltd. - Class A	944,400	4,453,336	0.7
China Merchants Bank Co., Ltd. - Class H	1,275,500	5,715,084	0.9
China Taiping Insurance Holdings Co., Ltd. - Class H	327,200	354,928	0.1
CITIC Ltd. - Class H	270,000	273,818	0.0
Coal India Ltd.	65,629	387,156	0.1
Colgate-Palmolive Co.	31,589	2,936,513	0.5
Colgate-Palmolive India Ltd.	208,716	6,618,473	1.0
Compal Electronics, Inc.	324,000	372,063	0.1
COSCO SHIPPING Holdings Co., Ltd. - Class A	172,700	357,528	0.1
COSCO SHIPPING Holdings Co., Ltd. - Class H	21,650	36,254	0.0
Coway Co., Ltd.	1,612	66,015	0.0
CPFL Energia SA	52,800	342,890	0.0
Credicorp Ltd.	2,229	368,498	0.1
CSPC Pharmaceutical Group Ltd. - Class H	438,000	372,375	0.1
Cummins India Ltd.	8,059	342,847	0.0
DB Insurance Co., Ltd.	4,202	314,929	0.0
Doosan Bobcat, Inc.	4,675	195,488	0.0
Eastern Co. SAE	174,229	101,849	0.0
Emaar Development PJSC	1,093,430	2,208,859	0.3
Emaar Properties PJSC	2,845,648	5,934,486	0.9
Emirates NBD Bank PJSC	988,294	4,183,981	0.7
Enel Chile SA	6,326,721	362,576	0.1
ENN Natural Gas Co., Ltd. - Class A	144,600	362,257	0.1

AB SICAV I
Emerging Markets Multi-Asset Portfolio

	Anteile	Wert (USD)	Nettover- mögen %
Etihad Etisalat Co.	208,878	\$ 2,615,490	0.4%
Eva Airways Corp.	325,000	360,182	0.1
Evergreen Marine Corp. Taiwan Ltd.	54,000	350,898	0.0
Far East Horizon Ltd. - Class H.	472,000	379,029	0.1
GAIL India Ltd.	330,683	809,947	0.1
GCC SAB de CV	224,857	2,459,094	0.4
Gree Electric Appliances, Inc. of Zhuhai - Class A.	132,600	741,802	0.1
Grupo Aeroportuario del Pacifico SAB de CV	8,155	153,516	0.0
Grupo Aeroportuario del Sureste SAB de CV	2,090	70,550	0.0
Grupo Financiero Banorte SAB de CV	39,100	371,423	0.1
GS Holdings Corp.	11,580	365,598	0.1
H World Group Ltd. - Class H.	77,200	282,851	0.0
Haidilao International Holding Ltd. - Class H.	161,000	359,289	0.1
Hankook Tire & Technology Co., Ltd.	11,411	361,578	0.1
HDFC Asset Management Co., Ltd.	126,520	5,913,480	0.9
Henan Shenhua Coal Industry & Electricity Power Co., Ltd. - Class A	115,700	368,275	0.1
Hero MotoCorp Ltd.	6,008	369,434	0.1
Hindustan Aeronautics Ltd.	6,117	367,345	0.1
Hindustan Petroleum Corp., Ltd.	57,468	370,154	0.1
Hisense Visual Technology Co., Ltd. - Class A	522,218	1,966,212	0.3
HLA Group Corp., Ltd. - Class A	4,441,500	5,915,673	0.9
Hon Hai Precision Industry Co., Ltd.	1,302,000	6,933,800	1.1
Huaxia Bank Co., Ltd. - Class A	375,100	355,599	0.1
Hubei Jumpcan Pharmaceutical Co., Ltd. - Class A	70,600	370,224	0.1
Hunan Valin Steel Co., Ltd. - Class A	308,500	224,212	0.0
Hyundai Glovis Co., Ltd.	1,295	168,551	0.0
Hyundai Marine & Fire Insurance Co., Ltd.	118,838	2,818,063	0.4
Hyundai Motor Co.	1,728	317,095	0.0
Hyundai Motor Co. (2nd PRF)	3,204	356,469	0.1
Hyundai Motor Co. (Preference Shares)	3,235	359,719	0.1
ICICI Bank Ltd.	711,585	9,564,874	1.5
Indian Hotels Co., Ltd.	17,391	116,899	0.0
Indian Oil Corp., Ltd.	187,219	365,099	0.1
Industrial Bank of Korea	37,709	375,324	0.1
ING Bank Slaski SA	1,086	81,875	0.0
International Container Terminal Services, Inc.	63,170	368,744	0.1
International Games System Co., Ltd.	97,000	3,038,092	0.5
Itau Unibanco Holding SA	9,200	47,219	0.0
Itau Unibanco Holding SA (Preference Shares)	1,058,700	6,256,349	1.0
Jarir Marketing Co.	98,542	335,094	0.0
JD.com, Inc. - Class H	131,738	1,952,824	0.3
Jiangsu Expressway Co., Ltd. - Class H	21,200	22,069	0.0
Jiangxi Copper Co., Ltd. - Class A	98,500	345,787	0.0
Jiangxi Copper Co., Ltd. - Class H	164,000	354,777	0.1
KB Financial Group, Inc.	151,434	8,705,985	1.4
Kia Corp.	116,021	9,903,121	1.6
Kimberly-Clark de Mexico SAB de CV	65,600	137,955	0.0
King Yuan Electronics Co., Ltd.	264,000	722,950	0.1
Komercni Banka AS	9,523	326,294	0.0
Korea Investment Holdings Co., Ltd.	7,380	348,085	0.0
Kumba Iron Ore Ltd.	13,010	339,541	0.0
Largan Precision Co., Ltd.	1,000	70,627	0.0
Latam Airlines Group SA	15,756,283	211,969	0.0
Lenovo Group Ltd. - Class H	244,000	351,484	0.0
LG Uplus Corp.	45,392	317,000	0.0
Li Auto, Inc. - Class H	128,000	1,295,405	0.2
Manila Electric Co.	58,700	368,329	0.1
MediaTek, Inc.	305,000	11,679,702	1.9
Meituan - Class H	334,600	4,559,321	0.7
MercadoLibre, Inc.	2,570	4,434,741	0.7
Meritz Financial Group, Inc.	3,900	216,105	0.0
Metropolitan Bank & Trust Co.	65,890	69,943	0.0
MINISO Group Holding Ltd. - Class H	33,600	189,672	0.0
Motor Oil Hellas Corinth Refineries SA	5,930	167,679	0.0
Nahdi Medical Co.	10,408	364,974	0.1
Nedbank Group Ltd.	28,641	348,357	0.0
NetEase, Inc. - Class H	414,500	7,371,377	1.2
New Oriental Education & Technology Group, Inc. - Class H	197,400	1,573,722	0.2
NH Investment & Securities Co., Ltd.	41,514	368,703	0.1
NMDC Ltd.	117,438	366,522	0.1
Novatek Microelectronics Corp.	343,000	6,323,353	1.0
NTPC Ltd.	212,778	917,583	0.1
Oil India Ltd.	8,354	63,812	0.0
Oracle Financial Services Software Ltd.	3,951	353,650	0.1
OTP Bank Nyrt	7,475	360,970	0.1

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
PDD Holdings, Inc. (ADR)			88,064	\$ 13,190,226	2.1%
PetroChina Co., Ltd. - Class H			4,068,000	4,171,158	0.7
Petroleo Brasileiro SA			37,500	290,664	0.0
Petroleo Brasileiro SA (Preference Shares)			294,000	2,171,868	0.3
PICC Property & Casualty Co., Ltd. - Class H			1,210,000	1,576,836	0.2
PLDT, Inc.			2,458	62,171	0.0
Polycab India Ltd.			3,187	256,911	0.0
Power Finance Corp., Ltd.			60,578	359,358	0.1
Power Grid Corp. of India Ltd.			724,258	2,686,263	0.4
Quinenco SA			35,445	127,415	0.0
Realtek Semiconductor Corp.			209,000	3,528,728	0.6
REC Ltd.			54,331	350,825	0.0
SABIC Agri-Nutrients Co.			12,923	366,060	0.1
Salik Co. PJSC			323,944	292,807	0.0
Samsung Electronics Co., Ltd.			376,650	19,955,984	3.2
Samsung Electronics Co., Ltd. (Preference Shares)			8,376	365,454	0.1
Samsung Fire & Marine Insurance Co., Ltd.			22,129	5,586,577	0.9
Samsung Securities Co., Ltd.			12,860	336,612	0.0
Saudi Aramco Base Oil Co.			10,487	364,847	0.1
SCB X PCL			128,100	369,084	0.1
Shenergy Co., Ltd. - Class A			303,400	365,145	0.1
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. - Class A			28,600	1,141,533	0.2
Shenzhen Transsion Holdings Co., Ltd. - Class A			203,349	3,670,100	0.6
Sime Darby Bhd.			604,100	357,143	0.1
SinoPac Financial Holdings Co., Ltd.			1,244	887	0.0
SK Hynix, Inc.			418	57,595	0.0
SK Telecom Co., Ltd.			204,290	7,538,667	1.2
Standard Bank Group Ltd.			36,807	351,619	0.1
State Bank of India			1,013,250	10,118,552	1.6
Sungrow Power Supply Co., Ltd. - Class A			8,300	112,756	0.0
Synnex Technology International Corp.			13,000	33,887	0.0
Taiwan Semiconductor Manufacturing Co., Ltd.			1,006,000	25,761,592	4.1
Tata Motors Ltd.			29,843	331,140	0.0
Tata Motors Ltd. (A-DVR)			48,900	365,210	0.1
Telefonica Brasil SA			356,600	2,940,597	0.5
Tencent Holdings Ltd. - Class H			320,600	14,873,786	2.4
Tencent Music Entertainment Group (ADR)			128,288	1,853,762	0.3
Topsports International Holdings Ltd. - Class H			509,787	332,744	0.0
Trip.com Group Ltd. (ADR)			5,203	268,007	0.0
Tripod Technology Corp.			45,000	296,403	0.0
Turkiye Is Bankasi AS - Class C			480,118	240,035	0.0
Turkiye Petrol Rafinerileri AS			64,393	353,107	0.1
TVS Motor Co., Ltd.			13,711	359,958	0.1
United Tractors Tbk PT			265,900	361,215	0.1
Vale SA			30,400	365,895	0.1
Vedanta Ltd.			68,026	365,868	0.1
Vibra Energia SA			432,500	1,774,182	0.3
Weichai Power Co., Ltd. - Class A			167,500	367,113	0.1
Western Mining Co., Ltd. - Class A			657,700	1,685,975	0.3
Wiwynn Corp.			44,000	3,367,520	0.5
WPG Holdings Ltd.			135,000	360,140	0.1
Yadea Group Holdings Ltd. - Class H			164,000	262,395	0.0
Yankuang Energy Group Co., Ltd. - Class H			146,000	364,913	0.1
Yapi ve Kredi Bankasi AS			347,600	348,644	0.0
YongXing Special Materials Technology Co., Ltd. - Class A			10,000	59,220	0.0
YTL Corp. Bhd			232,900	178,322	0.0
YTL Power International Bhd			152,100	159,423	0.0
Yunnan Yuntianhua Co., Ltd. - Class A			1,378,600	3,935,896	0.6
Yutong Bus Co., Ltd. - Class A			2,486,700	8,350,740	1.3
Zhejiang Dingli Machinery Co., Ltd. - Class A			39,800	348,415	0.0
Zhejiang Expressway Co., Ltd. - Class H			335,647	219,172	0.0
Zhejiang Supor Co., Ltd. - Class A			20,200	147,561	0.0
ZTE Corp. - Class H			24,600	50,784	0.0
				<u>402,637,664</u>	<u>64.1</u>
STAATSANLEIHEN					
Abu Dhabi Government International Bond	3.13%	09/30/2049	USD 1,015	690,098	0.1
Angolan Government International Bond	8.00%	11/26/2029	2,074	1,884,167	0.3
Angolan Government International Bond	8.25%	05/09/2028	806	759,728	0.1
Argentine Republic Government International Bond	0.75%	07/09/2030	2,345	1,334,631	0.2
Argentine Republic Government International Bond	1.00%	07/09/2029	2,154	1,254,687	0.2
Argentine Republic Government International Bond	3.63%	07/09/2035	1,325	582,377	0.1
Argentine Republic Government International Bond	4.25%	01/09/2038	907	432,469	0.1
Bahrain Government International Bond	6.00%	09/19/2044	593	489,646	0.1
Chile Government International Bond	5.33%	01/05/2054	594	556,504	0.1
Colombia Government International Bond	3.13%	04/15/2031	1,003	784,847	0.1
Colombia Government International Bond	3.25%	04/22/2032	500	380,250	0.1

AB SICAV I
Emerging Markets Multi-Asset Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Colombia Government International Bond	3.88%	02/15/2061	USD 322	\$ 176,295	0.0%
Colombia Government International Bond	4.13%	02/22/2042	703	458,356	0.1
Colombia Government International Bond	5.00%	06/15/2045	863	604,100	0.1
Colombia Government International Bond	7.50%	02/02/2034	1,400	1,387,400	0.2
Colombia Government International Bond	8.00%	04/20/2033	655	674,322	0.1
Colombia Government International Bond	8.00%	11/14/2035	278	283,421	0.0
Costa Rica Government International Bond	7.30%	11/13/2054	600	627,937	0.1
Dominican Republic International Bond	4.88%	09/23/2032	340	303,280	0.1
Dominican Republic International Bond	6.50%	02/15/2048	821	774,562	0.1
Dominican Republic International Bond	8.63%	04/20/2027	1,771	1,830,218	0.3
Ecuador Government International Bond	2.50%	07/31/2040	1,815	845,790	0.1
Ecuador Government International Bond	3.50%	07/31/2035	2,480	1,270,666	0.2
Ecuador Government International Bond	3.50%	07/31/2035	1,736	889,831	0.1
Egypt Government International Bond	3.88%	02/16/2026	615	573,346	0.1
Egypt Government International Bond	5.25%	10/06/2025	257	249,025	0.0
Egypt Government International Bond	5.63%	04/16/2030	EUR 417	373,845	0.1
Egypt Government International Bond	5.88%	02/16/2031	USD 475	382,399	0.1
Egypt Government International Bond	6.59%	02/21/2028	203	188,745	0.0
Egypt Government International Bond	7.05%	01/15/2032	322	268,065	0.0
Egypt Government International Bond	8.70%	03/01/2049	1,712	1,360,646	0.2
Egypt Government International Bond	8.75%	09/30/2051	762	611,863	0.1
Egypt Government International Bond	8.88%	05/29/2050	1,563	1,262,529	0.2
El Salvador Government International Bond	6.38%	01/18/2027	704	618,420	0.1
El Salvador Government International Bond	7.12%	01/20/2050	450	284,906	0.0
El Salvador Government International Bond	7.63%	02/01/2041	161	108,373	0.0
El Salvador Government International Bond	8.63%	02/28/2029	1,366	1,189,701	0.2
Ghana Government International Bond(b)	8.75%	03/11/2061	384	197,530	0.0
Ghana Government International Bond(b)	8.95%	03/26/2051	2,053	1,050,766	0.2
Hazine Mustesarligi Varlik Kiralama AS	8.51%	01/14/2029	425	449,692	0.1
Hungary Government International Bond	2.13%	09/22/2031	388	304,875	0.1
Hungary Government International Bond	5.50%	06/16/2034	316	305,000	0.1
Hungary Government International Bond	6.75%	09/25/2052	588	624,497	0.1
Indonesia Government International Bond	3.55%	03/31/2032	567	502,566	0.1
Indonesia Government International Bond	4.30%	03/31/2052	279	230,088	0.0
Ivory Coast Government International Bond	5.75%	12/31/2032	175	162,731	0.0
Ivory Coast Government International Bond	5.88%	10/17/2031	EUR 311	307,201	0.1
Ivory Coast Government International Bond	6.13%	06/15/2033	USD 2,030	1,804,366	0.3
Ivory Coast Government International Bond	6.38%	03/03/2028	1,115	1,085,241	0.2
Jordan Government International Bond	7.50%	01/13/2029	785	783,038	0.1
Lebanon Government International Bond(c)	6.00%	01/27/2023	812	55,622	0.0
Lebanon Government International Bond(c)	6.65%	04/22/2024	1,060	72,610	0.0
Lebanon Government International Bond(b)	6.85%	03/23/2027	5,631	385,724	0.1
Lebanon Government International Bond, Series E(c)	6.10%	10/04/2022	1,371	93,914	0.0
Lebanon Government International Bond, Series G(b)	1.00%	11/27/2026	2,053	140,631	0.0
Lebanon Government International Bond, Series G(b)	6.20%	02/26/2025	2,310	158,235	0.0
Mexico Government International Bond	3.77%	05/24/2061	720	447,840	0.1
Mexico Government International Bond	6.00%	05/07/2036	1,690	1,661,481	0.3
Nigeria Government International Bond	6.13%	09/28/2028	2,814	2,498,663	0.4
Nigeria Government International Bond	7.14%	02/23/2030	1,017	895,499	0.1
Nigeria Government International Bond	7.38%	09/28/2033	431	358,984	0.1
Nigeria Government International Bond	7.70%	02/23/2038	549	434,215	0.1
Nigeria Government International Bond	8.38%	03/24/2029	204	194,310	0.0
Oman Government International Bond	5.63%	01/17/2028	293	292,159	0.0
Oman Government International Bond	7.00%	01/25/2051	200	207,946	0.0
Oman Government International Bond	7.38%	10/28/2032	685	754,089	0.1
Pakistan Government International Bond	8.88%	04/08/2051	1,162	911,807	0.1
Panama Government International Bond	3.87%	07/23/2060	1,436	807,301	0.1
Panama Government International Bond	6.85%	03/28/2054	1,122	1,013,657	0.2
Panama Government International Bond	6.88%	01/31/2036	268	259,541	0.0
Paraguay Government International Bond	3.85%	06/28/2033	1,010	872,388	0.1
Paraguay Government International Bond	5.40%	03/30/2050	1,123	961,288	0.2
Philippine Government International Bond	3.20%	07/06/2046	540	375,300	0.1
Philippine Government International Bond	3.23%	03/29/2027	315	297,970	0.1
Philippine Government International Bond	4.20%	03/29/2047	1,198	975,004	0.2
Qatar Government International Bond	5.10%	04/23/2048	200	190,242	0.0
Republic of Kenya Government International Bond	7.00%	05/22/2027	392	378,280	0.1
Republic of Kenya Government International Bond	7.25%	02/28/2028	316	296,294	0.0
Republic of Kenya Government International Bond	8.00%	05/22/2032	1,075	979,594	0.2
Republic of Kenya Government International Bond	9.75%	02/16/2031	579	578,531	0.1
Republic of Poland Government International Bond	4.88%	10/04/2033	738	711,646	0.1
Republic of Poland Government International Bond	5.50%	04/04/2053	233	224,878	0.0
Republic of South Africa Government International Bond	4.85%	09/30/2029	428	382,739	0.1
Republic of South Africa Government International Bond	5.75%	09/30/2049	215	154,531	0.0
Republic of South Africa Government International Bond	5.88%	04/20/2032	599	538,351	0.1
Republic of South Africa Government International Bond	6.30%	06/22/2048	1,285	999,088	0.2
Romanian Government International Bond	3.00%	02/14/2031	922	764,771	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Romanian Government International Bond	3.63%	03/27/2032	USD 642	\$ 540,115	0.1%
Romanian Government International Bond	4.00%	02/14/2051	880	606,927	0.1
Romanian Government International Bond	5.88%	01/30/2029	450	446,580	0.1
Romanian Government International Bond	6.00%	05/25/2034	1,224	1,197,451	0.2
Saudi Government International Bond	3.45%	02/02/2061	1,211	776,554	0.1
Saudi Government International Bond	5.00%	04/17/2049	1,228	1,090,697	0.2
Saudi Government International Bond	5.75%	01/16/2054	870	839,524	0.1
Senegal Government International Bond	4.75%	03/13/2028	EUR 203	201,269	0.0
Senegal Government International Bond	6.25%	05/23/2033	USD 865	731,712	0.1
Serbia International Bond	6.50%	09/26/2033	1,389	1,389,000	0.2
Sri Lanka Government International Bond(b)	6.20%	05/11/2027	1,124	653,449	0.1
Sri Lanka Government International Bond(b)	7.55%	03/28/2030	1,080	624,038	0.1
Sri Lanka Government International Bond(b)	7.85%	03/14/2029	479	279,018	0.0
Türkiye Government International Bond	5.25%	03/13/2030	1,100	1,000,351	0.2
Türkiye Government International Bond	5.75%	05/11/2047	725	553,900	0.1
Türkiye Government International Bond	5.88%	06/26/2031	710	651,780	0.1
Türkiye Government International Bond	6.13%	10/24/2028	1,008	981,560	0.2
Ukraine Government International Bond	6.75%	06/20/2028	EUR 745	218,258	0.0
Ukraine Government International Bond	7.38%	09/25/2034	USD 828	223,560	0.0
Ukraine Government International Bond	7.75%	09/01/2025	1,331	409,948	0.1
Ukraine Government International Bond	7.75%	09/01/2026	1,791	541,778	0.1
Ukraine Government International Bond	7.75%	09/01/2028	594	174,042	0.0
Uruguay Government International Bond	4.98%	04/20/2055	193	174,530	0.0
Uruguay Government International Bond	5.10%	06/18/2050	655	612,648	0.1
Venezuela Government International Bond(c)	12.75%	08/23/2022	2,298	428,633	0.1
Zambia Government International Bond(b)	8.97%	07/30/2027	771	587,679	0.1
				<u>71,815,160</u>	<u>11.4</u>
QUASI-STAAATSANLEIHEN					
Aeropuerto Internacional de Tocumen SA	4.00%	08/11/2041	1,200	892,128	0.1
Banco Nacional de Panama	2.50%	08/11/2030	285	218,381	0.0
Bank Gospodarstwa Krajowego	5.38%	05/22/2033	299	292,272	0.0
Bank Gospodarstwa Krajowego	6.25%	10/31/2028	295	302,375	0.1
Bapco Energies BSC Closed	7.50%	10/25/2027	1,384	1,405,867	0.2
China Huaneng Group Hong Kong Treasury Management Holding Ltd.(d)	3.08%	12/09/2025	200	193,064	0.0
CNAC HK Finbridge Co., Ltd.	5.13%	03/14/2028	200	197,937	0.0
Comision Federal de Electricidad	5.00%	09/29/2036	777	686,763	0.1
Comision Federal de Electricidad	6.26%	02/15/2052	200	172,000	0.0
Corp. Nacional del Cobre de Chile	5.13%	02/02/2033	671	630,740	0.1
Corp. Nacional del Cobre de Chile	5.95%	01/08/2034	2,817	2,786,189	0.4
DP World Ltd./United Arab Emirates	6.85%	07/02/2037	680	730,680	0.1
DP World Salaam(d)	6.00%	10/01/2025	721	717,568	0.1
Empresa de Transporte de Pasajeros Metro SA	4.70%	05/07/2050	530	426,816	0.1
Gaci First Investment Co.	4.88%	02/14/2035	896	841,993	0.1
Gaci First Investment Co.	5.38%	01/29/2054	775	680,549	0.1
Magyar Export-Import Bank Zrt	6.13%	12/04/2027	878	882,671	0.1
MFB Magyar Fejlesztési Bank Zrt	6.50%	06/29/2028	858	869,703	0.1
Pertamina Persero PT	2.30%	02/09/2031	2,036	1,673,338	0.3
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.25%	10/24/2042	230	205,563	0.0
Petroleos de Venezuela SA(b)	5.38%	04/12/2027	3,704	435,173	0.1
Petroleos de Venezuela SA(b)	6.00%	11/15/2026	5,448	653,760	0.1
Petroleos de Venezuela SA(c)	9.00%	11/17/2021	2,963	365,541	0.1
Petroleos Mexicanos	6.35%	02/12/2048	2,160	1,393,092	0.2
Petroleos Mexicanos	6.50%	03/13/2027	3,089	2,914,163	0.5
Petroleos Mexicanos	6.75%	09/21/2047	585	389,908	0.1
Petroleos Mexicanos	6.88%	08/04/2026	1,029	1,003,687	0.2
Petroleos Mexicanos	6.95%	01/28/2060	915	609,756	0.1
Petroleos Mexicanos	7.69%	01/23/2050	557	404,326	0.1
Powerchina Roadbridge Group British Virgin Islands Ltd.(d)	3.08%	04/01/2026	1,305	1,245,459	0.2
QatarEnergy	3.13%	07/12/2041	1,022	751,609	0.1
QatarEnergy	3.30%	07/12/2051	2,295	1,580,957	0.3
Sinochem Offshore Capital Co., Ltd., Series E	2.38%	09/23/2031	415	342,894	0.1
TC Ziraat Bankasi AS	8.00%	01/16/2029	1,265	1,285,594	0.2
Transnet SOC Ltd.	8.25%	02/06/2028	967	956,479	0.2
Türkiye İhracat Kredi Bankasi AS	9.00%	01/28/2027	423	441,219	0.1
Ziraat Katılım Varlık Kiralama AS	9.38%	11/12/2026	408	430,440	0.1
				<u>30,010,654</u>	<u>4.8</u>
INDUSTRIESCHULDVERSCHREIBUNGEN					
Absa Group Ltd.(d)	6.38%	05/27/2026	371	357,087	0.1
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	377	362,007	0.1
Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	390	312,853	0.1
Adani Green Energy Ltd.	4.38%	09/08/2024	880	871,446	0.1
Adani Green Energy UP Ltd./Prayatna Developers Pvt. Ltd./ Parampujya Solar Energy	6.70%	03/12/2042	235	218,256	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	USD 257	\$ 225,196	0.0%
Adani Transmission Step-One Ltd.	4.25%	05/21/2036	181	146,092	0.0
AES Andes SA.	6.30%	03/15/2029	235	233,384	0.0
AES Andes SA.	6.35%	10/07/2079	223	216,881	0.0
Alfa Desarrollo SpA.	4.55%	09/27/2051	641	477,231	0.1
Aris Mining Corp.	6.88%	08/09/2026	200	188,099	0.0
Autopistas del Sol SA/Costa Rica.	7.38%	12/30/2030	231	222,367	0.0
Banco de Credito del Peru SA.	5.85%	01/11/2029	265	264,706	0.1
Bank Leumi Le-Israel BM.	7.13%	07/18/2033	370	360,304	0.1
Braskem Idesa SAPI.	6.99%	02/20/2032	507	375,655	0.1
Braskem Netherlands Finance BV.	4.50%	01/10/2028	205	182,194	0.0
Braskem Netherlands Finance BV.	4.50%	01/31/2030	203	170,012	0.0
BRF SA.	4.88%	01/24/2030	200	181,000	0.0
Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/ Buffalo Energy.	7.88%	02/15/2039	200	211,750	0.0
CA Magnum Holdings.	5.38%	10/31/2026	322	306,995	0.1
Canacol Energy Ltd.	5.75%	11/24/2028	778	408,197	0.1
Cemex SAB de CV(d).	9.13%	03/14/2028	200	214,250	0.0
China Great Wall International Holdings V Ltd.	2.88%	11/23/2026	209	192,411	0.0
China Modern Dairy Holdings Ltd.	2.13%	07/14/2026	375	344,822	0.1
CIBANCO SA Institucion de Banca Multiple Trust CIB/3332.	4.38%	07/22/2031	200	160,875	0.0
Cometa Energia SA de CV.	6.38%	04/24/2035	311	310,158	0.1
Credicorp Capital Sociedad Titulizadora SA.	10.10%	12/15/2043	PEN 1,430	390,241	0.1
CSN Resources SA.	4.63%	06/10/2031	USD 402	317,831	0.1
Ecopetrol SA.	8.63%	01/19/2029	1,499	1,560,939	0.3
Empresa Generadora de Electricidad Haina SA.	5.63%	11/08/2028	225	206,437	0.0
Empresas Publicas de Medellin ESP.	4.25%	07/18/2029	391	335,259	0.1
Engie Energia Chile SA.	6.38%	04/17/2034	240	242,965	0.0
Falabella SA.	3.75%	10/30/2027	439	397,844	0.1
First Abu Dhabi Bank PJSC.	6.32%	04/04/2034	205	208,132	0.0
First Quantum Minerals Ltd.	9.38%	03/01/2029	305	318,515	0.1
Ford Otomotiv Sanayi AS.	7.13%	04/25/2029	230	230,000	0.0
GENM Capital Labuan Ltd.	3.88%	04/19/2031	510	442,425	0.1
Geopark Ltd.	5.50%	01/17/2027	240	216,750	0.0
Globo Comunicacao e Participacoes SA.	5.50%	01/14/2032	300	263,344	0.0
Gran Tierra Energy, Inc.	9.50%	10/15/2029	372	353,749	0.1
HTA Group Ltd./Mauritius.	7.50%	06/04/2029	200	198,428	0.0
Huarong Finance 2019 Co., Ltd., Series E.	4.50%	05/29/2029	351	317,765	0.1
Hunt Oil Co. of Peru LLC Sucursal Del Peru.	8.55%	09/18/2033	200	215,062	0.0
India Clean Energy Holdings.	4.50%	04/18/2027	430	388,344	0.1
Indiabulls Housing Finance Ltd.	9.70%	07/03/2027	200	193,313	0.0
Intercorp Financial Services, Inc.	4.13%	10/19/2027	340	316,200	0.1
Israel Electric Corp., Ltd., Series G.	4.25%	08/14/2028	260	238,111	0.0
Joy Treasure Assets Holdings, Inc.	4.50%	03/20/2029	200	188,696	0.0
JSW Infrastructure Ltd.	4.95%	01/21/2029	200	187,875	0.0
JSW Steel Ltd.	3.95%	04/05/2027	220	204,600	0.0
KazMunayGas National Co. JSC.	6.38%	10/24/2048	1,175	1,081,576	0.2
Lenovo Group Ltd.	3.42%	11/02/2030	300	264,188	0.1
Leviathan Bond Ltd.	6.13%	06/30/2025	18	17,846	0.0
Leviathan Bond Ltd.	6.75%	06/30/2030	219	200,080	0.0
Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036	752	682,131	0.1
Lima Metro Line 2 Finance Ltd.	5.88%	07/05/2034	230	225,491	0.0
Masdar Abu Dhabi Future Energy Co., Series E.	4.88%	07/25/2033	605	581,103	0.1
Melco Resorts Finance Ltd.	5.75%	07/21/2028	250	233,750	0.0
Millicom International Cellular SA.	7.38%	04/02/2032	200	196,289	0.0
Minejesa Capital BV.	4.63%	08/10/2030	363	344,264	0.1
Minejesa Capital BV.	5.63%	08/10/2037	285	254,184	0.0
Nexa Resources SA.	6.75%	04/09/2034	315	316,249	0.1
OCP SA.	7.50%	05/02/2054	310	308,969	0.1
OEC Finance Ltd.(e).	5.25%	12/27/2033	436	23,997	0.0
Prosus NV.	3.06%	07/13/2031	270	218,581	0.0
Raizen Fuels Finance SA.	6.45%	03/05/2034	230	233,172	0.0
Sands China Ltd.	5.40%	08/08/2028	240	235,879	0.0
Sasol Financing USA LLC.	8.75%	05/03/2029	290	290,023	0.1
Saudi Arabian Oil Co.	2.25%	11/24/2030	725	605,448	0.1
Shinhan Financial Group Co., Ltd.(d).	2.88%	05/12/2026	204	189,463	0.0
SierraCol Energy Andina LLC.	6.00%	06/15/2028	407	362,869	0.1
Sisecam UK PLC.	8.63%	05/02/2032	235	239,418	0.0
Stillwater Mining Co.	4.00%	11/16/2026	510	464,049	0.1
TAV Havalimanlari Holding AS.	8.50%	12/07/2028	227	232,625	0.0
Tengizchevroil Finance Co. International Ltd.	3.25%	08/15/2030	684	558,684	0.1
TransJamaican Highway Ltd.	5.75%	10/10/2036	496	432,652	0.1
Trust Fibra Uno.	4.87%	01/15/2030	363	317,307	0.1
Turk Telekomunikasyon AS.	7.38%	05/20/2029	235	234,702	0.0
Türkiye Vakıflar Bankası TAO.	9.00%	10/12/2028	265	277,919	0.1
UEP Penonome II SA.	6.50%	10/01/2038	991	824,108	0.1

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
UPL Corp., Ltd.	4.50%	03/08/2028	USD 200	\$ 172,606	0.0%
Volcan Cia Minera SAA.	4.38%	02/11/2026	731	516,954	0.1
Wynn Macau Ltd.	5.63%	08/26/2028	200	187,063	0.0
Yapi ve Kredi Bankasi AS	9.25%	10/16/2028	240	256,390	0.0
				<u>27,027,082</u>	<u>4.3</u>
SCHATZOBIGATIONEN					
Colombian TES, Series B	7.25%	10/26/2050	COP 19,421,000	3,227,387	0.5
Hungary Government Bond, Series 32/A	4.75%	11/24/2032	HUF 357,700	863,042	0.1
Hungary Government Bond, Series 34/A	2.25%	06/22/2034	416,220	779,407	0.1
Hungary Government Bond, Series 38/A	3.00%	10/27/2038	143,510	259,425	0.0
India Government Bond.	7.18%	08/14/2033	INR 190,440	2,300,697	0.4
Peru Government Bond	7.30%	08/12/2033	PEN 1,223	335,623	0.1
Singapore Government Bond.	3.25%	06/01/2054	SGD 655	491,298	0.1
				<u>8,256,879</u>	<u>1.3</u>
SCHWELLENMÄRKTE – SCHATZPAPIERE					
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2027	BRL 7,631	1,419,214	0.3
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2029	4,185	756,135	0.1
Dominican Republic International Bond	11.25%	09/15/2035	DOP 27,400	488,280	0.1
Republic of South Africa Government Bond, Series 2048	8.75%	02/28/2048	ZAR 49,720	1,853,198	0.3
Türkiye Government Bond	12.60%	10/01/2025	TRY 33,950	784,527	0.1
Türkiye Government Bond	26.20%	10/05/2033	25,271	789,346	0.1
				<u>6,090,700</u>	<u>1.0</u>
				<u>545,838,139</u>	<u>86.9</u>
GELDMARKTINSTRUMENTE					
US-SCHATZWECHSEL					
U.S. Treasury Bill	0.00%	06/20/2024	USD 780	778,061	0.1
U.S. Treasury Bill	0.00%	07/09/2024	785	780,859	0.1
U.S. Treasury Bill	0.00%	08/01/2024	785	778,239	0.1
U.S. Treasury Bill	0.00%	08/29/2024	26,000	25,671,069	4.1
				<u>28,008,228</u>	<u>4.4</u>
GELDMARKTINSTRUMENTE					
SCHATZWECHSEL					
Egypt Treasury Bills, Series 364D.	0.00%	09/10/2024	EGP 59,800	1,179,236	0.2
				<u>29,187,464</u>	<u>4.6</u>
				<u>575,025,603</u>	<u>91.5</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
QUASI-STAATSANLEIHEN					
NAK Naftogaz Ukraine via Kondor Finance PLC	7.63%	11/08/2028	USD 974	631,688	0.1
NAK Naftogaz Ukraine via Kondor Finance PLC(f)	7.65%	07/19/2025	967	831,706	0.1
State Agency of Roads of Ukraine.	6.25%	06/24/2030	1,409	380,430	0.1
				<u>1,843,824</u>	<u>0.3</u>
INDUSTRIESCHULDVERSCHREIBUNGEN					
Bank Hapoalim BM.	3.26%	01/21/2032	372	334,960	0.1
C&W Senior Finance Ltd.	6.88%	09/15/2027	250	238,464	0.0
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	1,214	1,518	0.0
OEC Finance Ltd.(e) (f).	7.13%	12/26/2046	868	52,895	0.0
Tonon Luxembourg SA(b).	6.50%	10/31/2024	543	54	0.0
Virgolino de Oliveira Finance SA(c) (f)	10.88%	01/13/2020	1,077	108	0.0
Virgolino de Oliveira Finance SA(c) (f)	11.75%	02/09/2022	1,240	124	0.0
				<u>628,123</u>	<u>0.1</u>
STAATSANLEIHEN					
Ghana Government International Bond(b)	8.63%	06/16/2049	663	333,343	0.1
STAMMAKTIE					
Gazprom PJSC(f).			795,104	1	0.0
HeadHunter Group PLC (ADR)(f)			97,967	0	0.0
LUKOIL PJSC(f).			97,220	0	0.0
Magnit PJSC(f)			6,078	0	0.0
MMC Norilsk Nickel PJSC (ADR)(f).			20,053	0	0.0
PhosAgro PJSC (GDR REG S)(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(f).			718,356	1	0.0
Yandex NV - Class A(f).			55,886	0	0.0
				<u>2</u>	<u>0.0</u>
				<u>2,805,292</u>	<u>0.5</u>
Gesamtanlagen					
(Kosten \$557,821,902).				\$ 577,830,895	92.0%

AB SICAV I
Emerging Markets Multi-Asset Portfolio

	Zinssatz	Datum	Wert (USD)	Nettover- mögen %
Termineinlagen				
ANZ, Hong Kong(g)	2.53 %	–	\$ 97,249	0.0%
ANZ, Hong Kong(g)	3.64 %	–	99	0.0
ANZ, London(g)	4.68 %	–	7,942,317	1.3
BNP Paribas, Paris(g)	0.55 %	–	21,232	0.0
BNP Paribas, Paris(g)	2.40 %	–	17,021	0.0
DNB, Oslo(g)	2.52 %	–	1,101	0.0
DNB, Oslo(g)	3.01 %	–	64,594	0.0
HSBC, Paris(g)	2.87 %	–	44,193	0.0
Nordea, Oslo(g)	3.31 %	–	4,629	0.0
Royal Bank of Canada, Toronto(g)	3.79 %	–	8,916	0.0
Scotiabank, Toronto(g)	4.68 %	–	63,501,464	10.1
SEB, Stockholm(g)	4.16 %	–	9,000	0.0
SMBC, London(g)	(0.11)%	–	28,189	0.0
Standard Chartered Bank, Johannesburg(g)	6.22 %	–	31,547	0.0
Termineinlagen insgesamt			<u>71,771,551</u>	<u>11.4</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>(21,492,773)</u>	<u>(3.4)</u>
Nettovermögen			<u>\$ 628,109,673</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Long					
MSCI Emerging Markets Index Futures	06/21/2024	1,280	\$ 67,975,304	\$ 67,616,000	\$ (359,304)
U.S. 10 Yr Ultra Futures	09/19/2024	32	3,597,726	3,585,000	(12,726)
U.S. T-Note 5 Yr (CBT) Futures	09/30/2024	44	4,662,594	4,655,062	(7,531)
U.S. T-Note 10 Yr (CBT) Futures	09/19/2024	90	9,811,391	9,791,719	(19,672)
U.S. Ultra Bond (CBT) Futures	09/19/2024	48	5,870,625	5,877,000	6,375
					<u>\$ (392,858)</u>
				Wertsteigerung	\$ 6,375
				Wertminderung	\$ (399,233)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Bank of America NA	BRL 181,787	USD 35,012	06/04/2024	\$ 391,733
Bank of America NA	USD 32,851	BRL 169,295	06/04/2024	(609,351)
Bank of America NA	BRL 169,295	USD 32,754	07/02/2024	611,932
Bank of America NA	USD 2,529	PLN 10,332	07/11/2024	92,231
Bank of America NA	COP 8,511,056	USD 2,204	07/19/2024	18,041
Bank of America NA	IDR 233,917,594	USD 14,558	07/19/2024	190,370
Bank of America NA	CNH 520,251	USD 72,080	07/23/2024	189,813
Barclays Bank PLC	USD 2,448	BRL 12,492	06/04/2024	(68,587)
Barclays Bank PLC	CZK 108,562	USD 4,576	07/11/2024	(196,503)
Barclays Bank PLC	KRW 17,042,164	USD 12,370	07/18/2024	16,474
Barclays Bank PLC	USD 8,959	IDR 143,391,795	07/19/2024	(151,545)
Barclays Bank PLC	MYR 60,558	USD 13,020	08/21/2024	83,999
Barclays Bank PLC	MYR 5,930	USD 1,258	08/21/2024	(8,307)
Barclays Bank PLC	USD 34,160	MYR 160,970	08/21/2024	226,269
BNP Paribas SA	INR 355,809	USD 4,245	06/14/2024	(18,686)
Brown Brothers Harriman & Co.+	CNH 15,568	USD 2,143	06/03/2024	1,290
Brown Brothers Harriman & Co.+	SGD 24,741	USD 18,323	06/03/2024	13,076
Brown Brothers Harriman & Co.+	SGD 624	USD 461	06/03/2024	(1,070)
Brown Brothers Harriman & Co.+	USD 2,157	CNH 15,568	06/03/2024	(15,314)
Brown Brothers Harriman & Co.+	USD 17,644	SGD 23,945	06/03/2024	78,035
Brown Brothers Harriman & Co.+	USD 1,053	SGD 1,420	06/03/2024	(2,519)
Brown Brothers Harriman & Co.+	AUD 681	USD 452	06/24/2024	(1,541)
Brown Brothers Harriman & Co.+	CAD 96	USD 70	06/24/2024	(340)
Brown Brothers Harriman & Co.+	CHF 2	USD 2	06/24/2024	(11)
Brown Brothers Harriman & Co.+	EUR 194	USD 211	06/24/2024	251
Brown Brothers Harriman & Co.+	EUR 265	USD 288	06/24/2024	(604)
Brown Brothers Harriman & Co.+	GBP 140	USD 179	06/24/2024	301
Brown Brothers Harriman & Co.+	GBP 326	USD 415	06/24/2024	(437)
Brown Brothers Harriman & Co.+	USD 31,024	AUD 46,676	06/24/2024	49,894
Brown Brothers Harriman & Co.+	USD 4,988	CAD 6,817	06/24/2024	15,207
Brown Brothers Harriman & Co.+	USD 108	CHF 98	06/24/2024	1,302
Brown Brothers Harriman & Co.+	USD 19,444	EUR 17,923	06/24/2024	20,886
Brown Brothers Harriman & Co.+	USD 22	EUR 21	06/24/2024	(26)

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+.....	USD 18,009	GBP 14,139	06/24/2024	\$ 8,975
Brown Brothers Harriman & Co.+.....	USD 4,906	ZAR 89,450	06/24/2024	(151,977)
Brown Brothers Harriman & Co.+.....	ZAR 1,686	USD 91	06/24/2024	1,018
Brown Brothers Harriman & Co.+.....	CNH 204	USD 28	06/28/2024	28
Brown Brothers Harriman & Co.+.....	CNH 102	USD 14	06/28/2024	(0)*
Brown Brothers Harriman & Co.+.....	SGD 336	USD 249	06/28/2024	167
Brown Brothers Harriman & Co.+.....	SGD 38	USD 28	06/28/2024	(13)
Brown Brothers Harriman & Co.+.....	USD 2,022	CNH 14,660	06/28/2024	(1,156)
Brown Brothers Harriman & Co.+.....	USD 18,068	SGD 24,366	06/28/2024	(13,937)
Brown Brothers Harriman & Co.+.....	THB 157,964	USD 4,327	07/12/2024	20,211
Brown Brothers Harriman & Co.+.....	USD 2,700	THB 97,148	07/12/2024	(51,260)
Deutsche Bank AG.....	ZAR 137,042	USD 7,416	06/14/2024	127,219
Deutsche Bank AG.....	ZAR 105,388	USD 5,509	06/14/2024	(96,830)
Deutsche Bank AG.....	HUF 948,269	USD 2,622	07/11/2024	(14,937)
Deutsche Bank AG.....	COP 25,003,725	USD 6,332	07/19/2024	(90,132)
Deutsche Bank AG.....	USD 14,064	PHP 807,021	07/25/2024	(284,157)
Goldman Sachs Bank USA.....	USD 1,061	HUF 377,757	07/11/2024	(10,991)
Goldman Sachs Bank USA.....	USD 26,784	MXN 448,317	07/25/2024	(578,424)
Goldman Sachs Bank USA.....	USD 3,980	PHP 224,611	07/25/2024	(144,986)
Goldman Sachs Bank USA.....	MYR 35,683	USD 7,644	08/21/2024	21,228
HSBC Bank USA.....	USD 4,411	IDR 70,672,917	07/19/2024	(70,405)
JPMorgan Chase Bank NA.....	USD 4,378	INR 365,849	06/14/2024	5,373
JPMorgan Chase Bank NA.....	USD 12,059	INR 1,002,067	06/14/2024	(51,427)
JPMorgan Chase Bank NA.....	IDR 13,903,138	USD 853	07/19/2024	(1,158)
JPMorgan Chase Bank NA.....	CNH 56,928	USD 7,891	07/23/2024	24,565
Morgan Stanley Capital Services LLC.....	INR 613,983	USD 7,366	06/14/2024	8,749
Morgan Stanley Capital Services LLC.....	USD 25,325	ZAR 484,031	06/14/2024	421,262
Morgan Stanley Capital Services LLC.....	HUF 1,635,180	USD 4,395	07/11/2024	(152,035)
Morgan Stanley Capital Services LLC.....	KRW 10,930,569	USD 8,030	07/18/2024	106,908
Morgan Stanley Capital Services LLC.....	USD 2,149	KRW 2,905,399	07/18/2024	(43,387)
Morgan Stanley Capital Services LLC.....	CLP 4,967,995	USD 5,324	07/19/2024	(83,988)
Morgan Stanley Capital Services LLC.....	USD 369	PEN 1,366	07/19/2024	(1,842)
Morgan Stanley Capital Services LLC.....	USD 3,888	PHP 225,615	07/25/2024	(35,264)
Morgan Stanley Capital Services LLC.....	MYR 28,136	USD 5,916	08/21/2024	(94,547)
Morgan Stanley Capital Services LLC.....	USD 9,631	TWD 306,883	08/23/2024	(156,882)
UBS AG.....	PHP 940,326	USD 16,423	07/25/2024	366,872
UBS AG.....	USD 10,083	TWD 323,482	08/23/2024	(96,388)
				\$ (187,285)
			Wertsteigerung	\$ 3,113,679
			Wertminderung	\$ (3,300,964)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen 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)	State of Qatar	06/20/2029	USD 12,140	\$ (340,646)	\$ (15,673)
Verkaufskontrakte					
Morgan Stanley & Co., LLC/(INTRCONX)	CDX-EMS41V1-5Y	06/20/2029	USD 500	(13,553)	2,471
Morgan Stanley & Co., LLC/(INTRCONX)	Federative Republic of Brazil	06/20/2029	USD 500	(9,469)	(795)
Morgan Stanley & Co., LLC/(INTRCONX)	People's Republic of China	06/20/2029	USD 510	8,476	1,941
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of Colombia	06/20/2029	USD 520	(20,422)	(2,970)
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of Indonesia	06/20/2029	USD 500	6,114	721
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of South Africa	06/20/2029	USD 630	(37,366)	1,858
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of Turkey	06/20/2029	USD 660	(44,213)	20,048
Morgan Stanley & Co., LLC/(INTRCONX)	United Mexican States	06/20/2029	USD 490	1,290	(477)
Insgesamt				\$ 449,789	\$ 7,124
				Wertsteigerung	\$ 27,039
				Wertminderung	\$ (19,915)

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 27,350	06/06/2028	1 Day SOFR	3.607%	\$ (768,877)
Morgan Stanley & Co., LLC/(LCH Group).	USD 3,060	03/21/2033	1 Day SOFR	3.209%	(212,159)
Insgesamt					<u>\$ (981,036)</u>
Swaps insgesamt					<u>\$ (973,912)</u>

* Betrag weniger als 0.50.

- (a) Stellt sämtliche oder einen Teil der verliehenen Wertpapiere dar. Informationen zur Wertpapierleihe finden Sie in Anmerkung N.
- (b) Not leidend.
- (c) Not leidendes fälliges Wertpapier.
- (d) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (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
- DOP – Dominican Peso
- EGP – Egyptian Pound
- EUR – Euro
- GBP – Great British Pound
- HUF – Hungarian Forint
- IDR – Indonesian Rupiah
- INR – Indian Rupee
- 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
- TRY – Turkish Lira
- TWD – New Taiwan Dollar
- USD – United States Dollar
- ZAR – South African Rand

Glossar:

- ADR – American Depositary Receipt
- CBT – Chicago Board of Trade
- CME – Chicago Mercantile Exchange
- GDR – Global Depositary Receipt
- INTRCONX – Intercontinental Exchange
- JSC – Joint Stock Company
- LCH – London Clearing House
- MSCI – Morgan Stanley Capital International
- PJSC – Public Joint Stock Company
- REG – Registered Shares
- SOFR – Secured Overnight Financing Rate

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (CNH)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Bank of East Asia Ltd. (The), Series E	6.63%	03/13/2027	USD 2,477	¥ 18,095,099	0.7%
HSBC Holdings PLC	7.40%	11/13/2034	680	5,359,810	0.2
Oversea-Chinese Banking Corp., Ltd., Series G(a)	4.05%	10/16/2029	SGD 500	2,708,586	0.1
Standard Chartered PLC(b)	6.53%	05/14/2028	USD 1,770	12,898,073	0.5
Standard Chartered PLC, Series E	3.52%	02/12/2030	1,800	12,812,656	0.5
UBS Group AG, Series E(a)	5.75%	08/21/2029	SGD 500	2,736,015	0.1
				<u>54,610,239</u>	<u>2.1</u>
MAKLER					
China Great Wall International Holdings III Ltd., Series E	3.88%	08/31/2027	USD 997	6,726,380	0.3
China Great Wall International Holdings IV Ltd.(a)	3.95%	07/31/2024	800	5,785,224	0.2
China Great Wall International Holdings V Ltd.	2.38%	08/18/2030	5,000	28,933,535	1.2
China Great Wall International Holdings VI Ltd.	4.25%	04/28/2025	2,250	16,042,794	0.6
China Ping An Insurance Overseas Holdings Ltd., Series E	6.13%	05/16/2034	5,300	39,059,196	1.6
Haitong International Finance Holdings Ltd.	3.30%	03/01/2027	CNH 20,000	20,098,202	0.8
				<u>116,645,331</u>	<u>4.7</u>
FINANZEN					
Azure Orbit IV International Finance Ltd., Series E	4.00%	01/25/2028	USD 1,250	8,649,470	0.3
BOC Aviation Ltd.	3.25%	04/29/2025	650	4,616,625	0.2
BOC Aviation USA Corp.	4.88%	05/03/2033	473	3,323,336	0.1
BOC Aviation USA Corp.	5.25%	01/14/2030	1,240	8,967,055	0.4
BOC Aviation USA Corp.	5.75%	11/09/2028	1,869	13,801,615	0.6
Bocom Leasing Management Hong Kong Co., Ltd., Series E(b)	6.56%	03/02/2025	2,285	16,624,211	0.7
Coastal Emerald Ltd.(a)	6.50%	05/30/2027	3,460	25,351,786	1.0
Far East Horizon Ltd., Series E	6.63%	04/16/2027	1,240	9,012,854	0.4
Huarong Finance 2017 Co., Ltd.	4.75%	04/27/2027	3,684	25,372,872	1.0
Huarong Finance 2017 Co., Ltd., Series E	4.25%	11/07/2027	2,370	15,860,411	0.6
Huarong Finance 2019 Co., Ltd., Series E	4.50%	05/29/2029	2,800	18,407,629	0.7
Temasek Financial I Ltd., Series E	3.20%	02/06/2029	CNH 25,000	25,468,750	1.0
				<u>175,456,614</u>	<u>7.0</u>
VERSICHERUNGEN					
FWD Group Holdings Ltd.	5.75%	07/09/2024	USD 1,000	7,247,069	0.3
Great Eastern Life Assurance Co., Ltd. (The), Series E	3.93%	04/17/2039	SGD 2,400	12,949,646	0.5
				<u>20,196,715</u>	<u>0.8</u>
REITs					
Prologis LP	3.50%	02/06/2027	CNH 40,000	40,204,985	1.6
Swire Properties MTN Financing Ltd., Series G	3.30%	07/25/2025	34,000	34,004,573	1.4
				<u>74,209,558</u>	<u>3.0</u>
				<u>441,118,457</u>	<u>17.6</u>
INDUSTRIE					
INVESTITIONSGÜTER					
Nanjing Yangzi State-owned Investment Group Co., Ltd.	4.50%	12/05/2027	USD 2,000	13,982,645	0.6
Sunny Optical Technology Group Co., Ltd.	5.95%	07/17/2026	1,985	14,410,619	0.6
				<u>28,393,264</u>	<u>1.2</u>
KOMMUNIKATIONSMEDIEN					
Meituan(c)	0.00%	04/27/2027	1,900	13,011,429	0.5
Meituan(c)	0.00%	04/27/2028	2,300	14,853,781	0.6
				<u>27,865,210</u>	<u>1.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
China State Construction Finance Cayman III Ltd.(a)	4.00%	12/03/2024	2,000	14,386,811	0.6
CK Hutchison International 24 Ltd.	5.38%	04/26/2029	4,560	33,284,746	1.3
Sands China Ltd.	4.63%	06/18/2030	2,920	19,562,784	0.8
				<u>67,234,341</u>	<u>2.7</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
Haidilao International Holding Ltd.	2.15%	01/14/2026	803	5,495,892	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Chengdu Communications Investment Group Co., Ltd.	4.75%	12/13/2027	2,000	14,110,887	0.6
Zhongsheng Group Holdings Ltd.(c)	0.00%	05/21/2025	HKD 31,000	31,760,893	1.3
				<u>45,871,780</u>	<u>1.9</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Tingyi Cayman Islands Holding Corp.	1.63%	09/24/2025	USD 2,015	13,864,224	0.6
ENERGIE					
Adani Green Energy UP Ltd./Prayatna Developers Pvt. Ltd./ Parampujya Solar Energy	6.70%	03/12/2042	539	3,635,205	0.1
Saudi Arabian Oil Co.	3.50%	11/24/2070	1,390	6,420,990	0.3
				<u>10,056,195</u>	<u>0.4</u>

	Zinssatz	Datum	Nennwert (000)	Wert (CNH)	Nettovermögen %
DIENSTLEISTUNGEN					
Alibaba Group Holding Ltd.(c)	0.50%	06/01/2031	USD 850 ¥	6,122,526	0.2%
JD.com, Inc.(c)	0.25%	06/01/2029	880	6,277,159	0.3
				<u>12,399,685</u>	<u>0.5</u>
TECHNOLOGIE					
Xiaomi Best Time International Ltd.	2.88%	07/14/2031	2,000	12,131,661	0.5
TRANSPORTWESEN – DIENSTLEISTUNGEN					
SF Holding Investment 2021 Ltd.	3.13%	11/17/2031	1,681	10,612,462	0.4
SF Holding Investment Ltd.	2.88%	02/20/2030	1,225	7,833,815	0.3
Yunda Holding Investment Ltd.	2.25%	08/19/2025	2,688	18,626,563	0.7
				<u>37,072,840</u>	<u>1.4</u>
				<u>260,385,092</u>	<u>10.5</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	861	5,015,571	0.2
Adani Electricity Mumbai Ltd.	3.95%	02/12/2030	820	4,992,589	0.2
Adani Transmission Step-One Ltd.	4.25%	05/21/2036	453	2,652,218	0.1
Guangzhou Development District Holding Group Co., Ltd.	6.30%	12/06/2025	1,534	11,209,147	0.5
Minejesa Capital BV	4.63%	08/10/2030	214	1,474,336	0.1
				<u>25,343,861</u>	<u>1.1</u>
				<u>726,847,410</u>	<u>29.2</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
FINANZINSTITUTE					
BANKWESEN					
Agricultural Bank of China Ltd., Series A.	3.45%	10/31/2033	CNY 20,000	20,691,432	0.8
Bank of China Ltd., Series B	3.53%	10/23/2038	20,000	21,536,301	0.9
Bank of Communications Co., Ltd., Series A	3.03%	11/15/2032	20,000	20,504,159	0.8
China CITIC Bank Corp., Ltd., Series A	3.19%	12/19/2033	20,000	20,678,044	0.8
China Construction Bank Corp., Series A	3.45%	10/26/2033	20,000	20,898,202	0.8
CITIC Group Corp.	3.31%	02/18/2027	10,000	10,287,646	0.4
Industrial & Commercial Bank of China Ltd., Series A	3.07%	08/30/2033	20,000	20,578,811	0.8
Postal Savings Bank of China Co., Ltd., Series A	3.54%	03/08/2032	20,000	20,713,129	0.8
Rizal Commercial Banking Corp.(a)	6.50%	08/27/2025	USD 935	6,694,256	0.3
				<u>162,581,980</u>	<u>6.4</u>
MAKLER					
China Cinda Asset Management Co., Ltd.(a)	4.40%	11/03/2026	4,000	27,739,885	1.1
FINANZEN					
Central Huijin Investment Ltd.	2.90%	09/26/2030	CNY 50,000	51,588,599	2.1
REITs					
GLP China Holdings Ltd., Series E	2.95%	03/29/2026	USD 4,971	31,191,066	1.3
GLP Pte Ltd., Series E	3.88%	06/04/2025	780	5,213,864	0.2
Modernland Overseas Pte Ltd.(d)	5.00%	04/30/2027	107	186,182	0.0
Modernland Overseas Pte Ltd., Series 2(d)	5.00%	04/30/2027	8	850	0.0
NWD Finance BVI Ltd.(a)	5.25%	03/22/2026	1,820	9,714,043	0.4
NWD MTN Ltd.	4.13%	07/18/2029	1,000	5,373,695	0.2
				<u>51,679,700</u>	<u>2.1</u>
				<u>293,590,164</u>	<u>11.7</u>
INDUSTRIE					
GRUNDSTOFFE					
Indika Energy Tbk PT	8.75%	05/07/2029	850	6,209,137	0.3
Shandong Iron And Steel Xinheng International Co., Ltd.	4.80%	07/28/2024	553	3,985,308	0.2
Vedanta Resources Finance II PLC	13.88%	01/21/2027	291	2,052,592	0.1
Wealthy Vision Holdings Ltd.	3.30%	06/01/2024	1,344	9,759,792	0.4
				<u>22,006,829</u>	<u>1.0</u>
INVESTITIONSGÜTER					
China Water Affairs Group Ltd.	4.85%	05/18/2026	2,000	13,149,286	0.5
West China Cement Ltd.	4.95%	07/08/2026	650	3,882,313	0.2
				<u>17,031,599</u>	<u>0.7</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Fortune Star BVI Ltd.	5.00%	05/18/2026	1,647	11,152,795	0.4
Fortune Star BVI Ltd.	5.05%	01/27/2027	1,840	12,138,197	0.5
Fortune Star BVI Ltd.	5.95%	10/19/2025	1,520	10,623,940	0.4
Melco Resorts Finance Ltd.	5.63%	07/17/2027	2,220	15,289,842	0.6
Wynn Macau Ltd.	5.50%	10/01/2027	2,210	15,251,059	0.6
				<u>64,455,833</u>	<u>2.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
LS Finance 2017 Ltd.	4.80%	06/18/2026	620	3,886,327	0.2

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (CNH)	Nettovermögen %
ENERGIE					
Azure Power Solar Energy Pvt. Ltd.	5.65%	12/24/2024	USD 876 ¥	6,245,502	0.3%
Continuum Energy Levanter Pte Ltd.	4.50%	02/09/2027	1,698	12,076,432	0.5
Greenko Dutch BV.	3.85%	03/29/2026	541	3,693,136	0.2
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	600	4,237,231	0.2
ReNew Pvt. Ltd.	5.88%	03/05/2027	500	3,496,642	0.1
				<u>29,748,943</u>	<u>1.3</u>
TECHNOLOGIE					
CA Magnum Holdings.	5.38%	10/31/2026	530	3,669,377	0.1
TRANSPORTWESEN – EISENBAHNEN					
Guangzhou Metro Group Co., Ltd.	3.04%	09/22/2028	CNY 20,000	20,602,860	0.8
TRANSPORTWESEN – DIENSTLEISTUNGEN					
CMB Financial Leasing Co., Ltd.	2.80%	11/20/2026	30,000	30,438,150	1.2
JSW Infrastructure Ltd.	4.95%	01/21/2029	USD 590	4,024,689	0.2
				<u>34,462,839</u>	<u>1.4</u>
				<u>195,864,607</u>	<u>8.0</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Adani Green Energy Ltd.	4.38%	09/08/2024	2,915	20,962,248	0.8
CGNPC International Ltd.	3.11%	11/23/2028	CNY 70,000	72,081,678	2.9
Continuum Energy Aura Pte Ltd.	9.50%	02/24/2027	USD 510	3,787,978	0.2
India Clean Energy Holdings.	4.50%	04/18/2027	610	4,000,543	0.2
JSW Hydro Energy Ltd.	4.13%	05/18/2031	380	2,406,771	0.1
SMC Global Power Holdings Corp.(a)	7.00%	10/21/2025	780	5,561,502	0.2
				<u>108,800,720</u>	<u>4.4</u>
ERDGAS					
China Oil & Gas Group Ltd.	4.70%	06/30/2026	2,269	14,715,941	0.6
				<u>123,516,661</u>	<u>5.0</u>
				<u>612,971,432</u>	<u>24.7</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
CHINA					
China Development Bank, Series 1710.	4.04%	04/10/2027	CNY 40,000	42,267,022	1.7
China Development Bank, Series 1810.	4.04%	07/06/2028	86,000	92,490,281	3.7
China Development Bank, Series B.	3.45%	10/24/2038	20,000	21,525,114	0.9
China Development Bank, Series B.	3.53%	10/26/2038	10,000	10,785,112	0.4
Chinalco Capital Holdings Ltd.(a)	4.10%	09/11/2024	USD 3,560	25,691,032	1.0
CNAC HK Finbridge Co., Ltd.	4.88%	03/14/2025	2,070	14,933,514	0.6
CNAC HK Finbridge Co., Ltd.	5.13%	03/14/2028	900	6,468,177	0.3
CNPC Global Capital Ltd.	2.60%	01/25/2026	CNH 10,000	10,016,283	0.4
Dianjian Haiyu Ltd.(a)	3.45%	09/29/2025	USD 2,000	14,033,332	0.6
Export-Import Bank of China (The)	4.15%	06/18/2027	CNH 30,000	31,159,551	1.3
Export-Import Bank of China (The), Series 2007.	3.26%	02/24/2027	CNY 40,000	41,382,604	1.7
Export-Import Bank of China (The), Series A.	2.95%	12/29/2033	20,000	20,547,725	0.8
Minmetals Bounteous Finance BVI Ltd.(a)	3.38%	09/03/2024	USD 2,055	14,828,110	0.6
Minmetals Bounteous Finance BVI Ltd.	4.20%	07/27/2026	700	4,938,671	0.2
Sinochem Offshore Capital Co., Ltd., Series E.	1.50%	09/23/2026	3,800	25,171,495	1.0
Sinochem Offshore Capital Co., Ltd., Series E.	2.38%	09/23/2031	1,822	10,932,038	0.4
State Grid Overseas Investment Ltd.	2.87%	10/18/2026	CNY 50,000	50,844,280	2.0
				<u>438,014,341</u>	<u>17.6</u>
HONGKONG					
Hong Kong Mortgage Corp., Ltd. (The)	2.98%	09/12/2026	CNH 25,000	25,047,975	1.0
MEXIKO					
Petroleos Mexicanos.	6.88%	08/04/2026	USD 808	5,723,154	0.2
MONGOLEI					
Development Bank of Mongolia LLC.	11.00%	03/07/2026	1,100	8,108,622	0.3
				<u>476,894,092</u>	<u>19.1</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - China Bond Portfolio - Class SA.			2,288,829	245,339,608	9.8
REGIERUNGEN – SCHATZPAPIERE					
CHINA					
China Government Bond, Series INBK.	2.76%	05/15/2032	CNY 90,000	93,070,341	3.7
China Government Bond, Series INBK.	3.02%	05/27/2031	100,000	105,362,679	4.2
				<u>198,433,020</u>	<u>7.9</u>
INDONESIEN					
Indonesia Treasury Bond, Series 101.	6.88%	04/15/2029	IDR 57,391,000	25,620,948	1.0

		Zinssatz	Datum		Nennwert (000)	Wert (CNH)	Nettover- mögen %
SINGAPUR	Singapore Government Bond	3.25%	06/01/2054	SGD	2,928	¥ 15,940,119	0.7%
						<u>239,994,087</u>	<u>9.6</u>
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE							
ANGOLA	Angolan Government International Bond	9.50%	11/12/2025	USD	400	2,962,881	0.1
ELFENBEINKÜSTE	Ivory Coast Government International Bond	6.38%	03/03/2028		1,000	7,067,934	0.3
DOMINIKANISCHE REPUBLIK	Dominican Republic International Bond	5.95%	01/25/2027		611	4,405,039	0.2
ÄGYPTEN	Egypt Government International Bond	7.50%	01/31/2027		770	5,479,716	0.2
MONGOLEI	Mongolia Government International Bond	7.88%	06/05/2029		1,040	7,694,655	0.3
NIGERIA	Nigeria Government International Bond	7.63%	11/21/2025		792	5,766,087	0.2
SERBIEN	Serbia International Bond	6.50%	09/26/2033		700	5,083,225	0.2
						<u>38,459,537</u>	<u>1.5</u>
REGIERUNGEN – STAATSANLEIHEN							
UNGARN	Hungary Government International Bond	5.50%	03/26/2036		930	6,431,627	0.3
SAUDI-ARABIEN	Saudi Government International Bond	3.45%	02/02/2061		1,380	6,426,104	0.3
VEREINIGTE ARABISCHE EMIRATE	Abu Dhabi Government International Bond	2.70%	09/02/2070		1,530	6,243,310	0.2
						<u>19,101,041</u>	<u>0.8</u>
SUPRANATIONALE UNTERNEHMEN	International Bank for Reconstruction & Development, Series E . . .	7.05%	07/22/2029	INR	150,000	12,972,561	0.5
						<u>2,372,579,768</u>	<u>95.2</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN							
INDUSTRIE							
GRUNDSTOFFE	China Hongqiao Group Ltd.	7.75%	03/27/2025	USD	960	6,988,708	0.3
						<u>2,379,568,476</u>	<u>95.5</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE							
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN							
FINANZINSTITUTE							
FINANZEN	ICBC Financial Leasing Co., Ltd.	2.70%	01/26/2027	CNY	50,000	50,692,944	2.0
INDUSTRIE							
INVESTITIONSGÜTER	IRB Infrastructure Developers Ltd.	7.11%	03/11/2032	USD	351	2,526,572	0.1
TRANSPORTWESEN – EISENBAHNEN	China State Railway Group Co., Ltd., Series 2307	3.04%	08/17/2053	CNY	10,000	10,582,201	0.4
						<u>13,108,773</u>	<u>0.5</u>
						<u>63,801,717</u>	<u>2.5</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT							
INDUSTRIE							
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ	Geely Automobile Holdings Ltd.	3.25%	08/17/2026	USD	20,000	20,347,351	0.8
						<u>84,149,068</u>	<u>3.3</u>
Gesamtanlagen	(Kosten ¥2,383,688,617)					<u>¥2,463,717,544</u>	<u>98.8%</u>
Termineinlagen	BNP Paribas, Paris(e)	2.40 %	–			13	0.0
	BNP Paribas, Paris(e)	2.53 %	–			21	0.0
	Citibank, New York(e)	4.68 %	–			2,548,646	0.1
Termineinlagen insgesamt						<u>2,548,680</u>	<u>0.1</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten						<u>26,496,548</u>	<u>1.1</u>
Nettovermögen						<u>¥2,492,762,772</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Long					
U.S. T-Note 10 Yr (CBT) Futures	09/19/2024	108	¥ 85,742,659	¥ 85,326,016	¥ (416,643)
U.S. Ultra Bond (CBT) Futures	09/19/2024	35	31,085,112	31,118,868	33,756
Short					
U.S. T-Note 2 Yr (CBT) Futures	09/30/2024	9	13,310,617	13,313,170	(2,553)
					¥ (385,440)
				Wertsteigerung	¥ 33,756
				Wertminderung	¥ (419,196)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung (-minderung)	
Brown Brothers Harriman & Co.+	CNH 146	HKD 158	06/17/2024	¥ 303	
Brown Brothers Harriman & Co.+	CNH 147	USD 20	06/17/2024	538	
Brown Brothers Harriman & Co.+	USD 0*	CNH 0*	06/17/2024	(0)**	
Brown Brothers Harriman & Co.	CNH 21,426	AUD 4,592	06/27/2024	709,413	
Brown Brothers Harriman & Co.	USD 3,134	HKD 24,444	07/17/2024	(25,005)	
Brown Brothers Harriman & Co.	USD 10,194	SGD 13,745	07/25/2024	(7,723)	
Brown Brothers Harriman & Co.	USD 2,200	CNH 15,855	08/29/2024	(17,668)	
Goldman Sachs Bank USA	HKD 23,770	CNH 21,995	06/17/2024	(66,609)	
HSBC Bank USA	USD 2,149	SGD 2,900	06/03/2024	(24,223)	
HSBC Bank USA	USD 7,404	EUR 6,885	06/12/2024	488,818	
HSBC Bank USA	EUR 1,200	CNH 9,415	06/14/2024	(33,696)	
HSBC Bank USA	HKD 35,600	USD 4,558	07/17/2024	(5,696)	
HSBC Bank USA	USD 5,153	KRW 7,084,000	07/18/2024	(173,877)	
HSBC Bank USA	SGD 2,900	USD 2,154	07/25/2024	22,749	
HSBC Bank USA	USD 94,000	CNH 677,393	08/29/2024	(812,551)	
Morgan Stanley Capital Services LLC	USD 7,735	EUR 7,250	06/12/2024	953,941	
Morgan Stanley Capital Services LLC	USD 1,330	INR 111,000	06/14/2024	(3,309)	
Morgan Stanley Capital Services LLC	USD 3,376	AUD 5,240	06/27/2024	790,483	
Morgan Stanley Capital Services LLC	KRW 674,562	USD 497	07/18/2024	63,102	
Standard Chartered Bank	USD 4,810	KRW 6,545,000	07/18/2024	(513,834)	
				¥ 1,345,156	
				Wertsteigerung	¥ 3,029,347
				Wertminderung	¥ (1,684,191)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

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)	INR 1,070,000	06/19/2029	1 Day MIBOR	6.311%	¥ (510,881)
Citigroup Global Markets, Inc./(LCH Group)	CNY 159,800	06/19/2029	2.113%	China 7-Day Reverse Repo Rate	(561,148)
Citigroup Global Markets, Inc./(LCH Group)	CNY 117,400	06/19/2029	2.112%	China 7-Day Reverse Repo Rate	(401,255)
Citigroup Global Markets, Inc./(LCH Group)	KRW 24,700,000	06/20/2034	3 Month KSDA	3.262%	(1,098,420)
Insgesamt					¥ 2,571,704

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

- (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 2024.
- (c) Wandelbares Wertpapier.
- (d) Zahlungen in Sachwerten (PIK).
- (e) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
CNH – Chinese Yuan Renminbi (Offshore)
CNY – Chinese Yuan Renminbi
EUR – Euro
HKD – Hong Kong Dollar
IDR – Indonesian Rupiah
INR – Indian Rupee
JPY – Japanese Yen
KRW – South Korean Won
SGD – Singapore Dollar
USD – United States Dollar

Glossar:

CBT – Chicago Board of Trade
KSDA – Korean Securities Dealers Association Rate
LCH – London Clearing House
MIBOR – Mumbai Inter Bank Offered Rate
MTN – Medium Term Note
REIT – Real Estate Investment Trust
SOFR – Secured Overnight Financing Rate

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Arsenal AIC Parent LLC	8.00%	10/01/2030	USD 1,072	\$ 1,115,456	0.1%
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028	6,480	3,257,549	0.2
Axalta Coating Systems Dutch Holding B BV	7.25%	02/15/2031	3,442	3,560,062	0.2
Constellium SE	3.13%	07/15/2029	EUR 3,898	3,942,594	0.3
Constellium SE	3.75%	04/15/2029	USD 543	486,397	0.0
Crown Americas LLC/Crown Americas Capital Corp. VI	4.75%	02/01/2026	2,000	1,966,544	0.1
CVR Partners LP/CVR Nitrogen Finance Corp.	6.13%	06/15/2028	6,006	5,743,963	0.4
Element Solutions, Inc.	3.88%	09/01/2028	7,454	6,782,857	0.5
FMG Resources August 2006 Pty Ltd.	4.50%	09/15/2027	4,500	4,257,964	0.3
FMG Resources August 2006 Pty Ltd.	5.88%	04/15/2030	1,751	1,697,038	0.1
Graphic Packaging International LLC	4.75%	07/15/2027	3,000	2,908,108	0.2
Guala Closures SpA(a)	7.94%	06/29/2029	EUR 1,100	1,201,303	0.1
INEOS Finance PLC	6.38%	04/15/2029	4,286	4,787,221	0.3
INEOS Finance PLC	7.50%	04/15/2029	USD 1,429	1,438,664	0.1
INEOS Quattro Finance 2 PLC	2.50%	01/15/2026	EUR 1,615	1,697,656	0.1
INEOS Quattro Finance 2 PLC	8.50%	03/15/2029	886	1,016,821	0.1
INEOS Quattro Finance 2 PLC	9.63%	03/15/2029	USD 1,841	1,943,970	0.1
INEOS Styrolution Ludwigshafen GmbH	2.25%	01/16/2027	EUR 897	909,584	0.1
Ingevity Corp.	3.88%	11/01/2028	USD 7,900	7,109,568	0.5
Intelligent Packaging Ltd. Finco, Inc./ Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028	3,000	2,889,808	0.2
Olin Corp.	5.13%	09/15/2027	4,914	4,764,352	0.3
Olympus Water US Holding Corp.	3.88%	10/01/2028	EUR 1,000	1,013,740	0.1
Olympus Water US Holding Corp.	7.13%	10/01/2027	USD 2,706	2,746,216	0.2
Roller Bearing Co. of America, Inc.	4.38%	10/15/2029	587	536,230	0.0
SCIL IV LLC/SCIL USA Holdings LLC	4.38%	11/01/2026	EUR 959	1,029,483	0.1
SCIL IV LLC/SCIL USA Holdings LLC	5.38%	11/01/2026	USD 7,099	6,823,718	0.5
Sealed Air Corp.	5.50%	09/15/2025	5,731	5,703,302	0.4
SNF Group SACA	3.13%	03/15/2027	2,080	1,908,023	0.1
				83,238,191	5.7
INVESTITIONSGÜTER					
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.25%	09/01/2028	1,985	1,739,356	0.1
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	6.00%	06/15/2027	717	699,068	0.0
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	4.13%	08/15/2026	4,947	4,205,291	0.3
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025	1,000	981,250	0.1
Ball Corp.	2.88%	08/15/2030	1,400	1,182,745	0.1
Ball Corp.	6.00%	06/15/2029	721	722,419	0.0
Bombardier, Inc.	6.00%	02/15/2028	360	354,328	0.0
Bombardier, Inc.	7.25%	07/01/2031	901	920,007	0.1
Bombardier, Inc.	7.50%	02/01/2029	1,040	1,076,262	0.1
Bombardier, Inc.	7.88%	04/15/2027	3,004	3,006,928	0.2
Clean Harbors, Inc.	4.88%	07/15/2027	5,126	4,947,650	0.3
Eco Material Technologies, Inc.	7.88%	01/31/2027	5,059	5,058,865	0.3
EMRLD Borrower LP/Emerald Co-Issuer, Inc.	6.63%	12/15/2030	1,342	1,344,626	0.1
Enviri Corp.	5.75%	07/31/2027	3,000	2,847,641	0.2
Esab Corp.	6.25%	04/15/2029	2,156	2,161,511	0.1
GFL Environmental, Inc.	3.75%	08/01/2025	5,715	5,581,744	0.4
GFL Environmental, Inc.	5.13%	12/15/2026	1,000	980,670	0.1
GFL Environmental, Inc.	6.75%	01/15/2031	583	594,706	0.0
Griffon Corp.	5.75%	03/01/2028	6,790	6,566,625	0.4
IMA Industria Macchine Automatiche SpA	3.75%	01/15/2028	EUR 1,500	1,544,102	0.1
IMA Industria Macchine Automatiche SpA(a)	7.65%	04/15/2029	720	787,205	0.1
LSB Industries, Inc.	6.25%	10/15/2028	USD 8,775	8,462,195	0.6
Madison IAQ LLC	4.13%	06/30/2028	905	837,793	0.1
Moog, Inc.	4.25%	12/15/2027	4,000	3,750,390	0.3
Paprec Holding SA	3.50%	07/01/2028	EUR 2,380	2,465,693	0.2
Paprec Holding SA	6.50%	11/17/2027	346	394,743	0.0
Regal Rexnord Corp.	6.30%	02/15/2030	USD 2,362	2,416,819	0.2
Reworld Holding Corp.	4.88%	12/01/2029	1,610	1,468,520	0.1
Rolls-Royce PLC	3.63%	10/14/2025	4,624	4,476,549	0.3
Silgan Holdings, Inc.	4.13%	02/01/2028	3,000	2,831,897	0.2
Stericycle, Inc.	3.88%	01/15/2029	4,587	4,167,478	0.3
Summit Materials LLC/Summit Materials Finance Corp.	7.25%	01/15/2031	548	565,334	0.0
TK Elevator Midco GmbH	4.38%	07/15/2027	EUR 565	593,212	0.0
TK Elevator US Newco, Inc.	5.25%	07/15/2027	USD 5,478	5,281,220	0.4
Trinity Industries, Inc.	7.75%	07/15/2028	2,465	2,539,838	0.2
Triumph Group, Inc.	9.00%	03/15/2028	2,728	2,817,670	0.2
Trivium Packaging Finance BV	5.50%	08/15/2026	558	550,281	0.0
WESCO Distribution, Inc.	7.25%	06/15/2028	1,000	1,019,030	0.1
				91,941,661	6.3

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %	
KOMMUNIKATIONSMEDIEN						
Altice Financing SA	2.25%	01/15/2025	EUR 546	\$ 570,695	0.0%	
Altice Financing SA	5.00%	01/15/2028	USD 4,338	3,375,461	0.2	
AMC Networks, Inc.	10.25%	01/15/2029		3,489	3,487,492	0.2
Banjay Entertainment SASU	7.00%	05/01/2029	EUR 1,114	1,269,538	0.1	
Banjay Entertainment SASU	8.13%	05/01/2029	USD 1,753	1,805,398	0.1	
CCO Holdings LLC/CCO Holdings Capital Corp.	5.13%	05/01/2027	5,153	4,921,515	0.3	
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50%	05/01/2026	728	720,275	0.0	
CCO Holdings LLC/CCO Holdings Capital Corp.	6.38%	09/01/2029	3,865	3,615,156	0.2	
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	4,139	3,912,325	0.3	
CSC Holdings LLC	5.38%	02/01/2028	4,531	3,182,196	0.2	
CSC Holdings LLC	6.50%	02/01/2029	469	316,856	0.0	
CSC Holdings LLC	11.25%	05/15/2028	623	502,668	0.0	
DIRECTV Financing LLC	8.88%	02/01/2030	1,963	1,891,017	0.1	
DIRECTV Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027	5,650	5,305,417	0.4	
DISH DBS Corp.	5.25%	12/01/2026	2,056	1,636,961	0.1	
DISH DBS Corp.	5.75%	12/01/2028	2,581	1,801,714	0.1	
DISH DBS Corp.	5.88%	11/15/2024	3,033	2,889,673	0.2	
Gray Television, Inc.	7.00%	05/15/2027	5,579	4,927,587	0.3	
LCPR Senior Secured Financing DAC	5.13%	07/15/2029	1,828	1,533,005	0.1	
LCPR Senior Secured Financing DAC	6.75%	10/15/2027	5,126	4,853,194	0.3	
McGraw-Hill Education, Inc.	5.75%	08/01/2028	6,951	6,485,424	0.4	
Outfront Media Capital LLC/Outfront Media Capital Corp.	4.25%	01/15/2029	3,569	3,223,286	0.2	
Paramount Global	3.70%	06/01/2028	1,142	1,030,763	0.1	
Paramount Global	4.20%	06/01/2029	1,054	947,474	0.1	
Paramount Global	7.88%	07/30/2030	832	867,581	0.1	
Pinewood Finco PLC	3.25%	09/30/2025	GBP 2,530	3,135,562	0.2	
Radiate Holdco LLC/Radiate Finance, Inc.	4.50%	09/15/2026	USD 5,683	4,213,729	0.3	
Sinclair Television Group, Inc.	4.13%	12/01/2030	112	75,937	0.0	
Sirius XM Radio, Inc.	4.00%	07/15/2028	4,626	4,140,502	0.3	
Summer BC Bidco B LLC	5.50%	10/31/2026	567	552,801	0.0	
TEGNA, Inc.	4.75%	03/15/2026	480	465,365	0.0	
TEGNA, Inc.	5.00%	09/15/2029	955	838,682	0.1	
Univision Communications, Inc.	4.50%	05/01/2029	516	440,599	0.0	
Univision Communications, Inc.	6.63%	06/01/2027	6,595	6,373,942	0.4	
Urban One, Inc.	7.38%	02/01/2028	2,229	1,776,219	0.1	
Virgin Media Finance PLC	3.75%	07/15/2030	EUR 740	686,511	0.0	
Virgin Media Secured Finance PLC	5.50%	05/15/2029	USD 1,500	1,358,672	0.1	
Virgin Media Vendor Financing Notes IV DAC	5.00%	07/15/2028	6,000	5,395,338	0.4	
Ziggo BV	4.88%	01/15/2030	5,087	4,532,367	0.3	
				<u>99,058,897</u>	<u>6.3</u>	
KOMMUNIKATION/TELEKOMMUNIKATION						
Altice France SA	5.13%	07/15/2029	1,319	885,083	0.1	
Altice France SA	5.50%	01/15/2028	674	470,267	0.0	
Altice France SA	5.50%	10/15/2029	1,125	755,638	0.0	
Altice France SA	8.13%	02/01/2027	2,000	1,539,634	0.1	
Iliad Holding SASU	6.50%	10/15/2026	941	934,334	0.1	
Level 3 Financing, Inc.	4.25%	07/01/2028	1,081	418,484	0.0	
Level 3 Financing, Inc.	4.63%	09/15/2027	1,919	975,439	0.1	
Lorca Telecom Bondco SA	4.00%	09/18/2027	EUR 1,430	1,516,165	0.1	
Lorca Telecom Bondco SA	4.00%	09/18/2027	4,218	4,472,156	0.3	
Telecom Italia SpA/Milano	7.88%	07/31/2028	1,098	1,288,076	0.1	
Telecom Italia SpA/Milano	7.88%	07/31/2028	1,585	1,893,026	0.1	
United Group BV	3.63%	02/15/2028	397	407,812	0.0	
United Group BV	4.63%	08/15/2028	231	243,557	0.0	
United Group BV(a)	8.08%	02/01/2029	1,409	1,540,680	0.1	
				<u>17,340,351</u>	<u>1.1</u>	
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ						
Allison Transmission, Inc.	4.75%	10/01/2027	USD 1,010	972,131	0.1	
Allison Transmission, Inc.	5.88%	06/01/2029	3,601	3,549,346	0.2	
American Axle & Manufacturing, Inc.	6.50%	04/01/2027	2,092	2,078,742	0.1	
Aston Martin Capital Holdings Ltd.	10.00%	03/31/2029	2,073	2,001,754	0.1	
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR 1,451	1,546,340	0.1	
Ford Motor Credit Co. LLC	2.30%	02/10/2025	USD 1,539	1,500,808	0.1	
Ford Motor Credit Co. LLC	4.95%	05/28/2027	1,208	1,178,061	0.1	
Ford Motor Credit Co. LLC	5.80%	03/08/2029	1,554	1,544,802	0.1	
Ford Motor Credit Co. LLC	7.35%	11/04/2027	2,479	2,581,980	0.2	
Goodyear Tire & Rubber Co. (The)	4.88%	03/15/2027	3,779	3,635,588	0.2	
Goodyear Tire & Rubber Co. (The)	5.00%	07/15/2029	1,000	919,850	0.1	
IHO Verwaltungs GmbH(b)	4.75%	09/15/2026	3,951	3,830,617	0.3	
IHO Verwaltungs GmbH(b)	6.00%	05/15/2027	4,355	4,278,094	0.3	
Jaguar Land Rover Automotive PLC	4.50%	10/01/2027	3,717	3,499,685	0.2	
Jaguar Land Rover Automotive PLC	5.88%	01/15/2028	1,879	1,827,917	0.1	
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025	2,465	2,481,919	0.2	
Nissan Motor Acceptance Co. LLC	1.85%	09/16/2026	93	84,668	0.0	

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Nissan Motor Acceptance Co. LLC	2.75%	03/09/2028	USD 1,400	\$ 1,240,201	0.1%
Nissan Motor Co., Ltd.	4.35%	09/17/2027	2,993	2,840,079	0.2
PM General Purchaser LLC	9.50%	10/01/2028	174	176,587	0.0
Tenneco, Inc.	8.00%	11/17/2028	3,496	3,191,738	0.2
ZF Finance GmbH, Series E	3.00%	09/21/2025	EUR 2,000	2,136,062	0.1
ZF North America Capital, Inc.	6.75%	04/23/2030	USD 2,998	3,034,943	0.2
				<u>50,131,912</u>	<u>3.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Boyne USA, Inc.	4.75%	05/15/2029	2,744	2,533,293	0.2
Carnival Corp.	4.00%	08/01/2028	3,450	3,180,993	0.2
Carnival Corp.	5.75%	03/01/2027	2,279	2,237,546	0.1
Carnival Corp.	5.75%	01/15/2030	EUR 321	353,546	0.0
Carnival Corp.	7.00%	08/15/2029	USD 1,491	1,534,403	0.1
Cedar Fair LP	5.25%	07/15/2029	60	56,566	0.0
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op.	5.38%	04/15/2027	1,070	1,050,553	0.1
Cinemark USA, Inc.	5.25%	07/15/2028	2,000	1,868,598	0.1
Lindblad Expeditions LLC	6.75%	02/15/2027	3,827	3,786,506	0.3
Merlin Entertainments Group US Holdings, Inc.	7.38%	02/15/2031	3,206	3,251,440	0.2
Motion Bondco DAC	4.50%	11/15/2027	EUR 1,039	1,068,986	0.1
NCL Corp., Ltd.	3.63%	12/15/2024	USD 6,921	6,828,155	0.5
NCL Corp., Ltd.	5.88%	02/15/2027	2,570	2,531,516	0.2
NCL Corp., Ltd.	8.38%	02/01/2028	116	121,190	0.0
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	1,273	1,247,741	0.1
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026	1,041	1,025,426	0.1
Royal Caribbean Cruises Ltd.	5.50%	04/01/2028	3,969	3,877,615	0.3
SeaWorld Parks & Entertainment, Inc.	5.25%	08/15/2029	5,982	5,591,825	0.4
VOC Escrow Ltd.	5.00%	02/15/2028	7,952	7,638,386	0.5
				<u>49,784,284</u>	<u>3.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027	5,350	5,224,951	0.4
Builders FirstSource, Inc.	5.00%	03/01/2030	3,980	3,750,686	0.3
Caesars Entertainment, Inc.	7.00%	02/15/2030	646	653,570	0.0
Churchill Downs, Inc.	4.75%	01/15/2028	5,974	5,661,572	0.4
Cirsa Finance International SARL	6.50%	03/15/2029	EUR 841	940,301	0.1
Cirsa Finance International SARL	6.50%	03/15/2029	560	626,122	0.0
Flutter Treasury Designated Activity Co.	5.00%	04/29/2029	189	207,947	0.0
Flutter Treasury Designated Activity Co.	6.38%	04/29/2029	USD 339	340,243	0.0
Forestar Group, Inc.	3.85%	05/15/2026	5,158	4,927,683	0.3
Genting New York LLC/GENNY Capital, Inc.	3.30%	02/15/2026	2,544	2,421,542	0.2
Genting New York LLC/GENNY Capital, Inc.	3.30%	02/15/2026	2,000	1,903,728	0.1
Hilton Domestic Operating Co., Inc.	3.75%	05/01/2029	4,034	3,655,483	0.2
Hilton Domestic Operating Co., Inc.	5.38%	05/01/2025	2,688	2,675,955	0.2
Hilton Domestic Operating Co., Inc.	5.88%	04/01/2029	1,535	1,521,629	0.1
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031	141	123,698	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	5.00%	06/01/2029	6,995	6,459,700	0.4
International Game Technology PLC	4.13%	04/15/2026	3,930	3,809,031	0.3
International Game Technology PLC	6.25%	01/15/2027	1,700	1,703,665	0.1
Las Vegas Sands Corp.	3.20%	08/08/2024	2,000	2,000,000	0.1
Las Vegas Sands Corp.	3.50%	08/18/2026	2,605	2,475,512	0.2
Las Vegas Sands Corp.	5.90%	06/01/2027	413	414,080	0.0
Maison Finco PLC	6.00%	10/31/2027	GBP 1,200	1,416,893	0.1
Marriott Ownership Resorts, Inc.	4.50%	06/15/2029	USD 7,212	6,538,535	0.4
Mattamy Group Corp.	4.63%	03/01/2030	140	128,303	0.0
Mattamy Group Corp.	5.25%	12/15/2027	7,146	6,922,220	0.5
MGM Resorts International	4.75%	10/15/2028	3,330	3,114,127	0.2
MGM Resorts International	5.50%	04/15/2027	1,798	1,771,242	0.1
Miller Homes Group Finco PLC	7.00%	05/15/2029	GBP 2,041	2,395,228	0.2
Miller Homes Group Finco PLC(a)	9.08%	05/15/2028	EUR 1,160	1,259,179	0.1
Playtech PLC	4.25%	03/07/2026	401	429,114	0.0
Playtech PLC	5.88%	06/28/2028	1,100	1,192,594	0.1
Resorts World Las Vegas LLC/RWLV Capital, Inc.	4.63%	04/16/2029	USD 2,600	2,327,064	0.2
Resorts World Las Vegas LLC/RWLV Capital, Inc.	8.45%	07/27/2030	1,800	1,907,957	0.1
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	2,155	2,034,516	0.1
Standard Industries, Inc./NJ	4.75%	01/15/2028	992	943,521	0.1
Standard Industries, Inc./NJ	5.00%	02/15/2027	2,702	2,619,497	0.2
Taylor Morrison Communities, Inc.	5.13%	08/01/2030	60	56,953	0.0
Taylor Morrison Communities, Inc.	5.75%	01/15/2028	660	650,382	0.0
Taylor Morrison Communities, Inc.	5.88%	06/15/2027	5,793	5,769,092	0.4
Travel & Leisure Co.	4.50%	12/01/2029	3,954	3,600,959	0.2
				<u>96,574,474</u>	<u>6.4</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028	USD 2,894	\$ 2,687,462	0.2%
1011778 BC ULC/New Red Finance, Inc.	4.38%	01/15/2028	3,000	2,802,845	0.2
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025	3,612	3,600,051	0.2
IRB Holding Corp.	7.00%	06/15/2025	761	761,570	0.1
KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America LLC	4.75%	06/01/2027	159	154,327	0.0
Yum! Brands, Inc.	4.75%	01/15/2030	1,000	945,007	0.1
				10,951,262	0.8
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Arko Corp.	5.13%	11/15/2029	3,216	2,732,080	0.2
Asbury Automotive Group, Inc.	4.63%	11/15/2029	2,630	2,418,880	0.2
Bath & Body Works, Inc.	6.63%	10/01/2030	2,292	2,293,839	0.2
Beacon Roofing Supply, Inc.	6.50%	08/01/2030	2,684	2,690,544	0.2
FirstCash, Inc.	4.63%	09/01/2028	3,617	3,393,392	0.2
FirstCash, Inc.	5.63%	01/01/2030	1,000	947,816	0.1
Global Auto Holdings Ltd/AAG FH UK Ltd.	8.38%	01/15/2029	4,354	4,243,751	0.3
Group 1 Automotive, Inc.	4.00%	08/15/2028	7,580	6,918,738	0.5
LCM Investments Holdings II LLC.	4.88%	05/01/2029	4,428	4,113,029	0.3
LCM Investments Holdings II LLC.	8.25%	08/01/2031	476	494,065	0.0
Macy's Retail Holdings LLC.	5.88%	04/01/2029	2,836	2,729,395	0.2
Penske Automotive Group, Inc.	3.75%	06/15/2029	1,915	1,702,109	0.1
PetSmart, Inc./PetSmart Finance Corp.	4.75%	02/15/2028	7,009	6,507,749	0.4
Shiba Bidco SpA	4.50%	10/31/2028	EUR 1,150	1,210,079	0.1
Sonic Automotive, Inc.	4.63%	11/15/2029	USD 4,925	4,429,401	0.3
Sonic Automotive, Inc.	4.88%	11/15/2031	2,571	2,257,265	0.2
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026	4,182	4,093,540	0.3
SRS Distribution, Inc.	4.63%	07/01/2028	776	771,788	0.1
Staples, Inc.	7.50%	04/15/2026	4,626	4,626,181	0.3
				58,573,641	4.2
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AdaptHealth LLC.	4.63%	08/01/2029	1,000	857,330	0.1
AdaptHealth LLC.	5.13%	03/01/2030	3,500	3,054,462	0.2
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC.	3.25%	03/15/2026	2,079	1,979,800	0.1
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC.	5.88%	02/15/2028	1,000	982,872	0.1
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC.	6.50%	02/15/2028	3,581	3,609,787	0.2
Amer Sports Co.	6.75%	02/16/2031	3,743	3,729,941	0.3
Bausch & Lomb Corp.	8.38%	10/01/2028	6,050	6,156,330	0.4
CAB SELAS	3.38%	02/01/2028	EUR 2,942	2,875,340	0.2
Charles River Laboratories International, Inc.	3.75%	03/15/2029	USD 1,630	1,476,664	0.1
Charles River Laboratories International, Inc.	4.25%	05/01/2028	1,847	1,732,978	0.1
Cheplapharm Arzneimittel GmbH.	7.50%	05/15/2030	EUR 2,650	3,044,591	0.2
CHS/Community Health Systems, Inc.	8.00%	03/15/2026	USD 2,342	2,342,000	0.2
CHS/Community Health Systems, Inc.	8.00%	12/15/2027	1,000	999,659	0.1
Coty, Inc./HFC Prestige Products, Inc./ HFC Prestige International US LLC.	6.63%	07/15/2030	2,491	2,509,676	0.2
DaVita, Inc.	4.63%	06/01/2030	7,487	6,708,552	0.5
Elanco Animal Health, Inc.	6.65%	08/28/2028	7,118	7,183,271	0.5
Embecta Corp.	5.00%	02/15/2030	8,089	6,688,777	0.4
Emergent BioSolutions, Inc.	3.88%	08/15/2028	6,053	3,615,819	0.2
Endo Finance Holdings, Inc.	8.50%	04/15/2031	1,677	1,717,381	0.1
Fortrea Holdings, Inc.	7.50%	07/01/2030	6,261	6,263,083	0.4
Grifols SA	3.88%	10/15/2028	EUR 1,084	985,063	0.1
Grifols SA	3.88%	10/15/2028	3,545	3,221,446	0.2
Grifols SA	4.75%	10/15/2028	USD 1,084	938,142	0.1
Gruenthal GmbH.	4.13%	05/15/2028	EUR 3,821	4,048,627	0.3
Iceland Bondco PLC(a)	9.33%	12/15/2027	568	621,220	0.0
Iceland Bondco PLC	10.88%	12/15/2027	GBP 218	289,153	0.0
IQVIA, Inc.	1.75%	03/15/2026	EUR 2,202	2,290,588	0.2
IQVIA, Inc.	5.00%	10/15/2026	USD 336	329,128	0.0
Jazz Securities DAC	4.38%	01/15/2029	6,708	6,168,781	0.4
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	5.00%	12/31/2026	1,966	1,908,794	0.1
Lamb Weston Holdings, Inc.	4.88%	05/15/2028	6,552	6,301,941	0.4
Legacy LifePoint Health LLC.	4.38%	02/15/2027	6,930	6,545,288	0.4
Medline Borrower LP	3.88%	04/01/2029	5,712	5,208,002	0.3
Medline Borrower LP	5.25%	10/01/2029	2,000	1,885,910	0.1
ModivCare Escrow Issuer, Inc.	5.00%	10/01/2029	4,119	2,925,855	0.2
ModivCare, Inc.	5.88%	11/15/2025	1,950	1,939,529	0.1
Newell Brands, Inc.	5.70%	04/01/2026	2,746	2,709,031	0.2
Newell Brands, Inc.	6.38%	09/15/2027	192	189,465	0.0
Nomad Foods Bondco PLC.	2.50%	06/24/2028	EUR 2,420	2,429,568	0.2
Option Care Health, Inc.	4.38%	10/31/2029	USD 1,000	910,983	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Organon & Co./Organon Foreign Debt Co-Issuer BV.	4.13%	04/30/2028	USD 7,027	\$ 6,490,428	0.4%
Performance Food Group, Inc.	4.25%	08/01/2029	65	59,113	0.0
Performance Food Group, Inc.	5.50%	10/15/2027	4,550	4,435,431	0.3
Perrigo Finance Unlimited Co.	4.38%	03/15/2026	1,000	963,706	0.1
Perrigo Finance Unlimited Co.	4.65%	06/15/2030	1,249	1,148,574	0.1
Post Holdings, Inc.	5.50%	12/15/2029	1,000	953,619	0.1
Post Holdings, Inc.	5.63%	01/15/2028	2,978	2,908,375	0.2
Primo Water Holdings, Inc.	4.38%	04/30/2029	4,920	4,523,588	0.3
Teleflex, Inc.	4.63%	11/15/2027	2,000	1,919,337	0.1
Tenet Healthcare Corp.	5.13%	11/01/2027	3,709	3,613,726	0.2
Tenet Healthcare Corp.	6.13%	10/01/2028	1,143	1,133,146	0.1
US Foods, Inc.	4.75%	02/15/2029	60	56,343	0.0
US Foods, Inc.	6.88%	09/15/2028	3,290	3,350,407	0.2
				<u>150,930,620</u>	<u>10.1</u>
ENERGIE					
Antero Midstream Partners LP/Antero Midstream Finance Corp. ...	5.38%	06/15/2029	5,803	5,563,689	0.4
Antero Midstream Partners LP/Antero Midstream Finance Corp. ...	5.75%	03/01/2027	60	59,352	0.0
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.00%	07/15/2029	2,886	2,915,742	0.2
Buckeye Partners LP	3.95%	12/01/2026	60	57,138	0.0
Buckeye Partners LP	4.13%	03/01/2025	2,060	2,021,707	0.1
Buckeye Partners LP	4.50%	03/01/2028	3,330	3,115,394	0.2
CITGO Petroleum Corp.	6.38%	06/15/2026	1,774	1,773,837	0.1
CITGO Petroleum Corp.	7.00%	06/15/2025	4,099	4,103,527	0.3
CITGO Petroleum Corp.	8.38%	01/15/2029	1,020	1,055,700	0.1
Civitas Resources, Inc.	5.00%	10/15/2026	2,173	2,118,586	0.1
Civitas Resources, Inc.	8.38%	07/01/2028	3,996	4,198,508	0.3
Civitas Resources, Inc.	8.75%	07/01/2031	1,250	1,335,526	0.1
CNX Resources Corp.	6.00%	01/15/2029	2,324	2,270,127	0.2
Crescent Energy Finance LLC.	9.25%	02/15/2028	760	805,867	0.1
EnLink Midstream LLC.	5.63%	01/15/2028	523	517,243	0.0
EnLink Midstream Partners LP	4.15%	06/01/2025	1,206	1,183,562	0.1
EnLink Midstream Partners LP	4.85%	07/15/2026	4,661	4,557,602	0.3
EQM Midstream Partners LP.	4.50%	01/15/2029	385	359,111	0.0
EQM Midstream Partners LP.	5.50%	07/15/2028	1,086	1,065,810	0.1
EQM Midstream Partners LP.	6.00%	07/01/2025	1,102	1,103,354	0.1
EQM Midstream Partners LP.	6.38%	04/01/2029	1,008	1,008,164	0.1
EQM Midstream Partners LP.	6.50%	07/01/2027	1,000	1,009,590	0.1
Genesis Energy LP/Genesis Energy Finance Corp.	7.75%	02/01/2028	2,646	2,657,771	0.2
Genesis Energy LP/Genesis Energy Finance Corp.	8.00%	01/15/2027	4,725	4,821,992	0.3
Hess Midstream Operations LP.	5.13%	06/15/2028	1,700	1,638,733	0.1
Hess Midstream Operations LP.	5.63%	02/15/2026	4,962	4,935,117	0.3
Hilcorp Energy I LP/Hilcorp Finance Co.	5.75%	02/01/2029	1,180	1,139,808	0.1
Hilcorp Energy I LP/Hilcorp Finance Co.	6.25%	11/01/2028	4,000	3,947,658	0.3
Howard Midstream Energy Partners LLC.	8.88%	07/15/2028	6,317	6,628,913	0.4
Kodiak Gas Services LLC.	7.25%	02/15/2029	701	711,698	0.0
Moss Creek Resources Holdings, Inc.	7.50%	01/15/2026	3,652	3,642,261	0.2
Murphy Oil Corp.	6.38%	07/15/2028	1,980	1,994,735	0.1
Nabors Industries Ltd.	7.25%	01/15/2026	1,744	1,748,998	0.1
Nabors Industries, Inc.	7.38%	05/15/2027	5,333	5,322,819	0.4
New Fortress Energy, Inc.	6.50%	09/30/2026	5,713	5,377,399	0.4
New Fortress Energy, Inc.	6.75%	09/15/2025	2,500	2,471,907	0.2
New Fortress Energy, Inc.	8.75%	03/15/2029	3,241	3,111,568	0.2
NuStar Logistics LP.	5.63%	04/28/2027	1,370	1,348,833	0.1
NuStar Logistics LP.	5.75%	10/01/2025	1,910	1,901,354	0.1
NuStar Logistics LP.	6.00%	06/01/2026	70	69,464	0.0
NuStar Logistics LP.	6.38%	10/01/2030	3,000	2,990,734	0.2
PBF Holding Co. LLC/PBF Finance Corp.	6.00%	02/15/2028	3,390	3,312,755	0.2
PBF Holding Co. LLC/PBF Finance Corp.	7.88%	09/15/2030	3,183	3,268,244	0.2
Summit Midstream Holdings LLC/Summit Midstream Finance Corp.	9.50%	10/15/2026	1,777	1,822,497	0.1
Sunoco LP/Sunoco Finance Corp.	4.50%	05/15/2029	60	55,162	0.0
Sunoco LP/Sunoco Finance Corp.	4.50%	04/30/2030	2,518	2,275,371	0.2
Sunoco LP/Sunoco Finance Corp.	7.00%	09/15/2028	4,375	4,453,679	0.3
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	6.00%	03/01/2027	2,720	2,666,509	0.2
Talos Production, Inc.	9.00%	02/01/2029	1,651	1,733,264	0.1
Transocean Poseidon Ltd.	6.88%	02/01/2027	702	701,150	0.0
Transocean, Inc.	8.75%	02/15/2030	1,035	1,081,234	0.1
Venture Global Calcasieu Pass LLC.	3.88%	08/15/2029	60	54,096	0.0
Venture Global LNG, Inc.	9.50%	02/01/2029	2,262	2,454,652	0.2
				<u>122,539,511</u>	<u>8.3</u>
SONSTIGE INDUSTRIEWERTE					
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028	7,476	6,963,457	0.5
Gates Corp. (The).	6.88%	07/01/2029	684	690,823	0.0
Pachelbel Bidco SpA(a).	8.07%	05/17/2031	EUR 1,422	1,570,403	0.1
Ritchie Bros Holdings, Inc.	6.75%	03/15/2028	USD 3,762	3,803,991	0.3
Velocity Vehicle Group LLC.	8.00%	06/01/2029	1,036	1,051,429	0.1
				<u>14,080,103</u>	<u>1.0</u>

AB SICAV I
Short Duration High Yield Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.13%	08/01/2029	USD 3,027	\$ 2,750,047	0.2%
ADT Security Corp. (The)	4.88%	07/15/2032	147	132,896	0.0
Allied Universal Holdco LLC	7.88%	02/15/2031	1,036	1,032,898	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	159	158,999	0.0
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	3.63%	06/01/2028	EUR 1,030	1,017,129	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028	USD 2,681	2,420,754	0.2
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028	2,838	2,555,600	0.2
ANGI Group LLC	3.88%	08/15/2028	3,600	3,084,690	0.2
APCOA Parking Holdings GmbH	4.63%	01/15/2027	EUR 3,350	3,536,416	0.2
APX Group, Inc.	5.75%	07/15/2029	USD 2,900	2,754,846	0.2
APX Group, Inc.	6.75%	02/15/2027	4,337	4,317,186	0.3
Aramark Services, Inc.	5.00%	04/01/2025	2,741	2,719,541	0.2
Aramark Services, Inc.	5.00%	02/01/2028	1,370	1,310,756	0.1
Block, Inc.	2.75%	06/01/2026	5,820	5,487,638	0.4
Boost Newco Borrower LLC	7.50%	01/15/2031	3,051	3,161,670	0.2
Elior Group SA	3.75%	07/15/2026	EUR 1,030	1,088,923	0.1
Garda World Security Corp.	4.63%	02/15/2027	USD 5,516	5,244,306	0.4
Garda World Security Corp.	7.75%	02/15/2028	1,578	1,602,676	0.1
GTCR W Dutch Finance Sub BV	8.50%	01/15/2031	GBP 669	914,865	0.1
Millennium Escrow Corp.	6.63%	08/01/2026	USD 2,023	1,027,059	0.1
MPH Acquisition Holdings LLC	5.50%	09/01/2028	7,777	5,783,531	0.4
Neptune Bidco US, Inc.	9.29%	04/15/2029	5,632	5,381,700	0.4
Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027	3,000	2,753,703	0.2
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75%	04/15/2026	7,057	7,008,728	0.5
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	1,570	1,540,119	0.1
Q-Park Holding I BV	2.00%	03/01/2027	EUR 967	987,298	0.1
Techem Verwaltungsgesellschaft 675 mbH	5.38%	07/15/2029	1,516	1,664,125	0.1
WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026	USD 3,102	3,015,671	0.2
ZipRecruiter, Inc.	5.00%	01/15/2030	2,663	2,309,554	0.2
				<u>76,763,324</u>	<u>5.6</u>
TECHNOLOGIE					
Clarivate Science Holdings Corp.	3.88%	07/01/2028	5,961	5,459,720	0.4
Fortress Intermediate 3, Inc.	7.50%	06/01/2031	1,953	1,977,099	0.1
Gen Digital, Inc.	6.75%	09/30/2027	6,646	6,700,458	0.5
GoToGroup, Inc.	5.50%	05/01/2028	1,775	1,485,631	0.1
GoToGroup, Inc.	5.50%	05/01/2028	2,451	1,268,607	0.1
Imola Merger Corp.	4.75%	05/15/2029	1,911	1,778,483	0.1
NCR Voyix Corp.	5.00%	10/01/2028	2,381	2,228,143	0.1
Playtika Holding Corp.	4.25%	03/15/2029	7,576	6,600,992	0.4
Presidio Holdings, Inc.	4.88%	02/01/2027	4,230	4,229,084	0.3
Rackspace Finance LLC	3.50%	05/15/2028	8,380	3,319,418	0.2
Seagate HDD Cayman	8.25%	12/15/2029	5,193	5,560,575	0.4
Western Digital Corp.	4.75%	02/15/2026	6,047	5,915,518	0.4
				<u>46,523,728</u>	<u>3.1</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Air Canada	3.88%	08/15/2026	1,639	1,556,345	0.1
Allegiant Travel Co.	7.25%	08/15/2027	2,214	2,095,299	0.1
American Airlines, Inc.	7.25%	02/15/2028	60	59,910	0.0
American Airlines, Inc.	8.50%	05/15/2029	2,920	3,010,782	0.2
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.50%	04/20/2026	3,975	3,936,935	0.3
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.75%	04/20/2029	55	53,193	0.0
Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026	3,933	3,628,787	0.2
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	9/20/2025	2,933	2,200,796	0.1
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	9/20/2025	1,883	1,413,920	0.1
United Airlines, Inc.	4.38%	04/15/2026	1,902	1,833,379	0.1
United Airlines, Inc.	4.63%	04/15/2029	3,831	3,543,076	0.2
				<u>23,332,422</u>	<u>1.4</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
AerCap Global Aviation Trust	6.50%	06/15/2045	1,124	1,121,203	0.1
Albion Financing 1 SARL/Aggreko Holdings, Inc.	5.25%	10/15/2026	EUR 1,000	1,089,885	0.1
Albion Financing 1 SARL/Aggreko Holdings, Inc.	5.25%	10/15/2026	1,452	1,582,514	0.1
Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026	USD 6,395	6,282,921	0.4
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	4.75%	04/01/2028	7,734	7,030,748	0.5
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027	254	243,406	0.0
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR 5,342	5,383,060	0.4
Boels Topholding BV	6.25%	02/15/2029	2,270	2,544,536	0.2
Hertz Corp. (The)	4.63%	12/01/2026	USD 1,761	1,367,415	0.1
Hertz Corp. (The)	5.00%	12/01/2029	5,447	3,593,749	0.2
Loxam SAS	4.50%	02/15/2027	EUR 1,698	1,835,937	0.1
Loxam SAS	6.38%	05/31/2029	172	194,110	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
PROG Holdings, Inc.	6.00%	11/15/2029	USD 3,591	\$ 3,365,779	0.2%
United Rentals North America, Inc.	4.88%	01/15/2028	4,084	3,933,075	0.3
				39,568,338	2.7
				<u>1,031,332,719</u>	<u>69.8</u>
FINANZINSTITUTE					
BANKWESEN					
Ally Financial, Inc.	5.75%	11/20/2025	2,860	2,846,162	0.2
Banco Santander SA(c)	9.63%	05/21/2033	2,000	2,193,609	0.1
Bread Financial Holdings, Inc.	7.00%	01/15/2026	340	340,640	0.0
Bread Financial Holdings, Inc.	9.75%	03/15/2029	5,397	5,654,612	0.4
CaixaBank SA(c)	5.88%	10/09/2027	EUR 1,000	1,068,738	0.1
Intesa Sanpaolo SpA	5.02%	06/26/2024	USD 3,471	3,467,128	0.2
Intesa Sanpaolo SpA	5.71%	01/15/2026	2,289	2,264,850	0.2
				<u>17,835,739</u>	<u>1.2</u>
MAKLER					
AG Issuer LLC.	6.25%	03/01/2028	120	117,093	0.0
AG TTMT Escrow Issuer LLC	8.63%	09/30/2027	5,242	5,447,861	0.4
Aretec Group, Inc.	10.00%	08/15/2030	4,575	5,007,614	0.3
Osaic Holdings, Inc.	10.75%	08/01/2027	1,475	1,521,048	0.1
				<u>12,093,616</u>	<u>0.8</u>
FINANZEN					
Castlelake Aviation Finance DAC	5.00%	04/15/2027	4,952	4,754,580	0.3
Compass Group Diversified Holdings LLC.	5.25%	04/15/2029	153	143,432	0.0
Encore Capital Group, Inc.	4.88%	10/15/2025	EUR 1,239	1,335,220	0.1
Encore Capital Group, Inc.	8.50%	05/15/2030	USD 2,751	2,754,432	0.2
Encore Capital Group, Inc.	9.25%	04/01/2029	2,157	2,245,714	0.2
Enova International, Inc.	8.50%	09/15/2025	6,084	6,100,274	0.4
GGAM Finance Ltd.	7.75%	05/15/2026	2,408	2,458,236	0.2
GGAM Finance Ltd.	8.00%	02/15/2027	1,537	1,581,053	0.1
GGAM Finance Ltd.	8.00%	06/15/2028	3,724	3,855,899	0.3
goeasy Ltd.	7.63%	07/01/2029	2,300	2,337,331	0.2
goeasy Ltd.	9.25%	12/01/2028	2,534	2,684,164	0.2
Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.00%	08/15/2028	7,256	6,678,074	0.4
Navient Corp.	4.88%	03/15/2028	3,808	3,488,671	0.2
Navient Corp.	5.00%	03/15/2027	2,708	2,570,724	0.2
Navient Corp.	6.75%	06/15/2026	381	380,455	0.0
SLM Corp.	3.13%	11/02/2026	543	504,284	0.0
SLM Corp.	4.20%	10/29/2025	3,631	3,536,574	0.2
				<u>47,409,117</u>	<u>3.2</u>
VERSICHERUNGEN					
Acrisure LLC/Acrisure Finance, Inc.	4.25%	02/15/2029	3,558	3,238,218	0.2
Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer.	4.25%	10/15/2027	2,120	1,982,926	0.1
AmWINS Group, Inc.	6.38%	02/15/2029	1,523	1,514,515	0.1
Ardonagh Finco Ltd.	6.88%	02/15/2031	EUR 853	904,084	0.1
Ardonagh Finco Ltd.	7.75%	02/15/2031	USD 2,003	1,990,522	0.1
Centene Corp.	2.45%	07/15/2028	5,983	5,281,181	0.4
Centene Corp.	4.25%	12/15/2027	2,351	2,236,805	0.1
Howden UK Refinance PLC/Howden UK Refinance 2 PLC/ Howden US Refinance LLC	7.25%	02/15/2031	1,485	1,474,596	0.1
HUB International Ltd.	7.25%	06/15/2030	4,554	4,628,098	0.3
Panther Escrow Issuer LLC.	7.13%	06/01/2031	1,456	1,468,502	0.1
				<u>24,719,447</u>	<u>1.6</u>
SONSTIGE FINANZWERTE					
Coinbase Global, Inc.	3.38%	10/01/2028	2,954	2,527,239	0.2
REITs					
Aedas Homes Opco SL	4.00%	08/15/2026	EUR 3,002	3,196,339	0.2
Agps Bondco PLC	5.50%	11/13/2026	200	75,579	0.0
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD 6,626	6,141,946	0.4
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026	204	200,299	0.0
Five Point Operating Co. LP/Five Point Capital Corp.	10.50%	01/15/2028	4,250	4,373,449	0.3
GLP Capital LP/GLP Financing II, Inc.	3.35%	09/01/2024	1,819	1,806,857	0.1
GLP Capital LP/GLP Financing II, Inc.	5.25%	06/01/2025	689	684,302	0.0
GLP Capital LP/GLP Financing II, Inc.	5.38%	04/15/2026	263	260,613	0.0
Iron Mountain, Inc.	4.88%	09/15/2027	3,672	3,543,537	0.2
Iron Mountain, Inc.	5.25%	07/15/2030	70	65,369	0.0
Iron Mountain, Inc.	7.00%	02/15/2029	2,000	2,026,814	0.1
Newmark Group, Inc.	7.50%	01/12/2029	508	518,751	0.0
Sabra Health Care LP.	3.90%	10/15/2029	2,761	2,467,658	0.2
Service Properties Trust.	7.50%	09/15/2025	4,000	4,073,400	0.3
Service Properties Trust.	8.38%	06/15/2029	6,872	6,737,006	0.5
Via Celere Desarrollos Inmobiliarios SA.	5.25%	04/01/2026	EUR 3,166	3,389,844	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Vivion Investments SARL, Series E(b)	7.90%	08/31/2028	EUR 782	\$ 749,757	0.0%
Vivion Investments SARL, Series E(b)	7.90%	02/28/2029	896	860,641	0.1
Vornado Realty LP	2.15%	06/01/2026	USD 3,313	3,043,569	0.2
				<u>44,215,730</u>	<u>2.8</u>
				<u>148,800,888</u>	<u>9.8</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Calpine Corp.	4.50%	02/15/2028	2,340	2,205,270	0.1
Calpine Corp.	5.13%	03/15/2028	3,000	2,859,295	0.2
NRG Energy, Inc.	3.38%	02/15/2029	2,281	2,017,674	0.1
NRG Energy, Inc.	5.25%	06/15/2029	70	66,811	0.0
NRG Energy, Inc.	5.75%	01/15/2028	1,873	1,836,017	0.1
NRG Energy, Inc.	6.63%	01/15/2027	1,215	1,212,994	0.1
Vistra Operations Co. LLC	4.38%	05/01/2029	2,045	1,893,119	0.1
				<u>12,091,180</u>	<u>0.7</u>
ERDGAS					
UGI International LLC	2.50%	12/01/2029	EUR 3,081	2,971,129	0.2
				<u>15,062,309</u>	<u>0.9</u>
				<u>1,195,195,916</u>	<u>80.5</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Anglo American Capital PLC	4.75%	04/10/2027	USD 4,336	4,245,681	0.3
Smurfit Kappa Acquisitions ULC	2.88%	01/15/2026	EUR 1,631	1,740,969	0.1
				<u>5,986,650</u>	<u>0.4</u>
KOMMUNIKATIONSMEDIEN					
Netflix, Inc.	3.63%	05/15/2027	4,121	4,457,683	0.3
KOMMUNIKATION/TELEKOMMUNIKATION					
Sprint LLC	7.13%	06/15/2024	USD 1,000	1,000,151	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Harley-Davidson Financial Services, Inc.	3.35%	06/08/2025	273	266,435	0.0
Harley-Davidson Financial Services, Inc.	6.50%	03/10/2028	3,156	3,234,347	0.2
				<u>3,500,782</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Mattel, Inc.	3.38%	04/01/2026	5,915	5,663,918	0.4
Mattel, Inc.	5.88%	12/15/2027	4,000	3,988,486	0.3
Royal Caribbean Cruises Ltd.	8.25%	01/15/2029	750	789,368	0.1
				<u>10,441,772</u>	<u>0.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Accor SA	2.38%	11/29/2028	EUR 1,400	1,425,980	0.1
Marriott International, Inc./MD, Series EE	5.75%	05/01/2025	USD 460	460,347	0.0
				<u>1,886,327</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
VF Corp.	2.80%	04/23/2027	2,178	1,975,636	0.1
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Imperial Brands Finance PLC	3.50%	07/26/2026	1,207	1,152,653	0.1
IQVIA, Inc.	5.70%	05/15/2028	634	637,983	0.0
				<u>1,790,636</u>	<u>0.1</u>
ENERGIE					
Var Energi ASA	7.50%	01/15/2028	3,079	3,238,677	0.2
Western Midstream Operating LP	3.10%	02/01/2025	4,200	4,117,078	0.3
				<u>7,355,755</u>	<u>0.5</u>
DIENSTLEISTUNGEN					
Gartner, Inc.	4.50%	07/01/2028	2,000	1,904,458	0.1
TECHNOLOGIE					
Broadcom, Inc.	3.14%	11/15/2035	828	657,424	0.0
Broadcom, Inc.	4.93%	05/15/2037	2,855	2,656,624	0.2
				<u>3,314,048</u>	<u>0.2</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027	1,495	1,496,108	0.1
				<u>45,110,006</u>	<u>3.0</u>
FINANZINSTITUTE					
BANKWESEN					
AIB Group PLC	6.61%	09/13/2029	561	577,018	0.0
Ally Financial, Inc.	6.85%	01/03/2030	1,879	1,928,416	0.1
Banco Santander SA	4.18%	03/24/2028	1,600	1,536,160	0.1
Bank of Ireland Group PLC	5.60%	03/20/2030	1,199	1,186,331	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Bank of Ireland Group PLC.....	6.25%	09/16/2026	USD 1,088	\$ 1,092,629	0.1%
Barclays PLC.....	5.69%	03/12/2030	2,757	2,753,142	0.2
CaixaBank SA.....	5.67%	03/15/2030	2,090	2,079,757	0.1
CaixaBank SA.....	6.68%	09/13/2027	1,770	1,801,125	0.1
Capital One Financial Corp.....	5.70%	02/01/2030	1,653	1,651,343	0.1
Deutsche Bank AG/New York NY.....	7.15%	07/13/2027	1,459	1,495,321	0.1
HSBC Holdings PLC.....	4.04%	03/13/2028	1,309	1,257,957	0.1
HSBC Holdings PLC.....	5.55%	03/04/2030	3,918	3,913,797	0.3
HSBC Holdings PLC.....	7.39%	11/03/2028	1,585	1,672,861	0.1
Santander Holdings USA, Inc.....	2.49%	01/06/2028	153	140,350	0.0
Santander Holdings USA, Inc.....	6.17%	01/09/2030	1,447	1,456,775	0.1
Santander Holdings USA, Inc.....	6.50%	03/09/2029	1,306	1,331,344	0.1
Santander Holdings USA, Inc.....	6.57%	06/12/2029	707	722,927	0.1
Santander UK Group Holdings PLC.....	6.83%	11/21/2026	3,842	3,896,822	0.3
Societe Generale SA.....	5.52%	01/19/2028	5,567	5,518,703	0.4
Standard Chartered PLC.....	6.17%	01/09/2027	622	624,989	0.0
Standard Chartered PLC.....	6.19%	07/06/2027	476	479,712	0.0
UBS Group AG.....	5.62%	09/13/2030	2,442	2,444,633	0.2
UBS Group AG.....	6.37%	07/15/2026	2,331	2,342,395	0.2
UniCredit SpA.....	1.98%	06/03/2027	1,654	1,536,044	0.1
UniCredit SpA.....	2.57%	09/22/2026	1,375	1,318,262	0.1
				<u>44,758,813</u>	<u>3.1</u>
FINANZEN					
Aircastle Ltd.....	5.95%	02/15/2029	889	887,348	0.1
Aviation Capital Group LLC.....	1.95%	01/30/2026	105	98,547	0.0
Aviation Capital Group LLC.....	3.50%	11/01/2027	537	501,431	0.0
Aviation Capital Group LLC.....	4.13%	08/01/2025	4	3,915	0.0
Aviation Capital Group LLC.....	4.88%	10/01/2025	108	106,303	0.0
Aviation Capital Group LLC.....	5.50%	12/15/2024	1,335	1,329,838	0.1
				<u>2,927,382</u>	<u>0.2</u>
VERSICHERUNGEN					
Athene Global Funding.....	1.99%	08/19/2028	1,125	973,910	0.1
Athene Global Funding.....	2.55%	11/19/2030	224	186,454	0.0
Athene Global Funding.....	2.72%	01/07/2029	419	369,983	0.0
Athene Global Funding.....	5.58%	01/09/2029	193	192,757	0.0
Hartford Financial Services Group, Inc. (The), Series ICON(a).....	7.71%	02/12/2047	2,690	2,395,182	0.2
				<u>4,118,286</u>	<u>0.3</u>
REITs					
Digital Euro Finco LLC.....	2.50%	01/16/2026	EUR 1,594	1,684,644	0.1
Realty Income Corp.....	4.45%	09/15/2026	USD 1,335	1,307,548	0.1
				<u>2,992,192</u>	<u>0.2</u>
				<u>54,796,673</u>	<u>3.8</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Alexander Funding Trust II.....	7.47%	07/31/2028	671	704,638	0.0
FirstEnergy Corp., Series B.....	4.15%	07/15/2027	2,000	1,907,793	0.1
NRG Energy, Inc.....	4.45%	06/15/2029	151	142,054	0.0
Pacific Gas & Electric Co.....	5.55%	05/15/2029	806	805,634	0.1
Palomino Funding Trust I.....	7.23%	05/17/2028	3,478	3,624,638	0.2
				<u>7,184,757</u>	<u>0.4</u>
				<u>107,091,436</u>	<u>7.2</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Consolidated Energy Finance SA.....	5.00%	10/15/2028	EUR 1,416	1,326,694	0.1
First Quantum Minerals Ltd.....	9.38%	03/01/2029	USD 1,062	1,109,057	0.1
				<u>2,435,751</u>	<u>0.2</u>
KOMMUNIKATIONSMEDIEN					
RCS & RDS SA.....	3.25%	02/05/2028	EUR 800	804,265	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Allwyn Entertainment Financing UK PLC(a).....	7.95%	02/15/2028	2,623	2,858,598	0.2
Allwyn International AS.....	3.88%	02/15/2027	1,105	1,170,744	0.1
Melco Resorts Finance Ltd.....	4.88%	06/06/2025	USD 2,000	1,957,500	0.1
Melco Resorts Finance Ltd.....	5.63%	07/17/2027	1,000	948,438	0.1
Melco Resorts Finance Ltd.....	5.63%	07/17/2027	2,000	1,896,875	0.1
Melco Resorts Finance Ltd.....	5.75%	07/21/2028	2,000	1,870,000	0.1
MGM China Holdings Ltd.....	4.75%	02/01/2027	2,000	1,905,220	0.1
MGM China Holdings Ltd.....	5.88%	05/15/2026	514	508,603	0.0
Studio City Finance Ltd.....	6.00%	07/15/2025	1,248	1,230,840	0.1
Wynn Macau Ltd.....	5.50%	01/15/2026	3,089	3,018,880	0.2
Wynn Macau Ltd.....	5.63%	08/26/2028	281	262,823	0.0
				<u>17,628,521</u>	<u>1.1</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Teva Pharmaceutical Finance Netherlands II BV	3.75%	05/09/2027	EUR 3,750	\$ 3,951,915	0.3%
Teva Pharmaceutical Finance Netherlands III BV	4.75%	05/09/2027	USD 1,685	1,621,813	0.1
Teva Pharmaceutical Finance Netherlands III BV	5.13%	05/09/2029	1,685	1,607,355	0.1
				<u>7,181,083</u>	<u>0.5</u>
TECHNOLOGIE					
CA Magnum Holdings	5.38%	10/31/2026	2,671	2,546,531	0.2
				<u>30,596,151</u>	<u>2.1</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - Sustainable Euro High Yield Portfolio - Class S			677,966	24,091,788	1.6
ABS-ANLEIHEN					
SONSTIGE ABS – VARIABEL VERZINSLICH					
Pagaya AI Debt, Series 2024-S1, Class ABC(d)	0.00%	09/15/2031	USD 4,090	4,090,000	0.3
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO – VARIABEL VERZINSLICH					
GREYWOLF CLO VI Ltd., Series 2018-1A, Class A1(a)	6.61%	04/26/2031	1,991	1,992,488	0.1
Sound Point CLO XIX Ltd., Series 2018-1A, Class A(a)	6.59%	04/15/2031	1,989	1,992,568	0.2
				<u>3,985,056</u>	<u>0.3</u>
REGIERUNGEN – STAATSANLEIHEN					
SAUDI-ARABIEN					
Saudi Government International Bond	4.00%	04/17/2025	3,255	3,213,141	0.2
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG – VARIABEL VERZINSLICH					
Connecticut Avenue Securities Trust,					
Series 2020-SBT1, Class 2M2(a)	9.09%	02/25/2040	192	204,029	0.1
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk					
Debt Notes Debt Notes 2015-DNA1, Series 2015-DNA1, Class M3(a)	8.74%	10/25/2027	11	11,350	0.0
Federal National Mortgage Association Connecticut Avenue Securities					
Series 2015-C04, Class 1M2(a)	11.14%	04/25/2028	121	127,984	0.0
Series 2015-C04, Class 2M2(a)	10.99%	04/25/2028	122	124,839	0.0
Series 2016-C01, Class 2M2(a)	12.39%	08/25/2028	85	88,469	0.0
Series 2016-C02, Class 1M2(a)	11.44%	09/25/2028	111	115,585	0.0
Oaktown Re III Ltd., Series 2019-1A, Class M2(a)	7.99%	07/25/2029	1,608	1,610,465	0.1
				<u>2,282,721</u>	<u>0.2</u>
				<u>1,370,546,209</u>	<u>92.4</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
WR Grace Holdings LLC	4.88%	06/15/2027	9,265	8,904,083	0.6
INVESTITIONSGÜTER					
WESCO Distribution, Inc.	6.38%	03/15/2029	3,352	3,368,298	0.2
WESCO Distribution, Inc.	7.13%	06/15/2025	4,009	4,008,518	0.3
				<u>7,376,816</u>	<u>0.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
ZF North America Capital, Inc.	6.88%	04/14/2028	935	951,291	0.1
ZF North America Capital, Inc.	7.13%	04/14/2030	935	964,545	0.1
				<u>1,915,836</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Viking Ocean Cruises Ship VII Ltd.	5.63%	02/15/2029	836	803,181	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Travel & Leisure Co.	6.63%	07/31/2026	3,360	3,373,905	0.2
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027	5,320	5,178,526	0.3
				<u>8,552,431</u>	<u>0.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
William Carter Co. (The)	5.63%	03/15/2027	5,785	5,691,235	0.4
ENERGIE					
NGL Energy Operating LLC/NGL Energy Finance Corp.	8.13%	02/15/2029	4,181	4,256,707	0.3
Venture Global LNG, Inc.	8.13%	06/01/2028	6,168	6,302,155	0.4
				<u>10,558,862</u>	<u>0.7</u>
				<u>43,802,444</u>	<u>3.0</u>
FINANZINSTITUTE					
FINANZEN					
Curo SPV LLC(e)	18.00%	08/02/2027	1,621	1,690,109	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Vistra Operations Co. LLC	5.00%	07/31/2027	USD 1,070	\$ 1,034,387	0.1%
Vistra Operations Co. LLC	5.63%	02/15/2027	70	68,887	0.0
				<u>1,103,274</u>	<u>0.1</u>
				<u>46,595,827</u>	<u>3.2</u>
Gesamtanlagen				<u>\$ 1,417,142,036</u>	<u>95.6%</u>
(Kosten \$1,457,359,480)					
Termineinlagen					
ANZ, Hong Kong(f)	3.64 %	–		2	0.0
BNP Paribas, Paris(f)	2.40 %	–		83	0.0
DNB, Oslo(f)	3.01 %	–		287	0.0
HSBC, Paris(f)	2.87 %	–		3,117,538	0.2
Scotiabank, Toronto(f)	3.79 %	–		2,057	0.0
SMBC, London(f)	4.16 %	–		162,303	0.0
SMBC, London(f)	4.68 %	–		53,786,459	3.6
Standard Chartered Bank, Johannesburg(f)	6.22 %	–		1,288	0.0
Termineinlagen insgesamt				<u>57,070,017</u>	<u>3.8</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>8,793,611</u>	<u>0.6</u>
Nettovermögen				<u>\$ 1,483,005,664</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Short					
Euro-BOBL Futures	09/06/2024	75	\$ 9,382,970	\$ 9,390,294	\$ (7,324)
U.S. T-Note 5 Yr (CBT) Futures	09/30/2024	511	54,090,148	54,062,203	27,945
U.S. T-Note 10 Yr (CBT) Futures	09/19/2024	361	39,351,883	39,275,672	76,211
					<u>\$ 96,832</u>
				Wertsteigerung	\$ 104,156
				Wertminderung	\$ (7,324)

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung (-minderung)
Barclays Bank PLC	GBP 12,553	USD 15,608	06/20/2024	\$ (388,159)
Barclays Bank PLC	USD 8,839	GBP 7,108	06/20/2024	219,810
Brown Brothers Harriman & Co.+	GBP 3	USD 4	06/03/2024	1
Brown Brothers Harriman & Co.+	GBP 0*	USD 0*	06/03/2024	(0)**
Brown Brothers Harriman & Co.+	USD 4	GBP 3	06/03/2024	71
Brown Brothers Harriman & Co.+	EUR 2,793	USD 3,038	06/12/2024	6,218
Brown Brothers Harriman & Co.+	USD 4	GBP 3	06/17/2024	26
Brown Brothers Harriman & Co.+	AUD 133	USD 88	06/24/2024	(534)
Brown Brothers Harriman & Co.+	CHF 281	USD 309	06/24/2024	(3,659)
Brown Brothers Harriman & Co.+	EUR 81	USD 88	06/24/2024	105
Brown Brothers Harriman & Co.+	EUR 26	USD 28	06/24/2024	(57)
Brown Brothers Harriman & Co.+	GBP 8	USD 10	06/24/2024	16
Brown Brothers Harriman & Co.+	SGD 10	USD 8	06/24/2024	16
Brown Brothers Harriman & Co.+	SGD 29	USD 22	06/24/2024	(3)
Brown Brothers Harriman & Co.+	USD 9,031	AUD 13,588	06/24/2024	14,509
Brown Brothers Harriman & Co.+	USD 513	CAD 700	06/24/2024	1,503
Brown Brothers Harriman & Co.+	USD 45,232	CHF 41,211	06/24/2024	545,231
Brown Brothers Harriman & Co.+	USD 140,068	EUR 129,114	06/24/2024	151,121
Brown Brothers Harriman & Co.+	USD 136	EUR 125	06/24/2024	(15)
Brown Brothers Harriman & Co.+	USD 14,215	GBP 11,160	06/24/2024	7,127
Brown Brothers Harriman & Co.+	USD 1	SGD 1	06/24/2024	0**
Brown Brothers Harriman & Co.+	USD 2,614	SGD 3,524	06/24/2024	(3,789)
Brown Brothers Harriman & Co.+	USD 0*	GBP 0*	06/28/2024	0**
Brown Brothers Harriman & Co.+	USD 4	GBP 3	06/28/2024	(1)
Deutsche Bank AG	EUR 137,185	USD 150,275	06/12/2024	1,375,741
				<u>\$ 1,925,278</u>
			Wertsteigerung	\$ 2,321,495
			Wertminderung	\$ (396,217)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen 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 42, 5 Year Index, 06/20/2029	06/20/2029	USD 3,304	\$ 223,722	\$ 7,292

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	2.231%	1 Day SOFR	\$ 211,758

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschluss-datum	Nomineller Betrag (000)	Marktwert	Vorabgebühren bezahlt/ (erhalten)	Unrealisierte Wertsteigerung (-minderung)
Verkaufskontrakte						
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 517	\$ (67,092)	\$ (29,908)	\$ (37,184)
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 1,723	(223,618)	(102,334)	(121,284)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 75	(9,725)	(4,331)	(5,394)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 1,583	(205,499)	(96,735)	(108,764)
Insgesamt				\$ (505,934)	\$ (233,308)	\$ (272,626)
Swaps insgesamt						\$ (53,576)

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

- (a) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2024.
- (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) Zinsvariabler Kupon, angegebener Zinssatz vom 31. Mai 2024.
- (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
 CAD – Canadian Dollar
 CHF – Swiss Franc
 EUR – Euro
 GBP – Great British Pound
 SGD – Singapore Dollar
 USD – United States Dollar

Glossar:

ABS – Asset-Backed Securities
 BOBL – Bundesobligation
 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
 EURIBOR – Euro Interbank Offered Rate
 INTRCONX – Intercontinental Exchange

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			
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Advanced Micro Devices, Inc.....	134,026	\$ 22,368,939	0.7%
Applied Materials, Inc.	152,407	32,779,698	1.0
Broadcom, Inc.....	33,866	44,992,674	1.3
NVIDIA Corp.	175,565	192,477,176	5.6
NXP Semiconductors NV	193,657	52,694,070	1.5
		<u>345,312,557</u>	<u>10.1</u>
SOFTWARE			
Adobe, Inc.....	33,145	14,741,570	0.4
Microsoft Corp.	539,144	223,814,849	6.5
Oracle Corp.....	198,722	23,288,231	0.7
Salesforce, Inc.....	80,184	18,798,337	0.5
		<u>280,642,987</u>	<u>8.1</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	1,023,866	196,838,239	5.8
		<u>822,793,783</u>	<u>24.0</u>
FINANZWERTE			
BANKEN			
Bank of America Corp.	1,167,300	46,680,327	1.4
Fifth Third Bancorp.	622,946	23,310,639	0.7
JPMorgan Chase & Co.	251,262	50,913,219	1.5
Wells Fargo & Co.	1,158,614	69,424,151	2.0
		<u>190,328,336</u>	<u>5.6</u>
KAPITALMÄRKTE			
Goldman Sachs Group, Inc. (The).....	93,789	42,816,554	1.3
Jefferies Financial Group, Inc.....	739,314	34,392,887	1.0
		<u>77,209,441</u>	<u>2.3</u>
FINANZWESEN – VERBRAUCHER			
American Express Co.	61,802	14,832,480	0.4
Capital One Financial Corp.	219,420	30,198,775	0.9
		<u>45,031,255</u>	<u>1.3</u>
FINANZDIENSTLEISTUNGEN			
Apollo Global Management, Inc.....	122,447	14,223,444	0.4
Berkshire Hathaway, Inc. - Class B.....	359,525	148,987,160	4.4
Visa, Inc. - Class A.....	198,578	54,104,562	1.6
		<u>217,315,166</u>	<u>6.4</u>
VERSICHERUNGEN			
Allstate Corp. (The).....	116,078	19,445,387	0.6
American International Group, Inc.....	197,132	15,537,944	0.5
Progressive Corp. (The).....	151,828	32,063,037	0.9
		<u>67,046,368</u>	<u>2.0</u>
		<u>596,930,566</u>	<u>17.6</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.....	242,433	39,089,897	1.1
Amgen, Inc.	57,026	17,441,402	0.5
		<u>56,531,299</u>	<u>1.6</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Abbott Laboratories.....	237,802	24,300,986	0.7
Stryker Corp.	106,960	36,482,986	1.1
		<u>60,783,972</u>	<u>1.8</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Cigna Group (The).....	126,644	43,644,055	1.3
HCA Healthcare, Inc.....	139,526	47,403,958	1.4
UnitedHealth Group, Inc.....	141,986	70,335,605	2.1
		<u>161,383,618</u>	<u>4.8</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Thermo Fisher Scientific, Inc.	81,052	46,035,915	1.3
PHARMAZEUTIKA			
Eli Lilly & Co.	57,894	47,492,764	1.4
Johnson & Johnson	285,563	41,883,525	1.2
Merck & Co., Inc.	345,052	43,317,828	1.3
		<u>132,694,117</u>	<u>3.9</u>
		<u>457,428,921</u>	<u>13.4</u>

	Anteile	Wert (USD)	Nettover- mögen %
KOMMUNIKATIONSDIENSTLEISTUNGEN			
UNTERHALTUNG			
Electronic Arts, Inc.	233,315	\$ 31,002,897	0.9%
Netflix, Inc.	68,894	44,203,768	1.3
Walt Disney Co. (The)	351,565	36,531,119	1.1
		<u>111,737,784</u>	<u>3.3</u>
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN			
Alphabet, Inc. - Class A	843,522	145,507,545	4.3
Meta Platforms, Inc. - Class A	219,130	102,296,458	3.0
		<u>247,804,003</u>	<u>7.3</u>
DRAHTLOSE TELEKOMMUNIKATIONSDIENSTE			
T-Mobile US, Inc.	228,539	39,985,183	1.2
		<u>399,526,970</u>	<u>11.8</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Boeing Co. (The)	69,821	12,400,908	0.4
RTX Corp.	351,544	37,899,959	1.1
		<u>50,300,867</u>	<u>1.5</u>
BAUPRODUKTE			
Carrier Global Corp.	600,222	37,928,028	1.1
ELEKTRISCHE AUSRÜSTUNG			
GE Vernova, Inc.	89,302	15,708,222	0.5
TRANSPORT AUF DEM LANDWEG			
CSX Corp.	1,068,590	36,064,913	1.1
Norfolk Southern Corp.	146,618	32,959,726	1.0
Uber Technologies, Inc.	170,210	10,988,758	0.3
Union Pacific Corp.	140,683	32,753,816	1.0
		<u>112,767,213</u>	<u>3.4</u>
INDUSTRIEKONZERNE			
3M Co.	321,315	32,176,484	0.9
Honeywell International, Inc.	286,867	58,001,639	1.7
		<u>90,178,123</u>	<u>2.6</u>
MASCHINEN			
Parker-Hannifin Corp.	78,736	41,849,759	1.2
		<u>348,732,212</u>	<u>10.3</u>
ENERGIE			
ENERGIE-AUSRÜSTUNG UND -DIENSTE			
Schlumberger NV	254,447	11,676,573	0.3
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Chevron Corp.	108,117	17,547,389	0.5
EOG Resources, Inc.	503,104	62,661,603	1.8
Exxon Mobil Corp.	635,538	74,523,186	2.2
Occidental Petroleum Corp.	589,946	36,871,625	1.1
		<u>191,603,803</u>	<u>5.6</u>
		<u>203,280,376</u>	<u>5.9</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
PepsiCo, Inc.	302,209	52,251,936	1.5
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN			
Costco Wholesale Corp.	37,197	30,125,478	0.9
Target Corp.	131,277	20,500,216	0.6
Walmart, Inc.	464,025	30,514,284	0.9
		<u>81,139,978</u>	<u>2.4</u>
HAUSHALTSPRODUKTE			
Procter & Gamble Co. (The)	342,591	56,369,923	1.6
		<u>189,761,837</u>	<u>5.5</u>
NICHT-BASISKONSUMGÜTER			
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	636,262	112,262,067	3.3
HOTELS, RESTAURANTS UND FREIZEIT			
Booking Holdings, Inc.	9,119	34,436,536	1.0
SPEZIALISIERTER EINZELHANDEL			
Home Depot, Inc. (The)	127,657	42,748,500	1.2
		<u>189,447,103</u>	<u>5.5</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
Constellation Energy Corp.			60,210	\$ 13,080,623	0.4%
NextEra Energy, Inc.			423,933	33,923,119	1.0
PPL Corp.			1,777,799	52,142,845	1.5
				<u>99,146,587</u>	<u>2.9</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Sherwin-Williams Co. (The)			81,920	24,887,296	0.7
				<u>3,331,935,651</u>	<u>97.6</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
VORZUGSAKTIE					
VERBRAUCHSGÜTER					
LEBENSMITTELPRODUKTE					
Dream Holdings, Inc., Series 2(a)	0.00%		257,130	0	0.0
Dream Holdings, Inc., Series D(a)	0.00%		1,394,469	2	0.0
				<u>2</u>	<u>0.0</u>
Gesamtanlagen				<u>\$3,331,935,653</u>	<u>97.6%</u>
(Kosten \$2,862,972,890)					
Termineinlagen					
ANZ, Hong Kong(b)	2.53 %	–		687,391	0.0
Barclays, London(b)	4.16 %	–		1,220,187	0.0
BNP Paribas, Paris(b)	2.40 %	–		2	0.0
DNB, Oslo(b)	3.01 %	–		97	0.0
Scotiabank, Toronto(b)	3.79 %	–		8	0.0
SMBC, London(b)	(0.11)%	–		148,750	0.0
SMBC, London(b)	2.87 %	–		672,751	0.0
SMBC, London(b)	4.68 %	–		87,405,916	2.6
				<u>90,135,102</u>	<u>2.6</u>
Termineinlagen insgesamt				<u>(6,680,469)</u>	<u>(0.2)</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
Nettovermögen				<u>\$3,415,390,286</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.	AUD 64	USD 42	06/03/2024	\$ (155)
Brown Brothers Harriman & Co.	EUR 451	USD 490	06/03/2024	1,198
Brown Brothers Harriman & Co.	EUR 434,658	USD 471,298	06/03/2024	(327,409)
Brown Brothers Harriman & Co.	USD 40	AUD 61	06/03/2024	703
Brown Brothers Harriman & Co.	USD 1	AUD 2	06/03/2024	(5)
Brown Brothers Harriman & Co.	USD 456,240	EUR 425,856	06/03/2024	5,833,896
Brown Brothers Harriman & Co.	USD 10,068	EUR 9,253	06/03/2024	(28,318)
Brown Brothers Harriman & Co.	AUD 48	USD 32	06/17/2024	133
Brown Brothers Harriman & Co.	AUD 175	USD 116	06/17/2024	(848)
Brown Brothers Harriman & Co.	CZK 1,837	USD 81	06/17/2024	146
Brown Brothers Harriman & Co.	CZK 86	USD 4	06/17/2024	(4)
Brown Brothers Harriman & Co.	PLN 960	USD 245	06/17/2024	717
Brown Brothers Harriman & Co.	USD 0*	AUD 1	06/17/2024	1
Brown Brothers Harriman & Co.	USD 13,352	AUD 20,036	06/17/2024	(15,295)
Brown Brothers Harriman & Co.	USD 370	CZK 8,410	06/17/2024	128
Brown Brothers Harriman & Co.	USD 8	CZK 180	06/17/2024	(14)
Brown Brothers Harriman & Co.	USD 115	PLN 453	06/17/2024	396
Brown Brothers Harriman & Co.	USD 24,840	PLN 97,466	06/17/2024	(102,301)
Brown Brothers Harriman & Co.	CHF 97	USD 107	06/24/2024	(1,321)
Brown Brothers Harriman & Co.	GBP 0*	USD 0*	06/24/2024	0**
Brown Brothers Harriman & Co.	USD 42	AUD 63	06/24/2024	68
Brown Brothers Harriman & Co.	USD 10,067	CHF 9,172	06/24/2024	121,354
Brown Brothers Harriman & Co.	USD 19,418	GBP 15,245	06/24/2024	10,405
Brown Brothers Harriman & Co.	USD 1	SGD 1	06/24/2024	0**
Brown Brothers Harriman & Co.	USD 4,524	SGD 6,098	06/24/2024	(6,523)
Brown Brothers Harriman & Co.	EUR 155	USD 168	06/28/2024	(422)
Brown Brothers Harriman & Co.	USD 41	AUD 62	06/28/2024	143
Brown Brothers Harriman & Co.	USD 459,449	EUR 423,150	06/28/2024	185,135
				<u>\$ 5,671,808</u>
			Wertsteigerung \$	6,154,423
			Wertminderung \$	(482,615)

- + Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.
- * Die Anzahl der Kontrakte beträgt weniger als 500.
- ** Betrag weniger als 0.50.
- (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
- CZK – Czech Koruna
- EUR – Euro
- GBP – Great British Pound
- PLN – Polish Zloty
- SGD – Singapore Dollar
- USD – United States Dollar

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
REGIERUNGEN – SCHATZPAPIERE					
AUSTRALIEN					
Australia Government Bond	3.75%	04/21/2037	AUD 869	\$ 535,495	0.1%
Australia Government Bond, Series 150	3.00%	03/21/2047	997	500,593	0.0
				<u>1,036,088</u>	<u>0.1</u>
ÖSTERREICH					
Republic of Austria Government Bond	0.90%	02/20/2032	EUR 27,007	<u>25,021,096</u>	<u>2.6</u>
BELGIEN					
Kingdom of Belgium Government Bond, Series 100	2.85%	10/22/2034	1,042	1,098,050	0.1
Kingdom of Belgium Government Bond, Series 76	1.90%	06/22/2038	1,015	923,563	0.1
Kingdom of Belgium Government Bond, Series 84	1.45%	06/22/2037	2,287	1,998,440	0.2
Kingdom of Belgium Government Bond, Series 96	2.75%	04/22/2039	765	<u>770,002</u>	<u>0.1</u>
				<u>4,790,055</u>	<u>0.5</u>
KANADA					
Canadian Government Bond	3.50%	03/01/2028	CAD 24,657	<u>17,925,818</u>	<u>1.8</u>
CHINA					
China Government Bond, Series INBK	2.40%	07/15/2028	CNY 110,490	<u>15,429,178</u>	<u>1.6</u>
KOLUMBIEN					
Colombian TES, Series B	13.25%	02/09/2033	COP 36,634,400	<u>10,669,869</u>	<u>1.1</u>
FRANKREICH					
French Republic Government Bond OAT, Series OAT	2.50%	05/25/2043	EUR 3,713	<u>3,499,274</u>	<u>0.4</u>
DEUTSCHLAND					
Bundesrepublik Deutschland Bundesanleihe	0.25%	02/15/2029	4,303	4,181,537	0.4
Bundesrepublik Deutschland Bundesanleihe	1.00%	05/15/2038	11,709	10,127,125	1.0
Bundesrepublik Deutschland Bundesanleihe	3.25%	07/04/2042	4,657	<u>5,354,806</u>	<u>0.5</u>
				<u>19,663,468</u>	<u>1.9</u>
UNGARN					
Hungary Government Bond, Series 32/A	4.75%	11/24/2032	HUF 355,070	<u>856,697</u>	<u>0.1</u>
INDONESIEN					
Indonesia Treasury Bond, Series 101	6.88%	04/15/2029	IDR 237,861,000	<u>14,622,895</u>	<u>1.5</u>
ITALIEN					
Italy Buoni Poliennali Del Tesoro, Series 10Y	4.20%	03/01/2034	EUR 5,351	5,954,047	0.6
Italy Buoni Poliennali Del Tesoro, Series 13Y	4.05%	10/30/2037	3,236	3,501,048	0.4
Italy Buoni Poliennali Del Tesoro, Series 16Y	3.25%	03/01/2038	1,189	1,170,821	0.1
Italy Buoni Poliennali Del Tesoro, Series 7Y	3.50%	02/15/2031	8,930	<u>9,609,757</u>	<u>1.0</u>
				<u>20,235,673</u>	<u>2.1</u>
JAPAN					
Japan Government Five Year Bond, Series 161	0.30%	06/20/2028	JPY 2,049,450	12,907,163	1.3
Japan Government Forty Year Bond, Series 16	1.30%	03/20/2063	810,700	3,832,986	0.4
Japan Government Forty Year Bond, Series 4	2.20%	03/20/2051	943,050	6,123,593	0.6
Japan Government Thirty Year Bond, Series 62	0.50%	03/20/2049	454,500	2,031,670	0.2
Japan Government Thirty Year Bond, Series 81	1.60%	12/20/2053	496,150	2,782,211	0.3
Japan Government Thirty Year Bond, Series 82	1.80%	03/20/2054	2,021,150	11,876,695	1.2
Japan Government Twenty Year Bond, Series 171	0.30%	12/20/2039	248,250	1,303,685	0.1
Japan Government Twenty Year Bond, Series 183	1.40%	12/20/2042	2,071,850	<u>12,424,396</u>	<u>1.3</u>
				<u>53,282,399</u>	<u>5.4</u>
PERU					
Peru Government Bond	7.30%	08/12/2033	PEN 7,544	<u>2,070,271</u>	<u>0.2</u>
POLEN					
Republic of Poland Government Bond, Series 1034	5.00%	10/25/2034	PLN 39,620	<u>9,475,958</u>	<u>1.0</u>
SPANIEN					
Spain Government Bond	3.90%	07/30/2039	EUR 5,293	<u>5,878,506</u>	<u>0.6</u>
VEREINIGTES KÖNIGREICH					
United Kingdom Gilt	0.88%	01/31/2046	GBP 3,066	1,891,878	0.2
United Kingdom Gilt	1.25%	10/22/2041	3,721	2,847,393	0.3
United Kingdom Gilt	1.50%	07/31/2053	3,924	2,472,897	0.3
United Kingdom Gilt	1.75%	09/07/2037	0*	194	0.0
United Kingdom Gilt	3.25%	01/31/2033	6,750	7,983,868	0.8
United Kingdom Gilt	4.63%	01/31/2034	26,605	34,745,554	3.6
United Kingdom Gilt	4.75%	10/22/2043	3,178	<u>4,074,241</u>	<u>0.4</u>
				<u>54,016,025</u>	<u>5.6</u>
VEREINIGTE STAATEN					
U.S. Treasury Bonds	1.13%	08/15/2040	USD 40,963	24,481,731	2.5
U.S. Treasury Bonds	1.25%	05/15/2050	18,864	9,143,145	0.9
U.S. Treasury Bonds	1.75%	08/15/2041	2,732	1,774,751	0.2
U.S. Treasury Bonds	2.00%	08/15/2051	5,534	3,254,684	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
U.S. Treasury Bonds	4.13%	08/15/2053	USD 3,166	\$ 2,894,820	0.3%
U.S. Treasury Notes(a)	1.50%	11/30/2028	45,945	40,273,839	4.1
U.S. Treasury Notes	4.00%	01/31/2029	41,652	40,688,309	4.2
				122,511,279	12.5
				380,984,549	39.0
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Inversiones CMPC SA	6.13%	02/26/2034	1,069	1,074,205	0.1
Nexa Resources SA	6.75%	04/09/2034	1,087	1,091,310	0.1
OCP SA	6.75%	05/02/2034	1,416	1,430,726	0.1
				3,596,241	0.3
INVESTITIONSGÜTER					
Boeing Co. (The)	3.25%	02/01/2028	243	221,288	0.0
Boeing Co. (The)	3.63%	02/01/2031	306	265,879	0.0
Boeing Co. (The)	5.15%	05/01/2030	271	258,525	0.0
Boeing Co. (The)	6.30%	05/01/2029	319	321,610	0.0
Boeing Co. (The)	6.53%	05/01/2034	975	988,303	0.1
				2,055,605	0.1
KOMMUNIKATIONSMEDIEN					
Charter Communications Operating LLC/ Charter Communications Operating Capital	2.25%	01/15/2029	890	756,588	0.1
Charter Communications Operating LLC/ Charter Communications Operating Capital	5.13%	07/01/2049	340	260,969	0.0
Charter Communications Operating LLC/ Charter Communications Operating Capital	5.38%	05/01/2047	235	188,521	0.0
Charter Communications Operating LLC/ Charter Communications Operating Capital	6.10%	06/01/2029	1,651	1,652,074	0.2
Cox Communications, Inc.	1.80%	10/01/2030	1,542	1,231,464	0.1
Fox Corp.	6.50%	10/13/2033	1,425	1,489,681	0.2
Meta Platforms, Inc.	4.65%	08/15/2062	1,205	1,030,337	0.1
Paramount Global	4.20%	05/19/2032	1,211	1,007,784	0.1
Paramount Global	4.95%	01/15/2031	225	201,445	0.0
Paramount Global	5.50%	05/15/2033	1,435	1,247,447	0.1
Prosus NV	3.06%	07/13/2031	562	454,973	0.0
Prosus NV	3.68%	01/21/2030	222	193,391	0.0
Warnermedia Holdings, Inc.	4.30%	01/17/2030	EUR 599	648,873	0.1
				10,363,547	1.0
KOMMUNIKATION/TELEKOMMUNIKATION					
AT&T, Inc.	4.50%	05/15/2035	USD 578	528,616	0.1
Bell Telephone Co. of Canada or Bell Canada	3.00%	03/17/2031	CAD 388	253,174	0.0
Bell Telephone Co. of Canada or Bell Canada	4.55%	02/09/2030	263	189,904	0.0
Bell Telephone Co. of Canada or Bell Canada	5.15%	02/09/2053	1,166	808,063	0.1
Bell Telephone Co. of Canada or Bell Canada	5.85%	11/10/2032	2,745	2,109,556	0.2
CK Hutchison Group Telecom Finance SA	0.75%	04/17/2026	EUR 1,189	1,215,717	0.1
CK Hutchison Group Telecom Finance SA	1.50%	10/17/2031	892	813,491	0.1
TELUS Corp., Series CAG	5.25%	11/15/2032	CAD 3,903	2,884,427	0.3
TELUS Corp., Series CAK	5.75%	09/08/2033	1,217	928,324	0.1
Verizon Communications, Inc.	1.25%	04/08/2030	EUR 1,003	949,907	0.1
Vodafone Group PLC	4.20%	12/13/2027	AUD 660	423,757	0.0
				11,104,936	1.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Ford Credit Canada Co/Canada	6.38%	11/10/2028	CAD 2,276	1,740,184	0.2
Ford Motor Co.	3.25%	02/12/2032	USD 1,182	971,885	0.1
General Motors Financial Co., Inc.	6.10%	01/07/2034	2,893	2,912,575	0.3
General Motors Financial of Canada Ltd.	5.10%	07/14/2028	CAD 258	189,978	0.0
Harley-Davidson Financial Services, Inc.	3.05%	02/14/2027	USD 2,299	2,144,140	0.2
Hyundai Capital America	1.80%	01/10/2028	1,786	1,570,132	0.2
Hyundai Capital America	2.10%	09/15/2028	1,568	1,366,421	0.1
Lear Corp.	3.50%	05/30/2030	134	120,233	0.0
Nissan Motor Acceptance Co. LLC	1.85%	09/16/2026	147	133,830	0.0
Nissan Motor Acceptance Co. LLC	2.00%	03/09/2026	755	703,517	0.1
Nissan Motor Acceptance Co. LLC	2.45%	09/15/2028	1,331	1,147,604	0.1
				13,000,499	1.3
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
CPUK Finance Ltd.	5.88%	08/28/2027	GBP 363	462,310	0.0
Hasbro, Inc.	3.55%	11/19/2026	USD 2,020	1,922,939	0.2
Hasbro, Inc.	6.05%	05/14/2034	596	593,898	0.1
				2,979,147	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
GENM Capital Labuan Ltd.	3.88%	04/19/2031	USD 451	\$ 391,242	0.0%
Las Vegas Sands Corp.	3.90%	08/08/2029	2,065	1,878,166	0.2
Las Vegas Sands Corp.	5.90%	06/01/2027	221	221,578	0.0
Marriott International, Inc./MD, Series HH.	2.85%	04/15/2031	632	537,128	0.1
MDC Holdings, Inc.	6.00%	01/15/2043	1,632	1,637,191	0.2
				<u>4,665,305</u>	<u>0.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
AutoNation, Inc.	3.80%	11/15/2027	656	615,238	0.1
Dollarama, Inc.	5.53%	09/26/2028	CAD 1,179	892,553	0.1
Tapestry, Inc.	5.88%	11/27/2031	EUR 2,411	2,682,202	0.3
VF Corp.	2.95%	04/23/2030	USD 2,161	1,746,785	0.2
VF Corp., Series E	4.25%	03/07/2029	EUR 1,078	1,112,324	0.1
				<u>7,049,102</u>	<u>0.8</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Altria Group, Inc.	3.13%	06/15/2031	1,452	1,444,233	0.1
American Medical Systems Europe BV	3.50%	03/08/2032	2,635	2,803,719	0.3
Bayer US Finance LLC	6.13%	11/21/2026	USD 470	473,391	0.0
Cargill, Inc.	3.88%	04/24/2030	EUR 2,738	3,004,449	0.3
CommonSpirit Health	5.32%	12/01/2034	USD 2,416	2,364,769	0.2
CVS Health Corp.	5.70%	06/01/2034	2,081	2,071,054	0.2
Loblaw Cos. Ltd.	5.01%	09/13/2032	CAD 657	485,955	0.0
Loblaw Cos. Ltd.	6.54%	02/17/2033	1,806	1,445,173	0.1
Metro, Inc./CN	4.66%	02/07/2033	2,136	1,541,336	0.2
Mondelez International Holdings Netherlands BV	0.75%	09/24/2024	USD 2,084	2,051,395	0.2
Saputo, Inc.	5.25%	11/29/2029	CAD 2,634	1,967,493	0.2
Sutter Health	5.16%	08/15/2033	USD 614	611,989	0.1
				<u>20,264,956</u>	<u>1.9</u>
ENERGIE					
BP Capital Markets PLC(b)	3.25%	03/22/2026	EUR 1,285	1,357,441	0.1
BP Capital Markets PLC(b)	3.63%	03/22/2029	555	575,241	0.1
Devon Energy Corp.	7.95%	04/15/2032	USD 1,341	1,527,042	0.2
Enbridge Pipelines, Inc.	2.82%	05/12/2031	CAD 702	452,905	0.0
Enbridge, Inc.	6.10%	11/09/2032	1,900	1,479,477	0.1
Eni SpA, Series NC9(b)	2.75%	02/11/2030	EUR 487	467,705	0.0
Eni SpA, Series NC9(b)	3.38%	07/13/2029	498	501,827	0.1
Hess Corp.	7.13%	03/15/2033	USD 1,733	1,937,300	0.2
Hunt Oil Co. of Peru LLC Sucursal Del Peru	8.55%	09/18/2033	917	986,062	0.1
ONEOK, Inc.	6.05%	09/01/2033	627	642,131	0.1
Ovintiv, Inc.	6.50%	02/01/2038	174	178,951	0.0
Raizen Fuels Finance SA	6.45%	03/05/2034	1,485	1,505,477	0.2
TotalEnergies SE(b)	2.00%	01/17/2027	EUR 2,150	2,181,792	0.2
Var Energi ASA	7.50%	01/15/2028	USD 1,255	1,320,084	0.1
Var Energi ASA, Series E	5.50%	05/04/2029	EUR 950	1,087,816	0.1
				<u>16,201,251</u>	<u>1.6</u>
SONSTIGE INDUSTRIEWERTE					
LKQ Dutch Bond BV	4.13%	03/13/2031	1,392	1,503,570	0.2
DIENSTLEISTUNGEN					
Booking Holdings, Inc.	3.50%	03/01/2029	372	400,732	0.0
Booking Holdings, Inc.	4.50%	11/15/2031	2,498	2,834,379	0.3
GTCR W Dutch Finance Sub BV	8.50%	01/15/2031	GBP 412	563,415	0.1
				<u>3,798,526</u>	<u>0.4</u>
TECHNOLOGIE					
Broadridge Financial Solutions, Inc.	2.60%	05/01/2031	USD 3,700	3,094,884	0.3
Dell International LLC/EMC Corp.	8.10%	07/15/2036	2,547	3,040,387	0.3
Entegris, Inc.	4.75%	04/15/2029	1,445	1,371,575	0.1
Fiserv, Inc.	5.63%	08/21/2033	1,555	1,562,823	0.2
Honeywell International, Inc.	3.75%	03/01/2036	EUR 1,609	1,708,763	0.2
Kyndryl Holdings, Inc.	2.05%	10/15/2026	USD 1,576	1,452,058	0.1
Oracle Corp.	3.90%	05/15/2035	1,052	910,559	0.1
				<u>13,141,049</u>	<u>1.3</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
ENA Master Trust	4.00%	05/19/2048	221	156,219	0.0
ERAC USA Finance LLC	4.90%	05/01/2033	1,260	1,219,095	0.1
Heathrow Funding Ltd., Series E	4.50%	07/11/2033	EUR 2,236	2,482,770	0.3
				<u>3,858,084</u>	<u>0.4</u>
				<u>113,581,818</u>	<u>11.2</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV(b)	4.38%	09/22/2025	EUR 1,400	\$ 1,486,081	0.2%
Banco Bilbao Vizcaya Argentaria SA	7.88%	11/15/2034	USD 1,600	1,758,815	0.2
Banco Santander SA	4.18%	03/24/2028	2,400	2,304,240	0.2
Banco Santander SA, Series E	5.75%	08/23/2033	EUR 1,500	1,697,440	0.2
Bank of America Corp., Series E	0.65%	10/26/2031	2,148	1,912,855	0.2
Bank of America Corp., Series E	0.69%	03/22/2031	571	518,904	0.1
Bank of America Corp., Series U(b) (c)	8.74%	06/17/2024	USD 688	688,213	0.1
Bank of Ireland Group PLC	5.60%	03/20/2030	665	657,973	0.1
Bank of Ireland Group PLC, Series E	4.63%	11/13/2029	EUR 2,030	2,259,998	0.2
Banque Federative du Credit Mutuel SA	3.88%	06/16/2032	1,400	1,498,028	0.2
Barclays PLC(b)	6.38%	12/15/2025	GBP 1,691	2,094,830	0.2
Barclays PLC, Series E	4.92%	08/08/2030	EUR 636	716,146	0.1
Barclays PLC, Series E	4.97%	05/31/2036	408	444,061	0.0
Barclays PLC, Series E	8.41%	11/14/2032	GBP 725	976,099	0.1
BNP Paribas SA	1.90%	09/30/2028	USD 2,471	2,199,792	0.2
BNP Paribas SA, Series E	1.38%	05/28/2029	EUR 900	870,014	0.1
BPCE SA	3.12%	10/19/2032	USD 2,397	1,963,514	0.2
BPCE SA	5.98%	01/18/2027	2,661	2,667,801	0.3
CaixaBank SA	6.04%	06/15/2035	1,406	1,408,018	0.1
Capital One Financial Corp.	0.80%	06/12/2024	EUR 455	493,324	0.0
Capital One Financial Corp.	6.38%	06/08/2034	USD 840	860,510	0.1
Citigroup, Inc.	3.75%	05/14/2032	EUR 2,692	2,879,711	0.3
Citigroup, Inc., Series AA(b)	7.63%	11/15/2028	USD 195	202,684	0.0
Citigroup, Inc., Series CC(b)	7.13%	08/15/2029	985	984,311	0.1
Citigroup, Inc., Series W(b)	4.00%	12/10/2025	488	466,835	0.0
Citigroup, Inc., Series Y(b)	4.15%	11/15/2026	1,111	1,032,692	0.1
Commonwealth Bank of Australia(d)	6.09%	03/14/2025	1,445	1,448,699	0.1
Cooperatieve Rabobank UA	1.98%	12/15/2027	1,143	1,043,542	0.1
Cooperatieve Rabobank UA, Series E	4.63%	05/23/2029	GBP 1,835	2,224,965	0.2
Danske Bank A/S, Series E	3.88%	01/09/2032	EUR 2,590	2,777,882	0.3
Deutsche Bank AG	3.25%	05/24/2028	300	319,173	0.0
Deutsche Bank AG, Series E	1.88%	02/23/2028	2,400	2,461,586	0.3
Goldman Sachs Group, Inc. (The), Series P(b) (d)	8.46%	07/01/2024	USD 767	767,223	0.1
HSBC Holdings PLC	4.76%	06/09/2028	1,522	1,489,358	0.2
HSBC Holdings PLC	6.36%	11/16/2032	EUR 1,845	2,125,039	0.2
ING Groep NV	4.50%	05/23/2029	2,200	2,438,089	0.2
Intesa Sanpaolo SpA	5.71%	01/15/2026	USD 1,846	1,826,524	0.2
Intesa Sanpaolo SpA	6.63%	06/20/2033	826	854,322	0.1
Intesa Sanpaolo SpA	7.20%	11/28/2033	403	432,773	0.0
JPMorgan Chase & Co.(d)	6.28%	02/24/2026	548	549,808	0.1
JPMorgan Chase & Co., Series E	1.09%	03/11/2027	EUR 583	603,935	0.1
JPMorgan Chase & Co., Series E	4.46%	11/13/2031	1,315	1,479,835	0.2
KBC Group NV(b)	4.25%	10/24/2025	1,400	1,473,703	0.1
Lloyds Banking Group PLC(b)	7.50%	09/27/2025	USD 608	605,079	0.1
Mitsubishi UFJ Financial Group, Inc.	1.54%	07/20/2027	2,869	2,643,709	0.3
Mizuho Financial Group, Inc.	1.23%	05/22/2027	2,737	2,519,416	0.3
Morgan Stanley	4.66%	03/02/2029	EUR 1,705	1,902,304	0.2
Morgan Stanley	4.81%	10/25/2028	1,600	1,791,370	0.2
Nationwide Building Society	6.18%	12/07/2027	GBP 627	810,794	0.1
Nationwide Building Society(d)	6.65%	02/16/2028	USD 2,123	2,134,875	0.2
NatWest Group PLC	3.03%	11/28/2035	349	292,376	0.0
NatWest Group PLC	5.78%	03/01/2035	768	768,369	0.1
NatWest Group PLC(b)	8.13%	11/10/2033	538	545,086	0.1
NatWest Group PLC, Series E	5.76%	02/28/2034	EUR 1,415	1,606,315	0.2
Nordea Bank Abp(b)	6.63%	03/26/2026	USD 1,203	1,188,100	0.1
Santander Holdings USA, Inc.	6.17%	01/09/2030	948	954,404	0.1
Santander UK Group Holdings PLC	6.83%	11/21/2026	2,414	2,448,446	0.2
Skandinaviska Enskilda Banken AB	5.13%	03/05/2027	681	678,772	0.1
Standard Chartered PLC	2.61%	01/12/2028	1,729	1,598,033	0.2
Standard Chartered PLC	4.20%	03/04/2032	EUR 664	724,693	0.1
Standard Chartered PLC(b) (d)	7.10%	01/30/2027	USD 1,400	1,325,545	0.1
Svenska Handelsbanken AB, Series E	4.63%	08/23/2032	GBP 1,405	1,716,480	0.2
Swedbank AB, Series G	3.63%	08/23/2032	EUR 846	899,384	0.1
UBS Group AG	4.13%	06/09/2033	806	878,667	0.1
UBS Group AG(d)	6.94%	05/12/2026	USD 2,635	2,655,508	0.3
UBS Group AG	7.75%	03/01/2029	EUR 460	563,299	0.1
UBS Group AG(b)	9.25%	11/13/2028	USD 366	391,107	0.0
UniCredit SpA	1.98%	06/03/2027	268	248,887	0.0
UniCredit SpA	3.13%	06/03/2032	1,982	1,671,653	0.2
Virgin Money UK PLC	4.00%	03/18/2028	EUR 237	256,656	0.0
Virgin Money UK PLC, Series G	3.13%	06/22/2025	GBP 800	1,016,851	0.1
Wells Fargo & Co.	5.50%	01/23/2035	USD 711	704,892	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Wells Fargo & Co., Series E	0.63%	03/25/2030	EUR 691	\$ 626,247	0.1%
Wells Fargo & Co., Series E	1.74%	05/04/2030	1,809	1,778,050	0.2
				<u>97,304,712</u>	<u>10.3</u>
MAKLER					
Charles Schwab Corp. (The)(d)	5.88%	05/13/2026	USD 2,052	2,050,667	0.2
Nomura Holdings, Inc.	1.85%	07/16/2025	900	861,246	0.1
				<u>2,911,913</u>	<u>0.3</u>
FINANZEN					
Air Lease Corp.	5.40%	06/01/2028	CAD 1,127	835,724	0.1
Aircastle Ltd.	5.25%	08/11/2025	USD 619	613,238	0.1
Aviation Capital Group LLC	1.95%	09/20/2026	310	284,462	0.0
Aviation Capital Group LLC	3.50%	11/01/2027	212	197,958	0.0
Aviation Capital Group LLC	4.13%	08/01/2025	6	5,872	0.0
Aviation Capital Group LLC	4.88%	10/01/2025	147	144,690	0.0
Aviation Capital Group LLC	5.50%	12/15/2024	841	837,748	0.1
Credicorp Capital Sociedad Titulizadora SA	10.10%	12/15/2043	PEN 3,830	1,045,192	0.1
				<u>3,964,884</u>	<u>0.4</u>
VERSICHERUNGEN					
Athene Global Funding(d)	6.21%	05/08/2026	USD 2,835	2,835,907	0.3
Credit Agricole Assurances SA	1.50%	10/06/2031	EUR 900	802,874	0.1
Credit Agricole Assurances SA	4.75%	09/27/2048	900	985,586	0.1
Elevance Health, Inc.	5.15%	06/15/2029	USD 667	665,905	0.1
Humana, Inc.	5.95%	03/15/2034	2,127	2,167,422	0.2
Zurich Finance Ireland Designated Activity Co., Series E	3.00%	04/19/2051	1,385	1,138,412	0.1
				<u>8,596,106</u>	<u>0.9</u>
SONSTIGE FINANZWERTE					
Digital Dutch Finco BV	1.50%	03/15/2030	EUR 1,655	1,558,072	0.2
REITs					
American Tower Corp.	0.88%	05/21/2029	3,095	2,894,254	0.3
Annington Funding PLC, Series E	3.18%	07/12/2029	GBP 945	1,065,786	0.1
Digital Dutch Finco BV	1.25%	02/01/2031	EUR 1,055	945,875	0.1
Essential Properties LP	2.95%	07/15/2031	USD 1,757	1,431,010	0.1
GLP Capital LP/GLP Financing II, Inc.	3.25%	01/15/2032	1,668	1,385,280	0.1
GLP Capital LP/GLP Financing II, Inc.	4.00%	01/15/2031	717	637,526	0.1
				<u>8,359,731</u>	<u>0.8</u>
				<u>122,695,418</u>	<u>12.9</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
AES Andes SA	6.30%	03/15/2029	1,020	1,012,987	0.1
AES Panama Generation Holdings SRL	4.38%	05/31/2030	487	417,938	0.0
Alexander Funding Trust II	7.47%	07/31/2028	803	843,255	0.1
AltaLink LP	4.69%	11/28/2032	CAD 2,666	1,964,387	0.2
DTE Energy Co.	5.85%	06/01/2034	USD 622	629,395	0.1
Electricite de France SA, Series MPLE	5.99%	05/23/2030	CAD 726	556,040	0.1
Engie Energia Chile SA	6.38%	04/17/2034	USD 970	981,984	0.1
Minejesa Capital BV	4.63%	08/10/2030	651	617,910	0.1
Niagara Mohawk Power Corp.	5.29%	01/17/2034	1,295	1,256,869	0.1
Vistra Operations Co. LLC	6.00%	04/15/2034	468	469,091	0.0
				<u>8,749,856</u>	<u>0.9</u>
ERDGAS					
Cadent Finance PLC, Series E	4.25%	07/05/2029	EUR 1,795	1,973,510	0.2
CU, Inc.	5.90%	11/20/2034	CAD 235	186,501	0.0
				<u>2,160,011</u>	<u>0.2</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Suez SACA, Series E	4.63%	11/03/2028	EUR 2,300	2,560,981	0.3
Thames Water Utilities Finance PLC, Series E	4.00%	04/18/2027	649	611,052	0.1
				<u>3,172,033</u>	<u>0.4</u>
				<u>14,081,900</u>	<u>1.5</u>
				<u>250,359,136</u>	<u>25.6</u>
HYPOTHEKEN MIT LAUFENDEN ZINSZAHLUNGEN					
FESTVERZINSLICHE STAATSPAPIERE MIT 30-JÄHRIGER LAUFZEIT					
Federal National Mortgage Association, Series 2012	3.50%	11/01/2042	USD 1,023	931,677	0.1
Federal National Mortgage Association, Series 2013	3.50%	04/01/2043	1,015	922,302	0.1
Government National Mortgage Association, Series 2022	5.00%	11/20/2052	6,915	6,712,830	0.7
Government National Mortgage Association, Series 2023	5.50%	05/20/2053	11,826	11,728,173	1.2
Government National Mortgage Association, Series 2024, TBA	3.00%	06/01/2054	15,406	13,306,970	1.4
Government National Mortgage Association, Series 2024, TBA	4.00%	06/01/2054	2,552	2,343,853	0.2
Government National Mortgage Association, Series 2024, TBA	4.50%	06/01/2054	16,855	15,923,471	1.6
Government National Mortgage Association, Series 2024, TBA	5.00%	06/01/2054	13,755	13,341,387	1.4

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Government National Mortgage Association, Series 2024, TBA	5.50%	06/01/2054	USD 17,642	\$ 17,496,473	1.8%
Uniform Mortgage-Backed Security, Series 2024, TBA	3.50%	06/01/2054	2,325	2,037,236	0.2
Uniform Mortgage-Backed Security, Series 2024, TBA	5.50%	06/01/2054	10,415	10,244,901	1.0
Uniform Mortgage-Backed Security, Series 2024, TBA	6.00%	06/01/2054	10,665	10,678,369	1.1
				<u>105,667,642</u>	<u>10.8</u>
GEDECKTE ANLEIHEN					
Bank of Montreal, Series E	0.13%	01/26/2027	EUR 2,365	2,350,137	0.2
Bank of Nova Scotia (The)	0.01%	01/14/2027	1,803	1,787,160	0.2
Bank of Nova Scotia (The)	0.45%	03/16/2026	1,335	1,371,703	0.1
BPCE SFH SA	3.13%	01/24/2028	1,700	1,832,951	0.2
BPCE SFH SA	3.25%	04/12/2028	800	866,633	0.1
BPCE SFH SA	3.38%	03/13/2029	400	435,984	0.0
BPCE SFH SA, Series E	0.01%	11/10/2027	1,600	1,552,793	0.2
Caisse Francaise de Financement Local	0.01%	02/22/2028	600	576,540	0.1
Caisse Francaise de Financement Local, Series E	0.75%	01/11/2027	600	608,313	0.1
Caisse Francaise de Financement Local, Series E	3.13%	11/16/2027	2,400	2,588,214	0.3
Cie de Financement Foncier SA	3.13%	05/18/2027	3,500	3,773,345	0.4
Commonwealth Bank of Australia, Series E	0.75%	02/28/2028	3,914	3,858,087	0.4
Credit Agricole Home Loan SFH SA, Series E	3.38%	09/04/2028	3,500	3,812,776	0.4
Credit Mutuel Home Loan SFH SA, Series E	3.13%	06/22/2027	2,600	2,806,612	0.3
Korea Housing Finance Corp.	3.71%	04/11/2027	2,554	2,781,122	0.3
National Australia Bank Ltd., Series E	0.88%	02/19/2027	2,495	2,522,642	0.3
National Australia Bank Ltd., Series G	0.63%	03/16/2027	1,350	1,354,655	0.1
Nationwide Building Society	3.63%	03/15/2028	860	941,287	0.1
Royal Bank of Canada, Series E	0.13%	04/26/2027	3,910	3,861,553	0.4
Santander UK PLC	1.13%	03/12/2027	895	911,419	0.1
Santander UK PLC, Series G	0.05%	01/12/2027	1,467	1,455,079	0.1
Societe Generale SFH SA	1.38%	05/05/2028	900	908,816	0.1
Toronto-Dominion Bank (The), Series 28	0.10%	07/19/2027	2,000	1,956,831	0.2
Toronto-Dominion Bank (The), Series G	0.86%	03/24/2027	1,835	1,853,082	0.2
UBS Switzerland AG	3.30%	03/05/2029	119	129,017	0.0
Westpac Banking Corp., Series E	0.01%	09/22/2028	357	335,246	0.0
Westpac Banking Corp., Series E	0.38%	04/02/2026	2,156	2,211,453	0.2
				<u>49,443,450</u>	<u>5.1</u>
INFLATIONSGBUNDENE WERTPAPIERE					
KANADA					
Canadian Government Real Return Bond	4.00%	12/01/2031	CAD 2,772	2,345,417	0.2
SCHWEDEN					
Sweden Inflation Linked Bond, Series 3104	3.50%	12/01/2028	SEK 5,700	962,796	0.1
Sweden Inflation Linked Bond, Series 3112	0.13%	06/01/2026	11,365	1,378,851	0.1
Sweden Inflation Linked Bond, Series 3113	0.13%	12/01/2027	20,950	2,480,925	0.3
				<u>4,822,572</u>	<u>0.5</u>
VEREINIGTE STAATEN					
U.S. Treasury Inflation Index	0.13%	04/15/2027	USD 20,680	19,394,346	2.0
U.S. Treasury Inflation Index	1.38%	07/15/2033	11,259	10,593,213	1.1
				<u>29,987,559</u>	<u>3.1</u>
				<u>37,155,548</u>	<u>3.8</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG – VARIABEL VERZINSLICH					
Connecticut Avenue Securities Trust					
Series 2021-R01, Class 1M2(d)	6.87%	10/25/2041	USD 140	140,613	0.0
Series 2021-R03, Class 1M1(d)	6.17%	12/25/2041	427	426,570	0.1
Series 2022-R01, Class 1M2(d)	7.22%	12/25/2041	1,528	1,544,379	0.2
Series 2022-R02, Class 2M2(d)	8.32%	01/25/2042	3,173	3,264,467	0.3
Series 2022-R07, Class 1M1(d)	8.27%	06/25/2042	1,406	1,454,792	0.2
Series 2022-R08, Class 1M1(d)	7.87%	07/25/2042	556	573,047	0.1
Series 2023-R04, Class 1M1(d)	7.62%	05/25/2043	2,339	2,400,217	0.3
Series 2023-R05, Class 1M1(d)	7.22%	06/25/2043	1,733	1,755,198	0.2
Series 2023-R06, Class 1M1(d)	7.02%	07/25/2043	3,201	3,222,661	0.3
Eagle RE Ltd., Series 2021-2, Class M1B(d)	7.37%	04/25/2034	343	343,329	0.0
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes					
Series 2021-DNA5, Class M2(d)	6.97%	01/25/2034	330	331,689	0.0
Series 2021-DNA6, Class M1(d)	6.12%	10/25/2041	38	38,446	0.0
Series 2021-HQA4, Class M1(d)	6.27%	12/25/2041	2,060	2,055,102	0.2
Series 2021-HQA4, Class M2(d)	7.67%	12/25/2041	2,692	2,719,681	0.3
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes 2023-HQA3, Series 2023-HQA3, Class A1(d)					
	7.17%	11/25/2043	2,067	2,092,151	0.2
Federal National Mortgage Association Connecticut Avenue Securities					
Series 2014-C04, Class 1M2(d)	10.34%	11/25/2024	287	291,740	0.0
Series 2015-C01, Class 1M2(d)	9.74%	02/25/2025	74	75,687	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Series 2015-C02, Class 1M2(d)	9.44%	05/25/2025	USD 143	\$ 147,061	0.0%
Series 2015-C03, Class 1M2(d)	10.44%	07/25/2025	254	263,605	0.0
Series 2015-C04, Class 1M2(d)	11.14%	04/25/2028	13	14,036	0.0
Series 2015-C04, Class 2M2(d)	10.99%	04/25/2028	439	450,511	0.1
Series 2016-C01, Class 2M2(d)	12.39%	08/25/2028	256	266,523	0.0
Series 2016-C02, Class 1M2(d)	11.44%	09/25/2028	185	191,936	0.0
Series 2021-R02, Class 2M2(d)	7.32%	11/25/2041	1,170	1,179,787	0.1
PMT Credit Risk Transfer Trust, Series 2019-2R, Class A(d)	9.19%	05/30/2025	594	594,542	0.1
				<u>25,837,770</u>	<u>2.7</u>
NICHT STAATLICH FESTVERZINSLICH					
Alternative Loan Trust					
Series 2006-J1, Class 1A11	5.50%	02/25/2036	132	88,582	0.0
Series 2007-15CB, Class A19	5.75%	07/25/2037	185	104,945	0.0
				<u>193,527</u>	<u>0.0</u>
NICHT STAATLICH VARIABEL VERZINSLICH					
Deutsche Alt-A Securities Mortgage Loan Trust,					
Series 2006-AR4, Class A2(d)	5.82%	12/25/2036	142	44,575	0.0
				<u>26,075,872</u>	<u>2.7</u>
GEMEINDEVERWALTUNG – REGIONALANLEIHEN					
AUSTRALIEN					
New South Wales Treasury Corp.	2.00%	03/08/2033	AUD 7,761	4,043,185	0.4
New South Wales Treasury Corp.	4.75%	02/20/2035	13,951	8,874,140	0.9
Treasury Corp. of Victoria	2.00%	11/20/2037	2,690	1,179,151	0.1
Treasury Corp. of Victoria	2.25%	11/20/2034	5,433	2,726,430	0.3
				<u>16,822,906</u>	<u>1.7</u>
JAPAN					
Japan Finance Organization for Municipalities, Series G	0.01%	02/02/2028	EUR 696	668,003	0.1
Japan Finance Organization for Municipalities, Series G	0.05%	02/12/2027	4,259	4,217,566	0.4
Japan Finance Organization for Municipalities, Series G	2.38%	09/08/2027	2,265	2,375,567	0.3
				<u>7,261,136</u>	<u>0.8</u>
				<u>24,084,042</u>	<u>2.5</u>
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO – VARIABEL VERZINSLICH					
AGL CLO 10 Ltd., Series 2021-10A, Class A(d)	6.72%	04/15/2034	USD 1,800	1,803,659	0.2
Allegro CLO XI Ltd., Series 2019-2A, Class BR(d)	7.23%	01/19/2033	1,969	1,969,661	0.2
Carbone CLO Ltd., Series 2017-1A, Class A1(d)	6.73%	01/20/2031	1,978	1,980,597	0.2
Carlyle Global Market Strategies CLO Ltd., Series 2014-1A, Class A1R2(d)	6.55%	04/17/2031	1,872	1,873,929	0.2
GREYWOLF CLO VI Ltd., Series 2018-1A, Class A1(d)	6.61%	04/26/2031	1,048	1,048,917	0.1
Neuberger Berman Loan Advisers CLO 42 Ltd., Series 2021-42A, Class A(d)	6.69%	07/16/2035	2,579	2,585,297	0.3
Neuberger Berman Loan Advisers CLO 43 Ltd., Series 2021-43A, Class A(d)	6.71%	07/17/2035	2,960	2,969,488	0.3
New Mountain CLO 3 Ltd., Series CLO-3A, Class A(d)	6.77%	10/20/2034	1,933	1,938,637	0.2
Rockford Tower CLO Ltd., Series 2021-1A, Class A1(d)	6.76%	07/20/2034	2,678	2,683,602	0.3
Silver Point CLO 3 Ltd., Series 2023-3A, Class A1(d)	7.25%	11/29/2036	3,522	3,553,153	0.4
TICP CLO IX Ltd., Series 2017-9A, Class A(d)	6.73%	01/20/2031	372	373,345	0.0
Voya CLO Ltd., Series 2018-3A, Class BR2(d)	7.13%	10/15/2031	780	781,441	0.1
				<u>23,561,726</u>	<u>2.5</u>
REGIERUNGEN – STAATLICHE BEHÖRDEN					
KANADA					
Canada Housing Trust No. 1	3.95%	06/15/2028	CAD 4,620	3,393,427	0.3
FRANKREICH					
Dexia SA, Series E	0.00%	01/21/2028	EUR 3,600	3,475,666	0.4
Societe Nationale SNCF SACA	3.13%	11/02/2027	1,300	1,398,149	0.1
				<u>4,873,815</u>	<u>0.5</u>
JAPAN					
Development Bank of Japan, Inc., Series G	3.13%	04/13/2028	1,375	1,479,049	0.2
NIEDERLANDE					
BNG Bank NV	3.50%	07/19/2027	AUD 7,534	4,845,070	0.5
				<u>14,591,361</u>	<u>1.5</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Braskem Idesa SAPI	6.99%	02/20/2032	USD 796	589,786	0.1
Braskem Netherlands Finance BV	4.50%	01/10/2028	2,385	2,119,669	0.2
JSW Steel Ltd.	3.95%	04/05/2027	596	554,280	0.1
Periama Holdings LLC/DE	5.95%	04/19/2026	448	441,910	0.0
Stillwater Mining Co.	4.00%	11/16/2026	1,089	990,881	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
UPL Corp., Ltd.	4.63%	06/16/2030	USD 1,175	\$ 955,055	0.1%
				5,651,581	0.6
KOMMUNIKATIONSMEDIEN					
Globo Comunicacao e Participacoes SA	4.88%	01/22/2030	1,172	1,036,751	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Falabella SA.	3.38%	01/15/2032	1,033	807,031	0.1
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
BRF GmbH	4.35%	09/29/2026	228	217,113	0.0
ENERGIE					
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	970	930,609	0.1
Ecopetrol SA	4.63%	11/02/2031	334	270,373	0.0
Ecopetrol SA	6.88%	04/29/2030	587	559,851	0.1
Ecopetrol SA	8.38%	01/19/2036	590	574,144	0.1
Ecopetrol SA	8.63%	01/19/2029	573	596,676	0.1
Greenko Dutch BV.	3.85%	03/29/2026	182	171,237	0.0
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	295	286,887	0.0
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	543	533,837	0.1
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	422	414,879	0.0
Leviathan Bond Ltd.	6.13%	06/30/2025	589	577,375	0.1
				4,915,868	0.6
				12,628,344	1.4
FINANZINSTITUTE					
SONSTIGE FINANZWERTE					
OEC Finance Ltd.(e)	4.38%	10/25/2029	367	20,388	0.0
OEC Finance Ltd.(e)	5.25%	12/27/2033	180	9,877	0.0
				30,265	0.0
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Adani Green Energy Ltd.	4.38%	09/08/2024	515	509,994	0.0
Diamond II Ltd.	7.95%	07/28/2026	267	269,476	0.0
				779,470	0.0
SONSTIGE VERSORGBETRIEBE					
Aegea Finance SARL.	6.75%	05/20/2029	542	522,679	0.0
				1,302,149	0.0
				13,960,758	1.4
REGIERUNGEN – STAATSANLEIHEN					
CHILE					
Chile Electricity Lux MPC SARL.	6.01%	01/20/2033	777	779,214	0.1
Chile Government International Bond.	4.13%	07/05/2034	EUR 825	906,991	0.1
				1,686,205	0.2
KOLUMBIEN					
Colombia Government International Bond	8.00%	11/14/2035	USD 697	710,591	0.1
DEUTSCHLAND					
Kreditanstalt fuer Wiederaufbau	4.10%	02/20/2026	AUD 7,170	4,737,738	0.5
INDONESIEN					
Indonesia Government International Bond	1.00%	07/28/2029	EUR 785	737,704	0.1
Indonesia Government International Bond	3.38%	07/30/2025	1,511	1,626,952	0.1
				2,364,656	0.2
PANAMA					
Panama Government International Bond.	6.88%	01/31/2036	USD 911	882,247	0.1
Panama Government International Bond.	7.50%	03/01/2031	520	538,525	0.0
				1,420,772	0.1
RUMÄNIEN					
Romanian Government International Bond.	6.63%	09/27/2029	EUR 1,855	2,179,264	0.2
				13,099,226	1.3
SUPRANATIONALE UNTERNEHMEN					
European Investment Bank	0.75%	07/15/2027	AUD 2,735	1,622,974	0.2
European Investment Bank	1.80%	01/19/2027	3,015	1,871,250	0.2
Inter-American Development Bank.	2.50%	04/14/2027	1,305	820,255	0.1
Inter-American Development Bank.	4.25%	06/11/2026	2,368	1,565,209	0.2
International Bank for Reconstruction & Development, Series E.	6.75%	07/13/2029	INR 190,000	2,228,819	0.2
International Finance Corp.	4.45%	05/14/2027	AUD 3,498	2,325,939	0.2
				10,434,446	1.1
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
INEOS Quattro Finance 2 PLC	8.50%	03/15/2029	EUR 653	749,418	0.1

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
KOMMUNIKATIONSMEDIEN					
DISH DBS Corp.	5.25%	12/01/2026	USD 1,539	\$ 1,225,332	0.1%
DISH DBS Corp.	5.75%	12/01/2028	1,066	744,140	0.1
				<u>1,969,472</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
ZF Finance GmbH, Series E	2.00%	05/06/2027	EUR 800	807,247	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Hilton Domestic Operating Co., Inc.	5.88%	04/01/2029	USD 593	587,835	0.1
Hilton Domestic Operating Co., Inc.	6.13%	04/01/2032	340	336,926	0.0
				<u>924,761</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Dollarama, Inc.	2.44%	07/09/2029	CAD 1,286	849,922	0.1
ENERGIE					
Sunoco LP	7.00%	05/01/2029	USD 620	633,409	0.1
Sunoco LP	7.25%	05/01/2032	756	774,505	0.1
				<u>1,407,914</u>	<u>0.2</u>
SONSTIGE INDUSTRIEWERTE					
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	602	752	0.0
DIENSTLEISTUNGEN					
Block, Inc.	6.50%	05/15/2032	1,005	1,014,394	0.1
TECHNOLOGIE					
Cedacri Mergeco SpA(d)	8.45%	05/15/2028	EUR 288	311,151	0.0
				<u>8,035,031</u>	<u>0.9</u>
FINANZINSTITUTE					
FINANZEN					
SLM Corp.	4.20%	10/29/2025	USD 905	881,465	0.1
REITs					
Vivion Investments SARL, Series E(e)	7.90%	08/31/2028	EUR 441	423,151	0.0
Vivion Investments SARL, Series E(e)	7.90%	02/28/2029	352	338,483	0.0
				<u>761,634</u>	<u>0.0</u>
				<u>1,643,099</u>	<u>0.1</u>
				<u>9,678,130</u>	<u>1.0</u>
GEMEINDEVERWALTUNG – KOMMUNALANLEIHEN					
KANADA					
Province of Ontario Canada.	2.90%	12/02/2046	CAD 8,786	4,999,668	0.5
Province of Ontario Canada, Series E	0.38%	04/08/2027	EUR 1,069	1,067,365	0.1
Province of Quebec Canada.	0.88%	05/04/2027	3,497	3,535,652	0.4
				<u>9,602,685</u>	<u>1.0</u>
SCHWELLENMÄRKTE – SCHATZPAPIERE					
BRASILIEN					
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2029	BRL 25,418	4,592,457	0.5
SÜDAFRIKA					
Republic of South Africa Government Bond, Series 2030	8.00%	01/31/2030	ZAR 0*	0	0.0
Republic of South Africa Government Bond, Series 2048	8.75%	02/28/2048	75,263	2,805,255	0.3
				<u>2,805,255</u>	<u>0.3</u>
				<u>7,397,712</u>	<u>0.8</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
CHILE					
Corp. Nacional del Cobre de Chile	5.13%	02/02/2033	USD 870	817,800	0.1
Corp. Nacional del Cobre de Chile	5.95%	01/08/2034	1,560	1,542,937	0.2
				<u>2,360,737</u>	<u>0.3</u>
MEXIKO					
Comision Federal de Electricidad	3.35%	02/09/2031	1,681	1,386,657	0.1
Comision Federal de Electricidad	3.88%	07/26/2033	720	581,850	0.1
Petroleos Mexicanos	6.50%	03/13/2027	535	504,719	0.0
Petroleos Mexicanos	6.70%	02/16/2032	1,259	1,057,434	0.1
				<u>3,530,660</u>	<u>0.3</u>
SÜDAFRIKA					
Transnet SOC Ltd.	8.25%	02/06/2028	1,005	994,066	0.1
				<u>6,885,463</u>	<u>0.7</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - Sustainable Global Thematic Credit Portfolio - Class Z2			63,000	5,927,335	0.6

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
GEMEINDEVERWALTUNG – US-KOMMUNALANLEIHEN					
VEREINIGTE STAATEN					
New Jersey Economic Development Authority, Series 1997-A	7.43%	02/15/2029	USD 1,068	\$ 1,130,396	0.1%
New Jersey Transportation Trust Fund Authority, Series 2010-C	5.75%	12/15/2028	720	721,750	0.1
State Board of Administration Finance Corp. Series 2020-A	2.15%	07/01/2030	1,275	1,073,566	0.1
Series 2024-A	5.53%	07/01/2034	858	862,985	0.1
				<u>3,788,697</u>	<u>0.4</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
JPMBB Commercial Mortgage Securities Trust, Series 2014-C22, Class AS	4.11%	09/15/2047	1,000	948,548	0.1
LSTAR Commercial Mortgage Trust, Series 2016-4, Class A2	2.58%	03/10/2049	45	44,749	0.0
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class D	3.81%	05/15/2046	300	252,548	0.0
WFRBS Commercial Mortgage Trust, Series 2013-C11, Class B . . .	3.71%	03/15/2045	523	492,953	0.1
				<u>1,738,798</u>	<u>0.2</u>
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
DOMINIKANISCHE REPUBLIK					
Dominican Republic International Bond	5.95%	01/25/2027	799	793,257	0.1
Dominican Republic International Bond	8.63%	04/20/2027	594	613,862	0.0
				<u>1,407,119</u>	<u>0.1</u>
LOKALREGIERUNGEN - KANADISCHE KOMMUNALANLEIHEN					
KANADA					
City of Calgary Canada	4.20%	06/01/2034	CAD 627	452,188	0.0
ABS-ANLEIHEN					
SONSTIGE FESTVERZINSLICHE ABS					
SBA Tower Trust, Series 2014-2A, Class C	3.87%	10/15/2049	152	151,047	0.0
				<u>996,446,930</u>	<u>102.1</u>
GELDMARKTINSTRUMENTE					
US-SCHATZWECHSEL					
U.S. Treasury Bill	0.00%	11/07/2024	USD 25,275	24,705,127	2.5
GELDMARKTINSTRUMENTE					
SCHATZWECHSEL					
Japan Treasury Discount Bill, Series 1221	0.00%	07/01/2024	JPY 1,038,100	6,600,799	0.7
				<u>31,305,926</u>	<u>3.2</u>
				<u>1,027,752,856</u>	<u>105.3</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
HYPOTHEKEN MIT LAUFENDEN ZINSZAHLUNGEN					
FESTVERZINSLICHE STAATSPAPIERE MIT 30-JÄHRIGER LAUFZEIT					
Government National Mortgage Association, Series 2024, TBA	2.50%	06/01/2054	USD 12,211	10,170,764	1.0
Government National Mortgage Association, Series 2024, TBA	6.00%	06/01/2054	7,365	7,413,722	0.8
Uniform Mortgage-Backed Security, Series 2024, TBA	2.00%	06/01/2054	10,835	8,352,187	0.8
Uniform Mortgage-Backed Security, Series 2024, TBA	6.50%	06/01/2054	1,758	1,786,988	0.2
				<u>27,723,661</u>	<u>2.8</u>
REGIERUNGEN – SCHATZPAPIERE					
VEREINIGTE STAATEN					
U.S. Treasury Bonds	2.38%	02/15/2042	4,171	2,989,799	0.3
SUPRANATIONALE UNTERNEHMEN					
Inter-American Development Bank, Series G	7.35%	10/06/2030	INR 209,000	2,508,388	0.2
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO – VARIABEL VERZINSLICH					
Ballyrock CLO 16 Ltd., Series 2021-16A, Class A1(d)	6.72%	07/20/2034	USD 1,978	1,983,929	0.2
Golub Capital Partners 48 LP, Series 2020-48A, Class A1(d).	6.89%	04/17/2033	460	461,596	0.0
				<u>2,445,525</u>	<u>0.2</u>
GEMEINDEVERWALTUNG – US-KOMMUNALANLEIHEN					
VEREINIGTE STAATEN					
California Earthquake Authority, Series 2022-A	5.60%	07/01/2027	865	863,925	0.1
Commonwealth Financing Authority, Series 2016-A	4.14%	06/01/2038	460	418,014	0.1
State of Hawaii, Series 2023-G	5.25%	10/01/2029	310	318,059	0.0
				<u>1,599,998</u>	<u>0.2</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE VARIABEL VERZINSLICHE CMBS					
Natixis Commercial Mortgage Securities Trust, Series 2022-JERI, Class A(d)	6.72%	01/15/2039	1,278	1,171,329	0.1

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %	
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT						
FINANZINSTITUTE						
VERSICHERUNGEN						
Nationwide Mutual Insurance Co.	9.38%	08/15/2039	USD 345	\$ 438,352	0.0%	
STAMMAKTIE						
FINANZWERTE						
VERSICHERUNGEN						
Mt. Logan Re, Ltd. (Preference Shares)(f)				363	121,373	0.0
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN						
FINANZINSTITUTE						
SONSTIGE FINANZWERTE						
OEC Finance Ltd.(e) (f)	7.13%	12/26/2046	USD 259	15,780	0.0	
INDUSTRIE						
SONSTIGE INDUSTRIEWERTE						
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	176	220	0.0	
				16,000	0.0	
				39,014,425	3.8	
Gesamtanlagen						
(Kosten \$1,102,418,616)				\$ 1,066,767,281	109.1%	
Termineinlagen						
ANZ, London(g)	3.01 %	–		491,532	0.1	
Barclays, London(g)	4.68 %	–		9,793,589	1.0	
HSBC, Paris(g)	2.87 %	–		2,519,958	0.3	
Scotiabank, Toronto(g)	3.79 %	–		604,833	0.1	
SEB, Stockholm(g)	4.16 %	–		1,399,334	0.1	
SMBC, London(g)	(0.11)%	–		484,375	0.0	
Termineinlagen insgesamt				15,293,621	1.6	
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(104,071,235)	(10.7)	
Nettovermögen				\$ 977,989,667	100.0%	

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Long					
Canadian 5 Yr Bond Futures	09/18/2024	250	\$ 20,226,971	\$ 20,209,839	\$ (17,132)
Euro-BOBL Futures	09/06/2024	23	2,877,444	2,879,690	2,246
Euro-Bund Futures	06/06/2024	296	42,769,209	41,540,748	(1,228,461)
Korea 10 Yr Bond Futures	06/18/2024	217	17,686,851	17,519,237	(167,614)
U.S. Long Bond (CBT) Futures	09/19/2024	8	923,000	928,500	5,500
U.S. T-Note 5 Yr (CBT) Futures	09/30/2024	319	33,759,172	33,749,203	(9,969)
U.S. Ultra Bond (CBT) Futures	09/19/2024	14	1,712,266	1,714,125	1,859
Short					
Australian 3 Yr Bond Futures	06/17/2024	114	8,113,663	7,998,887	114,777
Australian 10 Yr Bond Futures	06/17/2024	140	10,614,721	10,494,131	120,589
Canadian 10 Yr Bond Futures	09/18/2024	55	4,810,962	4,797,241	13,720
Euro Buxl 30 Yr Bond Futures	06/06/2024	29	4,266,221	3,977,988	288,233
Euro-OAT Futures	06/06/2024	111	15,465,424	15,023,754	441,670
Japan 10 Yr Bond (OSE) Futures	06/13/2024	14	12,945,649	12,729,215	216,434
Korea 3 Yr Bond Futures	06/18/2024	231	17,452,414	17,396,533	55,881
U.S. 10 Yr Ultra Futures	09/19/2024	131	14,735,719	14,676,094	59,625
					\$ (102,642)
				Wertsteigerung	\$ 1,320,534
				Wertminderung	\$ (1,423,176)

DEVISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung (-minderung)
Bank of America NA	USD	4,962	BRL 25,307	06/04/2024	\$ (142,603)
Bank of America NA	AUD	25,349	USD 16,923	06/07/2024	55,633
Bank of America NA	INR	417,204	USD 4,991	06/14/2024	(8,126)
Bank of America NA	USD	4,795	INR 400,711	06/14/2024	6,084
Bank of America NA	CZK	111,918	USD 4,740	07/11/2024	(179,998)
Bank of America NA	USD	4,918	CZK 112,801	07/11/2024	41,158

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Bank of America NA	USD	4,703	HUF	1,729,432	07/11/2024	\$ 106,112
Bank of America NA	COP	18,749,961	USD	4,792	07/19/2024	(23,822)
Bank of America NA	USD	2,458	COP	9,546,525	07/19/2024	(6,087)
Barclays Bank PLC	USD	1,111	JPY	173,973	06/06/2024	(3,958)
Barclays Bank PLC	USD	5,083	KRW	7,002,216	07/18/2024	(7,617)
Barclays Bank PLC	IDR	70,963,984	USD	4,350	07/19/2024	(8,844)
BNP Paribas SA	USD	4,646	HUF	1,726,090	07/11/2024	153,271
Brown Brothers Harriman & Co.+	AUD	61	USD	40	06/03/2024	(143)
Brown Brothers Harriman & Co.+	EUR	3	USD	3	06/03/2024	(2)
Brown Brothers Harriman & Co.+	GBP	11,641	USD	14,837	06/03/2024	2,903
Brown Brothers Harriman & Co.+	GBP	242	USD	308	06/03/2024	(839)
Brown Brothers Harriman & Co.+	USD	39	AUD	60	06/03/2024	698
Brown Brothers Harriman & Co.+	USD	1	AUD	1	06/03/2024	(1)
Brown Brothers Harriman & Co.+	USD	3	EUR	3	06/03/2024	38
Brown Brothers Harriman & Co.+	USD	0**	EUR	0**	06/03/2024	(0)**
Brown Brothers Harriman & Co.+	USD	14,872	GBP	11,884	06/03/2024	270,736
Brown Brothers Harriman & Co.+	USD	5,017	EUR	4,624	06/06/2024	467
Brown Brothers Harriman & Co.+	USD	1,729	GBP	1,352	06/06/2024	(5,658)
Brown Brothers Harriman & Co.+	GBP	66	USD	84	06/17/2024	(139)
Brown Brothers Harriman & Co.+	USD	1	AUD	1	06/17/2024	2
Brown Brothers Harriman & Co.+	USD	39	AUD	59	06/17/2024	(41)
Brown Brothers Harriman & Co.+	USD	0**	EUR	0**	06/17/2024	0***
Brown Brothers Harriman & Co.+	USD	3	EUR	3	06/17/2024	(5)
Brown Brothers Harriman & Co.+	USD	14,925	GBP	11,790	06/17/2024	98,624
Brown Brothers Harriman & Co.+	CAD	1,121	USD	818	06/24/2024	(4,331)
Brown Brothers Harriman & Co.+	EUR	40	USD	44	06/24/2024	(87)
Brown Brothers Harriman & Co.+	GBP	68	USD	86	06/24/2024	(143)
Brown Brothers Harriman & Co.+	SGD	16	USD	12	06/24/2024	8
Brown Brothers Harriman & Co.+	SGD	2	USD	2	06/24/2024	(1)
Brown Brothers Harriman & Co.+	USD	6,775	AUD	10,194	06/24/2024	11,284
Brown Brothers Harriman & Co.+	USD	53,345	CAD	72,891	06/24/2024	156,548
Brown Brothers Harriman & Co.+	USD	11,497	EUR	10,598	06/24/2024	12,340
Brown Brothers Harriman & Co.+	USD	15,127	GBP	11,876	06/24/2024	7,477
Brown Brothers Harriman & Co.+	USD	1	SGD	2	06/24/2024	0***
Brown Brothers Harriman & Co.+	USD	2,183	SGD	2,943	06/24/2024	(3,165)
Brown Brothers Harriman & Co.+	GBP	66	USD	84	06/28/2024	(140)
Brown Brothers Harriman & Co.+	USD	40	AUD	60	06/28/2024	139
Brown Brothers Harriman & Co.+	USD	3	EUR	3	06/28/2024	1
Brown Brothers Harriman & Co.+	USD	91	GBP	71	06/28/2024	69
Brown Brothers Harriman & Co.+	USD	14,837	GBP	11,639	06/28/2024	(3,649)
Citibank NA	CNH	17,384	USD	2,395	06/06/2024	1,922
Citibank NA	INR	399,104	USD	4,792	06/14/2024	9,712
Citibank NA	USD	4,908	INR	407,653	06/14/2024	(23,474)
Citibank NA	CZK	111,974	USD	4,835	07/11/2024	(88,315)
Citibank NA	HUF	2,056,507	USD	5,548	07/11/2024	(170,392)
Citibank NA	USD	4,888	KRW	6,600,713	07/18/2024	(103,051)
Citibank NA	IDR	129,455,982	USD	7,994	07/19/2024	42,781
Citibank NA	USD	4,726	COP	18,566,754	07/19/2024	42,238
Citibank NA	USD	4,811	COP	18,719,165	07/19/2024	(3,265)
Citibank NA	USD	7,217	IDR	116,114,320	07/19/2024	(85,005)
Citibank NA	USD	4,602	PEN	17,163	07/19/2024	5,132
Goldman Sachs Bank USA	CHF	2,327	PLN	10,014	06/07/2024	(37,549)
Goldman Sachs Bank USA	USD	4,793	INR	397,292	06/14/2024	(32,110)
HSBC Bank USA	BRL	25,307	USD	4,920	06/04/2024	100,158
HSBC Bank USA	JPY	9,712,506	USD	62,175	06/06/2024	397,769
HSBC Bank USA	MXN	81,734	USD	4,924	06/07/2024	108,618
HSBC Bank USA	INR	399,919	USD	4,797	06/14/2024	4,836
HSBC Bank USA	USD	4,905	BRL	25,307	07/02/2024	(100,491)
HSBC Bank USA	HUF	1,795,261	USD	4,983	07/11/2024	(8,495)
HSBC Bank USA	IDR	77,284,543	USD	4,790	07/19/2024	43,518
JPMorgan Chase Bank NA	USD	4,939	MXN	81,997	06/07/2024	(108,047)
Morgan Stanley Capital Services LLC	USD	1,115	GBP	876	06/06/2024	1,694
Morgan Stanley Capital Services LLC	CAD	3,289	MXN	40,478	06/07/2024	(28,581)
Morgan Stanley Capital Services LLC	SEK	49,927	USD	4,654	06/07/2024	(90,619)
Morgan Stanley Capital Services LLC	SGD	6,423	USD	4,772	06/07/2024	17,849
Morgan Stanley Capital Services LLC	AUD	30,000	USD	19,249	06/27/2024	(725,720)
Morgan Stanley Capital Services LLC	KRW	11,719,817	USD	8,572	07/18/2024	76,793
Morgan Stanley Capital Services LLC	COP	42,815,611	USD	10,856	07/19/2024	(140,264)
Morgan Stanley Capital Services LLC	PEN	35,140	USD	9,480	07/19/2024	47,391
NatWest Markets PLC	EUR	67,001	USD	72,643	06/06/2024	(61,977)
NatWest Markets PLC	GBP	58,438	USD	74,400	06/06/2024	(65,448)
NatWest Markets PLC	CAD	70,496	USD	51,609	06/07/2024	(117,540)
NatWest Markets PLC	PLN	57,748	USD	14,729	06/07/2024	70,636
NatWest Markets PLC	EUR	175,000	USD	186,660	07/10/2024	(3,537,851)

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Standard Chartered Bank	CNH	85,586	USD	11,827	06/06/2024	\$ 44,056
Standard Chartered Bank	IDR	40,679,835	USD	2,524	07/19/2024	25,409
Standard Chartered Bank	USD	4,763	IDR	77,106,015	07/19/2024	(27,082)
Standard Chartered Bank	USD	1,633	PEN	6,090	07/19/2024	1,939
UBS AG	ZAR	55,798	USD	3,064	06/06/2024	94,587
						<u>\$ (3,894,045)</u>
					Wertsteigerung	\$ 2,060,630
					Wertminderung	\$ (5,954,675)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen 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)	ITRAXX-AUSTRALIAS41V1-5Y	06/20/2029	USD 15,810	\$ (240,054)	\$ 8,370
Verkaufskontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAIGS42V1-5Y	06/20/2029	USD 15,810	354,594	18,223
Insgesamt				<u>\$ 114,540</u>	<u>\$ 26,593</u>

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./(CME Group)	HUF 615,931	04/23/2029	6 Month BUBOR	6.980%	\$ 30,640
Citigroup Global Markets, Inc./(CME Group)	HUF 615,931	04/24/2029	6 Month BUBOR	6.910%	25,868
Citigroup Global Markets, Inc./(CME Group)	HUF 1,231,861	04/25/2029	6 Month BUBOR	6.795%	35,882
Citigroup Global Markets, Inc./(CME Group)	HUF 923,895	04/26/2029	6 Month BUBOR	6.850%	33,757
Citigroup Global Markets, Inc./(CME Group)	HUF 307,965	04/29/2029	6 Month BUBOR	6.900%	13,087
Insgesamt					<u>\$ 139,234</u>

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Markt- wert	Vorab- gebühren bezahlt/ (erhalten)	Unrealisierte Wertsteigerung (-minderung)
Verkaufskontrakte						
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 689	\$ (89,408)	\$ (71,355)	\$ (18,053)
Swaps insgesamt						<u>\$ 147,774</u>

* Kapitalbetrag geringer als 500.

** Die Anzahl der Kontrakte beträgt weniger als 500.

*** Betrag weniger als 0.50.

- Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für offene OTC-Derivate zu dienen.
- Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- Zinsvariabler Kupon, angegebener Zinssatz vom 31. Mai 2024.
- Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2024.
- 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.
- Tagesgeld.

Währungskürzel:

AUD	– Australian Dollar
BRL	– Brazilian Real
CAD	– Canadian Dollar
CHF	– Swiss Franc
CNH	– Chinese Yuan Renminbi (Offshore)
CNY	– Chinese Yuan Renminbi
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
PEN	– Peruvian Sol
PLN	– Polish Zloty
SEK	– Swedish Krona
SGD	– Singapore Dollar
USD	– United States Dollar
ZAR	– South African Rand

Glossar:

ABS	– Asset-Backed Securities
BOBL	– Bundesobligation
BUBOR	– Budapest Interbank Offered Rate
CBT	– Chicago Board of Trade
CDX-CMBX.NA.	– North American Commercial Mortgage-Backed Index
CLO	– Collateralized Loan Obligations
CMBS	– Commercial Mortgage-Backed Securities
CME	– Chicago Mercantile Exchange
EURIBOR	– Euro Interbank Offered Rate
INTRCONX	– Intercontinental Exchange
OAT	– Obligations Assimilables du Trésor
OSE	– Osaka Securities Exchange
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			
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Advanced Micro Devices, Inc.....	14,897	\$ 2,486,309	0.5%
Applied Materials, Inc.	16,938	3,643,025	0.7
Broadcom, Inc.....	3,767	5,004,648	1.0
NVIDIA Corp.	19,510	21,389,398	4.1
NXP Semiconductors NV	21,523	5,856,408	1.1
		<u>38,379,788</u>	<u>7.4</u>
SOFTWARE			
Adobe, Inc.....	3,684	1,638,496	0.3
Microsoft Corp.	59,921	24,875,005	4.8
Oracle Corp.....	22,086	2,588,258	0.5
Salesforce, Inc.....	8,912	2,089,329	0.4
		<u>31,191,088</u>	<u>6.0</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	113,797	21,877,473	4.2
		<u>91,448,349</u>	<u>17.6</u>
FINANZWERTE			
BANKEN			
Bank of America Corp.	129,740	5,188,303	1.0
Fifth Third Bancorp.	69,235	2,590,774	0.5
JPMorgan Chase & Co.	27,927	5,658,848	1.1
Wells Fargo & Co.	128,764	7,715,539	1.5
		<u>21,153,464</u>	<u>4.1</u>
KAPITALMÄRKTE			
Goldman Sachs Group, Inc. (The)	10,423	4,758,308	0.9
Jefferies Financial Group, Inc.....	82,163	3,822,223	0.7
		<u>8,580,531</u>	<u>1.6</u>
FINANZWESEN – VERBRAUCHER			
American Express Co.	6,858	1,645,920	0.3
Capital One Financial Corp.	24,386	3,356,245	0.7
		<u>5,002,165</u>	<u>1.0</u>
FINANZDIENSTLEISTUNGEN			
Apollo Global Management, Inc.....	13,609	1,580,821	0.3
Berkshire Hathaway, Inc. - Class B	39,959	16,559,010	3.2
Visa, Inc. - Class A.	22,071	6,013,465	1.2
		<u>24,153,296</u>	<u>4.7</u>
VERSICHERUNGEN			
Allstate Corp. (The)	12,902	2,161,343	0.4
American International Group, Inc.....	21,914	1,727,261	0.3
Progressive Corp. (The).....	16,867	3,561,973	0.7
		<u>7,450,577</u>	<u>1.4</u>
		<u>66,340,033</u>	<u>12.8</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
AT&T, Inc.	117,316	2,137,498	0.4
UNTERHALTUNG			
Cinemark Holdings, Inc.	124,732	2,154,122	0.4
Electronic Arts, Inc.....	25,930	3,445,578	0.7
Netflix, Inc.	7,657	4,912,884	0.9
Walt Disney Co. (The)	39,075	4,060,283	0.8
		<u>14,572,867</u>	<u>2.8</u>
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN			
Alphabet, Inc. - Class A.	93,752	16,172,220	3.1
Meta Platforms, Inc. - Class A	24,354	11,369,178	2.2
Pinterest, Inc. - Class A	26,703	1,107,907	0.2
		<u>28,649,305</u>	<u>5.5</u>
MEDIEN			
Liberty Media Corp.-Liberty SiriusXM - Class A	60,854	1,383,211	0.3
DRAHTLOSE TELEKOMMUNIKATIONSDIENSTE			
T-Mobile US, Inc.	25,399	4,443,809	0.9
		<u>51,186,690</u>	<u>9.9</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.....	26,944	4,344,451	0.8
Amgen, Inc.	6,338	1,938,477	0.4
		<u>6,282,928</u>	<u>1.2</u>

	Anteile	Wert (USD)	Nettover- mögen %
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Abbott Laboratories	26,429	\$ 2,700,780	0.5%
Stryker Corp.	11,888	4,054,878	0.8
		<u>6,755,658</u>	<u>1.3</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Cigna Group (The)	14,074	4,850,182	0.9
HCA Healthcare, Inc.	15,507	5,268,503	1.0
UnitedHealth Group, Inc.	15,784	7,818,920	1.5
		<u>17,937,605</u>	<u>3.4</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Thermo Fisher Scientific, Inc.	9,008	5,116,364	1.0
PHARMAZEUTIKA			
Eli Lilly & Co.	6,435	5,278,888	1.0
Johnson & Johnson	31,734	4,654,426	0.9
Merck & Co., Inc.	38,341	4,813,329	0.9
		<u>14,746,643</u>	<u>2.8</u>
		<u>50,839,198</u>	<u>9.7</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Boeing Co. (The)	7,633	1,355,697	0.3
Howmet Aerospace, Inc.	10,810	915,067	0.2
RTX Corp.	39,661	4,275,852	0.8
		<u>6,546,616</u>	<u>1.3</u>
BAUPRODUKTE			
Carrier Global Corp.	66,709	4,215,342	0.8
Trane Technologies PLC	2,445	800,640	0.2
		<u>5,015,982</u>	<u>1.0</u>
ELEKTRISCHE AUSRÜSTUNG			
GE Vernova, Inc.	9,925	1,745,807	0.3
TRANSPORT AUF DEM LANDWEG			
CSX Corp.	118,764	4,008,285	0.8
Norfolk Southern Corp.	16,295	3,663,116	0.7
Uber Technologies, Inc.	18,918	1,221,346	0.2
Union Pacific Corp.	15,636	3,640,374	0.7
		<u>12,533,121</u>	<u>2.4</u>
INDUSTRIEKONZERNE			
3M Co.	35,711	3,576,100	0.7
Honeywell International, Inc.	31,882	6,446,222	1.2
		<u>10,022,322</u>	<u>1.9</u>
MASCHINEN			
Parker-Hannifin Corp.	8,753	4,652,395	0.9
		<u>40,516,243</u>	<u>7.8</u>
NICHT-BASISKONSUMGÜTER			
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	70,721	12,478,013	2.4
HOTELS, RESTAURANTS UND FREIZEIT			
Booking Holdings, Inc.	1,013	3,825,443	0.7
DoorDash, Inc. - Class A	6,884	757,997	0.2
		<u>4,583,440</u>	<u>0.9</u>
HAUSHALTSGEBRAUCHSGÜTER			
Lennar Corp. - Class A.	3,716	595,861	0.1
FREIZEITPRODUKTE			
Mattel, Inc.	49,530	881,139	0.2
SPEZIALISIERTER EINZELHANDEL			
Home Depot, Inc. (The)	14,186	4,750,466	0.9
		<u>23,288,919</u>	<u>4.5</u>
ENERGIE			
ENERGIE-AUSRÜSTUNG UND -DIENSTE			
Schlumberger NV	28,241	1,295,979	0.3
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Chevron Corp.	12,017	1,950,359	0.4
EOG Resources, Inc.	55,917	6,964,462	1.3
Exxon Mobil Corp.	70,636	8,282,777	1.6
Occidental Petroleum Corp.	65,568	4,098,000	0.8
		<u>21,295,598</u>	<u>4.1</u>
		<u>22,591,577</u>	<u>4.4</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
VERBRAUCHSGÜTER					
GETRÄNKE					
PepsiCo, Inc.			33,586	\$ 5,807,019	1.1%
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN					
Costco Wholesale Corp.			4,133	3,347,275	0.6
Target Corp.			14,580	2,276,813	0.4
Walmart, Inc.			51,572	3,391,375	0.7
				<u>9,015,463</u>	<u>1.7</u>
HAUSHALTSPRODUKTE					
Procter & Gamble Co. (The)			38,076	6,265,025	1.2
				<u>21,087,507</u>	<u>4.0</u>
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
Constellation Energy Corp.			6,691	1,453,620	0.3
NextEra Energy, Inc.			47,116	3,770,222	0.7
PPL Corp.			197,587	5,795,227	1.1
				<u>11,019,069</u>	<u>2.1</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Sherwin-Williams Co. (The)			9,105	2,766,099	0.5
				<u>381,083,684</u>	<u>73.3</u>
GELDMARKTINSTRUMENTE					
US-SCHATZWECHSEL					
U.S. Treasury Bill	0.00%	06/25/2024	USD 20,000	19,935,772	3.9
U.S. Treasury Bill	0.00%	06/27/2024	20,000	19,930,000	3.8
U.S. Treasury Bill(a)	0.00%	07/02/2024	20,000	19,915,014	3.8
U.S. Treasury Bill	0.00%	07/23/2024	20,000	19,853,472	3.8
U.S. Treasury Bill	0.00%	08/08/2024	20,000	19,807,500	3.8
				<u>99,441,758</u>	<u>19.1</u>
				<u>480,525,442</u>	<u>92.4</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIEN					
INFORMATIONSTECHNOLOGIE					
IT-DIENSTLEISTUNGEN					
Stripe, Inc.(b)			15,855	413,181	0.1
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE					
Epic Games, Inc.(b)			3,249	2,033,273	0.4
				<u>2,446,454</u>	<u>0.5</u>
VORZUGSAKTIEN					
VERBRAUCHSGÜTER					
LEBENSMITTELPRODUKTE					
Dream Holdings, Inc., Series 2(b)	0.00%		92,100	0	0.0
Dream Holdings, Inc., Series D(b)	0.00%		326,648	0	0.0
				<u>0</u>	<u>0.0</u>
OPTIONSSCHEINE					
FINANZWERTE					
KAPITALMÄRKTE					
Pershing Square Tontine Holdings Ltd., expiring 07/24/2027(b) . . .			6,105	0	0.0
FINANZDIENSTLEISTUNGEN					
Pershing Square SPARC Holdings Ltd., expiring 12/31/2049(b) . . .			3,052	0	0.0
				<u>0</u>	<u>0.0</u>
				<u>2,446,454</u>	<u>0.5</u>
Gesamtanlagen					
(Kosten \$445,723,976)				\$ 482,971,896	92.9%
Termineinlagen					
BNP Paribas, Paris(c)	0.55 %	–		81,599	0.0
BNP Paribas, Paris(c)	2.53 %	–		284,580	0.1
Citibank, New York(c)	4.68 %	–		49,234,637	9.4
DNB, Oslo(c)	2.87 %	–		362,700	0.1
SEB, Stockholm(c)	4.16 %	–		285,478	0.1
SMBC, London(c)	(0.11)%	–		25,571	0.0
Termineinlagen insgesamt				<u>50,274,565</u>	<u>9.7</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(13,234,216)</u>	<u>(2.6)</u>
Nettovermögen				<u>\$ 520,012,245</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Short					
Euro Fx Curr Future	06/17/2024	13	\$ 1,784,250	\$ 1,763,125	\$ 21,125
U.S. T-Note 10 Yr (CBT) Futures	09/19/2024	31	3,379,242	3,372,703	6,539
					<u>\$ 27,664</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+	CHF 12	USD 13	06/24/2024	\$ (150)
Brown Brothers Harriman & Co.+	EUR 139	USD 152	06/24/2024	109
Brown Brothers Harriman & Co.+	EUR 1,065	USD 1,152	06/24/2024	(4,549)
Brown Brothers Harriman & Co.+	GBP 0*	USD 0*	06/24/2024	0**
Brown Brothers Harriman & Co.+	JPY 135,677	USD 871	06/24/2024	5,600
Brown Brothers Harriman & Co.+	USD 2,617	CHF 2,385	06/24/2024	31,552
Brown Brothers Harriman & Co.+	USD 149,487	EUR 137,797	06/24/2024	162,232
Brown Brothers Harriman & Co.+	USD 76	EUR 70	06/24/2024	(20)
Brown Brothers Harriman & Co.+	USD 8,260	GBP 6,485	06/24/2024	4,117
Brown Brothers Harriman & Co.+	USD 59,685	JPY 9,305,944	06/24/2024	(326,231)
Brown Brothers Harriman & Co.+	USD 74	PLN 291	06/24/2024	(69)
Brown Brothers Harriman & Co.+	USD 1,402	SGD 1,889	06/24/2024	(2,032)
				<u>\$ (129,441)</u>
			Wertsteigerung	\$ 203,610
			Wertminderung	\$ (333,051)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

TOTAL-RETURN-SWAPS

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhalterener Zinssatz	Nomineller Betrag (000)	Fälligkeitsdatum	Unrealisierte Wertsteigerung (-minderung)
Gesamtrendite auf Referenz-Obligation zahlen					
Morgan Stanley Capital Services LLC					
Acadia Realty Trust	13,781	FedFundEffective minus 0.24%	USD 197	10/20/2025	\$ (32,018)
Acadia Realty Trust	5,418	FedFundEffective minus 0.23%	USD 81	10/20/2025	(12,277)
Acadia Realty Trust	130	FedFundEffective minus 0.25%	USD 2	10/20/2025	(451)
Acadia Realty Trust	39	FedFundEffective plus 0.38%	USD 1	10/20/2025	12
Agree Realty Corp.	2,738	FedFundEffective minus 0.24%	USD 191	10/20/2025	24,811
Agree Realty Corp.	1,088	FedFundEffective minus 0.23%	USD 71	10/20/2025	5,291
Agree Realty Corp.	26	FedFundEffective minus 0.25%	USD 2	10/20/2025	116
Agree Realty Corp.	8	FedFundEffective plus 0.38%	USD 0***	10/20/2025	(10)
Amphenol Corp.	1,871	FedFundEffective minus 0.24%	USD 148	10/20/2025	(104,456)
Amphenol Corp.	491	FedFundEffective minus 0.23%	USD 49	10/20/2025	(16,348)
Amphenol Corp.	27	FedFundEffective minus 0.25%	USD 2	10/20/2025	(1,376)
Amphenol Corp.	8	FedFundEffective plus 0.38%	USD 1	10/20/2025	(258)
Ares Capital Corp.	20,192	FedFundEffective minus 1.11%	USD 388	10/20/2025	(47,456)
Ares Capital Corp.	539	FedFundEffective minus 0.23%	USD 11	10/20/2025	(686)
Ares Capital Corp.	373	FedFundEffective minus 0.56%	USD 8	10/20/2025	(76)
Ares Capital Corp.	204	FedFundEffective minus 1.06%	USD 4	10/20/2025	(423)
Ares Capital Corp.	135	FedFundEffective minus 1.91%	USD 3	10/20/2025	(206)
Ares Capital Corp.	119	FedFundEffective minus 1.56%	USD 2	10/20/2025	(216)
Ares Capital Corp.	78	FedFundEffective minus 0.81%	USD 2	10/20/2025	(72)
Ares Capital Corp.	44	FedFundEffective plus 0.38%	USD 1	10/20/2025	(43)
Blackstone Mortgage Trust, Inc.	16,384	FedFundEffective plus 0.38%	USD 347	10/20/2025	61,334
Blackstone Mortgage Trust, Inc.	1,130	FedFundEffective minus 2.76%	USD 23	10/20/2025	3,802
Blackstone Mortgage Trust, Inc.	460	FedFundEffective minus 2.86%	USD 10	10/20/2025	1,897
Blackstone Mortgage Trust, Inc.	323	FedFundEffective minus 0.66%	USD 6	10/20/2025	73
Blackstone Mortgage Trust, Inc.	174	FedFundEffective minus 2.11%	USD 4	10/20/2025	688
Blackstone Mortgage Trust, Inc.	117	FedFundEffective minus 3.16%	USD 2	10/20/2025	389
Blackstone Mortgage Trust, Inc.	103	FedFundEffective minus 2.61%	USD 2	10/20/2025	312
Blackstone Mortgage Trust, Inc.	70	FedFundEffective minus 0.81%	USD 1	10/20/2025	15
Blackstone Mortgage Trust, Inc.	7	FedFundEffective minus 0.96%	USD 0***	10/20/2025	12
Blackstone Mortgage Trust, Inc.	3	FedFundEffective minus 1.01%	USD 0***	10/20/2025	7
Blackstone Mortgage Trust, Inc.	1	FedFundEffective minus 2.56%	USD 0***	10/20/2025	5
Blackstone Mortgage Trust, Inc.	1	FedFundEffective minus 2.16%	USD 0***	10/20/2025	3
Chatham Lodging Trust	18,266	FedFundEffective minus 0.24%	USD 220	10/20/2025	66,288
Chatham Lodging Trust	7,181	FedFundEffective minus 0.23%	USD 73	10/20/2025	12,479

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung (-minderung)
Chatham Lodging Trust	173	FedFundEffective minus 0.25%	USD 1	10/20/2025	\$ 115
Chatham Lodging Trust	53	FedFundEffective plus 0.38%	USD 0***	10/20/2025	126
Roper Technologies, Inc.	739	FedFundEffective minus 0.23%	USD 389	10/20/2025	(5,068)
Snap-On, Inc.	802	FedFundEffective minus 0.24%	USD 198	10/20/2025	(30,265)
Snap-On, Inc.	315	FedFundEffective minus 0.23%	USD 81	10/20/2025	(5,003)
Snap-On, Inc.	7	FedFundEffective minus 0.25%	USD 2	10/20/2025	7
Snap-On, Inc.	2	FedFundEffective plus 0.38%	USD 1	10/20/2025	33
Watsco, Inc.	686	FedFundEffective minus 0.24%	USD 209	10/20/2025	(119,643)
Watsco, Inc.	271	FedFundEffective minus 0.23%	USD 95	10/20/2025	(33,541)
Watsco, Inc.	7	FedFundEffective minus 0.25%	USD 2	10/20/2025	(770)
Watsco, Inc.	2	FedFundEffective plus 0.38%	USD 1	10/20/2025	(182)
Western Union Co. (The)	7,388	FedFundEffective minus 0.24%	USD 89	10/20/2025	5,629
Western Union Co. (The)	5,671	FedFundEffective minus 0.23%	USD 62	10/20/2025	(10,433)
Western Union Co. (The)	88	FedFundEffective minus 0.25%	USD 1	10/20/2025	(119)
Western Union Co. (The)	27	FedFundEffective plus 0.38%	USD 0***	10/20/2025	(10)
Insgesamt					\$ (237,962)
				Wertsteigerung	\$ 183,444
				Wertminderung	\$ (421,406)

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

*** 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) 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:

CBT – Chicago Board of Trade
 FedFundEffective – Federal Funds Effective Rate

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	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	7.00%	05/01/2034	CLP 275,000 \$	319,993	0.6%
China Government Bond, Series INBK	2.37%	01/20/2027	CNY 4,740	661,683	1.2
China Government Bond, Series INBK	2.75%	02/17/2032	1,730	246,414	0.5
China Government Bond, Series INBK	2.80%	03/24/2029	580	82,575	0.2
China Government Bond, Series INBK	2.89%	11/18/2031	1,090	156,811	0.3
China Government Bond, Series INBK	3.01%	05/13/2028	9,230	1,322,296	2.4
China Government Bond, Series INBK	3.02%	10/22/2025	270	37,940	0.1
China Government Bond, Series INBK	3.28%	12/03/2027	3,800	549,688	1.0
China Government Bond, Series INBK	3.53%	10/18/2051	990	160,527	0.3
China Government Bond, Series INBK	3.72%	04/12/2051	1,160	193,435	0.4
Colombian TES, Series B	7.00%	03/26/2031	COP 2,841,300	609,865	1.1
Colombian TES, Series B	7.00%	06/30/2032	831,900	172,689	0.3
Colombian TES, Series B	7.25%	10/26/2050	11,560,400	1,921,110	3.6
Colombian TES, Series B	9.25%	05/28/2042	4,431,000	936,841	1.7
Colombian TES, Series B	13.25%	02/09/2033	2,990,400	870,962	1.6
Czech Republic Government Bond, Series 100	0.25%	02/10/2027	CZK 18,220	721,554	1.3
Czech Republic Government Bond, Series 103	2.00%	10/13/2033	2,640	95,215	0.2
Czech Republic Government Bond, Series 105	2.75%	07/23/2029	1,100	45,017	0.1
Czech Republic Government Bond, Series 120	1.25%	02/14/2025	2,980	128,041	0.2
Czech Republic Government Bond, Series 121	1.20%	03/13/2031	23,150	836,070	1.5
Czech Republic Government Bond, Series 125	1.50%	04/24/2040	9,480	278,586	0.5
Czech Republic Government Bond, Series 130	0.05%	11/29/2029	15,580	544,697	1.0
Hungary Government Bond, Series 24/B	3.00%	06/26/2024	HUF 263,270	731,155	1.4
Hungary Government Bond, Series 24/C	2.50%	10/24/2024	344,910	943,722	1.7
Hungary Government Bond, Series 31/A	3.25%	10/22/2031	134,190	297,500	0.6
Hungary Government Bond, Series 32/A	4.75%	11/24/2032	512,640	1,236,875	2.3
Hungary Government Bond, Series 34/A	2.25%	06/22/2034	229,290	429,365	0.8
Hungary Government Bond, Series 38/A	3.00%	10/27/2038	79,070	142,936	0.3
India Government Bond	7.18%	08/14/2033	INR 172,900	2,088,797	3.9
Indonesia Treasury Bond, Series FR52	10.50%	08/15/2030	IDR 1,057,000	76,624	0.1
Indonesia Treasury Bond, Series FR54	9.50%	07/15/2031	6,770,000	475,123	0.9
Indonesia Treasury Bond, Series FR64	6.13%	05/15/2028	7,336,000	440,765	0.8
Indonesia Treasury Bond, Series FR65	6.63%	05/15/2033	3,149,000	189,453	0.4
Indonesia Treasury Bond, Series FR68	8.38%	03/15/2034	5,921,000	400,482	0.7
Indonesia Treasury Bond, Series FR71	9.00%	03/15/2029	4,636,000	309,408	0.6
Indonesia Treasury Bond, Series FR75	7.50%	05/15/2038	5,922,000	380,263	0.7
Indonesia Treasury Bond, Series FR81	6.50%	06/15/2025	681,000	41,828	0.1
Indonesia Treasury Bond, Series FR82	7.00%	09/15/2030	10,124,000	625,944	1.2
Indonesia Treasury Bond, Series FR91	6.38%	04/15/2032	6,596,000	395,297	0.7
Indonesia Treasury Bond, Series FR97	7.13%	06/15/2043	14,463,000	900,957	1.7
Malaysia Government Bond, Series 0220	2.63%	04/15/2031	MYR 3,860	760,216	1.4
Malaysia Government Bond, Series 0317	4.76%	04/07/2037	907	206,354	0.4
Malaysia Government Bond, Series 0319	3.48%	06/14/2024	4	850	0.0
Malaysia Government Bond, Series 0415	4.25%	05/31/2035	5,293	1,151,551	2.1
Malaysia Government Bond, Series 0513	3.73%	06/15/2028	390	83,043	0.2
Malaysia Government Investment Issue, Series 0117	4.26%	07/26/2027	2,332	504,974	0.9
Malaysia Government Investment Issue, Series 0119	4.13%	07/09/2029	1,365	295,530	0.5
Malaysia Government Investment Issue, Series 0218	4.37%	10/31/2028	1,118	243,917	0.5
Malaysia Government Investment Issue, Series 0220	3.47%	10/15/2030	351	73,143	0.1
Mexican Bonos, Series M	5.75%	03/05/2026	MXN 5,843	317,578	0.6
Mexican Bonos, Series M	7.00%	09/03/2026	2,807	154,093	0.3
Mexican Bonos, Series M	7.50%	06/03/2027	10,523	577,911	1.1
Mexican Bonos, Series M	7.50%	05/26/2033	1,568	79,850	0.2
Mexican Bonos, Series M	7.75%	05/29/2031	5,666	298,905	0.6
Mexican Bonos, Series M	7.75%	11/23/2034	1,514	77,422	0.1
Mexican Bonos, Series M	7.75%	11/13/2042	27,395	1,323,910	2.4
Mexican Bonos, Series M	8.00%	07/31/2053	1,577	76,608	0.1
Mexican Bonos, Series M	8.50%	05/31/2029	5,522	307,670	0.6
Mexican Bonos, Series M	8.50%	11/18/2038	812	43,027	0.1
Mexican Bonos, Series MS	8.00%	05/24/2035	3,692	189,564	0.4
Peru Government Bond	5.70%	08/12/2024	PEN 1	268	0.0
Peru Government Bond	5.94%	02/12/2029	3,061	822,414	1.5
Peru Government Bond	6.15%	08/12/2032	38	9,786	0.0
Peru Government Bond	6.95%	08/12/2031	859	235,097	0.4
Peru Government Bond	7.30%	08/12/2033	809	222,011	0.4
Peru Government Bond	8.20%	08/12/2026	1,773	502,030	0.9
Peruvian Government International Bond	6.95%	08/12/2031	415	113,580	0.2
Republic of Poland Government Bond, Series 0432	1.75%	04/25/2032	PLN 1,960	375,644	0.7
Republic of Poland Government Bond, Series 0728	7.50%	07/25/2028	348	94,651	0.2
Republic of Poland Government Bond, Series 1029	2.75%	10/25/2029	1,444	319,652	0.6
Republic of Poland Government Bond, Series 1030	1.25%	10/25/2030	1,333	261,124	0.5
Republic of Poland Government Bond, Series 1033	6.00%	10/25/2033	8,640	2,238,467	4.1
Republic of Poland Government Bond, Series 1034	5.00%	10/25/2034	2,130	509,434	0.9

AB SICAV I
Emerging Market Local Currency Debt Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Singapore Government Bond	3.25%	06/01/2054	SGD 91 \$	68,257	0.1%
Thailand Government Bond	2.35%	06/17/2026	THB 8,258	223,655	0.4
Thailand Government Bond	2.88%	06/17/2046	4,765	118,419	0.2
Thailand Government Bond	3.35%	06/17/2033	80,274	2,272,721	4.2
Thailand Government Bond	3.45%	06/17/2043	4,035	111,958	0.2
Thailand Government Bond	3.78%	06/25/2032	26,629	775,563	1.4
Thailand Government Bond	3.85%	12/12/2025	12,517	346,625	0.6
Thailand Government Bond	4.88%	06/22/2029	14,775	445,459	0.8
				<u>37,831,434</u>	<u>69.9</u>
SCHWELLENMÄRKTE – SCHATZPAPIERE					
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2025	BRL 3,650	692,577	1.3
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2027	2,519	468,484	0.9
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2029	25,924	4,683,880	8.6
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2033	1,614	279,049	0.5
Dominican Republic International Bond	11.25%	09/15/2035	DOP 30,550	544,415	1.0
Egypt Government Bond, Series 10Y	14.40%	09/10/2029	EGP 3,196	44,281	0.1
Republic of South Africa Government Bond, Series 2030	8.00%	01/31/2030	ZAR 9,654	456,126	0.8
Republic of South Africa Government Bond, Series 2048	8.75%	02/28/2048	75,377	2,809,504	5.2
Republic of South Africa Government Bond, Series R213	7.00%	02/28/2031	44,984	1,928,573	3.6
Türkiye Government Bond	12.60%	10/01/2025	TRY 14,380	332,298	0.6
Türkiye Government Bond	26.20%	10/05/2033	26,426	825,436	1.5
				<u>13,064,623</u>	<u>24.1</u>
SUPRANATIONALE UNTERNEHMEN					
International Bank for Reconstruction & Development, Series GDIF	4.60%	02/09/2026	IDR 15,100,000	900,118	1.7
INDUSTRIESCHULDVERSCHREIBUNGEN					
Credicorp Capital Sociedad Titulizadora SA	10.10%	12/15/2043	PEN 1,525	416,166	0.8
HDFC Bank Ltd.	8.10%	03/22/2025	INR 20,000	238,403	0.4
				<u>654,569</u>	<u>1.2</u>
				<u>52,450,744</u>	<u>96.9</u>
GELDMARKTINSTRUMENTE					
SCHATZWECHSEL					
Egypt Treasury Bills, Series 364D	0.00%	09/10/2024	EGP 25,075	494,471	0.9
				<u>52,945,215</u>	<u>97.8</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
SCHATZOBBLIGATIONEN					
China Government Bond, Series INBK	3.81%	09/14/2050	CNY 250	42,179	0.1
Gesamtanlagen					
(Kosten \$54,717,202)				\$ 52,987,394	97.9%
Termineinlagen					
Citibank, New York(a)	4.68 %	–		339,311	0.6
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				<u>800,911</u>	<u>1.5</u>
Nettovermögen				<u>\$ 54,127,616</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Bank of America NA	INR 39,093	USD 470	06/18/2024	\$ 1,753
Bank of America NA	INR 16,978	USD 203	06/18/2024	(221)
Bank of America NA	CLP 183,055	USD 207	07/19/2024	7,188
Bank of America NA	USD 220	PEN 821	07/19/2024	409
Bank of America NA	USD 643	PEN 2,387	07/19/2024	(1,945)
Bank of America NA	USD 194	TWD 6,215	08/23/2024	(2,263)
Barclays Bank PLC	USD 225	INR 18,802	06/18/2024	349
Barclays Bank PLC	USD 614	MYR 2,924	06/25/2024	9,247
Barclays Bank PLC	USD 228	COP 888,927	07/19/2024	262
Barclays Bank PLC	USD 82	COP 320,036	07/19/2024	(230)
BNP Paribas SA	INR 5,228	USD 62	06/18/2024	(201)
BNP Paribas SA	USD 1,422	CNH 10,304	06/28/2024	(1,294)
BNP Paribas SA	USD 230	BRL 1,186	07/02/2024	(4,400)
BNP Paribas SA	USD 253	COP 998,752	07/19/2024	3,410
Brown Brothers Harriman & Co.	USD 1,426	EUR 1,328	06/12/2024	15,689
Brown Brothers Harriman & Co.	USD 733	EUR 669	06/12/2024	(6,729)
Brown Brothers Harriman & Co.+	3 USD	0* USD	06/17/2024	(1)
Brown Brothers Harriman & Co.+	4 PLN	1 USD	06/17/2024	5
Brown Brothers Harriman & Co.+	22 PLN	5 USD	06/17/2024	(19)

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+.....	USD 8	CZK 171	06/17/2024	\$ 3
Brown Brothers Harriman & Co.+.....	USD 0*	CZK 2	06/17/2024	(0)**
Brown Brothers Harriman & Co.+.....	USD 371	PLN 1,455	06/17/2024	(1,518)
Brown Brothers Harriman & Co.....	USD 256	ZAR 4,719	06/20/2024	(5,507)
Brown Brothers Harriman & Co.....	ZAR 889	USD 49	06/20/2024	1,351
Brown Brothers Harriman & Co.+.....	EUR 1	USD 1	06/24/2024	(2)
Brown Brothers Harriman & Co.+.....	USD 73	EUR 68	06/24/2024	79
Brown Brothers Harriman & Co.....	CNH 2,950	USD 407	06/28/2024	449
Brown Brothers Harriman & Co.....	PLN 102	USD 26	06/28/2024	188
Brown Brothers Harriman & Co.....	SGD 1,182	USD 877	06/28/2024	491
Brown Brothers Harriman & Co.....	CZK 21,834	USD 934	07/11/2024	(25,897)
Brown Brothers Harriman & Co.....	HUF 194,182	USD 544	07/11/2024	4,491
Brown Brothers Harriman & Co.....	HUF 737,428	USD 1,991	07/11/2024	(59,323)
Brown Brothers Harriman & Co.....	USD 812	CZK 19,159	07/11/2024	30,770
Brown Brothers Harriman & Co.....	USD 198	CZK 4,509	07/11/2024	(180)
Brown Brothers Harriman & Co.....	USD 893	HUF 324,980	07/11/2024	10,648
Brown Brothers Harriman & Co.....	USD 346	HUF 124,224	07/11/2024	(224)
Brown Brothers Harriman & Co.....	THB 3,470	USD 94	07/12/2024	(531)
Brown Brothers Harriman & Co.....	USD 403	THB 14,694	07/12/2024	(2,600)
Brown Brothers Harriman & Co.....	ILS 1,094	USD 298	07/25/2024	2,478
Brown Brothers Harriman & Co.....	MXN 5,627	USD 334	07/25/2024	4,580
Brown Brothers Harriman & Co.....	USD 427	MXN 7,243	07/25/2024	(3,672)
Citibank NA.....	USD 567	KRW 766,833	06/21/2024	(12,322)
Citibank NA.....	COP 245,233	USD 63	07/19/2024	459
Citibank NA.....	COP 1,099,244	USD 280	07/19/2024	(2,341)
Citibank NA.....	IDR 6,608,507	USD 407	07/19/2024	722
Citibank NA.....	USD 85	IDR 1,374,375	07/19/2024	(579)
Citibank NA.....	USD 296	PEN 1,104	07/19/2024	330
Deutsche Bank AG.....	BRL 1,217	USD 240	06/04/2024	7,640
Deutsche Bank AG.....	USD 358	BRL 1,852	06/04/2024	(5,068)
Deutsche Bank AG.....	EUR 472	USD 504	06/12/2024	(7,960)
Deutsche Bank AG.....	INR 17,137	USD 206	06/18/2024	571
Deutsche Bank AG.....	GBP 436	USD 545	06/20/2024	(10,766)
Deutsche Bank AG.....	IDR 3,347,261	USD 206	07/19/2024	391
Deutsche Bank AG.....	TWD 8,021	USD 249	08/23/2024	1,126
Goldman Sachs Bank USA.....	INR 36,989	USD 444	06/18/2024	704
Goldman Sachs Bank USA.....	MYR 406	USD 85	06/25/2024	(1,150)
Goldman Sachs Bank USA.....	ILS 3,056	USD 825	07/25/2024	(1,464)
HSBC Bank USA.....	BRL 4,880	USD 949	06/04/2024	19,312
HSBC Bank USA.....	USD 600	BRL 3,079	06/04/2024	(13,351)
HSBC Bank USA.....	ZAR 11,766	USD 643	06/20/2024	17,156
HSBC Bank USA.....	USD 946	BRL 4,880	07/02/2024	(19,377)
HSBC Bank USA.....	USD 353	CLP 324,415	07/19/2024	(76)
HSBC Bank USA.....	USD 1,983	IDR 31,623,603	07/19/2024	(40,707)
Morgan Stanley Capital Services LLC.....	BRL 826	USD 159	06/04/2024	1,932
Morgan Stanley Capital Services LLC.....	USD 391	BRL 1,992	06/04/2024	(11,080)
Morgan Stanley Capital Services LLC.....	INR 43,508	USD 521	06/18/2024	(542)
Morgan Stanley Capital Services LLC.....	USD 279	INR 23,293	06/18/2024	320
Morgan Stanley Capital Services LLC.....	USD 1,028	MYR 4,906	06/25/2024	17,178
Morgan Stanley Capital Services LLC.....	HUF 189,850	USD 529	07/11/2024	1,141
Morgan Stanley Capital Services LLC.....	CLP 208,163	USD 224	07/19/2024	(2,443)
Morgan Stanley Capital Services LLC.....	COP 6,563,704	USD 1,664	07/19/2024	(21,587)
Morgan Stanley Capital Services LLC.....	IDR 4,243,327	USD 259	07/19/2024	(1,455)
Morgan Stanley Capital Services LLC.....	PEN 8,783	USD 2,369	07/19/2024	11,845
Morgan Stanley Capital Services LLC.....	USD 534	CLP 498,412	07/19/2024	8,426
Morgan Stanley Capital Services LLC.....	USD 231	IDR 3,750,814	07/19/2024	(160)
Morgan Stanley Capital Services LLC.....	USD 4,227	MXN 70,786	07/25/2024	(89,612)
NatWest Markets PLC.....	USD 723	INR 60,492	06/18/2024	1,837
Standard Chartered Bank.....	IDR 8,071,335	USD 501	07/19/2024	5,341
Standard Chartered Bank.....	USD 458	IDR 7,411,659	07/19/2024	(2,517)
UBS AG.....	CLP 536,717	USD 579	07/19/2024	(5,406)
				\$ (176,449)
			Wertsteigerung	\$ 190,271
			Wertminderung	\$ (366,720)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

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)	CLP 1,287,035	09/17/2026	4.931%	1 Day ICP	\$ 2,868
Morgan Stanley & Co., LLC/(LCH Group)	COP 3,920,665	09/18/2026	1 Day IBR	8.010%	(4,699)
Morgan Stanley & Co., LLC/(CME Group)	HUF 650,260	09/18/2026	6.575%	6 Month BUBOR	(5,303)
Morgan Stanley & Co., LLC/(CME Group)	CZK 95,107	09/18/2026	6 Month PRIBOR	4.228%	5,889
Morgan Stanley & Co., LLC/(CME Group)	ZAR 76,788	09/18/2026	8.251%	3 Month JIBAR	(4,496)
Morgan Stanley & Co., LLC/(LCH Group)	INR 50,656	09/18/2026	6.444%	1 Day MIBOR	535
Morgan Stanley & Co., LLC/(CME Group)	MXN 49,395	09/18/2026	4 Week TIIE	9.817%	(7,628)
Morgan Stanley & Co., LLC/(LCH Group)	THB 39,545	09/18/2026	2.335%	1 Day THOR	160
Morgan Stanley & Co., LLC/(LCH Group)	CNY 11,881	09/18/2026	China 7-Day Reverse Repo Rate	1.859%	(428)
Morgan Stanley & Co., LLC/(LCH Group)	PLN 4,659	09/18/2026	6 Month WIBOR	5.420%	2,185
Morgan Stanley & Co., LLC/(LCH Group)	SGD 1,785	09/18/2026	1 Day SORA	3.171%	(429)
Morgan Stanley & Co., LLC/(LCH Group)	KRW 1,526,419	09/19/2026	3 Month KSDA	3.446%	(538)
Morgan Stanley & Co., LLC/(LCH Group)	CNY 16,330	09/28/2028	China 7-Day Reverse Repo Rate	2.418%	40,009
Morgan Stanley & Co., LLC/(LCH Group)	INR 22,200	09/18/2029	1 Day MIBOR	6.370%	(598)
Morgan Stanley & Co., LLC/(LCH Group)	THB 13,722	09/18/2029	1 Day THOR	2.532%	(58)
Morgan Stanley & Co., LLC/(LCH Group)	CNY 4,886	09/18/2029	2.042%	China 7-Day Reverse Repo Rate	630
Morgan Stanley & Co., LLC/(CME Group)	CLP 248,325	09/17/2034	1 Day ICP	5.223%	(2,315)
Morgan Stanley & Co., LLC/(LCH Group)	COP 901,329	09/18/2034	8.316%	1 Day IBR	859
Morgan Stanley & Co., LLC/(CME Group)	HUF 132,683	09/18/2034	6 Month BUBOR	6.787%	3,533
Morgan Stanley & Co., LLC/(CME Group)	ZAR 20,025	09/18/2034	3 Month JIBAR	9.901%	(7,146)
Morgan Stanley & Co., LLC/(CME Group)	CZK 17,270	09/18/2034	4.122%	6 Month PRIBOR	(2,051)
Morgan Stanley & Co., LLC/(CME Group)	MXN 13,000	09/18/2034	9.151%	4 Week TIIE	4,287
Morgan Stanley & Co., LLC/(LCH Group)	PLN 895	09/18/2034	5.371%	6 Month WIBOR	(1,753)
Morgan Stanley & Co., LLC/(LCH Group)	SGD 313	09/18/2034	3.078%	1 Day SORA	1,076
Morgan Stanley & Co., LLC/(LCH Group)	KRW 308,337	09/19/2034	3.420%	3 Month KSDA	856
Insgesamt					\$ 25,445
				Wertsteigerung	\$ 62,887
				Wertminderung	\$ (37,442)

ZINSSWAPS

Kontrahent	Nominalbetrag (000)	Abschlussdatum	Zinsart		Unrealisierte Wertsteigerung (-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
JPMorgan Chase Bank NA	MYR 5,278	06/19/2026	3.484%	3 Month KLIBOR	\$ 2,890
JPMorgan Chase Bank NA	MYR 1,100	06/19/2034	3 Month KLIBOR	3.910%	(718)
Insgesamt					\$ 2,172
				Wertsteigerung	\$ 2,890
				Wertminderung	\$ (718)
Swaps insgesamt					\$ 27,617

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

(a) Tagesgeld.

Währungskürzel:

BRL – Brazilian Real
CLP – Chilean Peso
CNH – Chinese Yuan Renminbi (Offshore)
CNY – Chinese Yuan Renminbi
COP – Colombian Peso
CZK – Czech Koruna
DOP – Dominican Peso
EGP – Egyptian Pound
EUR – Euro
GBP – Great British Pound
HUF – Hungarian Forint
IDR – Indonesian Rupiah
ILS – Israeli Shekel
INR – Indian Rupee
KRW – South Korean Won
MXN – Mexican Peso
MYR – Malaysian Ringgit
PEN – Peruvian Sol
PLN – Polish Zloty
SGD – Singapore Dollar
THB – Thailand Baht
TRY – Turkish Lira
TWD – New Taiwan Dollar
USD – United States Dollar
ZAR – South African Rand

Glossar:

BUBOR – Budapest Interbank Offered Rate
CME – Chicago Mercantile Exchange
IBR – Incremental Borrowing Rate
KLIBOR – Kuala Lumpur Interbank Offered Rate
KSDA – Korean Securities Dealers Association Rate
LCH – London Clearing House
MIBOR – Mumbai Inter Bank Offered Rate
PRIBOR – Prague Interbank Offered Rate
SORA – Singapore Overnight Rate Average
THOR – Thai Overnight Repurchase Rate
TIIE – Banco de México Equilibrium Interbank Interest Rate
WIBOR – Warsaw Interbank Offered Rate

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN					
AAC Technologies Holdings, Inc.	3.75%	06/02/2031	USD 420 \$	359,478	0.2%
Absa Group Ltd.(a)	6.38%	05/27/2026	355	341,687	0.2
Abu Dhabi National Energy Co. PJSC	2.00%	04/29/2028	336	298,701	0.2
Abu Dhabi National Energy Co. PJSC	4.70%	04/24/2033	380	364,800	0.2
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	582	558,365	0.3
Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	245	196,536	0.1
Adani Electricity Mumbai Ltd.	3.95%	02/12/2030	715	599,483	0.4
Adani Green Energy Ltd.	4.38%	09/08/2024	1,370	1,356,684	0.8
Adani Green Energy UP Ltd./Prayatna Developers Pvt. Ltd./ Parampujya Solar Energ	6.70%	03/12/2042	259	240,546	0.1
Adani Ports & Special Economic Zone Ltd.	3.83%	02/02/2032	254	200,660	0.1
Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	360	327,262	0.2
Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	200	182,562	0.1
Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	546	478,432	0.3
Adani Renewable Energy RJ Ltd./Kodangal Solar Parks Pvt. Ltd./ Wardha Solar Maharashtra	4.63%	10/15/2039	328	261,790	0.2
Adani Transmission Step-One Ltd.	4.00%	08/03/2026	820	768,237	0.5
Adani Transmission Step-One Ltd.	4.25%	05/21/2036	468	377,406	0.2
Aegea Finance SARL	9.00%	01/20/2031	500	518,027	0.3
AES Andes SA	6.30%	03/15/2029	405	402,216	0.2
AES Andes SA	6.35%	10/07/2079	838	815,005	0.5
AIA Group Ltd.	5.38%	04/05/2034	330	322,448	0.2
Alfa Desarrollo SpA.	4.55%	09/27/2051	500	372,329	0.2
Alibaba Group Holding Ltd.	2.13%	02/09/2031	410	337,635	0.2
Alibaba Group Holding Ltd.	3.40%	12/06/2027	270	254,056	0.2
Altice Financing SA.	5.75%	08/15/2029	344	255,379	0.2
America Movil SAB de CV.	2.88%	05/07/2030	480	419,441	0.2
Anglo American Capital PLC	2.25%	03/17/2028	640	569,358	0.3
Anglo American Capital PLC	2.63%	09/10/2030	590	499,921	0.3
Anglo American Capital PLC	2.88%	03/17/2031	397	336,630	0.2
AngloGold Ashanti Holdings PLC	3.38%	11/01/2028	620	551,800	0.3
AngloGold Ashanti Holdings PLC	3.75%	10/01/2030	380	328,898	0.2
Aris Mining Corp.	6.88%	08/09/2026	960	902,878	0.5
Axiata SPV2 Bhd, Series E	2.16%	08/19/2030	345	286,242	0.2
Azure Power Solar Energy Pvt. Ltd.	5.65%	12/24/2024	200	196,359	0.1
Baidu, Inc.	2.38%	08/23/2031	370	305,453	0.2
Banco BBVA Peru SA	6.20%	06/07/2034	200	196,700	0.1
Banco BTG Pactual SA/Cayman Islands.	6.25%	04/08/2029	526	523,212	0.3
Banco de Credito del Peru SA	3.13%	07/01/2030	471	450,224	0.3
Banco de Credito del Peru SA	3.25%	09/30/2031	325	297,058	0.2
Banco Internacional del Peru SAA Interbank	3.25%	10/04/2026	530	499,028	0.3
Banco Mercantil del Norte SA/Grand Cayman(a).	8.38%	10/14/2030	240	241,500	0.1
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38%	04/17/2025	250	248,075	0.1
Bangkok Bank PCL/Hong Kong	3.73%	09/25/2034	435	384,183	0.2
Bangkok Bank PCL/Hong Kong	4.45%	09/19/2028	510	492,002	0.3
Bank Leumi Le-Israel BM	5.13%	07/27/2027	390	379,812	0.2
Bank Leumi Le-Israel BM	7.13%	07/18/2033	780	759,560	0.4
Bank Mandiri Persero Tbk PT, Series E	2.00%	04/19/2026	330	307,828	0.2
Bank of East Asia Ltd. (The)(a).	5.88%	09/19/2024	250	247,969	0.1
Bank of East Asia Ltd. (The), Series E(a)	5.83%	10/21/2025	328	320,517	0.2
Bank of East Asia Ltd. (The), Series E	6.63%	03/13/2027	420	422,516	0.3
Bank Tabungan Negara Persero Tbk PT	4.20%	01/23/2025	560	551,950	0.3
BBVA Bancomer SA/Texas	1.88%	09/18/2025	340	323,319	0.2
BBVA Bancomer SA/Texas	8.45%	06/29/2038	450	470,812	0.3
BDO Unibank, Inc., Series E	2.13%	01/13/2026	330	312,056	0.2
Bidvest Group UK PLC (The)	3.63%	09/23/2026	389	359,825	0.2
Bimbo Bakeries USA, Inc.	6.40%	01/15/2034	245	257,376	0.2
BOC Aviation Ltd., Series G	1.75%	01/21/2026	1,050	987,567	0.6
BOC Aviation USA Corp.	5.75%	11/09/2028	300	305,071	0.2
Braskem Idesa SAPI	6.99%	02/20/2032	1,562	1,157,344	0.7
Braskem Idesa SAPI	7.45%	11/15/2029	400	315,000	0.2
Braskem Netherlands Finance BV	4.50%	01/10/2028	1,345	1,195,369	0.7
Braskem Netherlands Finance BV	4.50%	01/31/2030	531	444,712	0.3
BRF SA	4.88%	01/24/2030	460	416,300	0.2
Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/ Buffalo Energy	7.88%	02/15/2039	645	682,894	0.4
CA Magnum Holdings	5.38%	10/31/2026	539	513,883	0.3
Canacol Energy Ltd.	5.75%	11/24/2028	USD 327	171,569	0.1
Canacol Energy Ltd.	5.75%	11/24/2028	1,476	774,420	0.5
Canpack SA/Canpack US LLC	3.88%	11/15/2029	401	351,797	0.2
CBQ Finance Ltd., Series E	2.00%	05/12/2026	530	493,446	0.3
CDBL Funding 1, Series E	3.50%	10/24/2027	330	311,025	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Celulosa Arauco y Constitucion SA	4.25%	04/30/2029	USD 590	\$ 545,588	0.3%
Cemex SAB de CV(a)	5.13%	06/08/2026	370	355,200	0.2
Cemex SAB de CV(a)	9.13%	03/14/2028	200	214,250	0.1
Cencosud SA	5.15%	02/12/2025	380	377,744	0.2
Cencosud SA	5.95%	05/28/2031	855	842,816	0.5
China Cinda 2020 I Management Ltd., Series E	3.00%	01/20/2031	730	618,646	0.4
China Great Wall International Holdings V Ltd.	2.88%	11/23/2026	310	285,394	0.2
China Great Wall International Holdings VI Ltd.	4.25%	04/28/2025	280	274,925	0.2
Cia de Minas Buenaventura SAA	5.50%	07/23/2026	300	288,469	0.2
CIBANCO SA Institucion de Banca Multiple Trust CIB/3332	4.38%	07/22/2031	730	587,194	0.3
CITIC Ltd., Series E	2.88%	02/17/2027	200	187,756	0.1
CK Hutchison International 20 Ltd.	2.50%	05/08/2030	710	609,390	0.4
CK Hutchison International 23 Ltd.	4.75%	04/21/2028	320	314,421	0.2
CK Hutchison International 24 Ltd.	5.50%	04/26/2034	320	320,993	0.2
Coastal Emerald Ltd.(a)	6.50%	05/30/2027	209	210,881	0.1
Cometa Energia SA de CV	6.38%	04/24/2035	445	444,196	0.3
Consortio Transmantaro SA	5.20%	04/11/2038	245	227,237	0.1
Contemporary Ruiding Development Ltd.	2.63%	09/17/2030	355	305,493	0.2
Continuum Energy Aura Pte Ltd.	9.50%	02/24/2027	278	284,342	0.2
Cosan Luxembourg SA	7.50%	06/27/2030	320	325,093	0.2
CSN Inova Ventures	6.75%	01/28/2028	340	327,356	0.2
CSN Resources SA	4.63%	06/10/2031	1,616	1,277,650	0.8
DBS Group Holdings Ltd., Series G	1.82%	03/10/2031	260	242,937	0.1
DBS Group Holdings Ltd., Series G(a)	3.30%	02/27/2025	400	391,375	0.2
Ecopetrol SA	4.63%	11/02/2031	688	556,936	0.3
Ecopetrol SA	5.88%	11/02/2051	917	626,999	0.4
Ecopetrol SA	8.63%	01/19/2029	2,007	2,089,929	1.2
Embraer Netherlands Finance BV	7.00%	07/28/2030	250	259,121	0.2
Emirates Semb Corp. Water & Power Co. PJSC	4.45%	08/01/2035	260	239,798	0.1
Empresa Generadora de Electricidad Haina SA	5.63%	11/08/2028	437	400,947	0.2
Empresa Nacional de Telecomunicaciones SA	4.75%	08/01/2026	480	471,000	0.3
Empresas Publicas de Medellin ESP	4.25%	07/18/2029	398	341,261	0.2
Empresas Publicas de Medellin ESP	4.38%	02/15/2031	269	219,531	0.1
Engie Energia Chile SA	6.38%	04/17/2034	490	496,054	0.3
Falabella SA	3.75%	10/30/2027	1,810	1,640,312	1.0
Fenix Power Peru SA	4.32%	09/20/2027	474	450,724	0.3
First Abu Dhabi Bank PJSC(a)	4.50%	04/05/2026	450	434,385	0.3
First Abu Dhabi Bank PJSC	6.32%	04/04/2034	540	548,251	0.3
First Quantum Minerals Ltd.	6.88%	10/15/2027	270	264,325	0.2
First Quantum Minerals Ltd.	8.63%	06/01/2031	220	219,197	0.1
First Quantum Minerals Ltd.	9.38%	03/01/2029	408	426,079	0.3
Ford Otomotiv Sanayi AS	7.13%	04/25/2029	975	975,000	0.6
Fortune Star BVI Ltd.	5.95%	10/19/2025	314	302,225	0.2
Foxconn Far East Ltd., Series E	2.50%	10/28/2030	320	271,367	0.2
Freeport Indonesia PT	5.32%	04/14/2032	753	723,351	0.4
GC Treasury Center Co., Ltd.	2.98%	03/18/2031	300	253,406	0.2
GENM Capital Labuan Ltd.	3.88%	04/19/2031	1,200	1,041,000	0.6
Geopark Ltd.	5.50%	01/17/2027	480	433,500	0.3
Globe Telecom, Inc.	2.50%	07/23/2030	670	556,728	0.3
Globe Telecom, Inc.(a)	4.20%	08/02/2026	680	650,744	0.4
Globo Comunicacao e Participacoes SA	4.88%	01/22/2030	380	336,148	0.2
Globo Comunicacao e Participacoes SA	5.50%	01/14/2032	370	324,791	0.2
GLP China Holdings Ltd., Series E	2.95%	03/29/2026	275	237,617	0.1
Gohl Capital Ltd.	4.25%	01/24/2027	850	815,203	0.5
Gran Tierra Energy, Inc.	9.50%	10/15/2029	657	624,766	0.4
Greenko Dutch BV	3.85%	03/29/2026	519	488,025	0.3
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	650	639,031	0.4
Grupo Energia Bogota SA ESP	7.85%	11/09/2033	310	342,434	0.2
Grupo Televisa SAB	4.63%	01/30/2026	300	292,746	0.2
Grupo Televisa SAB	6.63%	01/15/2040	430	427,678	0.3
Hana Bank	4.25%	10/14/2024	240	238,178	0.1
HPCL-Mittal Energy Ltd.	5.45%	10/22/2026	200	194,500	0.1
HTA Group Ltd./Mauritius	7.50%	06/04/2029	685	679,616	0.4
Huarong Finance 2017 Co., Ltd.	4.75%	04/27/2027	260	246,594	0.1
Huarong Finance 2017 Co., Ltd., Series E	4.25%	11/07/2027	271	249,743	0.1
Huarong Finance 2019 Co., Ltd., Series E	3.25%	11/13/2024	330	324,872	0.2
Huarong Finance II Co., Ltd., Series E	4.63%	06/03/2026	246	236,237	0.1
Huarong Finance II Co., Ltd., Series E	4.88%	11/22/2026	550	526,859	0.3
Hunt Oil Co. of Peru LLC Sucursal Del Peru	8.55%	09/18/2033	651	700,028	0.4
Hyundai Capital Services, Inc.	1.25%	02/08/2026	330	306,157	0.2
Hyundai Motor Manufacturing Indonesia PT, Series E	1.75%	05/06/2026	340	315,843	0.2
ICTSI Treasury BV	3.50%	11/16/2031	640	556,600	0.3
IHS Holding Ltd.	6.25%	11/29/2028	350	312,695	0.2
India Clean Energy Holdings	4.50%	04/18/2027	770	695,406	0.4
India Vehicle Finance	5.85%	03/25/2029	330	319,687	0.2
Indiabulls Housing Finance Ltd.	9.70%	07/03/2027	410	396,291	0.2

AB SICAV I
Emerging Market Corporate Debt Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Indian Railway Finance Corp., Ltd.	3.57%	01/21/2032	USD 267	\$ 234,042	0.1%
Indika Energy Tbk PT	8.75%	05/07/2029	570	573,384	0.3
Indofood CBP Sukses Makmur Tbk PT	3.40%	06/09/2031	402	348,107	0.2
Indofood CBP Sukses Makmur Tbk PT	3.54%	04/27/2032	280	240,108	0.1
Infraestructura Energetica Nova SAPI de CV	4.88%	01/14/2048	346	262,095	0.2
InterCorp Financial Services, Inc.	4.13%	10/19/2027	790	734,700	0.4
Inversiones CMPC SA	6.13%	02/26/2034	640	643,116	0.4
Investment Energy Resources Ltd.	6.25%	04/26/2029	256	246,960	0.1
Iochpe-Maxion Austria GmbH/Maxion Wheels de Mexico S de RL de CV	5.00%	05/07/2028	530	476,503	0.3
Israel Electric Corp., Ltd., Series 6	5.00%	11/12/2024	305	303,094	0.2
Israel Electric Corp., Ltd., Series G	3.75%	02/22/2032	202	164,905	0.1
Israel Electric Corp., Ltd., Series G	4.25%	08/14/2028	1,174	1,075,161	0.6
Jollibee Worldwide Pte Ltd.(a)	3.90%	01/23/2025	330	322,266	0.2
Jollibee Worldwide Pte Ltd.	4.75%	06/24/2030	261	246,074	0.1
JSW Infrastructure Ltd.	4.95%	01/21/2029	520	488,475	0.3
JSW Steel Ltd.	3.95%	04/05/2027	260	241,800	0.1
JSW Steel Ltd.	5.05%	04/05/2032	560	486,763	0.3
Kallpa Generacion SA	4.13%	08/16/2027	420	398,081	0.2
Kasikornbank PCL/Hong Kong, Series E	3.34%	10/02/2031	920	855,312	0.5
KazMunayGas National Co. JSC	4.75%	04/19/2027	200	192,860	0.1
KazMunayGas National Co. JSC	5.75%	04/19/2047	400	340,672	0.2
KazMunayGas National Co. JSC	6.38%	10/24/2048	1,070	984,924	0.6
Kia Corp.	2.75%	02/14/2027	483	449,492	0.3
KOC Holding AS	6.50%	03/11/2025	340	339,575	0.2
Kookmin Bank	2.50%	11/04/2030	300	248,437	0.1
Kookmin Bank, Series G	4.50%	02/01/2029	200	190,125	0.1
Krung Thai Bank PCL/Cayman Islands(a)	4.40%	03/25/2026	865	818,777	0.5
Las Vegas Sands Corp.	3.90%	08/08/2029	1,035	941,357	0.6
Lenovo Group Ltd.	3.42%	11/02/2030	649	571,526	0.3
Leviathan Bond Ltd.	6.13%	06/30/2025	193	189,606	0.1
Leviathan Bond Ltd.	6.50%	06/30/2027	266	252,191	0.2
Leviathan Bond Ltd.	6.75%	06/30/2030	174	158,327	0.1
LG Chem Ltd.	1.38%	07/07/2026	350	320,688	0.2
LG Chem Ltd.	2.38%	07/07/2031	200	163,688	0.1
Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036	576	522,173	0.3
LLPL Capital Pte Ltd.	6.88%	02/04/2039	914	905,562	0.5
MARB BondCo PLC	3.95%	01/29/2031	1,565	1,265,694	0.7
Masdar Abu Dhabi Future Energy Co., Series E	4.88%	07/25/2033	424	407,252	0.2
Medco Bell Pte Ltd.	6.38%	01/30/2027	400	391,250	0.2
Medco Laurel Tree Pte Ltd.	6.95%	11/12/2028	630	609,242	0.4
MEGlobal BV	2.63%	04/28/2028	706	625,982	0.4
MEGlobal BV	4.25%	11/03/2026	462	444,449	0.3
Melco Resorts Finance Ltd.	5.25%	04/26/2026	720	694,612	0.4
Melco Resorts Finance Ltd.	5.63%	07/17/2027	250	237,109	0.1
Melco Resorts Finance Ltd.	5.75%	07/21/2028	565	528,275	0.3
Melco Resorts Finance Ltd.	7.63%	04/17/2032	290	287,036	0.2
Mersin Uluslararası Liman İşletmeciliği AS	8.25%	11/15/2028	380	390,670	0.2
Metropolitan Bank & Trust Co., Series E	5.50%	03/06/2034	750	736,875	0.4
MGM China Holdings Ltd.	5.25%	06/18/2025	360	355,500	0.2
MGM China Holdings Ltd.	5.88%	05/15/2026	400	395,800	0.2
Millicom International Cellular SA	7.38%	04/02/2032	473	464,222	0.3
Minejesa Capital BV	4.63%	08/10/2030	1,330	1,262,302	0.7
MV24 Capital BV	6.75%	06/01/2034	210	196,157	0.1
Natura & Co Luxembourg Holdings SARL	4.13%	05/03/2028	450	407,280	0.2
NBK Tier 1 Financing 2 Ltd.(a)	4.50%	08/27/2025	600	579,444	0.3
Nexa Resources SA	6.75%	04/09/2034	344	345,364	0.2
NWD Finance BVI Ltd.(a)	5.25%	03/22/2026	460	338,100	0.2
OCP SA	3.75%	06/23/2031	1,023	865,581	0.5
OCP SA	6.75%	05/02/2034	405	409,212	0.2
OCP SA	7.50%	05/02/2054	370	368,770	0.2
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	265	331	0.0
OEC Finance Ltd.(b)	4.38%	10/25/2029	493	27,358	0.0
OEC Finance Ltd.(b)	5.25%	12/27/2033	141	7,737	0.0
Ooredoo International Finance Ltd.	2.63%	04/08/2031	305	260,470	0.2
Ooredoo International Finance Ltd.	5.00%	10/19/2025	300	297,930	0.2
Orbia Advance Corp. SAB de CV	1.88%	05/11/2026	330	305,250	0.2
Oversea-Chinese Banking Corp., Ltd.	1.83%	09/10/2030	540	513,844	0.3
Philippine National Bank, Series E	3.28%	09/27/2024	300	295,500	0.2
PLDT, Inc.	2.50%	01/23/2031	415	343,153	0.2
POSCO	5.75%	01/17/2028	260	261,869	0.2
Power Finance Corp., Ltd., Series G	3.35%	05/16/2031	295	254,345	0.2
Prosus NV	3.06%	07/13/2031	729	590,169	0.3
Prosus NV	3.26%	01/19/2027	400	368,750	0.2
Prosus NV	3.68%	01/21/2030	207	180,324	0.1
Prosus NV	3.83%	02/08/2051	200	126,162	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Prosus NV	4.03%	08/03/2050	USD 790	\$ 514,488	0.3%
Prosus NV	4.19%	01/19/2032	1,000	861,534	0.5
PT Tower Bersama Infrastructure Tbk.	2.75%	01/20/2026	410	387,963	0.2
PT Tower Bersama Infrastructure Tbk.	2.80%	05/02/2027	370	338,550	0.2
QNB Finance Ltd., Series E.	1.63%	09/22/2025	450	427,033	0.3
QNB Finance Ltd., Series E.	2.63%	05/12/2025	600	582,000	0.3
QNB Finansbank AS	7.25%	05/21/2029	680	674,900	0.4
Raizen Fuels Finance SA	6.45%	03/05/2034	730	740,066	0.4
REC Ltd.	5.63%	04/11/2028	380	380,119	0.2
Rede D'or Finance SARL	4.50%	01/22/2030	200	178,800	0.1
Reliance Industries Ltd.	2.88%	01/12/2032	300	251,322	0.1
Reliance Industries Ltd.	3.63%	01/12/2052	280	195,213	0.1
Rizal Commercial Banking Corp.(a)	6.50%	08/27/2025	200	197,188	0.1
Sands China Ltd.	2.30%	03/08/2027	1,154	1,050,429	0.6
Sands China Ltd.	2.85%	03/08/2029	795	696,068	0.4
Sands China Ltd.	4.05%	01/08/2026	644	624,161	0.4
Sands China Ltd.	5.40%	08/08/2028	405	398,046	0.2
Sasol Financing USA LLC.	4.38%	09/18/2026	430	402,775	0.2
Sasol Financing USA LLC.	8.75%	05/03/2029	777	777,060	0.5
Sats Treasury Pte Ltd., Series G.	4.83%	01/23/2029	320	314,259	0.2
Shinhan Bank Co., Ltd.	3.88%	03/24/2026	320	309,300	0.2
Shinhan Bank Co., Ltd., Series G	4.50%	03/26/2028	800	766,750	0.5
Shinhan Financial Group Co., Ltd.	3.34%	02/05/2030	580	568,581	0.3
Shinhan Financial Group Co., Ltd.	5.00%	07/24/2028	690	678,788	0.4
SierraCol Energy Andina LLC.	6.00%	06/15/2028	737	657,087	0.4
Singapore Airlines Ltd., Series E.	5.25%	03/21/2034	230	235,690	0.1
SingTel Group Treasury Pte Ltd., Series E	2.38%	08/28/2029	200	176,298	0.1
Sisecam UK PLC	8.63%	05/02/2032	824	839,491	0.5
SK Hynix, Inc.	1.50%	01/19/2026	260	243,017	0.1
SK Hynix, Inc.	2.38%	01/19/2031	433	355,181	0.2
SNB Sukuk Ltd.	5.13%	02/27/2029	960	949,837	0.6
Sociedad Quimica y Minera de Chile SA	6.50%	11/07/2033	580	596,856	0.4
Southern Copper Corp.	7.50%	07/27/2035	750	862,031	0.5
St. Marys Cement, Inc. Canada	5.75%	04/02/2034	319	313,825	0.2
Standard Chartered PLC	2.82%	01/30/2026	280	274,284	0.2
Standard Chartered PLC	2.82%	01/30/2026	470	460,405	0.3
Standard Chartered PLC	3.60%	01/12/2033	230	193,373	0.1
Standard Chartered PLC	4.64%	04/01/2031	510	482,987	0.3
Standard Chartered PLC	4.87%	03/15/2033	630	598,848	0.4
Standard Chartered PLC	6.30%	01/09/2029	520	529,738	0.3
Standard Chartered PLC	7.77%	11/16/2028	532	565,445	0.3
Standard Chartered PLC(a)	7.88%	03/08/2030	490	487,153	0.3
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak.	4.85%	10/14/2038	280	252,438	0.2
Stillwater Mining Co.	4.00%	11/16/2026	1,170	1,064,583	0.6
Stillwater Mining Co.	4.50%	11/16/2029	955	775,938	0.5
StudioCity Co., Ltd	7.00%	02/15/2027	200	199,500	0.1
StudioCity Co., Ltd	7.00%	02/15/2027	236	235,410	0.1
Studio City Finance Ltd.	6.00%	07/15/2025	370	364,913	0.2
Studio City Finance Ltd.	6.00%	07/15/2025	590	581,888	0.3
Studio City Finance Ltd.	6.50%	01/15/2028	200	189,125	0.1
Studio City Finance Ltd.	6.50%	01/15/2028	200	189,125	0.1
Suzano Austria GmbH	5.00%	01/15/2030	200	187,290	0.1
Suzano Austria GmbH	6.00%	01/15/2029	523	518,241	0.3
Sweihan PV Power Co. PJSC	3.63%	01/31/2049	664	527,662	0.3
TAV Havalimanlari Holding AS	8.50%	12/07/2028	250	256,195	0.2
Telecomunicaciones Digitales SA	4.50%	01/30/2030	530	465,075	0.3
Tencent Holdings Ltd.	2.39%	06/03/2030	540	461,363	0.3
Tengizchevroil Finance Co. International Ltd.	2.63%	08/15/2025	360	345,323	0.2
Teva Pharmaceutical Finance Netherlands III BV.	3.15%	10/01/2026	380	355,338	0.2
Teva Pharmaceutical Finance Netherlands III BV.	4.75%	05/09/2027	435	418,688	0.2
Teva Pharmaceutical Finance Netherlands III BV.	7.88%	09/15/2029	630	671,452	0.4
Teva Pharmaceutical Finance Netherlands III BV.	8.13%	09/15/2031	630	691,341	0.4
Thaioil Treasury Center Co., Ltd.	4.63%	11/20/2028	297	285,213	0.2
TNB Global Ventures Capital Bhd.	4.85%	11/01/2028	290	284,577	0.2
TNB Global Ventures Capital Bhd, Series E.	3.24%	10/19/2026	390	369,403	0.2
Transportadora de Gas del Peru SA	4.25%	04/30/2028	328	316,828	0.2
Transportadora de Gas Internacional SA ESP	5.55%	11/01/2028	260	253,825	0.2
Trust Fibra Uno	4.87%	01/15/2030	1,093	955,419	0.6
Trust Fibra Uno	5.25%	01/30/2026	200	194,500	0.1
TSMC Arizona Corp.	1.75%	10/25/2026	320	294,850	0.2
TSMC Arizona Corp.	4.25%	04/22/2032	580	556,448	0.3
TSMC Global Ltd.	0.75%	09/28/2025	295	277,023	0.2
TSMC Global Ltd.	1.00%	09/28/2027	590	514,591	0.3
TSMC Global Ltd.	1.38%	09/28/2030	520	416,488	0.2
TSMC Global Ltd.	1.75%	04/23/2028	630	556,566	0.3
TSMC Global Ltd.	2.25%	04/23/2031	1,440	1,206,450	0.7

AB SICAV I
Emerging Market Corporate Debt Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Tullow Oil PLC	10.25%	05/15/2026	USD 399	\$ 385,494	0.2%
Türk Telekomunikasyon AS	7.38%	05/20/2029	840	838,933	0.5
Türkiye Vakıflar Bankası TAO	9.00%	10/12/2028	760	797,050	0.5
Türkiye Vakıflar Bankası TAO(a)	10.12%	04/24/2029	650	657,800	0.4
UEP Penonome II SA	6.50%	10/01/2038	1,000	831,274	0.5
United Overseas Bank Ltd.	2.00%	10/14/2031	700	643,125	0.4
United Overseas Bank Ltd.	3.86%	10/07/2032	400	379,500	0.2
UPL Corp., Ltd.	4.50%	03/08/2028	440	379,733	0.2
UPL Corp., Ltd.	4.63%	06/16/2030	600	487,688	0.3
UPL Corp., Ltd.(a)	5.25%	02/27/2025	460	325,594	0.2
Vale Overseas Ltd.	3.75%	07/08/2030	650	583,310	0.3
Vale Overseas Ltd.	6.13%	06/12/2033	400	401,332	0.2
Vedanta Resources Finance II PLC	13.88%	01/21/2027	699	677,923	0.4
Vedanta Resources Finance II PLC	13.88%	12/09/2028	588	558,968	0.3
Volcan Cia Minera SAA	4.38%	02/11/2026	200	141,438	0.1
Volcan Cia Minera SAA	4.38%	02/11/2026	2,068	1,462,464	0.9
VTR Finance NV	6.38%	07/15/2028	270	184,562	0.1
Weibo Corp.	3.38%	07/08/2030	350	305,340	0.2
Weibo Corp.	3.50%	07/05/2024	330	329,337	0.2
Woori Bank	5.13%	08/06/2028	200	195,563	0.1
Wynn Macau Ltd.	5.13%	12/15/2029	200	179,500	0.1
Wynn Macau Ltd.	5.50%	01/15/2026	324	316,645	0.2
Wynn Macau Ltd.	5.50%	10/01/2027	1,370	1,301,928	0.8
Wynn Macau Ltd.	5.63%	08/26/2028	300	280,594	0.2
Xiaomi Best Time International Ltd.	4.10%	07/14/2051	490	355,097	0.2
Yapi ve Kredi Bankası AS	9.25%	10/16/2028	680	726,437	0.4
YPF SA	6.95%	07/21/2027	470	427,700	0.3
YPF SA	8.50%	06/27/2029	820	765,163	0.5
Yunda Holding Investment Ltd.	2.25%	08/19/2025	290	276,733	0.2
				<u>150,268,413</u>	<u>88.6</u>
QUASI-STAATSANLEIHEN					
Abu Dhabi Crude Oil Pipeline LLC	3.65%	11/02/2029	350	325,272	0.2
Abu Dhabi Ports Co. PJSC, Series E	2.50%	05/06/2031	610	510,192	0.3
Comision Federal de Electricidad	6.26%	02/15/2052	200	172,000	0.1
Corp. Nacional del Cobre de Chile	3.15%	01/14/2030	270	236,503	0.1
Corp. Nacional del Cobre de Chile	5.95%	01/08/2034	986	975,216	0.6
DP World Crescent Ltd.	3.75%	01/30/2030	530	486,482	0.3
Gaci First Investment Co.	4.88%	02/14/2035	670	629,615	0.3
Gaci First Investment Co.	5.00%	10/13/2027	235	232,926	0.1
Gaci First Investment Co.	5.38%	01/29/2054	585	513,705	0.3
MDGH GMTN RSC Ltd.	2.88%	11/07/2029	330	295,063	0.2
MDGH GMTN RSC Ltd., Series G	3.38%	03/28/2032	360	320,263	0.2
MFB Magyar Fejlesztési Bank Zrt	6.50%	06/29/2028	408	413,565	0.2
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	5.25%	10/24/2042	210	187,687	0.1
Transnet SOC Ltd.	8.25%	02/06/2028	480	474,778	0.3
Türkiye ihracat Kredi Bankası AS	9.00%	01/28/2027	283	295,189	0.2
				<u>6,068,456</u>	<u>3.5</u>
STAATSANLEIHEN					
Argentine Republic Government International Bond	4.25%	01/09/2038	472	224,848	0.1
Chile Electricity Lux MPC SARL	6.01%	01/20/2033	420	421,197	0.2
Hungary Government International Bond	5.50%	03/26/2036	500	476,175	0.3
Romanian Government International Bond	3.00%	02/14/2031	590	489,387	0.3
Saudi Government International Bond	3.45%	02/02/2061	470	301,387	0.2
Saudi Government International Bond	5.00%	04/17/2049	398	353,500	0.2
Ukraine Government International Bond	6.88%	05/21/2031	373	100,617	0.1
Ukraine Government International Bond	7.75%	09/01/2029	222	64,380	0.0
				<u>2,431,491</u>	<u>1.4</u>
SCHWELLENMÄRKTE – SCHATZPAPIERE					
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2027	BRL 3,358	624,521	0.4
SCHATZOBIGATIONEN					
Colombian TES, Series B	7.25%	10/26/2050	COP 3,009,600	500,136	0.3
				<u>159,893,017</u>	<u>94.2</u>
GELDMARKTINSTRUMENTE					
SCHATZWECHSEL					
Egypt Treasury Bills, Series 364D	0.00%	09/10/2024	EGP 32,575	642,368	0.4
				<u>160,535,385</u>	<u>94.6</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN					
Bank Hapoalim BM	3.26%	01/21/2032	USD 214	192,692	0.1
Bank Negara Indonesia Persero Tbk PT, Series E	3.75%	03/30/2026	236	224,937	0.1
BBFI Liquidating Trust(c)	0.00%	12/30/2099	1,442	417,447	0.2
C&W Senior Finance Ltd.	6.88%	09/15/2027	700	667,700	0.4
Chile Electricity PEC SpA	0.00%	01/25/2028	470	372,769	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Engie Energia Chile SA	3.40%	01/28/2030	200 \$	173,312	0.1%
First Quantum Minerals Ltd.	8.63%	06/01/2031	427	425,441	0.3
Freeport Indonesia PT	4.76%	04/14/2027	212	206,567	0.1
Intercorp Peru Ltd.	3.88%	08/15/2029	800	707,250	0.4
IRB Infrastructure Developers Ltd.	7.11%	03/11/2032	309	306,296	0.2
JGC Ventures Pte Ltd.(b) (c)	5.00%	06/30/2025	46	7,512	0.0
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	2,022	2,528	0.0
OEC Finance Ltd. (b) (c)	7.13%	12/26/2046	292	17,780	0.0
OEC Finance Ltd. (b) (c)	7.13%	12/26/2046	1,535	93,523	0.1
QNB Finance Ltd., Series E.	2.75%	02/12/2027	392	365,441	0.2
SingTel Group Treasury Pte Ltd., Series E	3.88%	08/28/2028	400	383,500	0.2
Sociedad Quimica y Minera de Chile SA	4.25%	05/07/2029	310	292,330	0.2
Tengizchevroil Finance Co. International Ltd.	4.00%	08/15/2026	720	685,800	0.4
Tonon Luxembourg SA(d)	6.50%	10/31/2024	529	53	0.0
Virgolino de Oliveira Finance SA(c) (e)	10.50%	01/28/2018	818	82	0.0
Virgolino de Oliveira Finance SA(c) (e)	10.88%	01/13/2020	200	20	0.0
Virgolino de Oliveira Finance SA(c) (e)	11.75%	02/09/2022	450	45	0.0
Woori Bank(a)	4.25%	10/04/2024	250	247,578	0.1
				<u>5,790,603</u>	<u>3.3</u>
QUASI-STAAATSANLEIHEN					
NAK Naftogaz Ukraine via Kondor Finance PLC	7.63%	11/08/2028	200	129,710	0.1
NAK Naftogaz Ukraine via Kondor Finance PLC(c)	7.65%	07/19/2025	228	196,080	0.1
State Agency of Roads of Ukraine.	6.25%	06/24/2030	471	127,170	0.1
				<u>452,960</u>	<u>0.3</u>
				<u>6,243,563</u>	<u>3.6</u>
Gesamtanlagen				<u>\$ 166,778,948</u>	<u>98.2%</u>
(Kosten \$175,497,118).					
Termineinlagen					
SMBC, Tokyo(f)	4.68 %	–		444,754	0.3
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>2,575,459</u>	<u>1.5</u>
Nettovermögen				<u>\$ 169,799,161</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Long					
U.S. T-Note 10 Yr (CBT) Futures	09/19/2024	53	\$ 5,777,820	\$ 5,766,234	\$ (11,586)
U.S. Ultra Bond (CBT) Futures	09/19/2024	3	366,914	367,313	399
					<u>\$ (11,187)</u>
				Wertsteigerung \$	399
				Wertminderung \$	(11,586)

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co+.	EUR 3	USD 3	06/03/2024	\$ (1)
Brown Brothers Harriman & Co+.	GBP 1	USD 0*	06/03/2024	0**
Brown Brothers Harriman & Co+.	GBP 0*	USD 0*	06/03/2024	(0)**
Brown Brothers Harriman & Co+.	USD 3	EUR 3	06/03/2024	40
Brown Brothers Harriman & Co+.	USD 0*	EUR 0*	06/03/2024	(0)**
Brown Brothers Harriman & Co+.	USD 1	GBP 1	06/03/2024	12
Brown Brothers Harriman & Co+.	USD 0*	EUR 0*	06/17/2024	0**
Brown Brothers Harriman & Co+.	USD 3	EUR 3	06/17/2024	(6)
Brown Brothers Harriman & Co+.	USD 1	GBP 1	06/17/2024	5
Brown Brothers Harriman & Co+.	USD 380	EUR 350	06/24/2024	408
Brown Brothers Harriman & Co+.	USD 217	EUR 200	06/24/2024	(23)
Brown Brothers Harriman & Co+.	USD 1	GBP 1	06/24/2024	0**
Brown Brothers Harriman & Co+.	USD 3	EUR 3	06/28/2024	1
Brown Brothers Harriman & Co+.	USD 1	GBP 1	06/28/2024	(0)**
Brown Brothers Harriman & Co+.	USD 0*	GBP 0*	06/28/2024	–
HSBC Bank USA.	BRL 688	USD 133	06/04/2024	2,721
HSBC Bank USA.	USD 133	BRL 688	07/02/2024	(2,730)
Morgan Stanley Capital Services LLC	USD 133	BRL 688	06/04/2024	(1,608)
Morgan Stanley Capital Services LLC	COP 2,141,174	USD 542	07/19/2024	(7,042)
				<u>\$ (8,223)</u>
			Wertsteigerung \$	3,187
			Wertminderung \$	(11,410)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen 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)	CDX-EMS41V1-5Y	06/20/2029	USD 2,720	\$ (73,731)	\$ 13,445

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

- (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) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (d) Not leidend.
- (e) Not leidendes fälliges Wertpapier.
- (f) Tagesgeld.

Währungskürzel:

BRL – Brazilian Real
 COP – Colombian Peso
 EGP – Egyptian Pound
 EUR – Euro
 GBP – Great British Pound
 USD – United States Dollar

Glossar:

CBT – Chicago Board of Trade
 GMTN – Global Medium Term Note
 INTRCONX – Intercontinental 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					
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028	USD 669	\$ 336,312	0.2%
ASP Unifrax Holdings, Inc.	7.50%	09/30/2029	108	55,645	0.0
Constellium SE	3.13%	07/15/2029	EUR 353	357,038	0.2
CVR Partners LP/CVR Nitrogen Finance Corp.	6.13%	06/15/2028	USD 88	84,161	0.0
Element Solutions, Inc.	3.88%	09/01/2028	452	411,303	0.2
FMG Resources August 2006 Pty Ltd.	4.38%	04/01/2031	351	311,445	0.2
FMG Resources August 2006 Pty Ltd.	5.88%	04/15/2030	20	19,384	0.0
FMG Resources August 2006 Pty Ltd.	6.13%	04/15/2032	517	505,476	0.3
Graham Packaging Co., Inc.	7.13%	08/15/2028	376	354,281	0.2
Graphic Packaging International LLC	3.50%	03/15/2028	68	62,154	0.0
Graphic Packaging International LLC	6.38%	07/15/2032	335	335,683	0.2
INEOS Finance PLC	6.38%	04/15/2029	EUR 353	394,281	0.2
INEOS Finance PLC	7.50%	04/15/2029	USD 353	355,387	0.2
INEOS Quattro Finance 2 PLC	8.50%	03/15/2029	EUR 126	144,604	0.1
INEOS Quattro Finance 2 PLC	9.63%	03/15/2029	USD 200	211,186	0.1
INEOS Styrolution Ludwigshafen GmbH	2.25%	01/16/2027	EUR 189	191,651	0.1
Intelligent Packaging Holdco Issuer LP(a)	9.00%	01/15/2026	USD 158	150,314	0.1
Intelligent Packaging Ltd. Finco, Inc./Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028	687	661,766	0.4
Olympus Water US Holding Corp.	3.88%	10/01/2028	EUR 100	101,374	0.1
Olympus Water US Holding Corp.	7.13%	10/01/2027	USD 389	394,781	0.2
Olympus Water US Holding Corp.	9.75%	11/15/2028	349	371,323	0.2
Roller Bearing Co. of America, Inc.	4.38%	10/15/2029	32	29,232	0.0
SCIL IV LLC/SCIL USA Holdings LLC	4.38%	11/01/2026	EUR 107	114,864	0.1
SCIL IV LLC/SCIL USA Holdings LLC	5.38%	11/01/2026	USD 620	595,958	0.3
Sealed Air Corp./Sealed Air Corp. US	6.13%	02/01/2028	171	169,713	0.1
SNF Group SACA	3.13%	03/15/2027	240	220,156	0.1
SNF Group SACA	3.38%	03/15/2030	240	207,106	0.1
Vallourec SACA	7.50%	04/15/2032	335	344,603	0.2
Vibrantz Technologies, Inc.	9.00%	02/15/2030	345	319,711	0.2
				<u>7,810,892</u>	<u>4.3</u>
INVESTITIONSGÜTER					
ARD Finance SA(a)	5.00%	06/30/2027	EUR 192	47,955	0.0
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	4.00%	09/01/2029	USD 457	377,091	0.2
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	6.00%	06/15/2027	200	194,998	0.1
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	2.13%	08/15/2026	EUR 266	234,146	0.1
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	08/15/2027	USD 389	226,787	0.1
Ball Corp.	3.13%	09/15/2031	634	532,786	0.3
Ball Corp.	6.00%	06/15/2029	84	84,165	0.0
Bombardier, Inc.	6.00%	02/15/2028	93	91,535	0.1
Bombardier, Inc.	7.25%	07/01/2031	259	264,464	0.1
Bombardier, Inc.	7.50%	02/01/2029	119	123,149	0.1
Bombardier, Inc.	7.88%	04/15/2027	345	345,336	0.2
Bombardier, Inc.	8.75%	11/15/2030	46	49,404	0.0
Calderys Financing LLC	11.25%	06/01/2028	461	491,569	0.3
Clean Harbors, Inc.	4.88%	07/15/2027	72	69,495	0.0
Clean Harbors, Inc.	6.38%	02/01/2031	189	189,226	0.1
Eco Material Technologies, Inc.	7.88%	01/31/2027	868	867,977	0.5
EMRLD Borrower LP/Emerald Co-Issuer, Inc.	6.63%	12/15/2030	141	141,276	0.1
EnerSys	4.38%	12/15/2027	130	122,627	0.1
EnerSys	6.63%	01/15/2032	277	279,536	0.2
Enviri Corp.	5.75%	07/31/2027	403	382,533	0.2
Esab Corp.	6.25%	04/15/2029	210	210,537	0.1
F-Brasile SpA/F-Brasile US LLC, Series XR	7.38%	08/15/2026	299	298,901	0.2
GFL Environmental, Inc.	4.00%	08/01/2028	148	135,291	0.1
GFL Environmental, Inc.	6.75%	01/15/2031	195	198,915	0.1
Griffon Corp.	5.75%	03/01/2028	123	118,954	0.1
Husky Injection Molding Systems Ltd./Titan Co-Borrower LLC	9.00%	02/15/2029	89	91,419	0.1
IMA Industria Macchine Automatiche SpA(b)	7.65%	04/15/2029	EUR 260	284,268	0.2
LSB Industries, Inc.	6.25%	10/15/2028	USD 517	498,570	0.3
Madison IAQ LLC	5.88%	06/30/2029	481	445,851	0.2
MIWD Holdco II LLC/MIWD Finance Corp.	5.50%	02/01/2030	420	382,828	0.2
Moog, Inc.	4.25%	12/15/2027	180	168,768	0.1
Mueller Water Products, Inc.	4.00%	06/15/2029	49	44,838	0.0
Paprec Holding SA	7.25%	11/17/2029	EUR 300	343,100	0.2
Stericycle, Inc.	3.88%	01/15/2029	USD 155	140,824	0.1
Summit Materials LLC/Summit Materials Finance Corp.	7.25%	01/15/2031	90	92,847	0.1
Trinity Industries, Inc.	7.75%	07/15/2028	288	296,744	0.2
Triumph Group, Inc.	9.00%	03/15/2028	513	529,862	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
WESCO Distribution, Inc.	6.63%	03/15/2032	USD 263	\$ 264,932	0.1%
				<u>9,663,504</u>	<u>5.5</u>
KOMMUNIKATIONSMEDIEN					
Altice Financing SA.	5.00%	01/15/2028	671	522,115	0.3
Altice Financing SA.	5.75%	08/15/2029	200	148,476	0.1
AMC Networks, Inc.	10.25%	01/15/2029	403	402,826	0.2
Arches Buyer, Inc.	6.13%	12/01/2028	182	146,609	0.1
Banjay Entertainment SASU.	7.00%	05/01/2029	EUR 133	151,570	0.1
Banjay Entertainment SASU.	8.13%	05/01/2029	USD 278	286,310	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	02/01/2031	150	120,902	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030	296	245,787	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	03/01/2030	65	55,352	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032	349	280,992	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	5.00%	02/01/2028	504	465,327	0.3
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	386	364,860	0.2
CSC Holdings LLC.	4.50%	11/15/2031	392	239,760	0.1
CSC Holdings LLC.	4.63%	12/01/2030	348	146,107	0.1
CSC Holdings LLC.	5.00%	11/15/2031	596	248,170	0.1
CSC Holdings LLC.	6.50%	02/01/2029	725	489,809	0.3
CSC Holdings LLC.	11.75%	01/31/2029	294	234,019	0.1
DISH DBS Corp.	5.13%	06/01/2029	80	31,815	0.0
DISH DBS Corp.	5.25%	12/01/2026	790	628,988	0.3
DISH DBS Corp.	5.75%	12/01/2028	540	376,957	0.2
DISH DBS Corp.	5.88%	11/15/2024	408	388,720	0.2
DISH DBS Corp.	7.38%	07/01/2028	117	52,692	0.0
DISH Network Corp.(c).	3.38%	08/15/2026	85	54,852	0.0
Gray Television, Inc.	7.00%	05/15/2027	280	247,307	0.1
LCPR Senior Secured Financing DAC.	5.13%	07/15/2029	777	651,611	0.4
LCPR Senior Secured Financing DAC.	6.75%	10/15/2027	278	263,205	0.1
McGraw-Hill Education, Inc.	5.75%	08/01/2028	409	381,605	0.2
National CineMedia, Inc.(f).	5.75%	08/15/2026	172	0	0.0
Paramount Global.	6.38%	03/30/2062	284	257,259	0.1
Radiate Holdco LLC/Radiate Finance, Inc.	4.50%	09/15/2026	231	171,278	0.1
Sinclair Television Group, Inc.	4.13%	12/01/2030	435	294,933	0.2
Sinclair Television Group, Inc.	5.50%	03/01/2030	47	30,989	0.0
Sirius XM Radio, Inc.	4.00%	07/15/2028	270	241,664	0.1
Sirius XM Radio, Inc.	5.00%	08/01/2027	338	321,260	0.2
Summer BC Holdco B SARL.	5.75%	10/31/2026	EUR 100	107,420	0.1
TEGNA, Inc.	4.63%	03/15/2028	USD 157	142,450	0.1
Univision Communications, Inc.	4.50%	05/01/2029	116	99,049	0.1
Univision Communications, Inc.	6.63%	06/01/2027	191	184,598	0.1
Univision Communications, Inc.	7.38%	06/30/2030	361	342,129	0.2
Univision Communications, Inc.	8.00%	08/15/2028	391	385,027	0.2
Urban One, Inc.	7.38%	02/01/2028	415	330,700	0.2
Virgin Media Vendor Financing Notes IV DAC.	5.00%	07/15/2028	200	179,845	0.1
Ziggo Bond Co. BV.	5.13%	02/28/2030	253	215,862	0.1
				<u>10,931,206</u>	<u>6.0</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Altice France Holding SA.	10.50%	05/15/2027	621	229,436	0.1
Altice France SA.	5.13%	01/15/2029	247	165,849	0.1
Altice France SA.	5.13%	07/15/2029	1,187	796,508	0.4
Altice France SA.	5.50%	10/15/2029	213	143,068	0.1
C&W Senior Finance Ltd.	6.88%	09/15/2027	400	381,543	0.2
Consolidated Communications, Inc.	6.50%	10/01/2028	137	115,765	0.1
Embarq Corp.	8.00%	06/01/2036	177	55,688	0.0
Level 3 Financing, Inc.	3.75%	07/15/2029	345	114,334	0.1
Level 3 Financing, Inc.	4.25%	07/01/2028	79	30,583	0.0
Level 3 Financing, Inc.	4.63%	09/15/2027	175	88,954	0.1
Lorca Telecom Bondco SA.	4.00%	09/18/2027	EUR 303	321,257	0.2
Telecom Italia Capital SA.	6.00%	09/30/2034	USD 61	51,775	0.0
Telecom Italia Capital SA.	6.00%	09/30/2034	946	888,404	0.5
Telecom Italia Capital SA.	6.38%	11/15/2033	44	39,006	0.0
Telecom Italia Capital SA.	7.20%	07/18/2036	218	222,258	0.1
Telecom Italia Capital SA.	7.72%	06/04/2038	66	61,395	0.0
United Group BV.	3.63%	02/15/2028	EUR 133	136,622	0.1
United Group BV.	4.63%	08/15/2028	149	157,100	0.1
United Group BV(b).	8.08%	02/01/2029	102	111,533	0.1
Vmed O2 UK Financing I PLC.	4.75%	07/15/2031	USD 525	435,689	0.2
Vmed O2 UK Financing I PLC.	7.75%	04/15/2032	504	490,975	0.3
				<u>5,037,742</u>	<u>2.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Allison Transmission, Inc.	5.88%	06/01/2029	456	449,459	0.2
American Axle & Manufacturing, Inc.	6.88%	07/01/2028	204	202,771	0.1
Aston Martin Capital Holdings Ltd.	10.00%	03/31/2029	400	386,253	0.2
Dana Financing Luxembourg SARL.	3.00%	07/15/2029	EUR 150	146,538	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Dana, Inc.	4.25%	09/01/2030	USD 70 \$	60,954	0.0%
Garrett Motion Holdings, Inc./Garrett LX I SARL	7.75%	05/31/2032	556	559,560	0.3
Goodyear Tire & Rubber Co. (The)	5.25%	07/15/2031	113	102,181	0.1
IHO Verwaltungs GmbH(a)	8.75%	05/15/2028	EUR 401	467,360	0.3
Jaguar Land Rover Automotive PLC	5.50%	07/15/2029	USD 285	271,928	0.2
Jaguar Land Rover Automotive PLC	6.88%	11/15/2026	EUR 179	204,906	0.1
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025	USD 390	392,677	0.2
McLaren Finance PLC	7.50%	08/01/2026	417	362,062	0.2
PM General Purchaser LLC	9.50%	10/01/2028	507	514,539	0.3
Real Hero Merger Sub 2, Inc.	6.25%	02/01/2029	341	294,433	0.2
Tenneco, Inc.	8.00%	11/17/2028	545	497,568	0.3
Titan International, Inc.	7.00%	04/30/2028	231	223,604	0.1
ZF North America Capital, Inc.	6.75%	04/23/2030	235	237,896	0.1
ZF North America Capital, Inc.	6.88%	04/23/2032	235	240,431	0.1
				<u>5,615,120</u>	<u>3.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Carnival Corp.	4.00%	08/01/2028	134	123,552	0.1
Cedar Fair LP	5.25%	07/15/2029	44	41,482	0.0
CPUK Finance Ltd.	4.50%	08/28/2027	GBP 100	118,401	0.1
Lindblad Expeditions LLC	6.75%	02/15/2027	USD 99	97,952	0.1
Merlin Entertainments Group US Holdings, Inc.	7.38%	02/15/2031	256	259,628	0.1
Motion Bondco DAC	4.50%	11/15/2027	EUR 109	112,146	0.1
Motion Finco SARL	7.38%	06/15/2030	120	135,491	0.1
NCL Corp., Ltd.	5.88%	02/15/2027	USD 20	19,701	0.0
NCL Corp., Ltd.	8.13%	01/15/2029	277	289,239	0.2
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	186	182,309	0.1
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026	174	171,397	0.1
Royal Caribbean Cruises Ltd.	5.50%	04/01/2028	583	569,577	0.3
Royal Caribbean Cruises Ltd.	7.25%	01/15/2030	103	106,521	0.1
Royal Caribbean Cruises Ltd.	9.25%	01/15/2029	156	166,314	0.1
SeaWorld Parks & Entertainment, Inc.	5.25%	08/15/2029	310	289,780	0.2
VOC Escrow Ltd.	5.00%	02/15/2028	236	226,693	0.1
				<u>2,910,183</u>	<u>1.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	4.88%	02/15/2030	60	53,009	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027	349	340,843	0.2
Builders FirstSource, Inc.	4.25%	02/01/2032	345	301,373	0.2
Builders FirstSource, Inc.	6.38%	06/15/2032	307	306,048	0.2
Builders FirstSource, Inc.	6.38%	03/01/2034	70	68,630	0.0
Cirsa Finance International SARL	6.50%	03/15/2029	EUR 436	487,481	0.3
Forestar Group, Inc.	3.85%	05/15/2026	USD 154	147,124	0.1
Hilton Domestic Operating Co., Inc.	3.63%	02/15/2032	831	705,232	0.4
Hilton Domestic Operating Co., Inc.	4.88%	01/15/2030	27	25,542	0.0
Hilton Domestic Operating Co., Inc.	5.38%	05/01/2025	68	67,695	0.0
Hilton Domestic Operating Co., Inc.	5.88%	04/01/2029	222	220,066	0.1
Hilton Domestic Operating Co., Inc.	6.13%	04/01/2032	127	125,852	0.1
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	5.00%	06/01/2029	255	235,486	0.1
Installed Building Products, Inc.	5.75%	02/01/2028	119	115,346	0.1
Maison Finco PLC	6.00%	10/31/2027	GBP 100	118,074	0.1
Marriott Ownership Resorts, Inc.	4.50%	06/15/2029	USD 909	824,117	0.5
Mattamy Group Corp.	4.63%	03/01/2030	543	497,631	0.3
Miller Homes Group Finco PLC	7.00%	05/15/2029	GBP 157	184,248	0.1
Miller Homes Group Finco PLC(b)	9.08%	05/15/2028	EUR 124	134,602	0.1
Playtech PLC	4.25%	03/07/2026	100	107,011	0.1
Playtech PLC	5.88%	06/28/2028	130	140,943	0.1
Premier Entertainment Sub LLC/ Premier Entertainment Finance Corp.	5.63%	09/01/2029	USD 49	35,656	0.0
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	256	241,687	0.1
Standard Industries, Inc./NJ	4.38%	07/15/2030	253	225,929	0.1
Standard Industries, Inc./NJ	5.00%	02/15/2027	135	130,878	0.1
Taylor Morrison Communities, Inc.	5.13%	08/01/2030	22	20,883	0.0
Taylor Morrison Communities, Inc.	5.75%	01/15/2028	69	67,994	0.0
Taylor Morrison Communities, Inc.	5.88%	06/15/2027	118	117,513	0.1
				<u>6,046,893</u>	<u>3.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.50%	02/15/2029	389	350,717	0.2
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028	169	156,939	0.1
1011778 BC ULC/New Red Finance, Inc.	4.00%	10/15/2030	453	394,251	0.2
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025	204	203,325	0.1
IRB Holding Corp.	7.00%	06/15/2025	85	85,064	0.0
Papa John's International, Inc.	3.88%	09/15/2029	144	125,082	0.1
				<u>1,315,378</u>	<u>0.7</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Arko Corp.	5.13%	11/15/2029	USD 257 \$	218,329	0.1%
Asbury Automotive Group, Inc.	4.63%	11/15/2029	301	276,838	0.2
Asbury Automotive Group, Inc.	5.00%	02/15/2032	205	183,582	0.1
Bath & Body Works, Inc.	6.75%	07/01/2036	129	128,419	0.1
Bath & Body Works, Inc.	6.88%	11/01/2035	337	339,934	0.2
Bath & Body Works, Inc.	9.38%	07/01/2025	15	15,538	0.0
BCPE Ulysses Intermediate, Inc.(a)	7.75%	04/01/2027	57	54,797	0.0
Beacon Roofing Supply, Inc.	6.50%	08/01/2030	69	69,168	0.0
Carvana Co.	5.50%	04/15/2027	100	81,919	0.0
Carvana Co.(a)	12.00%	12/01/2028	348	363,447	0.2
Cougar JV Subsidiary LLC	8.00%	05/15/2032	275	283,408	0.2
CT Investment GmbH	6.38%	04/15/2030	EUR 178	194,229	0.1
FirstCash, Inc.	5.63%	01/01/2030	USD 443	419,883	0.2
FirstCash, Inc.	6.88%	03/01/2032	159	157,916	0.1
Foundation Building Materials, Inc.	6.00%	03/01/2029	107	94,855	0.1
Global Auto Holdings Ltd/AAG FH UK Ltd.	8.38%	01/15/2029	397	386,947	0.2
Global Auto Holdings Ltd/AAG FH UK Ltd.	8.75%	01/15/2032	197	189,771	0.1
Group 1 Automotive, Inc.	4.00%	08/15/2028	251	229,103	0.1
Kontoor Brands, Inc.	4.13%	11/15/2029	202	182,464	0.1
LBM Acquisition LLC	6.25%	01/15/2029	63	56,865	0.0
LCM Investments Holdings II LLC.	4.88%	05/01/2029	22	20,435	0.0
LCM Investments Holdings II LLC.	8.25%	08/01/2031	246	255,336	0.1
Michaels Cos., Inc. (The)	5.25%	05/01/2028	239	193,670	0.1
Michaels Cos., Inc. (The)	7.88%	05/01/2029	218	147,832	0.1
Murphy Oil USA, Inc.	5.63%	05/01/2027	63	62,218	0.0
NMG Holding Co., Inc./Neiman Marcus Group LLC.	7.13%	04/01/2026	251	249,907	0.1
Penske Automotive Group, Inc.	3.75%	06/15/2029	248	220,430	0.1
PetSmart, Inc./PetSmart Finance Corp.	7.75%	02/15/2029	644	616,268	0.3
Shiba Bidco SpA	4.50%	10/31/2028	EUR 100	105,224	0.1
Sonic Automotive, Inc.	4.63%	11/15/2029	USD 269	241,931	0.1
Sonic Automotive, Inc.	4.88%	11/15/2031	350	307,290	0.2
SRS Distribution, Inc.	6.13%	07/01/2029	55	55,858	0.0
Staples, Inc.	7.50%	04/15/2026	934	934,037	0.5
Staples, Inc.	10.75%	04/15/2027	191	165,642	0.1
Staples, Inc.	10.75%	09/01/2029	338	326,555	0.2
White Cap Buyer LLC.	6.88%	10/15/2028	113	107,933	0.1
				7,937,978	4.2
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AdaptHealth LLC.	6.13%	08/01/2028	40	38,280	0.0
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC.	3.50%	03/15/2029	1,287	1,149,995	0.6
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC.	4.88%	02/15/2030	211	197,363	0.1
Bausch & Lomb Corp.	8.38%	10/01/2028	539	548,473	0.3
Bausch Health Americas, Inc.	8.50%	01/31/2027	197	143,482	0.1
Bausch Health Cos., Inc.	5.75%	08/15/2027	515	386,929	0.2
Bausch Health Cos., Inc.	6.25%	02/15/2029	173	93,536	0.1
Bausch Health Cos., Inc.	7.25%	05/30/2029	34	18,872	0.0
CAB SELAS	3.38%	02/01/2028	EUR 541	528,742	0.3
Cheplapharm Arzneimittel GmbH.	7.50%	05/15/2030	490	562,962	0.3
CHS/Community Health Systems, Inc.	4.75%	02/15/2031	USD 580	458,190	0.3
CHS/Community Health Systems, Inc.	5.25%	05/15/2030	946	785,572	0.4
CHS/Community Health Systems, Inc.	6.88%	04/01/2028	32	23,524	0.0
CHS/Community Health Systems, Inc.	6.88%	04/15/2029	216	169,039	0.1
CHS/Community Health Systems, Inc.	10.88%	01/15/2032	147	151,942	0.1
DaVita, Inc.	3.75%	02/15/2031	796	667,997	0.4
DaVita, Inc.	4.63%	06/01/2030	899	805,528	0.4
Elanco Animal Health, Inc.	6.65%	08/28/2028	416	419,815	0.2
Embecta Corp.	5.00%	02/15/2030	467	386,161	0.2
Embecta Corp.	6.75%	02/15/2030	103	90,074	0.1
Emergent BioSolutions, Inc.	3.88%	08/15/2028	280	167,261	0.1
Endo Finance Holdings, Inc.	8.50%	04/15/2031	208	213,008	0.1
Fortrea Holdings, Inc.	7.50%	07/01/2030	163	163,054	0.1
Global Medical Response, Inc.(a)	10.00%	10/31/2028	131	127,723	0.1
Grifols SA	3.88%	10/15/2028	EUR 896	814,221	0.4
Grifols SA	3.88%	10/15/2028	294	267,166	0.1
Gruenthal GmbH.	4.13%	05/15/2028	558	591,241	0.3
Iceland Bondco PLC(b)	9.33%	12/15/2027	120	131,244	0.1
Iceland Bondco PLC	10.88%	12/15/2027	GBP 120	159,167	0.1
IQVIA, Inc.	5.00%	10/15/2026	USD 200	195,910	0.1
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	7.00%	12/31/2027	414	406,486	0.2
LifePoint Health, Inc.	5.38%	01/15/2029	511	430,731	0.2
Medline Borrower LP	3.88%	04/01/2029	807	735,794	0.4
ModivCare, Inc.	5.88%	11/15/2025	80	79,570	0.0
Neogen Food Safety Corp.	8.63%	07/20/2030	203	217,410	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Newell Brands, Inc.	5.70%	04/01/2026	USD 163	\$ 160,806	0.1%
Newell Brands, Inc.	6.38%	09/15/2027	23	22,696	0.0
Newell Brands, Inc.	7.00%	04/01/2046	123	101,204	0.1
Organon & Co./Organon Foreign Debt Co-Issuer BV.	4.13%	04/30/2028	385	355,602	0.2
Organon & Co./Organon Foreign Debt Co-Issuer BV.	5.13%	04/30/2031	257	227,003	0.1
Organon & Co./Organon Foreign Debt Co-Issuer BV.	6.75%	05/15/2034	200	199,128	0.1
Organon & Co./Organon Foreign Debt Co-Issuer BV.	7.88%	05/15/2034	200	203,261	0.1
Performance Food Group, Inc.	4.25%	08/01/2029	231	210,078	0.1
Perrigo Finance Unlimited Co.	4.65%	06/15/2030	400	367,838	0.2
Post Holdings, Inc.	4.63%	04/15/2030	473	429,146	0.2
Primo Water Holdings, Inc.	4.38%	04/30/2029	282	259,279	0.1
RegionalCare Hospital Partners Holdings, Inc./ LifePoint Health, Inc.	9.75%	12/01/2026	476	476,753	0.3
Sotera Health Holdings LLC	7.38%	06/01/2031	254	252,149	0.1
Spectrum Brands, Inc.	3.88%	03/15/2031	377	347,296	0.2
Surgery Center Holdings, Inc.	7.25%	04/15/2032	202	203,515	0.1
Tenet Healthcare Corp.	4.38%	01/15/2030	332	305,573	0.2
Tenet Healthcare Corp.	5.13%	11/01/2027	195	189,991	0.1
Tenet Healthcare Corp.	6.13%	06/15/2030	216	214,428	0.1
Triton Water Holdings, Inc.	6.25%	04/01/2029	136	125,694	0.1
US Foods, Inc.	4.75%	02/15/2029	21	19,720	0.0
US Foods, Inc.	6.88%	09/15/2028	19	19,349	0.0
				<u>17,016,971</u>	<u>9.1</u>
ENERGIE					
Antero Midstream Partners LP/Antero Midstream Finance Corp. ...	5.38%	06/15/2029	20	19,175	0.0
Antero Midstream Partners LP/Antero Midstream Finance Corp. ...	5.75%	03/01/2027	15	14,838	0.0
Antero Midstream Partners LP/Antero Midstream Finance Corp. ...	5.75%	01/15/2028	23	22,533	0.0
Berry Petroleum Co. LLC	7.00%	02/15/2026	196	192,906	0.1
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.00%	07/15/2029	101	102,041	0.1
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.25%	07/15/2032	90	91,688	0.1
Buckeye Partners LP	3.95%	12/01/2026	20	19,046	0.0
Buckeye Partners LP	4.13%	03/01/2025	20	19,628	0.0
Buckeye Partners LP	5.85%	11/15/2043	206	176,884	0.1
CITGO Petroleum Corp.	6.38%	06/15/2026	104	103,990	0.1
CITGO Petroleum Corp.	7.00%	06/15/2025	220	220,243	0.1
CITGO Petroleum Corp.	8.38%	01/15/2029	355	367,425	0.2
Civitas Resources, Inc.	5.00%	10/15/2026	153	149,169	0.1
Civitas Resources, Inc.	8.38%	07/01/2028	262	275,278	0.2
Civitas Resources, Inc.	8.63%	11/01/2030	183	195,723	0.1
CNX Resources Corp.	6.00%	01/15/2029	20	19,536	0.0
CNX Resources Corp.	7.25%	03/01/2032	296	300,798	0.2
CNX Resources Corp.	7.38%	01/15/2031	23	23,407	0.0
Crescent Energy Finance LLC	7.63%	04/01/2032	221	225,509	0.1
Encino Acquisition Partners Holdings LLC	8.50%	05/01/2028	278	284,102	0.2
EQM Midstream Partners LP.	4.50%	01/15/2029	290	270,499	0.2
EQM Midstream Partners LP.	4.75%	01/15/2031	754	693,684	0.4
EQM Midstream Partners LP.	5.50%	07/15/2028	20	19,628	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	8.00%	01/15/2027	294	300,035	0.2
Genesis Energy LP/Genesis Energy Finance Corp.	8.25%	01/15/2029	148	151,815	0.1
Global Partners LP/GLP Finance Corp.	6.88%	01/15/2029	523	515,970	0.3
Global Partners LP/GLP Finance Corp.	7.00%	08/01/2027	80	80,354	0.0
Gulfport Energy Corp.	8.00%	05/17/2026	81	81,980	0.0
Hess Midstream Operations LP.	4.25%	02/15/2030	402	366,089	0.2
Hess Midstream Operations LP.	5.13%	06/15/2028	208	200,504	0.1
Hilcorp Energy I LP/Hilcorp Finance Co.	5.75%	02/01/2029	59	56,990	0.0
Hilcorp Energy I LP/Hilcorp Finance Co.	6.00%	02/01/2031	75	71,849	0.0
Hilcorp Energy I LP/Hilcorp Finance Co.	6.25%	11/01/2028	150	148,037	0.1
Hilcorp Energy I LP/Hilcorp Finance Co.	8.38%	11/01/2033	236	253,164	0.1
ITT Holdings LLC	6.50%	08/01/2029	459	420,353	0.2
Moss Creek Resources Holdings, Inc.	7.50%	01/15/2026	520	518,613	0.3
Moss Creek Resources Holdings, Inc.	10.50%	05/15/2027	139	142,238	0.1
Nabors Industries Ltd.	7.25%	01/15/2026	532	533,525	0.3
Nabors Industries, Inc.	7.38%	05/15/2027	152	151,710	0.1
New Fortress Energy, Inc.	6.50%	09/30/2026	432	406,623	0.2
New Fortress Energy, Inc.	6.75%	09/15/2025	231	228,404	0.1
New Fortress Energy, Inc.	8.75%	03/15/2029	439	421,468	0.2
NGL Energy Operating LLC/NGL Energy Finance Corp.	8.38%	02/15/2032	345	351,305	0.2
NuStar Logistics LP.	5.63%	04/28/2027	20	19,691	0.0
NuStar Logistics LP.	6.00%	06/01/2026	20	19,847	0.0
NuStar Logistics LP.	6.38%	10/01/2030	157	156,515	0.1
Solaris Midstream Holdings LLC	7.63%	04/01/2026	245	246,383	0.1
Southwestern Energy Co.	5.38%	02/01/2029	91	87,809	0.1
Southwestern Energy Co.	8.38%	09/15/2028	29	29,953	0.0
Summit Midstream Holdings LLC/Summit Midstream Finance Corp.	9.50%	10/15/2026	252	258,452	0.1
Sunoco LP	7.00%	05/01/2029	187	191,044	0.1
Sunoco LP	7.25%	05/01/2032	207	212,067	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Sunoco LP/Sunoco Finance Corp.	4.50%	05/15/2029	USD 174	\$ 159,970	0.1%
Sunoco LP/Sunoco Finance Corp.	4.50%	04/30/2030	20	18,073	0.0
Sunoco LP/Sunoco Finance Corp.	6.00%	04/15/2027	158	156,756	0.1
Sunoco LP/Sunoco Finance Corp.	7.00%	09/15/2028	19	19,342	0.0
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	6.00%	09/01/2031	17	15,959	0.0
Talos Production, Inc.	9.00%	02/01/2029	116	121,780	0.1
Talos Production, Inc.	9.38%	02/01/2031	137	145,011	0.1
Transocean Aquila Ltd.	8.00%	09/30/2028	260	265,361	0.1
Transocean Poseidon Ltd.	6.88%	02/01/2027	19	18,877	0.0
Transocean, Inc.	8.75%	02/15/2030	50	51,711	0.0
Venture Global Calcasieu Pass LLC	3.88%	08/15/2029	22	19,835	0.0
Venture Global Calcasieu Pass LLC	4.13%	08/15/2031	499	441,186	0.2
Venture Global Calcasieu Pass LLC	6.25%	01/15/2030	471	472,091	0.3
Venture Global LNG, Inc.	9.50%	02/01/2029	416	451,430	0.2
				<u>12,787,899</u>	<u>6.9</u>
SONSTIGE INDUSTRIEWERTE					
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028	96	89,418	0.1
Belden, Inc.	3.38%	07/15/2031	EUR 356	354,683	0.2
Dealer Tire LLC/DT Issuer LLC	8.00%	02/01/2028	USD 683	669,596	0.4
Gates Corp. (The)	6.88%	07/01/2029	72	72,718	0.0
Pachelbel Bidco SpA	7.13%	05/17/2031	EUR 200	222,747	0.1
Pachelbel Bidco SpA(b)	8.07%	05/17/2031	146	161,237	0.1
Ritchie Bros Holdings, Inc.	6.75%	03/15/2028	USD 153	154,708	0.1
Ritchie Bros Holdings, Inc.	7.75%	03/15/2031	134	140,061	0.1
Velocity Vehicle Group LLC	8.00%	06/01/2029	103	104,534	0.1
				<u>1,969,702</u>	<u>1.2</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.88%	07/15/2032	248	224,205	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	12	12,000	0.0
Allied Universal Holdco LLC/Allied Universal Finance Corp.	9.75%	07/15/2027	137	136,030	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	3.63%	06/01/2028	EUR 100	98,750	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028	USD 224	202,256	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028	1,287	1,158,935	0.6
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.88%	06/01/2028	GBP 190	215,684	0.1
ANGI Group LLC	3.88%	08/15/2028	USD 570	488,409	0.3
APX Group, Inc.	5.75%	07/15/2029	380	360,980	0.2
APX Group, Inc.	6.75%	02/15/2027	200	199,086	0.1
Aramark Services, Inc.	5.00%	02/01/2028	473	452,546	0.3
Block, Inc.	2.75%	06/01/2026	233	219,694	0.1
Block, Inc.	6.50%	05/15/2032	375	378,505	0.2
Cars.com, Inc.	6.38%	11/01/2028	397	390,009	0.2
Elior Group SA	3.75%	07/15/2026	EUR 120	126,865	0.1
Garda World Security Corp.	4.63%	02/15/2027	USD 443	421,180	0.2
Garda World Security Corp.	7.75%	02/15/2028	357	362,583	0.2
Garda World Security Corp.	9.50%	11/01/2027	36	36,017	0.0
Millennium Escrow Corp.	6.63%	08/01/2026	360	182,769	0.1
MPH Acquisition Holdings LLC	5.50%	09/01/2028	712	529,494	0.3
MPH Acquisition Holdings LLC	5.75%	11/01/2028	569	336,864	0.2
Neptune Bidco US, Inc.	9.29%	04/15/2029	643	614,423	0.3
Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027	284	260,684	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75%	04/15/2026	70	69,521	0.0
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	313	307,043	0.2
Q-Park Holding I BV	2.00%	03/01/2027	EUR 224	228,702	0.1
Techem Verwaltungsgesellschaft 675 mbH	5.38%	07/15/2029	139	152,581	0.1
Wand NewCo 3, Inc.	7.63%	01/30/2032	USD 222	227,686	0.1
ZipRecruiter, Inc.	5.00%	01/15/2030	594	515,162	0.3
				<u>8,908,663</u>	<u>4.8</u>
TECHNOLOGIE					
Ahead DB Holdings LLC	6.63%	05/01/2028	117	108,288	0.1
AthenaHealth Group, Inc.	6.50%	02/15/2030	353	320,886	0.2
Boxer Parent Co., Inc.	7.13%	10/02/2025	181	181,714	0.1
Entegris, Inc.	5.95%	06/15/2030	517	509,063	0.3
Fortress Intermediate 3, Inc.	7.50%	06/01/2031	241	243,974	0.1
Gen Digital, Inc.	6.75%	09/30/2027	273	275,237	0.2
Gen Digital, Inc.	7.13%	09/30/2030	198	201,315	0.1
GoToGroup, Inc.	5.50%	05/01/2028	134	111,801	0.1
GoToGroup, Inc.	5.50%	05/01/2028	184	95,469	0.1
Imola Merger Corp.	4.75%	05/15/2029	153	142,390	0.1
NCR Voyix Corp.	5.13%	04/15/2029	491	456,324	0.3
Playtika Holding Corp.	4.25%	03/15/2029	200	174,261	0.1
Presidio Holdings, Inc.	4.88%	02/01/2027	295	294,936	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Presidio Holdings, Inc.....	8.25%	02/01/2028	USD 441	\$ 449,830	0.2%
Rackspace Finance LLC	3.50%	05/15/2028	738	292,272	0.2
Rocket Software, Inc.....	9.00%	11/28/2028	287	291,514	0.2
Science Applications International Corp.	4.88%	04/01/2028	42	39,979	0.0
Seagate HDD Cayman	8.25%	12/15/2029	302	323,376	0.2
Seagate HDD Cayman	8.50%	07/15/2031	319	340,369	0.2
Sensata Technologies BV.....	5.88%	09/01/2030	324	313,959	0.2
Veritas US, Inc./Veritas Bermuda Ltd.....	7.50%	09/01/2025	728	664,873	0.4
Western Digital Corp.	4.75%	02/15/2026	265	259,238	0.1
				<u>6,091,068</u>	<u>3.7</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.50%	04/20/2026	617	611,125	0.3
American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.75%	04/20/2029	630	609,270	0.3
Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026	364	335,594	0.2
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.....	8.00%	09/20/2025	370	277,546	0.2
United Airlines, Inc.....	4.38%	04/15/2026	20	19,278	0.0
				<u>1,852,813</u>	<u>1.0</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Albion Financing 1 SARL/Aggreko Holdings, Inc.	5.25%	10/15/2026	EUR 100	108,989	0.1
Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026	USD 256	251,513	0.1
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	4.75%	04/01/2028	276	250,903	0.1
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.38%	03/01/2029	77	70,375	0.0
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027	26	24,900	0.0
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	8.00%	02/15/2031	250	247,094	0.1
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR 100	100,769	0.1
Boels Topholding BV.....	5.75%	05/15/2030	100	109,339	0.1
Boels Topholding BV.....	6.25%	02/15/2029	188	210,737	0.1
Hertz Corp. (The).....	4.63%	12/01/2026	USD 536	416,203	0.2
Hertz Corp. (The).....	5.00%	12/01/2029	384	253,350	0.1
Loxam SAS	4.50%	02/15/2027	EUR 143	154,617	0.1
Loxam SAS	6.38%	05/31/2029	149	168,154	0.1
PROG Holdings, Inc.....	6.00%	11/15/2029	USD 201	188,394	0.1
United Rentals North America, Inc.....	4.88%	01/15/2028	292	281,209	0.2
				<u>2,836,546</u>	<u>1.5</u>
				<u>108,732,558</u>	<u>60.1</u>
FINANZINSTITUTE					
BANKWESEN					
Bread Financial Holdings, Inc.	7.00%	01/15/2026	22	22,041	0.0
Bread Financial Holdings, Inc.	9.75%	03/15/2029	400	419,093	0.2
				<u>441,134</u>	<u>0.2</u>
MAKLER					
AG Issuer LLC.....	6.25%	03/01/2028	86	83,917	0.0
AG TTMT Escrow Issuer LLC	8.63%	09/30/2027	381	395,962	0.2
Aretec Group, Inc.	7.50%	04/01/2029	31	29,973	0.0
Aretec Group, Inc.	10.00%	08/15/2030	469	513,349	0.3
Osaic Holdings, Inc.....	10.75%	08/01/2027	236	243,368	0.1
				<u>1,266,569</u>	<u>0.6</u>
FINANZEN					
Castlelake Aviation Finance DAC	5.00%	04/15/2027	256	245,794	0.1
CNG Holdings, Inc.....	14.50%	06/30/2026	99	81,180	0.0
Encore Capital Group, Inc.	4.88%	10/15/2025	EUR 192	206,911	0.1
Encore Capital Group, Inc.	8.50%	05/15/2030	USD 379	379,473	0.2
Encore Capital Group, Inc.	9.25%	04/01/2029	220	229,048	0.1
Enova International, Inc.	8.50%	09/15/2025	499	500,335	0.3
GGAM Finance Ltd.	7.75%	05/15/2026	147	150,067	0.1
GGAM Finance Ltd.	8.00%	02/15/2027	278	285,968	0.2
GGAM Finance Ltd.	8.00%	06/15/2028	239	247,465	0.1
goeasy Ltd.....	7.63%	07/01/2029	209	212,392	0.1
goeasy Ltd.....	9.25%	12/01/2028	245	259,519	0.1
Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.00%	08/15/2028	702	646,087	0.4
Navient Corp.....	4.88%	03/15/2028	83	76,040	0.0
Navient Corp.....	5.00%	03/15/2027	92	87,336	0.1
Navient Corp.....	5.63%	08/01/2033	577	468,948	0.3
SLM Corp.....	4.20%	10/29/2025	271	263,953	0.1
				<u>4,340,516</u>	<u>2.3</u>
VERSICHERUNGEN					
Acrisure LLC/Acrisure Finance, Inc.....	4.25%	02/15/2029	41	37,315	0.0
Acrisure LLC/Acrisure Finance, Inc.....	8.25%	02/01/2029	245	246,273	0.1
Acrisure LLC/Acrisure Finance, Inc.....	10.13%	08/01/2026	46	47,396	0.0
AmWINS Group, Inc.	6.38%	02/15/2029	134	133,253	0.1
Ardonagh Finco Ltd.	7.75%	02/15/2031	517	513,779	0.3
AssuredPartners, Inc.....	5.63%	01/15/2029	5	4,649	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
HUB International Ltd.	7.25%	06/15/2030	USD 645	\$ 655,495	0.4%
Panther Escrow Issuer LLC	7.13%	06/01/2031	295	297,533	0.2
				<u>1,935,693</u>	<u>1.1</u>
SONSTIGE FINANZWERTE					
Armor Holdco, Inc.	8.50%	11/15/2029	433	411,882	0.2
Coinbase Global, Inc.	3.38%	10/01/2028	432	369,589	0.2
				<u>781,471</u>	<u>0.4</u>
REITs					
Aedas Homes Opco SL	4.00%	08/15/2026	EUR 322	342,845	0.2
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD 482	446,788	0.2
Five Point Operating Co. LP/Five Point Capital Corp.	10.50%	01/15/2028	167	171,931	0.1
Iron Mountain, Inc.	4.50%	02/15/2031	726	646,821	0.4
Iron Mountain, Inc.	4.88%	09/15/2027	40	38,601	0.0
Iron Mountain, Inc.	5.25%	03/15/2028	15	14,441	0.0
Iron Mountain, Inc.	5.25%	07/15/2030	20	18,677	0.0
Office Properties Income Trust	3.45%	10/15/2031	128	51,688	0.0
Service Properties Trust	8.38%	06/15/2029	423	414,691	0.2
Via Celere Desarrollos Inmobiliarios SA.	5.25%	04/01/2026	EUR 189	202,363	0.1
				<u>2,348,846</u>	<u>1.2</u>
				<u>11,114,229</u>	<u>5.8</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
NRG Energy, Inc.	3.38%	02/15/2029	USD 204	180,450	0.1
NRG Energy, Inc.	3.88%	02/15/2032	41	35,130	0.0
NRG Energy, Inc.	5.25%	06/15/2029	20	19,089	0.0
NRG Energy, Inc.	6.63%	01/15/2027	12	11,980	0.0
Vistra Operations Co. LLC	4.38%	05/01/2029	66	61,098	0.0
				<u>307,747</u>	<u>0.1</u>
ERDGAS					
UGI International LLC	2.50%	12/01/2029	EUR 248	239,156	0.1
				<u>546,903</u>	<u>0.2</u>
				<u>120,393,690</u>	<u>66.1</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Celanese US Holdings LLC.	6.05%	03/15/2025	USD 29	29,005	0.0
Glencore Funding LLC	5.63%	04/04/2034	326	320,504	0.2
Glencore Funding LLC	5.70%	05/08/2033	369	367,083	0.2
Glencore Funding LLC	6.50%	10/06/2033	273	285,152	0.2
Olin Corp.	5.63%	08/01/2029	266	258,623	0.1
				<u>1,260,367</u>	<u>0.7</u>
INVESTITIONSGÜTER					
Boeing Co. (The)	3.25%	02/01/2028	23	20,945	0.0
Boeing Co. (The)	3.63%	02/01/2031	56	48,658	0.0
Boeing Co. (The)	5.15%	05/01/2030	52	49,606	0.0
Boeing Co. (The)	6.30%	05/01/2029	37	37,303	0.0
Boeing Co. (The)	6.53%	05/01/2034	92	93,255	0.1
Howmet Aerospace, Inc.	5.90%	02/01/2027	6	6,070	0.0
Regal Rexnord Corp.	6.30%	02/15/2030	78	79,810	0.0
Republic Services, Inc.	2.50%	08/15/2024	372	369,521	0.2
				<u>705,168</u>	<u>0.3</u>
KOMMUNIKATIONSMEDIEN					
DIRECTV Financing LLC.	8.88%	02/01/2030	325	313,082	0.2
DIRECTV Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027	838	786,892	0.4
Netflix, Inc.	4.63%	05/15/2029	EUR 364	410,164	0.2
Paramount Global	4.20%	06/01/2029	USD 65	58,431	0.0
Paramount Global	4.20%	05/19/2032	194	161,445	0.1
Paramount Global	4.95%	01/15/2031	136	121,762	0.1
Paramount Global	5.50%	05/15/2033	119	103,447	0.1
Paramount Global	6.88%	04/30/2036	136	129,896	0.1
Paramount Global	7.88%	07/30/2030	128	133,474	0.1
Warnermedia Holdings, Inc.	4.28%	03/15/2032	182	159,306	0.1
				<u>2,377,899</u>	<u>1.4</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Sprint Capital Corp.	8.75%	03/15/2032	305	365,044	0.2
Sprint LLC	7.13%	06/15/2024	720	720,109	0.4
				<u>1,085,153</u>	<u>0.6</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Ford Motor Co.	3.25%	02/12/2032	361	296,828	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Ford Motor Credit Co. LLC.	2.70%	08/10/2026	USD 692	\$ 646,792	0.4%
Ford Motor Credit Co. LLC.	4.00%	11/13/2030	400	354,492	0.2
Ford Motor Credit Co. LLC.	4.95%	05/28/2027	457	445,674	0.2
Ford Motor Credit Co. LLC.	7.35%	11/04/2027	272	283,299	0.2
General Motors Financial Co., Inc.	2.35%	01/08/2031	115	93,743	0.1
General Motors Financial Co., Inc.	2.70%	06/10/2031	378	311,253	0.2
General Motors Financial Co., Inc.	3.60%	06/21/2030	58	51,819	0.0
General Motors Financial Co., Inc.	5.75%	02/08/2031	126	125,987	0.1
General Motors Financial Co., Inc.	5.95%	04/04/2034	10	9,945	0.0
General Motors Financial Co., Inc.	6.40%	01/09/2033	377	389,480	0.2
Harley-Davidson Financial Services, Inc.	6.50%	03/10/2028	742	760,420	0.4
Hyundai Capital America.	6.10%	09/21/2028	402	410,439	0.2
Nissan Motor Acceptance Co. LLC.	1.85%	09/16/2026	31	28,223	0.0
Nissan Motor Acceptance Co. LLC.	2.45%	09/15/2028	140	120,710	0.1
Nissan Motor Acceptance Co. LLC.	2.75%	03/09/2028	396	350,800	0.2
Nissan Motor Co., Ltd.	4.35%	09/17/2027	298	282,774	0.2
Nissan Motor Co., Ltd.	4.81%	09/17/2030	201	185,354	0.1
				<u>5,148,032</u>	<u>3.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Hasbro, Inc.	6.05%	05/14/2034	127	126,552	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
D.R. Horton, Inc.	2.50%	10/15/2024	572	565,404	0.3
Flutter Treasury Designated Activity Co.	5.00%	04/29/2029	EUR 135	148,534	0.1
Flutter Treasury Designated Activity Co.	6.38%	04/29/2029	USD 200	200,734	0.1
Genting New York LLC/GENNY Capital, Inc.	3.30%	02/15/2026	372	354,093	0.2
International Game Technology PLC	6.25%	01/15/2027	200	200,431	0.1
Las Vegas Sands Corp.	3.50%	08/18/2026	24	22,807	0.0
Las Vegas Sands Corp.	3.90%	08/08/2029	27	24,557	0.0
Las Vegas Sands Corp.	5.90%	06/01/2027	73	73,191	0.0
MDC Holdings, Inc.	6.00%	01/15/2043	288	288,916	0.2
Meritage Homes Corp.	5.13%	06/06/2027	55	54,075	0.0
PulteGroup, Inc.	6.00%	02/15/2035	133	136,332	0.1
PulteGroup, Inc.	6.38%	05/15/2033	285	298,277	0.2
PulteGroup, Inc.	7.88%	06/15/2032	25	28,556	0.0
Resorts World Las Vegas LLC/RWLV Capital, Inc.	4.63%	04/16/2029	500	447,512	0.2
Resorts World Las Vegas LLC/RWLV Capital, Inc.	4.63%	04/06/2031	200	172,554	0.1
Sands China Ltd.	4.05%	01/08/2026	210	203,612	0.1
				<u>3,219,585</u>	<u>1.7</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Macy's Retail Holdings LLC.	5.88%	03/15/2030	234	223,051	0.1
Tapestry, Inc.	7.70%	11/27/2030	90	94,065	0.1
VF Corp.	2.80%	04/23/2027	213	193,210	0.1
				<u>510,326</u>	<u>0.3</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AbbVie, Inc.	3.80%	03/15/2025	367	362,152	0.2
Altria Group, Inc.	6.88%	11/01/2033	244	262,952	0.1
BAT Capital Corp.	6.00%	02/20/2034	141	142,538	0.1
BAT Capital Corp.	6.42%	08/02/2033	181	188,943	0.1
BAT Capital Corp.	7.75%	10/19/2032	112	126,370	0.1
Bunge Ltd. Finance Corp.	1.63%	08/17/2025	397	378,758	0.2
Bunge Ltd. Finance Corp.	3.25%	08/15/2026	199	189,886	0.1
Cardinal Health, Inc.	3.08%	06/15/2024	558	557,384	0.3
Charles River Laboratories International, Inc.	3.75%	03/15/2029	14	12,683	0.0
Charles River Laboratories International, Inc.	4.00%	03/15/2031	273	240,163	0.1
CVS Health Corp.	5.70%	06/01/2034	241	239,848	0.1
HCA, Inc.	3.63%	03/15/2032	135	117,967	0.1
IQVIA, Inc.	6.25%	02/01/2029	119	122,009	0.1
Jazz Securities DAC	4.38%	01/15/2029	212	194,959	0.1
Pilgrim's Pride Corp.	3.50%	03/01/2032	286	240,497	0.1
Pilgrim's Pride Corp.	6.88%	05/15/2034	368	388,922	0.2
Shire Acquisitions Investments Ireland DAC	3.20%	09/23/2026	584	556,942	0.3
Sysco Corp.	3.25%	07/15/2027	500	472,241	0.3
Tyson Foods, Inc.	4.00%	03/01/2026	372	362,827	0.2
				<u>5,158,041</u>	<u>2.8</u>
ENERGIE					
Apache Corp.	5.10%	09/01/2040	280	240,822	0.1
Continental Resources, Inc./OK	2.88%	04/01/2032	35	28,369	0.0
Continental Resources, Inc./OK	4.90%	06/01/2044	52	42,915	0.0
Continental Resources, Inc./OK	5.75%	01/15/2031	61	60,043	0.0
EnLink Midstream Partners LP	4.15%	06/01/2025	94	92,251	0.1
EnLink Midstream Partners LP	4.85%	07/15/2026	330	322,679	0.2
EnLink Midstream Partners LP	5.45%	06/01/2047	400	346,276	0.2
EnLink Midstream Partners LP	5.60%	04/01/2044	48	42,209	0.0
EQT Corp.	5.75%	02/01/2034	124	122,927	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Hess Corp.	7.13%	03/15/2033	USD 18 \$	20,122	0.0%
Occidental Petroleum Corp.	6.20%	03/15/2040	110	110,707	0.1
Ovintiv, Inc.	6.50%	02/01/2038	80	82,276	0.0
Var Energi ASA	7.50%	01/15/2028	361	379,722	0.2
Var Energi ASA	8.00%	11/15/2032	361	404,564	0.2
Western Midstream Operating LP	3.95%	06/01/2025	92	90,348	0.0
				<u>2,386,230</u>	<u>1.2</u>
DIENSTLEISTUNGEN					
Booking Holdings, Inc.	3.55%	03/15/2028	393	372,681	0.2
Boost Newco Borrower LLC	7.50%	01/15/2031	278	288,084	0.2
GTCR W Dutch Finance Sub BV	8.50%	01/15/2031	GBP 225	307,690	0.2
				<u>968,455</u>	<u>0.6</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Air Canada	3.88%	08/15/2026	USD 68	64,571	0.0
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.75%	10/20/2028	187	181,991	0.1
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027	456	456,577	0.3
				<u>703,139</u>	<u>0.4</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
ERAC USA Finance LLC	3.85%	11/15/2024	480	475,803	0.3
				<u>24,124,750</u>	<u>13.4</u>
FINANZINSTITUTE					
BANKWESEN					
AIB Group PLC.	6.61%	09/13/2029	208	213,939	0.1
Ally Financial, Inc.	6.85%	01/03/2030	183	187,813	0.1
Ally Financial, Inc.	8.00%	11/01/2031	148	161,933	0.1
Ally Financial, Inc.	8.00%	11/01/2031	119	130,601	0.1
Ally Financial, Inc., Series B(d)	4.70%	05/15/2026	419	371,339	0.2
Banco Bilbao Vizcaya Argentaria SA	6.03%	03/13/2035	200	199,718	0.1
Banco Santander SA	3.23%	11/22/2032	200	166,397	0.1
Banco Santander SA(d)	4.38%	01/14/2026	EUR 400	415,642	0.2
Banco Santander SA	6.92%	08/08/2033	USD 800	839,619	0.5
Banco Santander SA(d)	9.63%	05/21/2033	200	219,361	0.1
Bank of America Corp., Series X(d)	6.25%	09/05/2024	12	11,985	0.0
Barclays PLC(d)	6.13%	12/15/2025	523	508,995	0.3
Barclays PLC	7.12%	06/27/2034	234	247,811	0.1
BNP Paribas SA(d)	4.63%	02/25/2031	250	205,654	0.1
BPCE SA	6.51%	01/18/2035	294	298,154	0.2
CaixaBank SA(d)	5.88%	10/09/2027	EUR 200	213,748	0.1
CaixaBank SA	6.04%	06/15/2035	USD 299	299,429	0.2
CaixaBank SA	6.84%	09/13/2034	278	294,347	0.2
Capital One Financial Corp.	7.62%	10/30/2031	296	323,679	0.2
Citigroup, Inc.	5.83%	02/13/2035	346	341,466	0.2
Citigroup, Inc., Series AA(d)	7.63%	11/15/2028	77	80,034	0.0
Citigroup, Inc., Series U(d)	5.00%	09/12/2024	110	109,288	0.1
Citigroup, Inc., Series V(d)	4.70%	01/30/2025	117	114,590	0.1
Citigroup, Inc., Series Y(d)	4.15%	11/15/2026	182	169,172	0.1
Cooperatieve Rabobank UA(d)	3.25%	12/29/2026	EUR 400	403,140	0.2
Cooperatieve Rabobank UA(d)	4.38%	06/29/2027	200	207,824	0.1
Deutsche Bank AG/New York NY.	7.08%	02/10/2034	USD 240	246,186	0.1
Deutsche Bank AG/New York NY.	7.15%	07/13/2027	199	203,954	0.1
Discover Financial Services.	7.96%	11/02/2034	150	168,684	0.1
Goldman Sachs Group, Inc. (The)	2.62%	04/22/2032	44	36,731	0.0
Goldman Sachs Group, Inc. (The)	2.65%	10/21/2032	36	29,798	0.0
Goldman Sachs Group, Inc. (The), Series P(b) (d)	8.46%	07/01/2024	115	115,033	0.1
HSBC Holdings PLC(d)	4.60%	12/17/2030	350	293,777	0.2
HSBC Holdings PLC	4.76%	03/29/2033	246	227,294	0.1
HSBC Holdings PLC	7.40%	11/13/2034	242	262,673	0.1
HSBC Holdings PLC	8.11%	11/03/2033	316	357,770	0.2
ING Groep NV(d)	6.50%	04/16/2025	300	297,364	0.2
Intesa Sanpaolo SpA	5.02%	06/26/2024	200	199,777	0.1
Intesa Sanpaolo SpA	5.71%	01/15/2026	424	419,527	0.2
Intesa Sanpaolo SpA	7.00%	11/21/2025	305	309,535	0.2
JPMorgan Chase & Co.	2.96%	01/25/2033	78	66,080	0.0
JPMorgan Chase & Co., Series FF(d)	5.00%	08/01/2024	274	273,100	0.1
JPMorgan Chase & Co., Series HH(d)	4.60%	02/01/2025	136	133,614	0.1
Lloyds Banking Group PLC(d)	7.50%	09/27/2025	377	375,189	0.2
Lloyds Banking Group PLC	7.95%	11/15/2033	360	402,955	0.2
Morgan Stanley	5.42%	07/21/2034	66	65,324	0.0
NatWest Group PLC	3.03%	11/28/2035	237	198,547	0.1
NatWest Group PLC(d)	5.13%	05/12/2027	GBP 260	308,217	0.2
Nordea Bank Abp(d)	6.63%	03/26/2026	USD 200	197,523	0.1
Santander Holdings USA, Inc.	6.17%	01/09/2030	203	204,371	0.1
Santander Holdings USA, Inc.	6.50%	03/09/2029	173	176,357	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Societe Generale SA	5.52%	01/19/2028	USD 790	\$ 783,146	0.4%
Standard Chartered PLC	6.17%	01/09/2027	351	352,687	0.2
Standard Chartered PLC(b) (d)	7.10%	01/30/2027	200	189,364	0.1
Swedbank AB(d)	7.63%	03/17/2028	400	397,583	0.2
UBS Group AG	6.37%	07/15/2026	717	720,505	0.4
UBS Group AG(d)	9.25%	11/13/2028	241	257,532	0.1
UBS Group AG(d)	9.25%	11/13/2033	309	343,021	0.2
UniCredit SpA	1.98%	06/03/2027	208	193,166	0.1
UniCredit SpA(d)	7.50%	06/03/2026	EUR 200	223,594	0.1
Wells Fargo & Co., Series BB(d)	3.90%	03/15/2026	USD 140	133,053	0.1
Wells Fargo & Co., Series S(d)	5.90%	06/17/2024	250	249,795	0.1
				<u>16,148,504</u>	<u>8.7</u>
FINANZEN					
Aircastle Ltd.	2.85%	01/26/2028	12	10,799	0.0
Aircastle Ltd.(d)	5.25%	06/15/2026	91	87,020	0.0
Aviation Capital Group LLC	1.95%	01/30/2026	8	7,508	0.0
Aviation Capital Group LLC	1.95%	09/20/2026	246	225,734	0.1
Aviation Capital Group LLC	4.13%	08/01/2025	2	1,958	0.0
Aviation Capital Group LLC	4.88%	10/01/2025	14	13,780	0.0
Aviation Capital Group LLC	5.50%	12/15/2024	125	124,517	0.1
Aviation Capital Group LLC	6.38%	07/15/2030	168	173,095	0.1
Aviation Capital Group LLC	6.75%	10/25/2028	227	235,863	0.1
				<u>880,274</u>	<u>0.4</u>
VERSICHERUNGEN					
Athene Global Funding	1.99%	08/19/2028	142	122,929	0.1
Athene Global Funding	2.55%	11/19/2030	33	27,469	0.0
Athene Global Funding	2.72%	01/07/2029	54	47,683	0.0
Athene Global Funding	5.58%	01/09/2029	18	17,977	0.0
Liberty Mutual Group, Inc.	7.80%	03/15/2037	79	83,123	0.0
Swiss RE Subordinated Finance PLC	5.70%	04/05/2035	400	394,018	0.2
				<u>693,199</u>	<u>0.3</u>
REITs					
Newmark Group, Inc.	7.50%	01/12/2029	44	44,931	0.0
Vornado Realty LP	3.40%	06/01/2031	398	309,630	0.2
				<u>354,561</u>	<u>0.2</u>
				<u>18,076,538</u>	<u>9.6</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Alexander Funding Trust II	7.47%	07/31/2028	104	109,214	0.1
Electricite de France SA(d)	9.13%	03/15/2033	274	301,727	0.2
Niagara Mohawk Power Corp.	5.29%	01/17/2034	179	173,729	0.1
NRG Energy, Inc.	7.00%	03/15/2033	139	147,212	0.1
Pacific Gas & Electric Co.	5.25%	05/15/2029	117	116,947	0.1
Palomino Funding Trust I	7.23%	05/17/2028	468	487,732	0.3
				<u>1,336,561</u>	<u>0.9</u>
				<u>43,537,849</u>	<u>23.9</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Consolidated Energy Finance SA	5.00%	10/15/2028	EUR 147	137,729	0.1
First Quantum Minerals Ltd.	6.88%	10/15/2027	USD 200	195,796	0.1
First Quantum Minerals Ltd.	9.38%	03/01/2029	316	330,002	0.2
				<u>663,527</u>	<u>0.4</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Sable International Finance Ltd.	5.75%	09/07/2027	192	183,360	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Allwyn Entertainment Financing UK PLC	7.88%	04/30/2029	200	204,390	0.1
Allwyn Entertainment Financing UK PLC(b)	7.95%	02/15/2028	EUR 152	165,652	0.1
Allwyn International AS	3.88%	02/15/2027	100	105,950	0.1
Melco Resorts Finance Ltd.	5.38%	12/04/2029	USD 692	621,719	0.3
Melco Resorts Finance Ltd.	5.75%	07/21/2028	432	403,920	0.2
MGM China Holdings Ltd.	5.25%	06/18/2025	223	220,212	0.1
Wynn Macau Ltd.	4.88%	10/01/2024	200	198,724	0.1
				<u>1,920,567</u>	<u>1.0</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Teva Pharmaceutical Finance Netherlands II BV	4.38%	05/09/2030	EUR 237	247,773	0.1
Teva Pharmaceutical Finance Netherlands III BV	5.13%	05/09/2029	USD 275	262,328	0.2
				<u>510,101</u>	<u>0.3</u>
				<u>3,277,555</u>	<u>1.8</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Terraform Global Operating LP.....	6.13%	03/01/2026	USD 43	\$ 42,403	0.0%
				3,319,958	1.8
REGIERUNGEN – SCHATZPAPIERE					
VEREINIGTE STAATEN					
U.S. Treasury Notes.....	1.50%	09/30/2024	2,072	2,046,424	1.1
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB FCP I - Mortgage Income Portfolio - Class SA.....			16,943	1,277,522	0.7
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
NICHT STAATLICH FESTVERZINSLICH					
Residential Accredit Loans, Inc. Trust, Series 2005-QA10, Class A31.....	5.16%	09/25/2035	USD 18	11,823	0.0
NICHT STAATLICH VARIABEL VERZINSLICH					
RBSGC Mortgage Loan Trust, Series 2007-B, Class 1A4(b).....	5.89%	01/25/2037	22	10,895	0.0
				22,718	0.0
VORZUGSAKTIEN					
NICHT-BASISKONSUMGÜTER					
HAUSHALTSGEBRAUCHSGÜTER					
Hovnanian Enterprises, Inc.....	0.00%		365	6,570	0.0
STAMMAKTIEN					
NICHT-BASISKONSUMGÜTER					
HOTELS, RESTAURANTS UND FREIZEIT					
Caesars Entertainment, Inc.....			167	5,939	0.0
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Battalion Oil Corp.....			2	12	0.0
SandRidge Energy, Inc.....			16	223	0.0
				235	0.0
				6,174	0.0
				170,610,905	93.6
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Magnetation LLC/Mag Finance Corp.(e) (f).....	11.00%	05/15/2018	USD 64	0	0.0
WR Grace Holdings LLC.....	4.88%	06/15/2027	197	189,326	0.1
WR Grace Holdings LLC.....	5.63%	08/15/2029	883	812,324	0.4
				1,001,650	0.5
INVESTITIONSGÜTER					
WESCO Distribution, Inc.....	6.38%	03/15/2029	259	260,259	0.1
WESCO Distribution, Inc.....	7.13%	06/15/2025	155	154,981	0.1
				415,240	0.2
KOMMUNIKATIONSMEDIEN					
Virgin Media Finance PLC.....	5.00%	07/15/2030	314	260,869	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Exide Technologies, (Exchange Priority)(f).....	11.00%	10/31/2024	141	0	0.0
Exide Technologies, (First Lien)(f).....	11.00%	10/31/2024	58	0	0.0
ZF North America Capital, Inc.....	6.88%	04/14/2028	166	168,892	0.1
ZF North America Capital, Inc.....	7.13%	04/14/2030	166	171,245	0.1
				340,137	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Viking Cruises Ltd.....	7.00%	02/15/2029	226	226,498	0.1
Viking Cruises Ltd.....	9.13%	07/15/2031	403	434,093	0.2
Viking Ocean Cruises Ship VII Ltd.....	5.63%	02/15/2029	106	101,839	0.1
				762,430	0.4
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Travel & Leisure Co.....	4.63%	03/01/2030	602	546,459	0.3
Travel & Leisure Co.....	6.63%	07/31/2026	443	444,833	0.2
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.....	5.13%	10/01/2029	382	359,421	0.2
				1,350,713	0.7
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Wolverine World Wide, Inc.....	4.00%	08/15/2029	201	167,417	0.1
ENERGIE					
NGL Energy Operating LLC/NGL Energy Finance Corp.....	8.13%	02/15/2029	345	351,247	0.2
Venture Global LNG, Inc.....	8.13%	06/01/2028	254	259,525	0.1

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %	
Venture Global LNG, Inc.	9.88%	02/01/2032	USD 965	\$ 1,035,107	0.6%	
				<u>1,645,879</u>	<u>0.9</u>	
DIENSTLEISTUNGEN						
Monitronics International, Inc.(e) (f)	9.13%	04/01/2020	68	0	0.0	
TECHNOLOGIE						
Virtusa Corp.	7.13%	12/15/2028	124	112,768	0.1	
				<u>6,057,103</u>	<u>3.2</u>	
VERSORGUNGSBETRIEBE						
ELEKTRIZITÄT						
NRG Energy, Inc.(d)	10.25%	03/15/2028	161	175,620	0.1	
Vistra Corp.(d)	7.00%	12/15/2026	71	70,493	0.0	
Vistra Corp.(d)	8.00%	10/15/2026	80	81,218	0.0	
Vistra Operations Co. LLC	5.00%	07/31/2027	20	19,334	0.0	
Vistra Operations Co. LLC	5.63%	02/15/2027	20	19,682	0.0	
				<u>366,347</u>	<u>0.1</u>	
FINANZINSTITUTE						
FINANZEN						
Curo Group Holdings Corp.(g)	7.50%	08/01/2028	577	131,705	0.1	
Curo SPV LLC(f)	18.00%	08/02/2027	139	145,162	0.1	
				<u>276,867</u>	<u>0.2</u>	
				<u>6,700,317</u>	<u>3.5</u>	
GEMEINDEVERWALTUNG – US-KOMMUNALANLEIHEN						
VEREINIGTE STAATEN						
Wisconsin Public Finance Authority, Series 2021	5.75%	07/25/2041	250	221,484	0.1	
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT						
VERSORGUNGSBETRIEBE						
ELEKTRIZITÄT						
Vistra Operations Co. LLC	6.95%	10/15/2033	203	216,621	0.1	
STAMMAKTIEEN						
NICHT-BASISKONSUMGÜTER						
BREIT ANGELEGTER EINZELHANDEL						
ATD New Holdings, Inc.				1,800	31,500	0.0
K201640219 South Africa Ltd. - Class A(f)				821,795	1	0.0
K201640219 South Africa Ltd. - Class B(f)				129,877	0	0.0
					<u>31,501</u>	<u>0.0</u>
INDUSTRIEGÜTER						
ELEKTRISCHE AUSRÜSTUNG						
Exide Technologies(f)				31	11,253	0.0
VERBRAUCHSGÜTER						
HAUSHALTSPRODUKTE						
Southeastern Grocers, Inc.(f)				14,943	10,460	0.0
ENERGIE						
ENERGIE-AUSRÜSTUNG UND -DIENSTE						
BIS Industries Holdings Ltd.(f)				59,990	0	0.0
CHC Group LLC(f)				2,243	0	0.0
					<u>0</u>	<u>0.0</u>
					<u>53,214</u>	<u>0.0</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN						
INDUSTRIE						
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER						
K201640219 South Africa Ltd.(e) (f)	0.00%	06/25/2023	ZAR 3	0	0.0	
K2016470219 South Africa Ltd.(e) (f)	3.00%	12/31/2022	USD 71	0	0.0	
K2016470260 South Africa Ltd.(e) (f)	25.00%	12/31/2022	50	0	0.0	
					<u>0</u>	<u>0.0</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER						
Tonon Luxembourg SA(g)	6.50%	10/31/2024	77	8	0.0	
				<u>8</u>	<u>0.0</u>	
				<u>7,191,644</u>	<u>3.7</u>	
Gesamtanlagen						
(Kosten \$186,563,111)				\$ 177,802,549	97.3%	
Termineinlagen						
BBH, New York(h)	3.64 %	–		193	0.0	
BNP Paribas, Paris(h)	2.40 %	–		127	0.0	
CIBC, London(h)	2.87 %	–		23,685	0.0	
DNB, Oslo(h)	3.01 %	–		69,619	0.0	
JPMorgan Chase, New York(h)	4.68 %	–		3,094,146	1.8	

	Zinssatz	Datum	Wert (USD)	Nettovermögen %
Scotiabank, Toronto(h)	3.79 %	–	\$ 24,790	0.0%
SMBC, London(h)	(0.11)%	–	10	0.0
SMBC, London(h)	4.16 %	–	19,144	0.0
Standard Chartered Bank, Johannesburg(h)	6.22 %	–	76	0.0
Termineinlagen insgesamt			<u>\$ 3,231,790</u>	<u>1.8%</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>1,681,803</u>	<u>0.9</u>
Nettovermögen			<u>\$ 182,716,142</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	09/30/2024	53	\$ 5,608,891	\$ 5,607,234	\$ (1,656)
Short					
U.S. 10 Yr Ultra Futures	09/19/2024	12	1,349,680	1,344,375	5,305
U.S. Long Bond (CBT) Futures	09/19/2024	16	1,853,875	1,857,000	(3,125)
U.S. T-Note 10 Yr (CBT) Futures	09/19/2024	5	545,039	543,984	1,054
					<u>\$ 1,578</u>
				Wertsteigerung	\$ 6,359
				Wertminderung	\$ (4,781)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung (-minderung)	
Barclays Bank PLC	GBP 1,362	USD 1,693	06/20/2024	\$ (42,109)	
Brown Brothers Harriman & Co.	EUR 248	USD 272	06/12/2024	2,588	
Brown Brothers Harriman & Co.	EUR 339	USD 366	06/12/2024	(2,240)	
Brown Brothers Harriman & Co.	USD 344	EUR 316	06/12/2024	(295)	
Brown Brothers Harriman & Co.	USD 283	GBP 227	06/20/2024	6,552	
Brown Brothers Harriman & Co.+	AUD 227	USD 151	06/24/2024	(869)	
Brown Brothers Harriman & Co.+	SEK 1,864	USD 174	06/24/2024	(3,590)	
Brown Brothers Harriman & Co.+	USD 2,225	AUD 3,347	06/24/2024	3,832	
Brown Brothers Harriman & Co.+	USD 367	EUR 338	06/24/2024	396	
Brown Brothers Harriman & Co.+	USD 23,649	SEK 253,497	06/24/2024	463,430	
Deutsche Bank AG	EUR 12,833	USD 14,058	06/12/2024	128,694	
				<u>\$ 556,389</u>	
				Wertsteigerung	\$ 605,492
				Wertminderung	\$ (49,103)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Verkaufskontrakte					
Morgan Stanley & Co., LLC/(INTRCONX)	CDX-NAHY Series 42, 5 Year Index, 06/20/2029	06/20/2029	USD 5,320	\$ 360,230	\$ 11,684

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 430	06/22/2026	1.400%	1 Day SOFR	\$ (846)

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Markt- wert	Vorab- gebühren bezahlt/ (erhalten)	Unrealisierte Wertsteigerung (-minderung)
Verkaufskontrakte						
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 81	\$ (10,535)	\$ (4,850)	\$ (5,685)
Morgan Stanley & Co., International PLC	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 111	(14,472)	(5,562)	(8,910)
Insgesamt				<u>\$ (25,007)</u>	<u>\$ (10,412)</u>	<u>\$ (14,595)</u>
Swaps insgesamt						<u>\$ (3,757)</u>

- (a) Zahlungen in Sachwerten (PIK).
- (b) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2024.
- (c) Wandelbares Wertpapier.
- (d) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (e) Not leidendes fälliges Wertpapier.
- (f) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (g) Not leidend.
- (h) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- EUR – Euro
- GBP – Great British Pound
- 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 – Intercontinental Exchange
- 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			
Amdocs Ltd.	855,642	\$ 67,595,718	1.1%
CGI, Inc.	257,675	25,445,158	0.4
Nomura Research Institute Ltd.	1,190,000	31,859,248	0.5
VeriSign, Inc.	295,713	51,548,690	0.8
		<u>176,448,814</u>	<u>2.8</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Analog Devices, Inc.	219,672	51,510,887	0.8
Applied Materials, Inc.	267,271	57,484,647	0.9
Broadcom, Inc.	147,884	196,471,288	3.2
NVIDIA Corp.	58,813	64,478,456	1.0
		<u>369,945,278</u>	<u>5.9</u>
SOFTWARE			
Adobe, Inc.	145,199	64,578,707	1.0
Constellation Software, Inc./Canada	34,073	94,774,664	1.5
Gen Digital, Inc.	1,756,563	43,615,459	0.7
Intuit, Inc.	129,777	74,808,654	1.2
Microsoft Corp.	828,325	343,862,557	5.5
Oracle Corp.	872,705	102,272,299	1.6
SAP SE.	197,558	36,026,387	0.6
ServiceNow, Inc.	50,624	33,256,424	0.5
		<u>793,195,151</u>	<u>12.6</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	838,522	161,205,855	2.6
Logitech International SA (REG)	669,217	66,981,541	1.1
		<u>228,187,396</u>	<u>3.7</u>
		<u>1,567,776,639</u>	<u>25.0</u>
FINANZWERTE			
BANKEN			
DBS Group Holdings Ltd.	1,129,370	30,115,571	0.5
JPMorgan Chase & Co.	383,519	77,712,455	1.3
Mitsubishi UFJ Financial Group, Inc.	4,550,400	48,332,885	0.8
NatWest Group PLC	7,836,656	31,701,596	0.5
Nordea Bank Abp.	4,614,586	56,747,456	0.9
Oversea-Chinese Banking Corp., Ltd.	7,850,200	84,484,588	1.4
Royal Bank of Canada	761,794	83,269,430	1.3
Sumitomo Mitsui Financial Group, Inc.	794,200	51,979,689	0.8
		<u>464,343,670</u>	<u>7.5</u>
KAPITALMÄRKTE			
London Stock Exchange Group PLC.	390,183	45,735,908	0.7
MSCI, Inc.	50,729	25,119,986	0.4
Singapore Exchange Ltd.	4,087,500	28,973,242	0.5
		<u>99,829,136</u>	<u>1.6</u>
FINANZDIENSTLEISTUNGEN			
Fiserv, Inc.	503,642	75,425,426	1.2
Mastercard, Inc. - Class A	104,061	46,522,551	0.7
Visa, Inc. - Class A.	416,853	113,575,768	1.8
		<u>235,523,745</u>	<u>3.7</u>
VERSICHERUNGEN			
American Financial Group, Inc./OH	238,443	30,976,130	0.5
AXA SA.	1,461,404	52,766,145	0.8
Marsh & McLennan Cos., Inc.	404,916	84,052,463	1.4
Medibank Pvt. Ltd.	14,197,250	35,280,756	0.6
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen (REG)	70,711	35,263,449	0.6
Progressive Corp. (The)	176,397	37,251,519	0.6
Sampo Oyj - Class A	1,476,313	63,193,144	1.0
		<u>338,783,606</u>	<u>5.5</u>
		<u>1,138,480,157</u>	<u>18.3</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	576,809	93,004,683	1.5
Gilead Sciences, Inc.	695,430	44,695,286	0.7
		<u>137,699,969</u>	<u>2.2</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Medtronic PLC.	587,864	47,834,494	0.8

	Anteile	Wert (USD)	Nettover- mögen %
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Cigna Group (The).....	127,326	\$ 43,879,086	0.7%
McKesson Corp.	187,171	106,610,730	1.7
UnitedHealth Group, Inc.....	245,079	121,404,784	2.0
		<u>271,894,600</u>	<u>4.4</u>
PHARMAZEUTIKA			
Eli Lilly & Co.	80,057	65,673,959	1.1
Merck & Co., Inc.	1,018,881	127,910,321	2.1
Novartis AG (REG)	409,735	42,406,735	0.7
Novo Nordisk A/S - Class B	958,780	129,903,297	2.1
Sanofi SA	522,686	51,172,003	0.8
		<u>417,066,315</u>	<u>6.8</u>
		<u>874,495,378</u>	<u>14.2</u>
INDUSTRIEGÜTER			
BAU- UND INGENIEURWESEN			
AECOM	302,438	26,414,935	0.4
Stantec, Inc.	481,347	38,848,212	0.6
		<u>65,263,147</u>	<u>1.0</u>
ELEKTRISCHE AUSRÜSTUNG			
Prysmian SpA	1,348,684	88,702,632	1.4
Schneider Electric SE	231,549	57,766,934	0.9
		<u>146,469,566</u>	<u>2.3</u>
TRANSPORT AUF DEM LANDWEG			
Canadian National Railway Co.....	387,313	49,303,940	0.8
PROFESSIONELLE DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	258,044	63,200,137	1.0
Experian PLC	1,301,317	60,300,620	1.0
Genpact Ltd.....	1,454,291	48,078,861	0.8
Paychex, Inc.	460,100	55,285,616	0.9
RELX PLC.....	2,216,174	97,223,425	1.6
Wolters Kluwer NV	586,404	93,525,294	1.5
		<u>417,613,953</u>	<u>6.8</u>
		<u>678,650,606</u>	<u>10.9</u>
NICHT-BASISKONSUMGÜTER			
KRAFTFAHRZEUGE			
Honda Motor Co., Ltd.....	6,772,100	76,685,340	1.2
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	254,366	44,880,337	0.7
DIVERSIFIZIERTE VERBRAUCHERDIENSTE			
Pearson PLC	2,889,950	35,136,741	0.6
HOTELS, RESTAURANTS UND FREIZEIT			
Amadeus IT Group SA.....	736,573	52,578,427	0.8
Booking Holdings, Inc.	11,495	43,409,143	0.7
Compass Group PLC	2,067,872	58,057,975	0.9
Yum! Brands, Inc.	406,857	55,914,358	0.9
		<u>209,959,903</u>	<u>3.3</u>
SPEZIALISIERTER EINZELHANDEL			
AutoZone, Inc.	43,108	119,406,574	1.9
Industria de Diseno Textil SA	605,583	28,796,437	0.5
O'Reilly Automotive, Inc.	22,315	21,495,147	0.3
Ulta Beauty, Inc.	73,932	29,209,794	0.5
		<u>198,907,952</u>	<u>3.2</u>
		<u>565,570,273</u>	<u>9.0</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Comcast Corp. - Class A	1,799,949	72,051,959	1.2
HKT Trust & HKT Ltd. - Class H	33,382,000	38,903,318	0.6
		<u>110,955,277</u>	<u>1.8</u>
UNTERHALTUNG			
Electronic Arts, Inc.	304,658	40,482,955	0.7
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	1,332,928	231,876,155	3.7
Auto Trader Group PLC	2,726,748	28,683,947	0.5
Meta Platforms, Inc. - Class A	164,476	76,782,331	1.2
		<u>337,342,433</u>	<u>5.4</u>
MEDIEN			
Informa PLC	2,871,526	31,253,757	0.5
		<u>520,034,422</u>	<u>8.4</u>

AB SICAV I
Low Volatility Equity Portfolio

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Equinor ASA			1,501,689	\$ 43,590,631	0.7%
Exxon Mobil Corp.			227,424	26,667,738	0.4
Shell PLC			4,033,265	145,579,741	2.3
TotalEnergies SE			686,148	50,270,286	0.8
				<u>266,108,396</u>	<u>4.2</u>
VERBRAUCHSGÜTER					
GETRÄNKE					
Coca-Cola Co. (The)			880,916	55,436,044	0.9
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN					
Koninklijke Ahold Delhaize NV			938,569	29,107,890	0.5
Loblaw Cos. Ltd.			411,993	47,850,979	0.8
Walmart, Inc.			1,035,849	68,117,430	1.1
				<u>145,076,299</u>	<u>2.4</u>
HAUSHALTSPRODUKTE					
Procter & Gamble Co. (The)			312,396	51,401,638	0.8
				<u>251,913,981</u>	<u>4.1</u>
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
American Electric Power Co., Inc.			856,675	77,314,919	1.2
NextEra Energy, Inc.			1,008,707	80,716,734	1.3
				<u>158,031,653</u>	<u>2.5</u>
MEHRFACH-VERSORGUNGSBETRIEBE					
National Grid PLC			2,249,060	25,481,829	0.4
				<u>183,513,482</u>	<u>2.9</u>
IMMOBILIEN					
IMMOBILIEN-MANAGEMENT UND -ERSCHLISSUNG					
Mitsui Fudosan Co., Ltd.			3,957,400	36,356,873	0.6
REITs – SPEZIALISIERT					
Public Storage			104,493	28,613,318	0.5
				<u>64,970,191</u>	<u>1.1</u>
				<u>6,111,513,525</u>	<u>98.1</u>
BEZUGSRECHTE					
VERSORGUNG					
MEHRFACH-VERSORGUNGSBETRIEBE					
National Grid PLC, expiring 12/31/2049.			655,975	1,638,735	0.0
				<u>6,113,152,260</u>	<u>98.1</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
OPTIONSSCHEINE					
INFORMATIONSTECHNOLOGIE					
SOFTWARE					
Constellation Software, Inc./Canada, expiring 03/31/2040(a).			40,396	0	0.0
Gesamtanlagen					
(Kosten \$4,740,352,004)				<u>\$ 6,113,152,260</u>	<u>98.1%</u>
Termineinlagen					
ANZ, Hong Kong(b)	2.53 %		–	1,002,547	0.0
ANZ, London(b)	3.01 %		–	1,110,204	0.0
BBH, New York(b)	3.64 %		–	4,252	0.0
BNP Paribas, Paris(b)	0.55 %		–	597,617	0.0
BNP Paribas, Paris(b)	2.40 %		–	773,472	0.0
Citibank, New York(b)	4.68 %		–	106,402,583	1.8
HSBC, London(b)	4.16 %		–	890,850	0.0
Nordea, Oslo(b)	3.31 %		–	352,678	0.0
Scotiabank, Toronto(b)	3.79 %		–	3,068,311	0.0
SEB, Stockholm(b)	2.52 %		–	1,359,120	0.0
SMBC, London(b)	(0.11)%		–	611,934	0.0
SMBC, London(b)	2.87 %		–	4,619,120	0.1
Standard Chartered Bank, Johannesburg(b)	6.22 %		–	12,148	0.0
Termineinlagen insgesamt.				<u>120,804,836</u>	<u>1.9</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten.				<u>(705,191)</u>	<u>0.0</u>
Nettovermögen				<u>\$ 6,233,251,905</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	55,462	EUR	51,359	06/12/2024	\$ 282,737
Bank of America NA	GBP	11,675	USD	14,594	06/20/2024	(283,825)
Barclays Bank PLC	EUR	11,200	USD	12,164	06/12/2024	7,650
Barclays Bank PLC	USD	61,865	EUR	57,287	06/12/2024	313,702
Barclays Bank PLC	USD	9,029	EUR	8,299	06/12/2024	(21,208)
Barclays Bank PLC	CAD	20,466	USD	14,972	06/13/2024	(46,507)
Barclays Bank PLC	GBP	169,117	USD	210,285	06/20/2024	(5,229,522)
Barclays Bank PLC	USD	41,762	CHF	37,391	08/08/2024	(7,695)
BNP Paribas SA	CAD	31,509	USD	23,221	06/13/2024	99,474
Brown Brothers Harriman & Co.+	AUD	5,716	USD	3,823	06/03/2024	20,102
Brown Brothers Harriman & Co.+	AUD	627,122	USD	412,897	06/03/2024	(4,358,436)
Brown Brothers Harriman & Co.+	CAD	78	USD	57	06/03/2024	96
Brown Brothers Harriman & Co.+	CAD	75,848	USD	55,382	06/03/2024	(268,195)
Brown Brothers Harriman & Co.+	CNH	318,040	USD	43,799	06/03/2024	39,509
Brown Brothers Harriman & Co.+	EUR	3,018	USD	3,278	06/03/2024	3,400
Brown Brothers Harriman & Co.+	EUR	189,352	USD	204,112	06/03/2024	(1,343,998)
Brown Brothers Harriman & Co.+	GBP	175	USD	223	06/03/2024	44
Brown Brothers Harriman & Co.+	GBP	176	USD	220	06/03/2024	(4,006)
Brown Brothers Harriman & Co.+	SGD	823,909	USD	610,172	06/03/2024	410,637
Brown Brothers Harriman & Co.+	SGD	814,533	USD	600,288	06/03/2024	(2,533,934)
Brown Brothers Harriman & Co.+	USD	211,128	AUD	322,788	06/03/2024	3,639,808
Brown Brothers Harriman & Co.+	USD	207,601	AUD	310,049	06/03/2024	(1,309,897)
Brown Brothers Harriman & Co.+	USD	28,029	CAD	38,427	06/03/2024	164,835
Brown Brothers Harriman & Co.+	USD	27,567	CAD	37,499	06/03/2024	(53,485)
Brown Brothers Harriman & Co.+	USD	44,078	CNH	318,040	06/03/2024	(318,321)
Brown Brothers Harriman & Co.+	USD	102,811	EUR	95,950	06/03/2024	1,300,272
Brown Brothers Harriman & Co.+	USD	104,999	EUR	96,420	06/03/2024	(379,152)
Brown Brothers Harriman & Co.+	USD	441	GBP	350	06/03/2024	5,040
Brown Brothers Harriman & Co.+	USD	590,637	SGD	801,519	06/03/2024	2,553,338
Brown Brothers Harriman & Co.+	USD	622,496	SGD	836,924	06/03/2024	(3,103,115)
Brown Brothers Harriman & Co.+	USD	8,947	CAD	12,311	06/13/2024	86,812
Brown Brothers Harriman & Co.+	AUD	120	USD	80	06/17/2024	81
Brown Brothers Harriman & Co.+	AUD	1	USD	1	06/17/2024	(3)
Brown Brothers Harriman & Co.+	CAD	36,556	USD	26,849	06/17/2024	21,474
Brown Brothers Harriman & Co.+	CAD	1,316	USD	961	06/17/2024	(4,840)
Brown Brothers Harriman & Co.+	CHF	2	USD	2	06/17/2024	3
Brown Brothers Harriman & Co.+	CHF	97	USD	108	06/17/2024	(79)
Brown Brothers Harriman & Co.+	DKK	650	USD	95	06/17/2024	158
Brown Brothers Harriman & Co.+	DKK	31	USD	5	06/17/2024	(4)
Brown Brothers Harriman & Co.+	EUR	421	USD	457	06/17/2024	831
Brown Brothers Harriman & Co.+	EUR	8	USD	9	06/17/2024	(2)
Brown Brothers Harriman & Co.+	GBP	264	USD	335	06/17/2024	(2,222)
Brown Brothers Harriman & Co.+	HKD	232	USD	30	06/17/2024	54
Brown Brothers Harriman & Co.+	ILS	3	USD	1	06/17/2024	7
Brown Brothers Harriman & Co.+	JPY	42,133	USD	273	06/17/2024	4,149
Brown Brothers Harriman & Co.+	JPY	340	USD	2	06/17/2024	(3)
Brown Brothers Harriman & Co.+	NOK	203	USD	19	06/17/2024	(393)
Brown Brothers Harriman & Co.+	SEK	466	USD	44	06/17/2024	(739)
Brown Brothers Harriman & Co.+	USD	967	CAD	1,321	06/17/2024	2,353
Brown Brothers Harriman & Co.+	USD	53,812	CAD	73,224	06/17/2024	(73,792)
Brown Brothers Harriman & Co.+	USD	2	DKK	12	06/17/2024	6
Brown Brothers Harriman & Co.+	USD	2	DKK	10	06/17/2024	(1)
Brown Brothers Harriman & Co.+	USD	6	EUR	5	06/17/2024	11
Brown Brothers Harriman & Co.+	USD	10	EUR	9	06/17/2024	(29)
Brown Brothers Harriman & Co.+	USD	446	GBP	352	06/17/2024	2,475
Brown Brothers Harriman & Co.+	USD	8	JPY	1,294	06/17/2024	(97)
Brown Brothers Harriman & Co.+	USD	2	NOK	18	06/17/2024	26
Brown Brothers Harriman & Co.+	USD	1	NOK	7	06/17/2024	(1)
Brown Brothers Harriman & Co.+	USD	2	SEK	23	06/17/2024	31
Brown Brothers Harriman & Co.+	SGD	35	USD	26	06/18/2024	80
Brown Brothers Harriman & Co.+	USD	4	SGD	6	06/18/2024	(12)
Brown Brothers Harriman & Co.+	USD	19,032	ZAR	349,369	06/18/2024	(454,971)
Brown Brothers Harriman & Co.+	ZAR	176,633	USD	9,596	06/18/2024	204,044
Brown Brothers Harriman & Co.+	GBP	2,269	USD	2,888	06/24/2024	(3,769)
Brown Brothers Harriman & Co.+	NZD	1,570	USD	962	06/24/2024	(3,223)
Brown Brothers Harriman & Co.+	PLN	17	USD	4	06/24/2024	20
Brown Brothers Harriman & Co.+	PLN	6	USD	1	06/24/2024	(5)
Brown Brothers Harriman & Co.+	USD	106,577	GBP	83,671	06/24/2024	52,356
Brown Brothers Harriman & Co.+	USD	1,521	GBP	1,191	06/24/2024	(2,554)
Brown Brothers Harriman & Co.+	USD	31,176	NZD	51,005	06/24/2024	176,511
Brown Brothers Harriman & Co.+	USD	13	PLN	50	06/24/2024	71
Brown Brothers Harriman & Co.+	USD	93	PLN	368	06/24/2024	(86)

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+.....	AUD 7,765	USD 5,151	06/28/2024	\$ (19,172)
Brown Brothers Harriman & Co.+.....	CAD 698	USD 510	06/28/2024	(2,544)
Brown Brothers Harriman & Co.+.....	CNH 4,857	USD 670	06/28/2024	750
Brown Brothers Harriman & Co.+.....	CNH 2,026	USD 279	06/28/2024	(6)
Brown Brothers Harriman & Co.+.....	EUR 1,988	USD 2,156	06/28/2024	(4,302)
Brown Brothers Harriman & Co.+.....	GBP 3	USD 3	06/28/2024	(6)
Brown Brothers Harriman & Co.+.....	SGD 17,082	USD 12,664	06/28/2024	7,616
Brown Brothers Harriman & Co.+.....	SGD 7	USD 5	06/28/2024	(2)
Brown Brothers Harriman & Co.+.....	USD 200,535	AUD 302,223	06/28/2024	694,164
Brown Brothers Harriman & Co.+.....	USD 27,855	CAD 38,088	06/28/2024	103,299
Brown Brothers Harriman & Co.+.....	USD 75	CNH 545	06/28/2024	11
Brown Brothers Harriman & Co.+.....	USD 38,818	CNH 281,399	06/28/2024	(22,188)
Brown Brothers Harriman & Co.+.....	USD 101,662	EUR 93,629	06/28/2024	39,449
Brown Brothers Harriman & Co.+.....	USD 0*	GBP 0*	06/28/2024	0**
Brown Brothers Harriman & Co.+.....	USD 223	GBP 175	06/28/2024	(55)
Brown Brothers Harriman & Co.+.....	USD 234	SGD 315	06/28/2024	108
Brown Brothers Harriman & Co.+.....	USD 606,697	SGD 818,168	06/28/2024	(469,317)
Citibank NA.....	EUR 12,545	USD 13,555	06/12/2024	(61,636)
Citibank NA.....	USD 9,173	EUR 8,439	06/12/2024	(13,289)
Citibank NA.....	CAD 126,653	USD 94,138	06/13/2024	1,196,781
Citibank NA.....	NOK 260,198	USD 23,650	07/19/2024	(1,167,858)
Deutsche Bank AG.....	EUR 238,475	USD 261,230	06/12/2024	2,391,508
Deutsche Bank AG.....	CAD 43,896	USD 32,106	06/13/2024	(106,020)
Goldman Sachs Bank USA.....	USD 123,382	JPY 19,045,455	08/16/2024	(902,681)
JPMorgan Chase Bank NA.....	USD 15,183	CAD 20,599	06/13/2024	(66,780)
JPMorgan Chase Bank NA.....	GBP 26,990	USD 34,062	06/20/2024	(332,466)
Morgan Stanley Capital Services LLC.....	EUR 11,054	USD 11,815	06/12/2024	(183,100)
Morgan Stanley Capital Services LLC.....	USD 24,093	EUR 22,357	06/12/2024	173,581
Morgan Stanley Capital Services LLC.....	USD 70,954	AUD 110,586	06/27/2024	2,675,148
Morgan Stanley Capital Services LLC.....	JPY 1,445,020	USD 9,443	08/16/2024	150,341
NatWest Markets PLC.....	GBP 38,133	USD 47,866	06/20/2024	(728,893)
UBS AG.....	SGD 153,092	USD 114,051	07/25/2024	464,565
				\$ (6,598,918)
			Wertsteigerung	\$ 17,289,518
			Wertminderung	\$ (23,888,436)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

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

Glossar:

REG	– Registered Shares
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			
Accton Technology Corp.	620,000	\$ 9,708,173	1.2%
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Hon Hai Precision Industry Co., Ltd.	5,028,000	26,776,608	3.3
Tripod Technology Corp.	1,124,000	7,403,501	0.9
		<u>34,180,109</u>	<u>4.2</u>
IT-DIENSTLEISTUNGEN			
Elm Co.	16,948	3,618,908	0.5
HCL Technologies Ltd.	741,280	11,783,918	1.5
		<u>15,402,826</u>	<u>2.0</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Broadcom, Inc.	1,936	2,572,073	0.3
King Yuan Electronics Co., Ltd.	953,000	2,609,740	0.3
MediaTek, Inc.	586,000	22,440,345	2.8
Taiwan Semiconductor Manufacturing Co., Ltd.	2,488,000	63,712,565	7.9
		<u>91,334,723</u>	<u>11.3</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Asustek Computer, Inc.	1,219,000	19,406,915	2.4
Chicony Electronics Co., Ltd.	1,578,000	9,127,622	1.1
Samsung Electronics Co., Ltd.	501,579	26,575,076	3.3
Shenzhen Transsion Holdings Co., Ltd. - Class A.	386,383	6,973,549	0.9
		<u>62,083,162</u>	<u>7.7</u>
		<u>212,708,993</u>	<u>26.4</u>
FINANZWERTE			
BANKEN			
Abu Dhabi Islamic Bank PJSC	2,345,888	7,165,942	0.9
Agricultural Bank of China Ltd. - Class H	8,907,000	3,734,087	0.5
Banco do Brasil SA	2,822,000	14,575,147	1.8
Bank Mandiri Persero Tbk PT.	9,981,500	3,619,946	0.5
China Construction Bank Corp. - Class H.	22,784,000	16,170,359	2.0
China Merchants Bank Co., Ltd. - Class H	4,868,000	21,811,860	2.7
Emirates NBD Bank PJSC.	2,720,243	11,516,255	1.4
ICICI Bank Ltd.	958,550	12,884,490	1.6
KB Financial Group, Inc.	103,922	5,974,506	0.7
National Bank of Greece SA	627,443	5,432,840	0.7
Piraeus Financial Holdings SA	1,213,753	4,768,290	0.6
State Bank of India.	1,870,139	18,675,646	2.3
		<u>126,329,368</u>	<u>15.7</u>
KAPITALMÄRKTE			
HDFC Asset Management Co., Ltd.	245,973	11,496,653	1.4
FINANZWESEN – VERBRAUCHER			
Kaspi.KZ JSC (ADR)	66,197	8,367,301	1.0
VERSICHERUNGEN			
BB Seguridade Participacoes SA.	2,293,500	14,108,067	1.8
Hyundai Marine & Fire Insurance Co., Ltd.	277,810	6,587,843	0.8
PICC Property & Casualty Co., Ltd. - Class H	7,174,000	9,348,942	1.2
Samsung Fire & Marine Insurance Co., Ltd.	52,997	13,379,358	1.7
		<u>43,424,210</u>	<u>5.5</u>
		<u>189,617,532</u>	<u>23.6</u>
NICHT-BASISKONSUMGÜTER			
KRAFTFAHRZEUGE			
Bajaj Auto Ltd.	191,877	20,932,609	2.6
Kia Corp.	277,181	23,659,139	2.9
		<u>44,591,748</u>	<u>5.5</u>
BREIT ANGELEGTER EINZELHANDEL			
Alibaba Group Holding Ltd. - Class H	522,700	5,103,924	0.6
PDD Holdings, Inc. (ADR)	116,801	17,494,454	2.2
		<u>22,598,378</u>	<u>2.8</u>
DIVERSIFIZIERTE VERBRAUCHERDIENSTE			
New Oriental Education & Technology Group, Inc. - Class H	711,400	5,671,459	0.7
HAUSHALTSGEBRAUCHSGÜTER			
Gree Electric Appliances, Inc. of Zhuhai - Class A.	1,442,161	8,067,862	1.0
Hisense Visual Technology Co., Ltd. - Class A.	2,527,300	9,515,580	1.2
Midea Group Co., Ltd. - Class A.	1,343,613	11,966,945	1.5
		<u>29,550,387</u>	<u>3.7</u>

	Anteile	Wert (USD)	Nettover- mögen %
SPEZIALISIERTER EINZELHANDEL			
HLA Group Corp., Ltd. - Class A	7,429,600	\$ 9,895,550	1.2%
Vibra Energia SA	3,210,700	13,170,786	1.6
		<u>23,066,336</u>	<u>2.8</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Bosideng International Holdings Ltd. - Class H	22,418,000	12,971,538	1.6
Lao Feng Xiang Co., Ltd. - Class A	402,600	4,171,413	0.5
		<u>17,142,951</u>	<u>2.1</u>
		<u>142,621,259</u>	<u>17.6</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
KT Corp.	177,522	4,739,760	0.6
UNTERHALTUNG			
NetEase, Inc. - Class H	806,500	14,342,618	1.8
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN			
Tencent Holdings Ltd. - Class H	616,300	28,592,371	3.6
DRAHTLOSE TELEKOMMUNIKATIONSDIENSTE			
Etihad Etisalat Co.	477,360	5,977,318	0.7
SK Telecom Co., Ltd.	205,199	7,572,211	0.9
TIM SA/Brazil	2,395,800	7,236,357	0.9
		<u>20,785,886</u>	<u>2.5</u>
		<u>68,460,635</u>	<u>8.5</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Arca Continental SAB de CV	468,142	4,799,101	0.6
Nongfu Spring Co., Ltd. - Class H	2,702,200	14,388,076	1.8
		<u>19,187,177</u>	<u>2.4</u>
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN			
BIM Birlesik Magazalar AS	604,319	9,001,982	1.1
Jeronimo Martins SGPS SA	281,800	6,322,112	0.8
		<u>15,324,094</u>	<u>1.9</u>
HAUSHALTSPRODUKTE			
Colgate-Palmolive Co.	198,340	18,437,686	2.3
KÖRPERPFLEGEPRODUKTE			
Colgate-Palmolive India Ltd.	285,769	9,061,856	1.1
		<u>62,010,813</u>	<u>7.7</u>
INDUSTRIEGÜTER			
BAU- UND INGENIEURWESEN			
Larsen & Toubro Ltd.	71,572	3,157,786	0.4
MASCHINEN			
Yutong Bus Co., Ltd. - Class A	4,687,978	15,742,986	2.0
TRANSPORTWESEN – INFRASTRUKTUR			
Salik Co. PJSC	4,874,490	4,405,959	0.5
		<u>23,306,731</u>	<u>2.9</u>
VERSORGUNG			
STROMVERSORGUNGSBETRIEBE			
Power Grid Corp. of India Ltd.	5,040,564	18,695,380	2.3
GASVERSORGUNGSBETRIEBE			
GAIL India Ltd.	1,607,600	3,937,517	0.5
		<u>22,632,897</u>	<u>2.8</u>
IMMOBILIEN			
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG			
Aldar Properties PJSC	8,195,108	12,271,299	1.5
Emaar Properties PJSC	4,938,955	10,299,995	1.3
		<u>22,571,294</u>	<u>2.8</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.	1,012,269	7,707,143	1.0
BAUMATERIAL			
GCC SAB de CV	400,401	4,378,888	0.5
METALL UND BERGBAU			
Baoshan Iron & Steel Co., Ltd. - Class A	8,545,004	8,115,213	1.0
		<u>20,201,244</u>	<u>2.5</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettöver- mögen %
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF					
Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. - Class A . . .			392,926	\$ 2,104,107	0.3%
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. - Class A			243,054	9,701,198	1.2
				<u>11,805,305</u>	<u>1.5</u>
PHARMAZEUTIKA					
Jiangzhong Pharmaceutical Co., Ltd. - Class A			1,240,000	4,449,724	0.6
				<u>16,255,029</u>	<u>2.1</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
PetroChina Co., Ltd. - Class H			12,950,000	13,278,392	1.6
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
LUKOIL PJSC(a)			98,105	0	0.0
Gesamtanlagen				<u>\$ 793,664,819</u>	<u>98.5%</u>
(Kosten \$690,060,213)					
Termineinlagen					
ANZ, London(b)	3.01 %	–		71,087	0.0
BNP Paribas, Paris(b)	0.55 %	–		67,280	0.0
BNP Paribas, Paris(b)	2.40 %	–		10	0.0
Citibank, New York(b)	4.68 %	–		10,598,952	1.4
HSBC, Hong Kong(b)	2.53 %	–		509,034	0.1
HSBC, Paris(b)	2.87 %	–		83,733	0.0
Nordea, Oslo(b)	3.31 %	–		83,210	0.0
Scotiabank, Toronto(b)	3.79 %	–		103,649	0.0
SEB, Stockholm(b)	4.16 %	–		71,467	0.0
SMBC, London(b)	(0.11)%	–		67,407	0.0
Standard Chartered Bank, Johannesburg(b)	6.22 %	–		69,271	0.0
Termineinlagen insgesamt				<u>11,725,100</u>	<u>1.5</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>190,586</u>	<u>0.0</u>
Nettövermögen				<u>\$ 805,580,505</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+	AUD	0*	USD	0* 06/03/2024	\$ 0**
Brown Brothers Harriman & Co.+	AUD	31	USD	21 06/03/2024	(74)
Brown Brothers Harriman & Co.+	USD	20	AUD	31 06/03/2024	347
Brown Brothers Harriman & Co.+	USD	0*	AUD	1 06/03/2024	(2)
Brown Brothers Harriman & Co.+	AUD	0*	USD	0* 06/17/2024	0**
Brown Brothers Harriman & Co.+	AUD	1	USD	0* 06/17/2024	(1)
Brown Brothers Harriman & Co.+	USD	0*	AUD	0* 06/17/2024	1
Brown Brothers Harriman & Co.+	USD	20	AUD	30 06/17/2024	(21)
Brown Brothers Harriman & Co.+	AUD	1	USD	0* 06/24/2024	(1)
Brown Brothers Harriman & Co.+	USD	20	AUD	31 06/24/2024	33
Brown Brothers Harriman & Co.+	AUD	1	USD	0* 06/28/2024	(1)
Brown Brothers Harriman & Co.+	USD	20	AUD	31 06/28/2024	71
					<u>\$ 352</u>
				Wertsteigerung	\$ 452
				Wertminderung	\$ (100)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

(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

USD – United States Dollar

Glossar:

ADR – American Depositary Receipt

JSC – Joint Stock Company

PJSC – Public Joint Stock Company

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Anglo American Capital PLC	3.75%	06/15/2029	EUR 925	£ 779,188	0.3%
AngloGold Ashanti Holdings PLC	3.75%	10/01/2030	USD 338	229,583	0.1
Inversiones CMPC SA	6.13%	02/26/2034	499	393,510	0.1
Nexa Resources SA	6.75%	04/09/2034	499	393,155	0.1
OCP SA	6.75%	05/02/2034	493	390,918	0.1
				<u>2,186,354</u>	<u>0.7</u>
INVESTITIONSGÜTER					
Boeing Co. (The)	3.25%	02/01/2028	103	73,610	0.0
Boeing Co. (The)	3.63%	02/01/2031	107	72,961	0.0
Boeing Co. (The)	5.15%	05/01/2030	99	74,116	0.0
Boeing Co. (The)	6.26%	05/01/2027	657	518,713	0.2
Boeing Co. (The)	6.30%	05/01/2029	136	107,603	0.0
Finning International, Inc.	4.78%	02/13/2029	CAD 747	430,014	0.2
Johnson Controls International PLC	3.90%	02/14/2026	USD 965	737,831	0.3
Parker-Hannifin Corp.	1.13%	03/01/2025	EUR 1,619	1,348,989	0.5
				<u>3,363,837</u>	<u>1.2</u>
KOMMUNIKATIONSMEDIEN					
Charter Communications Operating LLC/ Charter Communications Operating Capital	2.25%	01/15/2029	USD 306	204,144	0.1
Charter Communications Operating LLC/ Charter Communications Operating Capital	6.10%	06/01/2029	570	447,613	0.2
Charter Communications Operating LLC/ Charter Communications Operating Capital	6.15%	11/10/2026	291	230,113	0.1
Comcast Corp.	0.25%	09/14/2029	EUR 1,820	1,302,373	0.5
Cox Communications, Inc.	3.85%	02/01/2025	USD 1,345	1,041,315	0.4
Discovery Communications LLC	2.50%	09/20/2024	GBP 1,070	1,059,541	0.4
Paramount Global	4.95%	01/15/2031	USD 1,010	709,643	0.3
Pinewood Finco PLC	3.25%	09/30/2025	GBP 540	525,211	0.2
Warnermedia Holdings, Inc.	4.30%	01/17/2030	EUR 241	204,878	0.1
				<u>5,724,831</u>	<u>2.3</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
AT&T, Inc.	2.90%	12/04/2026	GBP 685	646,794	0.2
AT&T, Inc.	4.38%	09/14/2029	685	657,320	0.2
Bell Telephone Co. of Canada or Bell Canada	3.00%	03/17/2031	CAD 1,506	771,183	0.3
CK Hutchison Group Telecom Finance SA	1.13%	10/17/2028	EUR 1,425	1,083,202	0.4
TELUS Corp.	4.95%	02/18/2031	CAD 1,402	804,809	0.3
Verizon Communications, Inc.	1.88%	09/19/2030	GBP 555	458,335	0.2
Verizon Communications, Inc.	4.50%	08/17/2027	AUD 1,590	813,864	0.3
Vodafone Group PLC	4.20%	12/13/2027	2,470	1,244,558	0.5
				<u>6,480,065</u>	<u>2.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
American Honda Finance Corp.	3.75%	10/25/2027	EUR 1,523	1,300,611	0.5
Ford Motor Credit Co. LLC.	2.70%	08/10/2026	USD 343	251,593	0.1
Ford Motor Credit Co. LLC, Series E	5.63%	10/09/2028	GBP 530	527,206	0.2
General Motors Financial Co., Inc., Series E	4.00%	07/10/2030	EUR 369	312,626	0.1
General Motors Financial Co., Inc., Series E	4.50%	11/22/2027	555	480,212	0.2
General Motors Financial of Canada Ltd.	5.10%	07/14/2028	CAD 90	52,008	0.0
Harley-Davidson Financial Services, Inc.	3.05%	02/14/2027	USD 1,048	767,045	0.3
Hyundai Capital America	2.10%	09/15/2028	1,105	755,694	0.3
Lear Corp.	3.50%	05/30/2030	64	45,066	0.0
Nissan Motor Acceptance Co. LLC	1.85%	09/16/2026	46	32,865	0.0
Nissan Motor Acceptance Co. LLC	2.45%	09/15/2028	404	273,364	0.1
RCI Banque SA	3.75%	10/04/2027	EUR 462	390,365	0.1
RCI Banque SA, Series E	4.50%	04/06/2027	715	615,926	0.2
Toyota Motor Finance Netherlands BV, Series E	3.13%	07/11/2029	1,565	1,301,551	0.5
Volkswagen Financial Services NV, Series E	3.25%	04/13/2027	GBP 600	562,851	0.2
				<u>7,668,983</u>	<u>2.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Hasbro, Inc.	3.55%	11/19/2026	USD 205	153,149	0.1
Mattel, Inc.	5.88%	12/15/2027	625	489,073	0.2
				<u>642,222</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
GENM Capital Labuan Ltd.	3.88%	04/19/2031	590	401,668	0.2
Las Vegas Sands Corp.	2.90%	06/25/2025	515	391,234	0.1
Las Vegas Sands Corp.	3.90%	08/08/2029	308	219,842	0.1
Las Vegas Sands Corp.	5.90%	06/01/2027	31	24,392	0.0
				<u>1,037,136</u>	<u>0.4</u>

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettover- mögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
McDonald's Corp., Series G	3.63%	11/28/2027	EUR 463	£ 394,114	0.1%
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
AutoNation, Inc.	3.80%	11/15/2027	USD 305	224,484	0.1
CK Hutchison Finance 16 II Ltd.	0.88%	10/03/2024	EUR 955	804,013	0.3
Dollarama, Inc.	5.53%	09/26/2028	CAD 924	548,956	0.2
Marks & Spencer PLC	4.50%	07/10/2027	GBP 564	542,054	0.2
Tapestry, Inc.	5.88%	11/27/2031	EUR 776	677,488	0.3
VF Corp.	2.95%	04/23/2030	USD 260	164,931	0.1
VF Corp., Series E	4.13%	03/07/2026	EUR 238	199,430	0.1
VF Corp., Series E	4.25%	03/07/2029	525	425,125	0.2
				<u>3,586,481</u>	<u>1.5</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AbbVie, Inc.	1.25%	06/01/2024	2	1,703	0.0
Altria Group, Inc.	3.13%	06/15/2031	846	660,369	0.2
American Medical Systems Europe BV	3.50%	03/08/2032	920	768,223	0.3
Amgen, Inc.	5.50%	12/07/2026	GBP 980	988,190	0.4
Anheuser-Busch InBev SA/NV, Series E	9.75%	07/30/2024	1,260	1,267,577	0.5
Bayer US Finance LLC	6.13%	11/21/2026	USD 261	206,304	0.1
Cargill, Inc.	3.88%	04/24/2030	EUR 1,168	1,005,818	0.4
DH Europe Finance II SARL	0.20%	03/18/2026	1,490	1,193,115	0.4
General Mills, Inc.	3.65%	10/23/2030	477	402,895	0.2
Keurig Dr. Pepper, Inc.(a)	6.24%	03/15/2027	USD 835	658,391	0.2
McKesson Corp.	3.13%	02/17/2029	GBP 875	806,673	0.3
Saputo, Inc.	5.25%	11/29/2029	CAD 1,314	770,261	0.3
Stryker Corp.	3.38%	12/11/2028	EUR 272	229,020	0.1
				<u>8,958,539</u>	<u>3.4</u>
ENERGIE					
BG Energy Capital PLC, Series E	2.25%	11/21/2029	1,645	1,306,066	0.5
BP Capital Markets PLC(b)	3.63%	03/22/2029	800	650,717	0.2
Continental Resources, Inc./OK	2.88%	04/01/2032	USD 206	131,034	0.0
Continental Resources, Inc./OK	5.75%	01/15/2031	510	393,954	0.1
Eni SpA, Series NC9(b)	2.75%	02/11/2030	EUR 374	281,877	0.1
Hunt Oil Co. of Peru LLC Sucursal Del Peru	8.55%	09/18/2033	USD 314	264,978	0.1
National Gas Transmission PLC, Series E	1.38%	02/07/2031	GBP 1,400	1,077,113	0.4
Raizen Fuels Finance SA	6.45%	03/05/2034	USD 500	397,798	0.1
TotalEnergies SE, Series NC7(b)	1.63%	10/25/2027	EUR 820	632,143	0.2
Var Energi ASA	7.50%	01/15/2028	USD 225	185,732	0.1
Var Energi ASA, Series E	5.50%	05/04/2029	EUR 293	263,296	0.1
Western Midstream Operating LP	3.10%	02/01/2025	USD 1,010	776,974	0.3
				<u>6,361,682</u>	<u>2.2</u>
SONSTIGE INDUSTRIEWERTE					
LKQ Dutch Bond BV	4.13%	03/13/2031	EUR 605	512,844	0.2
DIENSTLEISTUNGEN					
Booking Holdings, Inc.	3.50%	03/01/2029	1,209	1,022,074	0.4
Expedia Group, Inc.	6.25%	05/01/2025	USD 850	668,338	0.3
Global Payments, Inc.	4.88%	03/17/2031	EUR 458	399,385	0.1
GTCR W Dutch Finance Sub BV	8.50%	01/15/2031	GBP 254	272,590	0.1
				<u>2,362,387</u>	<u>0.9</u>
TECHNOLOGIE					
CDW LLC/CDW Finance Corp.	5.50%	12/01/2024	USD 575	450,039	0.2
Entegris, Inc.	4.75%	04/15/2029	704	524,409	0.2
Fidelity National Information Services, Inc.	1.50%	05/21/2027	EUR 1,315	1,048,768	0.4
Fiserv, Inc.	4.50%	05/24/2031	1,160	1,017,641	0.4
Honeywell International, Inc.	3.38%	03/01/2030	1,540	1,288,075	0.5
Kyndryl Holdings, Inc.	2.05%	10/15/2026	USD 1,264	913,945	0.3
Oracle Corp.	2.80%	04/01/2027	1,315	965,460	0.4
				<u>6,208,337</u>	<u>2.4</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.50%	10/20/2025	1,004	779,244	0.3
TRANSPORTWESEN – DIENSTLEISTUNGEN					
407 International, Inc., Series 99A2	6.47%	07/27/2029	CAD 500	312,397	0.1
AP Moller - Maersk A/S	3.88%	09/28/2025	USD 700	536,135	0.2
ERAC USA Finance LLC	4.60%	05/01/2028	497	381,957	0.1
Gatwick Funding Ltd., Series E	2.50%	04/15/2030	GBP 1,047	902,949	0.3
Gatwick Funding Ltd., Series E	6.13%	03/02/2026	480	485,078	0.2
Heathrow Funding Ltd., Series E	2.75%	10/13/2029	1,484	1,313,591	0.5
				<u>3,932,107</u>	<u>1.4</u>
				<u>60,199,163</u>	<u>22.5</u>

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettovermögen %
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV(b)	4.38%	09/22/2025	EUR 800	£ 666,423	0.3%
ABN AMRO Bank NV(a)	7.13%	09/18/2027	USD 800	637,626	0.2
AIB Group PLC, Series E	4.63%	07/23/2029	EUR 730	637,062	0.2
Banco Bilbao Vizcaya Argentaria SA, Series G	3.10%	07/15/2031	GBP 400	374,686	0.1
Banco Santander SA(b)	7.00%	11/20/2029	EUR 200	171,813	0.1
Banco Santander SA, Series E	3.13%	10/06/2026	GBP 500	483,660	0.2
Banco Santander SA, Series E	5.00%	04/22/2034	EUR 300	259,309	0.1
Banco Santander SA, Series E	5.75%	08/23/2033	400	355,229	0.1
Bank of America Corp., Series E	0.65%	10/26/2031	1,046	731,012	0.3
Bank of America Corp., Series E	0.69%	03/22/2031	186	132,651	0.0
Bank of America Corp., Series E	7.00%	07/31/2028	GBP 400	427,026	0.2
Bank of Ireland Group PLC	5.60%	03/20/2030	USD 314	243,816	0.1
Bank of Ireland Group PLC, Series E	4.63%	11/13/2029	EUR 781	682,352	0.3
Banque Federative du Credit Mutuel SA	3.88%	06/16/2032	800	671,780	0.3
Barclays PLC(b)	6.38%	12/15/2025	GBP 708	688,309	0.3
Barclays PLC, Series E	8.41%	11/14/2032	375	396,217	0.1
BPCE SA	5.25%	04/16/2029	800	779,353	0.3
CaixaBank SA	6.68%	09/13/2027	USD 545	435,224	0.2
CaixaBank SA, Series E	1.50%	12/03/2026	GBP 400	376,117	0.1
Capital One Financial Corp.	6.38%	06/08/2034	USD 283	227,514	0.1
Citigroup, Inc.	3.75%	05/14/2032	EUR 930	780,732	0.3
Citigroup, Inc., Series CC(b)	7.13%	08/15/2029	USD 845	662,671	0.2
Cooperatieve Rabobank UA, Series E	4.63%	05/23/2029	GBP 495	471,018	0.2
Cooperatieve Rabobank UA, Series G	4.63%	01/27/2028	EUR 900	782,484	0.3
Credit Agricole SA(a)	6.22%	03/11/2027	USD 840	662,555	0.2
Danske Bank A/S, Series E	2.25%	01/14/2028	GBP 949	871,916	0.3
Danske Bank A/S, Series E	3.88%	01/09/2032	EUR 485	408,226	0.2
Deutsche Bank AG	5.00%	09/05/2030	900	791,266	0.3
DNB Bank ASA, Series E	4.00%	08/17/2027	GBP 1,255	1,220,246	0.5
Goldman Sachs Group, Inc. (The), Series E	3.63%	10/29/2029	1,375	1,286,113	0.5
HSBC Holdings PLC	3.00%	07/22/2028	992	922,193	0.3
HSBC Holdings PLC	6.36%	11/16/2032	EUR 415	375,115	0.1
ING Groep NV	4.13%	08/24/2033	600	506,628	0.2
Intesa Sanpaolo SpA	5.02%	06/26/2024	USD 360	282,204	0.1
Intesa Sanpaolo SpA	5.71%	01/15/2026	412	319,916	0.1
Intesa Sanpaolo SpA, Series E	2.50%	01/15/2030	GBP 630	533,603	0.2
JPMorgan Chase & Co.	0.99%	04/28/2026	261	250,869	0.1
JPMorgan Chase & Co., Series E	4.46%	11/13/2031	EUR 1,175	1,037,697	0.4
KBC Group NV(b)	4.25%	10/24/2025	600	495,654	0.2
KBC Group NV, Series E	1.25%	09/21/2027	GBP 600	547,333	0.2
KBC Group NV, Series E	6.15%	03/19/2034	300	299,712	0.1
Lloyds Banking Group PLC(b)	7.50%	09/27/2025	USD 489	381,911	0.1
Lloyds Banking Group PLC, Series E	4.75%	09/21/2031	EUR 480	425,249	0.2
Lloyds Banking Group PLC, Series E	6.63%	06/02/2033	GBP 491	496,529	0.2
Mizuho Financial Group, Inc., Series E	5.63%	06/13/2028	785	796,732	0.3
Morgan Stanley	4.66%	03/02/2029	EUR 1,420	1,243,338	0.5
Nationwide Building Society	6.18%	12/07/2027	GBP 684	694,136	0.3
Nationwide Building Society(a)	6.65%	02/16/2028	USD 845	666,844	0.3
NatWest Group PLC(b)	8.13%	11/10/2033	259	205,934	0.1
NatWest Group PLC, Series E	2.11%	11/28/2031	GBP 809	741,034	0.3
NatWest Group PLC, Series E	5.76%	02/28/2034	EUR 425	378,624	0.1
Nordea Bank Abp(b)	6.63%	03/26/2026	USD 670	519,287	0.2
Nordea Bank Abp, Series E	1.63%	12/09/2032	GBP 640	556,075	0.2
Santander Holdings USA, Inc.	6.17%	01/09/2030	USD 401	316,821	0.1
Santander UK Group Holdings PLC, Series E	2.92%	05/08/2026	GBP 1,296	1,264,891	0.5
Skandinaviska Enskilda Banken AB	5.13%	03/05/2027	USD 316	247,178	0.1
Societe Generale SA(a)	7.02%	01/19/2028	1,005	797,273	0.3
Standard Chartered PLC	2.61%	01/12/2028	301	218,325	0.1
Standard Chartered PLC	4.20%	03/04/2032	EUR 259	221,835	0.1
Standard Chartered PLC(a) (b)	7.10%	01/30/2027	USD 500	371,520	0.1
Svensk Exportkredit AB, Series E	0.13%	12/15/2025	GBP 1,415	1,312,911	0.5
Swedbank AB, Series G	3.63%	08/23/2032	EUR 810	675,780	0.3
UBS Group AG	4.13%	06/09/2033	689	589,459	0.2
UBS Group AG(b)	9.25%	11/13/2028	USD 268	224,748	0.1
UBS Group AG, Series E	4.63%	03/17/2028	EUR 695	602,965	0.2
UniCredit SpA	1.98%	06/03/2027	USD 267	194,592	0.1
UniCredit SpA	2.57%	09/22/2026	1,520	1,143,636	0.4
Virgin Money UK PLC	4.00%	03/18/2028	EUR 175	148,726	0.1
Virgin Money UK PLC, Series G	3.13%	06/22/2025	GBP 1,179	1,176,052	0.4
				<u>39,497,735</u>	<u>15.0</u>

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettovermögen %
MAKLER					
Charles Schwab Corp. (The)(a)	5.88%	05/13/2026	USD 1,260	£ 988,175	0.4%
Nomura Holdings, Inc.	5.71%	01/09/2026	891	698,955	0.3
				<u>1,687,130</u>	<u>0.7</u>
FINANZEN					
Air Lease Corp.	5.40%	06/01/2028	CAD 379	220,558	0.1
Aircastle Ltd.	5.25%	08/11/2025	USD 338	262,785	0.1
Aviation Capital Group LLC	1.95%	09/20/2026	377	271,487	0.1
Aviation Capital Group LLC	3.50%	11/01/2027	108	79,142	0.0
Aviation Capital Group LLC	4.13%	08/01/2025	7	5,377	0.0
Aviation Capital Group LLC	4.88%	10/01/2025	219	169,164	0.1
JAB Holdings BV	4.38%	04/25/2034	EUR 800	677,330	0.3
				<u>1,685,843</u>	<u>0.7</u>
VERSICHERUNGEN					
Athene Global Funding	5.52%	03/25/2027	USD 990	775,162	0.3
Athene Global Funding(a)	6.21%	05/08/2026	333	261,414	0.1
Chubb INA Holdings LLC	0.88%	06/15/2027	EUR 1,320	1,035,878	0.4
CNP Assurances SACA, Series E	2.50%	06/30/2051	400	298,333	0.1
Credit Agricole Assurances SA	1.50%	10/06/2031	900	630,076	0.2
Elevance Health, Inc.	5.15%	06/15/2029	USD 229	179,418	0.1
Metropolitan Life Global Funding I	4.00%	07/13/2027	AUD 470	235,535	0.1
Metropolitan Life Global Funding I	4.13%	09/02/2025	GBP 238	234,615	0.1
Metropolitan Life Global Funding I, Series E	4.50%	07/09/2027	833	821,745	0.3
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3.25%	05/26/2049	EUR 800	651,891	0.2
New York Life Global Funding(a)	5.83%	06/09/2026	USD 1,044	819,104	0.3
				<u>5,943,171</u>	<u>2.2</u>
SONSTIGE FINANZWERTE					
Digital Dutch Finco BV	1.50%	03/15/2030	EUR 465	343,548	0.1
REITs					
American Tower Corp.	0.45%	01/15/2027	1,665	1,298,656	0.5
Annington Funding PLC, Series E	3.18%	07/12/2029	GBP 510	451,392	0.2
Digital Dutch Finco BV	1.25%	02/01/2031	EUR 367	258,222	0.1
Essential Properties LP	2.95%	07/15/2031	USD 955	610,407	0.2
GLP Capital LP/GLP Financing II, Inc.	3.25%	01/15/2032	300	195,528	0.1
GLP Capital LP/GLP Financing II, Inc.	4.00%	01/15/2031	127	88,619	0.0
GLP Capital LP/GLP Financing II, Inc.	5.25%	06/01/2025	340	265,004	0.1
Westfield America Management Ltd.	2.63%	03/30/2029	GBP 1,025	886,735	0.3
				<u>4,054,563</u>	<u>1.5</u>
				<u>53,211,990</u>	<u>20.2</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Alexander Funding Trust II	7.47%	07/31/2028	USD 307	253,004	0.1
Electricite de France SA, Series MPLE	5.99%	05/23/2030	CAD 89	53,494	0.0
Enel Finance International NV	7.50%	10/14/2032	USD 421	366,645	0.1
Enel Finance International NV, Series E	3.38%	07/23/2028	EUR 486	408,521	0.2
Engie Energia Chile SA	6.38%	04/17/2034	USD 336	266,942	0.1
Engie SA, Series E	3.63%	12/06/2026	EUR 900	764,634	0.3
Eversource Energy, Series H	3.15%	01/15/2025	USD 533	411,529	0.2
Orsted AS, Series E	2.13%	05/17/2027	GBP 1,430	1,305,418	0.5
SP Distribution PLC	5.88%	07/17/2026	760	768,737	0.3
Vistra Operations Co. LLC	6.00%	04/15/2034	USD 163	128,217	0.0
				<u>4,727,141</u>	<u>1.8</u>
ERDGAS					
Cadent Finance PLC, Series E	4.25%	07/05/2029	EUR 1,164	1,004,323	0.4
Centrica PLC, Series E	4.38%	03/13/2029	GBP 1,009	972,576	0.4
Enbridge Gas, Inc.	2.37%	08/09/2029	CAD 503	261,934	0.1
Energir, Inc.	6.30%	10/31/2033	800	505,873	0.2
National Grid North America, Inc., Series E	4.15%	09/12/2027	EUR 1,480	1,269,997	0.5
Southern Gas Networks PLC, Series E	1.25%	12/02/2031	GBP 1,209	909,804	0.3
				<u>4,924,507</u>	<u>1.9</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Anglian Water Services Financing PLC, Series E	1.63%	08/10/2025	645	614,344	0.2
Anglian Water Services Financing PLC, Series G	2.63%	06/15/2027	245	224,309	0.1
Anglian Water Services Financing PLC, Series G	5.88%	06/20/2031	438	442,245	0.2
Northumbrian Water Finance PLC, Series E	4.50%	02/14/2031	1,080	1,002,033	0.4
Severn Trent Utilities Finance PLC	6.25%	06/07/2029	1,235	1,277,462	0.5
Suez SACA, Series E	2.38%	05/24/2030	EUR 1,300	1,013,327	0.4
United Utilities Water Finance PLC, Series E	0.88%	10/28/2029	GBP 157	125,428	0.0
Yorkshire Water Finance PLC	1.75%	11/26/2026	1,450	1,306,170	0.5
				<u>6,005,318</u>	<u>2.3</u>
				<u>15,656,966</u>	<u>6.0</u>
				<u>129,068,119</u>	<u>48.7</u>

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettovermögen %
REGIERUNGEN – SCHATZPAPIERE					
KOLUMBIEN					
Colombian TES, Series B	13.25%	02/09/2033	COP 12,509,100	£ 2,859,179	1.1%
UNGARN					
Hungary Government Bond, Series 32/A	4.75%	11/24/2032	HUF 124,170	235,112	0.1
INDONESIEN					
Indonesia Treasury Bond, Series 101	6.88%	04/15/2029	IDR 26,606,000	1,283,616	0.5
PERU					
Peru Government Bond	7.30%	08/12/2033	PEN 2,590	557,789	0.2
VEREINIGTES KÖNIGREICH					
United Kingdom Gilt	4.63%	01/31/2034	GBP 8,373	8,581,583	3.2
				13,517,279	5.1
HYPOTHEKEN MIT LAUFENDEN ZINSAHLUNGEN					
FESTVERZINSLICHE STAATSPAPIERE MIT 30-JÄHRIGER LAUFZEIT					
Federal National Mortgage Association, Series 2023	6.00%	11/01/2053	USD 3,021	2,374,804	0.9
Federal National Mortgage Association, Series 2023	6.50%	11/01/2053	1,429	1,140,062	0.4
Government National Mortgage Association, Series 2023	5.50%	05/20/2053	4,591	3,572,971	1.3
Government National Mortgage Association, Series 2024, TBA	3.00%	06/01/2054	1,873	1,269,277	0.5
Uniform Mortgage-Backed Security, Series 2024, TBA	5.50%	06/01/2054	3,372	2,603,292	1.0
				10,960,406	4.1
GEDECKTE ANLEIHEN					
Banco de Sabadell SA, Series DMTN	3.50%	08/28/2026	EUR 800	679,928	0.2
Caisse Francaise de Financement Local, Series E	3.13%	11/16/2027	1,400	1,184,847	0.4
Commonwealth Bank of Australia	3.77%	08/31/2027	1,465	1,259,190	0.5
Credit Mutuel Home Loan SFH SA, Series E	3.13%	06/22/2027	1,200	1,016,566	0.4
Korea Housing Finance Corp.	3.71%	04/11/2027	1,535	1,311,755	0.5
Toronto-Dominion Bank (The), Series G	0.86%	03/24/2027	1,621	1,284,657	0.5
Westpac Banking Corp., Series E	0.38%	04/02/2026	1,590	1,279,886	0.5
				8,016,829	3.0
REGIERUNGEN – STAATLICHE BEHÖRDEN					
FRANKREICH					
Agence Francaise de Developpement EPIC, Series E	1.25%	06/18/2025	GBP 1,400	1,343,804	0.5
Societe Nationale SNCF SACA, Series E	0.88%	12/28/2026	1,400	1,263,141	0.5
Societe Nationale SNCF SACA, Series E	5.38%	03/18/2027	100	100,285	0.0
				2,707,230	1.0
JAPAN					
Development Bank of Japan, Inc., Series E	1.25%	01/31/2025	795	774,708	0.3
Development Bank of Japan, Inc., Series G	0.01%	09/09/2025	EUR 1,628	1,324,308	0.5
Development Bank of Japan, Inc., Series G	4.50%	06/06/2025	GBP 490	485,194	0.2
				2,584,210	1.0
NIEDERLANDE					
Nederlandse Waterschapsbank NV, Series E	0.25%	12/15/2025	1,405	1,306,597	0.5
NORWEGEN					
Kommunalbanken AS, Series E	3.75%	09/26/2025	1,290	1,265,752	0.5
				7,863,789	3.0
GEMEINDEVERWALTUNG – REGIONALANLEIHEN					
AUSTRALIEN					
New South Wales Treasury Corp., Series 37	3.50%	11/20/2037	AUD 5,787	2,466,282	0.9
Treasury Corp. of Victoria	2.00%	11/20/2037	6,859	2,359,518	0.9
				4,825,800	1.8
DÄNEMARK					
Kommunekredit, Series E	4.25%	11/17/2025	GBP 1,265	1,249,116	0.5
JAPAN					
Japan Finance Organization for Municipalities, Series G	0.05%	02/12/2027	EUR 2,240	1,740,795	0.6
				7,815,711	2.9
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG – VARIABLE VERZINSLICH					
Bellemeade Re Ltd., Series 2021-3A, Class A2(a)	6.32%	09/25/2031	USD 583	455,788	0.2
Connecticut Avenue Securities Trust					
Series 2021-R01, Class 1M2(a)	6.87%	10/25/2041	79	62,270	0.0
Series 2021-R03, Class 1M2(a)	6.97%	12/25/2041	530	418,381	0.2
Series 2022-R01, Class 1M2(a)	7.22%	12/25/2041	812	643,902	0.2
Series 2022-R02, Class 2M2(a)	8.32%	01/25/2042	797	643,786	0.2
Series 2022-R03, Class 1M2(a)	8.82%	03/25/2042	111	91,439	0.0
Series 2023-R05, Class 1M1(a)	7.22%	06/25/2043	553	439,464	0.2
Series 2023-R06, Class 1M1(a)	7.02%	07/25/2043	1,059	836,483	0.3
Series 2024-R04, Class 1M1(a)	6.42%	05/25/2044	691	542,724	0.2
Eagle RE Ltd., Series 2021-2, Class M1B(a)	7.37%	04/25/2034	180	141,767	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettovermögen %
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes					
Series 2021-DNA7, Class M2(a)	7.12%	11/25/2041	USD 831	£ 657,524	0.3%
Series 2021-HQA4, Class M1(a)	6.27%	12/25/2041	214	167,241	0.1
Series 2021-HQA4, Class M2(a)	7.67%	12/25/2041	813	644,509	0.2
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes 2024-DNA2					
Series 2024-DNA2, Class A1(a)	6.57%	05/25/2044	136	106,726	0.0
Series 2024-DNA2, Class M1(a)	6.52%	05/25/2044	136	106,661	0.0
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes 2016-HQA3, Series 2016-HQA3, Class M3(a)					
	9.29%	03/25/2029	273	224,113	0.1
Federal National Mortgage Association Connecticut Avenue Securities					
Series 2015-C02, Class 1M2(a)	9.44%	05/25/2025	169	136,365	0.1
Series 2015-C04, Class 1M2(a)	11.14%	04/25/2028	12	9,579	0.0
Series 2015-C04, Class 2M2(a)	10.99%	04/25/2028	185	148,775	0.1
Series 2016-C01, Class 1M2(a)	12.19%	08/25/2028	246	204,673	0.1
Series 2016-C01, Class 2M2(a)	12.39%	08/25/2028	142	116,165	0.0
Series 2021-R02, Class 2M2(a)	7.32%	11/25/2041	607	480,463	0.2
PMT Credit Risk Transfer Trust, Series 2019-3R, Class A(a)	9.14%	11/27/2031	26	20,433	0.0
				<u>7,299,231</u>	<u>2.8</u>
NICHT STAATLICH FESTVERZINSLICH					
Bear Stearns ARM Trust					
Series 2007-3, Class 1A1	4.41%	05/25/2047	27	18,444	0.0
Series 2007-4, Class 2A1	4.23%	06/25/2047	144	98,973	0.0
Residential Asset Securitization Trust, Series 2006-A8, Class 3A4					
	6.00%	08/25/2036	50	17,584	0.0
				<u>135,001</u>	<u>0.0</u>
NICHT STAATLICH VARIABEL VERZINSLICH					
First Horizon Alternative Mortgage Securities Trust,					
Series 2007-FA2, Class 1A6(a) (c)	0.11%	04/25/2037	56	2,534	0.0
Impac Secured Assets Corp., Series 2005-2, Class A2D(a)	6.30%	03/25/2036	45	27,640	0.0
Lehman XS Trust, Series 2007-10H, Class 2AIO(a) (c)	1.57%	07/25/2037	39	2,313	0.0
Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 2A2(a) (c)					
	1.11%	12/25/2036	645	44,414	0.0
				<u>76,901</u>	<u>0.0</u>
VARIABEL VERZINSLICHE STAATSPAPIERE					
Federal Home Loan Mortgage Corp. REMICS, Series 3067, Class FA(a)					
	5.79%	11/15/2035	53	40,520	0.0
				<u>7,551,653</u>	<u>2.8</u>
GEMEINDEVERWALTUNG – KOMMUNALANLEIHEN					
KANADA					
Province of British Columbia Canada	4.25%	11/27/2024	AUD 2,990	1,557,590	0.6
Province of Manitoba Canada	4.25%	03/03/2025	3,480	1,809,269	0.7
Province of Ontario Canada, Series DIP	3.10%	08/26/2025	3,170	1,621,963	0.6
Province of Quebec Canada	4.20%	03/10/2025	3,281	1,705,175	0.6
				<u>6,693,997</u>	<u>2.5</u>
INFLATIONSGEBUNDENE WERTPAPIERE					
SCHWEDEN					
Sweden Inflation Linked Bond, Series 3104	3.50%	12/01/2028	SEK 1,915	253,848	0.1
Sweden Inflation Linked Bond, Series 3112	0.13%	06/01/2026	3,700	352,285	0.1
Sweden Inflation Linked Bond, Series 3113	0.13%	12/01/2027	7,040	654,256	0.2
				<u>1,260,389</u>	<u>0.4</u>
VEREINIGTE STAATEN					
U.S. Treasury Inflation Index	0.13%	04/15/2027	USD 7,122	5,241,954	2.0
				<u>6,502,343</u>	<u>2.4</u>
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
INEOS Quattro Finance 2 PLC	8.50%	03/15/2029	EUR 294	264,791	0.1
INVESTITIONSGÜTER					
Paprec Holding SA	7.25%	11/17/2029	399	358,111	0.1
KOMMUNIKATIONSMEDIEN					
DISH DBS Corp.	5.25%	12/01/2026	USD 328	204,943	0.1
DISH DBS Corp.	5.75%	12/01/2028	554	303,496	0.1
				<u>508,439</u>	<u>0.2</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Altice France SA	5.50%	10/15/2029	465	245,109	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
ZF Finance GmbH, Series E	2.00%	05/06/2027	EUR 300	237,565	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettovermögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Hilton Domestic Operating Co., Inc.	5.88%	04/01/2029	USD 205	£ 159,478	0.1%
Hilton Domestic Operating Co., Inc.	6.13%	04/01/2032	118	91,766	0.0
Maison Finco PLC	6.00%	10/31/2027	GBP 405	375,281	0.1
				<u>626,525</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
B&M European Value Retail SA	3.63%	07/15/2025	530	517,307	0.2
Dollarama, Inc.	2.44%	07/09/2029	CAD 434	225,099	0.1
				<u>742,406</u>	<u>0.3</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Gruenthal GmbH	3.63%	11/15/2026	EUR 460	383,804	0.1
ENERGIE					
Sunoco LP	7.00%	05/01/2029	USD 216	173,178	0.1
Sunoco LP	7.25%	05/01/2032	264	212,252	0.1
				<u>385,430</u>	<u>0.2</u>
SONSTIGE INDUSTRIEWERTE					
Pachelbel Bidco SpA	7.13%	05/17/2031	EUR 201	175,680	0.1
Travis Perkins PLC	3.75%	02/17/2026	GBP 560	531,978	0.2
				<u>707,658</u>	<u>0.3</u>
DIENSTLEISTUNGEN					
Block, Inc.	6.50%	05/15/2032	USD 353	279,615	0.1
TECHNOLOGIE					
Cedacri Mergeco SpA(a)	8.45%	05/15/2028	EUR 124	105,135	0.0
				<u>4,844,588</u>	<u>1.8</u>
FINANZINSTITUTE					
BANKWESEN					
AIB Group PLC(b)	7.13%	10/30/2029	213	182,156	0.1
REITs					
Vivion Investments SARL, Series E(d)	7.90%	08/31/2028	324	243,971	0.1
				<u>426,127</u>	<u>0.2</u>
				<u>5,270,715</u>	<u>2.0</u>
REGIERUNGEN – STAATSANLEIHEN					
ÖSTERREICH					
Oesterreichische Kontrollbank AG	3.20%	08/25/2025	AUD 2,215	1,135,132	0.4
KOLUMBIEN					
Colombia Government International Bond	8.00%	11/14/2035	USD 299	239,223	0.1
Colombia Government International Bond, Series E	3.88%	03/22/2026	EUR 522	437,319	0.2
				<u>676,542</u>	<u>0.3</u>
UNGARN					
Hungary Government International Bond	4.00%	07/25/2029	771	652,581	0.2
INDONESIEN					
Indonesia Government International Bond	3.38%	07/30/2025	1,418	1,198,207	0.5
PANAMA					
Panama Government International Bond	7.50%	03/01/2031	USD 323	262,513	0.1
RUMÄNIEN					
Romanian Government International Bond	6.63%	09/27/2029	EUR 670	617,712	0.2
				<u>4,542,687</u>	<u>1.7</u>
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO – VARIABEL VERZINSLICH					
Allegro CLO XI Ltd., Series 2019-2A, Class BR(a)	7.23%	01/19/2033	USD 547	429,119	0.2
Carbone CLO Ltd., Series 2017-1A, Class A1(a)	6.73%	01/20/2031	679	533,163	0.2
GREYWOLF CLO VI Ltd., Series 2018-1A, Class A1(a)	6.61%	04/26/2031	361	283,389	0.1
New Mountain CLO 3 Ltd., Series CLO-3A, Class A(a)	6.77%	10/20/2034	2,048	1,612,264	0.6
TICP CLO IX Ltd., Series 2017-9A, Class A(a)	6.73%	01/20/2031	128	100,396	0.0
Voya CLO Ltd., Series 2018-3A, Class BR2(a)	7.13%	10/15/2031	1,000	785,949	0.3
				<u>3,744,280</u>	<u>1.4</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Braskem Idesa SAPI	6.99%	02/20/2032	498	289,572	0.1
Braskem Netherlands Finance BV	4.50%	01/10/2028	823	574,017	0.2
Periama Holdings LLC/DE	5.95%	04/19/2026	362	280,227	0.1
Stillwater Mining Co.	4.00%	11/16/2026	374	267,061	0.1
				<u>1,410,877</u>	<u>0.5</u>
KOMMUNIKATIONSMEDIEN					
Globo Comunicacao e Participacoes SA	4.88%	01/22/2030	474	329,057	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettovermögen %
ENERGIE					
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	USD 272	£ 204,489	0.1%
Ecopetrol SA	8.38%	01/19/2036	102	77,896	0.0
Ecopetrol SA	8.63%	01/19/2029	460	375,913	0.1
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	260	198,430	0.1
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	233	179,767	0.1
Leviathan Bond Ltd.	6.13%	06/30/2025	319	245,517	0.1
				<u>1,282,012</u>	<u>0.5</u>
				<u>3,021,946</u>	<u>1.1</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Adani Green Energy Ltd.	4.38%	09/08/2024	270	209,830	0.1
JSW Hydro Energy Ltd.	4.13%	05/18/2031	224	153,458	0.1
				<u>363,288</u>	<u>0.2</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Aegea Finance SARL	6.75%	05/20/2029	235	177,848	0.1
				<u>541,136</u>	<u>0.3</u>
				<u>3,563,082</u>	<u>1.4</u>
SUPRANATIONALE UNTERNEHMEN					
International Bank for Reconstruction & Development, Series E	6.75%	07/13/2029	INR 66,000	607,590	0.2
International Finance Corp.	4.00%	04/03/2025	AUD 3,060	1,589,291	0.6
				<u>2,196,881</u>	<u>0.8</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
CHILE					
Corp. Nacional del Cobre de Chile	6.44%	01/26/2036	USD 445	355,336	0.1
UNGARN					
Magyar Export-Import Bank Zrt	6.13%	12/04/2027	625	493,094	0.2
MEXIKO					
Comision Federal de Electricidad	3.88%	07/26/2033	822	521,310	0.2
Petroleos Mexicanos	6.70%	02/16/2032	376	247,834	0.1
				<u>769,144</u>	<u>0.3</u>
SÜDAFRIKA					
Transnet SOC Ltd.	8.25%	02/06/2028	319	247,620	0.1
				<u>1,865,194</u>	<u>0.7</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
Commercial Mortgage Trust, Series 2014-LC17, Class B	4.49%	10/10/2047	1,011	779,543	0.3
JPMBB Commercial Mortgage Securities Trust, Series 2014-C21, Class B	4.34%	08/15/2047	439	331,793	0.1
LSTAR Commercial Mortgage Trust, Series 2016-4, Class A2	2.58%	03/10/2049	99	77,840	0.0
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class D	3.81%	05/15/2046	142	93,550	0.1
				<u>1,282,726</u>	<u>0.5</u>
SCHWELLENMÄRKTE – SCHATZPAPIERE					
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2029	BRL 8,874	1,258,255	0.5
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
DOMINIKANISCHE REPUBLIK					
Dominican Republic International Bond	5.95%	01/25/2027	USD 540	420,733	0.2
				<u>222,134,679</u>	<u>83.7</u>
GELDMARKTINSTRUMENTE					
SCHATZWECHSEL					
United Kingdom Treasury Bill	0.00%	06/17/2024	GBP 12,220	12,195,269	4.6
United Kingdom Treasury Bill	0.00%	08/05/2024	8,090	8,017,020	3.0
United Kingdom Treasury Bill	0.00%	09/23/2024	3,610	3,552,558	1.4
United Kingdom Treasury Bill	0.00%	10/07/2024	7,615	7,478,947	2.8
United Kingdom Treasury Bill	0.00%	11/25/2024	2,180	2,126,270	0.8
				<u>33,370,064</u>	<u>12.6</u>
				<u>255,504,743</u>	<u>96.3</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO – VARIABEL VERZINSLICH					
AGL CLO 13 Ltd., Series 2021-13A, Class A1(a)	6.75%	10/20/2034	USD 835	656,438	0.2
Bain Capital Credit CLO Ltd., Series 2021-4A, Class A1(a)	6.76%	10/20/2034	2,204	1,734,132	0.7
Golub Capital Partners 48 LP, Series 2020-48A, Class A1(a)	6.89%	04/17/2033	1,720	1,354,496	0.5
				<u>3,745,066</u>	<u>1.4</u>

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettovermögen %
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
CPUK Finance Ltd., Series E	3.59%	08/28/2025	GBP 1,404	£ 1,366,091	0.5%
HYPOTHEKEN MIT LAUFENDEN ZINSZAHLUNGEN					
FESTVERZINSLICHE STAATSPAPIERE MIT 30-JÄHRIGER LAUFZEIT					
Uniform Mortgage-Backed Security, Series 2024, TBA	2.00%	06/01/2054	USD 2,123	1,284,322	0.5
SUPRANATIONALE UNTERNEHMEN					
Inter-American Development Bank, Series G	7.35%	10/06/2030	INR 72,000	678,151	0.3
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Virgolino de Oliveira Finance SA(e) (f)	10.50%	01/28/2018	USD 694	55	0.0
Virgolino de Oliveira Finance SA(e) (f)	11.75%	02/09/2022	253	20	0.0
				75	0.0
SONSTIGE INDUSTRIEWERTE					
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	569	558	0.0
				633	0.0
FINANZINSTITUTE					
SONSTIGE FINANZWERTE					
OEK Finance Ltd.(d) (f)	7.13%	12/26/2046	627	29,990	0.0
				30,623	0.0
				7,104,253	2.7
Gesamtanlagen					
(Kosten £267,656,714)				£ 262,608,996	99.0%
Termineinlagen					
Citibank, New York(g)	4.68 %	–		476,328	0.2
DNB, Oslo(g)	3.01 %	–		244,856	0.1
HSBC, Paris(g)	2.87 %	–		1,102,866	0.4
Scotiabank, Toronto(g)	3.79 %	–		233,386	0.1
SEB, Stockholm(g)	4.16 %	–		3,970,624	1.5
SMBC, London(g)	(0.11) %	–		210,826	0.1
Termineinlagen insgesamt					
				6,238,886	2.4
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				(3,707,487)	(1.4)
Nettovermögen					
				£ 265,140,395	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Long					
Euro-Bund Futures	06/06/2024	75	£ 8,504,135	£ 8,260,174	£ (243,961)
U.S. T-Note 5 Yr (CBT) Futures	09/30/2024	14	1,162,719	1,162,375	(343)
Short					
Euro Buxl 30 Yr Bond Futures	06/06/2024	33	3,809,822	3,552,424	257,398
Euro-Schatz Futures	09/06/2024	132	11,826,802	11,829,050	(2,248)
U.S. T-Note 2 Yr (CBT) Futures	09/30/2024	50	7,991,527	7,993,059	(1,533)
					£ 9,313
				Wertsteigerung	£ 257,398
				Wertminderung	£ (248,085)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung (-minderung)
Bank of America NA	USD 1,663	BRL 8,480	06/04/2024	£ (37,498)
Bank of America NA	INR 145,188	USD 1,737	06/14/2024	(2,219)
Bank of America NA	USD 1,651	INR 137,996	06/14/2024	1,644
Bank of America NA	CZK 38,666	USD 1,638	07/11/2024	(48,793)
Bank of America NA	USD 1,690	CZK 38,759	07/11/2024	11,096
Bank of America NA	USD 1,650	HUF 606,809	07/11/2024	29,213
Bank of America NA	COP 6,469,224	USD 1,653	07/19/2024	(6,449)
Bank of America NA	USD 827	COP 3,212,342	07/19/2024	(1,607)
Bank of America NA	USD 1,613	PEN 6,015	07/19/2024	1,468
Barclays Bank PLC	USD 725	GBP 570	06/06/2024	1,128

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Barclays Bank PLC	USD 1,655	KRW 2,279,579	07/18/2024	£ (1,946)
Barclays Bank PLC	IDR 25,490,430	USD 1,563	07/19/2024	(2,492)
Brown Brothers Harriman & Co.	GBP 982	EUR 1,152	06/06/2024	(498)
Brown Brothers Harriman & Co.	AUD 4,618	GBP 2,407	06/07/2024	(4,389)
Brown Brothers Harriman & Co.	GBP 288	NZD 600	06/07/2024	1,698
Brown Brothers Harriman & Co.+	CHF 1	GBP 1	06/17/2024	4
Brown Brothers Harriman & Co.+	CHF 2	GBP 2	06/17/2024	(19)
Brown Brothers Harriman & Co.+	EUR 102	GBP 87	06/17/2024	31
Brown Brothers Harriman & Co.+	GBP 106	CHF 121	06/17/2024	(666)
Brown Brothers Harriman & Co.+	GBP 14,930	EUR 17,377	06/17/2024	(125,790)
Brown Brothers Harriman & Co.+	GBP 96	USD 121	06/17/2024	(638)
Brown Brothers Harriman & Co.+	USD 2	GBP 2	06/17/2024	7
Brown Brothers Harriman & Co.+	CHF 2	GBP 2	06/24/2024	(20)
Brown Brothers Harriman & Co.+	EUR 102	GBP 87	06/24/2024	30
Brown Brothers Harriman & Co.+	GBP 132	CHF 153	06/24/2024	1,550
Brown Brothers Harriman & Co.+	GBP 16,703	EUR 19,614	06/24/2024	11,758
Brown Brothers Harriman & Co.+	GBP 97	USD 123	06/24/2024	(47)
Brown Brothers Harriman & Co.+	USD 1	GBP 1	06/24/2024	1
Brown Brothers Harriman & Co.	EUR 36,715	GBP 31,374	06/25/2024	84,856
Brown Brothers Harriman & Co.	HUF 108,232	GBP 235	07/11/2024	(1,050)
Citibank NA	CNH 6,155	USD 848	06/06/2024	534
Citibank NA	USD 1,716	INR 142,514	06/14/2024	(6,440)
Citibank NA	CZK 38,532	USD 1,664	07/11/2024	(23,845)
Citibank NA	HUF 608,967	USD 1,639	07/11/2024	(42,434)
Citibank NA	KRW 2,300,642	USD 1,695	07/18/2024	21,720
Citibank NA	USD 1,698	KRW 2,292,848	07/18/2024	(28,086)
Citibank NA	USD 1,658	COP 6,511,590	07/19/2024	11,622
Citibank NA	USD 1,631	IDR 26,223,997	07/19/2024	(16,028)
Deutsche Bank AG	EUR 8,802	GBP 7,496	06/06/2024	287
Deutsche Bank AG	PLN 6,609	GBP 1,326	06/07/2024	9,477
Deutsche Bank AG	USD 1,688	PLN 6,609	06/07/2024	(7,999)
Deutsche Bank AG	EUR 36,694	GBP 31,604	06/12/2024	349,722
Goldman Sachs Bank USA	CHF 774	PLN 3,331	06/07/2024	(9,802)
Goldman Sachs Bank USA	USD 1,659	INR 137,481	06/14/2024	(8,720)
HSBC Bank USA	BRL 8,480	USD 1,648	06/04/2024	26,337
HSBC Bank USA	GBP 1,312	CNH 12,079	06/06/2024	(7,192)
HSBC Bank USA	JPY 85,423	GBP 429	06/06/2024	3,011
HSBC Bank USA	INR 139,367	USD 1,672	06/14/2024	1,323
HSBC Bank USA	USD 1,644	BRL 8,480	07/02/2024	(26,421)
HSBC Bank USA	HUF 629,528	USD 1,748	07/11/2024	(2,337)
HSBC Bank USA	IDR 26,515,824	USD 1,644	07/19/2024	11,715
HSBC Bank USA	USD 1,618	IDR 25,800,394	07/19/2024	(26,057)
JPMorgan Chase Bank NA	CAD 8,998	GBP 5,189	06/07/2024	7,171
JPMorgan Chase Bank NA	USD 1,692	MXN 28,090	06/07/2024	(29,048)
JPMorgan Chase Bank NA	INR 136,858	USD 1,642	06/14/2024	1,531
JPMorgan Chase Bank NA	USD 58,383	GBP 45,798	06/20/2024	(15,529)
JPMorgan Chase Bank NA	IDR 25,907,219	USD 1,617	07/19/2024	20,016
Morgan Stanley & Co., LLC	USD 38,143	GBP 30,384	06/04/2024	450,697
Morgan Stanley & Co., LLC	CNH 12,086	USD 1,670	06/06/2024	4,750
Morgan Stanley & Co., LLC	CAD 1,166	MXN 14,350	06/07/2024	(7,951)
Morgan Stanley & Co., LLC	SEK 16,625	GBP 1,218	06/07/2024	(22,132)
Morgan Stanley & Co., LLC	USD 1,648	SGD 2,219	06/07/2024	(4,289)
Morgan Stanley & Co., LLC	GBP 1,301	HUF 601,991	07/11/2024	12,161
Morgan Stanley & Co., LLC	USD 1,690	CZK 38,443	07/11/2024	(133)
Morgan Stanley & Co., LLC	KRW 2,695,658	USD 1,968	07/18/2024	11,099
Morgan Stanley & Co., LLC	COP 14,727,741	USD 3,734	07/19/2024	(37,855)
Morgan Stanley & Co., LLC	PEN 10,792	USD 2,911	07/19/2024	11,421
NatWest Markets PLC	SGD 2,219	GBP 1,297	06/07/2024	8,518
Standard Chartered Bank	USD 1,614	IDR 26,122,257	07/19/2024	(7,199)
Standard Chartered Bank	USD 559	PEN 2,085	07/19/2024	521
State Street Bank & Trust Co.	AUD 27,656	GBP 14,521	06/07/2024	79,214
				£ 623,713
			Wertsteigerung	£ 1,187,331
			Wertminderung	£ (563,618)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen 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)	ITRAXX-AUSTRALIAS41V1-5Y	06/20/2029	USD 12,620	£ (150,377)	£ 5,933
Verkaufskontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAIGS42V1-5Y	06/20/2029	USD 12,620	222,129	10,885
Insgesamt				£ 71,752	£ 16,818

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./(CME Group)	HUF 214,482	04/23/2029	6 Month BUBOR	6.980%	£ 8,373
Citigroup Global Markets, Inc./(CME Group)	HUF 214,482	04/24/2029	6 Month BUBOR	6.910%	7,069
Citigroup Global Markets, Inc./(CME Group)	HUF 428,965	04/25/2029	6 Month BUBOR	6.795%	9,806
Citigroup Global Markets, Inc./(CME Group)	HUF 321,723	04/26/2029	6 Month BUBOR	6.850%	9,225
Citigroup Global Markets, Inc./(CME Group)	HUF 107,241	04/29/2029	6 Month BUBOR	6.900%	3,576
Insgesamt					£ 38,049

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Markt- wert	Vorab- gebühren bezahlt/ (erhalten)	Unrealisierte Wertsteigerung (-minderung)
Verkaufskontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 370	£ (37,717)	\$ (28,210)	£ (9,507)
Swaps insgesamt						£ 45,360

- (a) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2024.
- (b) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (c) Wertpapier, bei dem bis zur Endfälligkeit nur umgekehrte Zins- und keine Tilgungszahlungen zu leisten sind.
- (d) Zahlungen in Sachwerten (PIK).
- (e) Not leidendes fälliges Wertpapier.
- (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
- 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
- NZD – New Zealand Dollar
- PEN – Peruvian Sol
- PLN – Polish Zloty
- SEK – Swedish Krona
- SGD – Singapore Dollar
- USD – United States Dollar

Glossar:

BUBOR	– Budapest Interbank Offered Rate
CBT	– Chicago Board of Trade
CDX-CMBX.NA.	– North American Commercial Mortgage-Backed Index
CLO	– Collateralized Loan Obligations
CMBS	– Commercial Mortgage-Backed Securities
CME	– Chicago Mercantile Exchange
EURIBOR	– Euro Interbank Offered Rate
INTRCONX	– Intercontinental 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			273,792	\$ 36,241,847	3.9%
CDW Corp./DE			173,675	38,837,204	4.2
				<u>75,079,051</u>	<u>8.1</u>
IT-DIENSTLEISTUNGEN					
Gartner, Inc.			67,119	28,167,831	3.1
SOFTWARE					
Fair Isaac Corp.			24,454	31,543,948	3.4
Microsoft Corp.			211,492	87,796,674	9.6
Roper Technologies, Inc.			58,609	31,224,531	3.4
				<u>150,565,153</u>	<u>16.4</u>
				<u>253,812,035</u>	<u>27.6</u>
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF					
Cooper Cos., Inc. (The)			485,604	45,797,313	5.0
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN					
Illumina, Inc.			241,426	25,175,903	2.7
IQVIA Holdings, Inc.			182,215	39,921,484	4.4
				<u>65,097,387</u>	<u>7.1</u>
PHARMAZEUTIKA					
Zoetis, Inc.			241,575	40,961,457	4.5
				<u>151,856,157</u>	<u>16.6</u>
FINANZWERTE					
KAPITALMÄRKTE					
Charles Schwab Corp. (The)			732,634	53,687,420	5.9
FINANZDIENSTLEISTUNGEN					
Mastercard, Inc. - Class A			195,176	87,257,334	9.5
				<u>140,944,754</u>	<u>15.4</u>
NICHT-BASISKONSUMGÜTER					
AUTOMOBILKOMPONENTEN					
Aptiv PLC			306,929	25,554,909	2.8
BREIT ANGELEGTER EINZELHANDEL					
Amazon.com, Inc.			454,760	80,237,854	8.8
SPEZIALISIRTER EINZELHANDEL					
TJX Cos., Inc. (The)			219,938	22,675,608	2.5
				<u>128,468,371</u>	<u>14.1</u>
INDUSTRIEGÜTER					
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF					
Stericycle, Inc.			547,804	28,233,818	3.1
ELEKTRISCHE AUSRÜSTUNG					
Eaton Corp. PLC			129,564	43,125,377	4.7
PROFESSIONELLE DIENSTLEISTUNGEN					
Automatic Data Processing, Inc.			179,043	43,851,212	4.8
				<u>115,210,407</u>	<u>12.6</u>
VERBRAUCHSGÜTER					
GETRÄNKE					
Constellation Brands, Inc. - Class A			193,543	48,430,265	5.3
IMMOBILIEN					
REITs – SPEZIALISIERT					
American Tower Corp.			217,345	42,543,110	4.6
GRUNDSTOFFE					
CHEMIKALIEN					
Ecolab, Inc.			101,148	23,486,566	2.6
Gesamtanlagen					
(Kosten \$732,487,856)				\$ 904,751,665	98.8%
Termineinlagen					
BNP Paribas, Paris(a)	2.40 %	–		13	0.0
HSBC, London(a)	4.16 %	–		2	0.0
HSBC, Paris(a)	2.87 %	–		6	0.0
SMBC, London(a)	4.68 %	–		19,376,945	2.1
Termineinlagen insgesamt				<u>19,376,966</u>	<u>2.1</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(8,743,627)</u>	<u>(0.9)</u>
Nettovermögen				<u>\$ 915,385,004</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+.	AUD	96	USD	64	06/24/2024	\$ (280)
Brown Brothers Harriman & Co.+.	CHF	78	USD	86	06/24/2024	(805)
Brown Brothers Harriman & Co.+.	EUR	94	USD	102	06/24/2024	100
Brown Brothers Harriman & Co.+.	EUR	260	USD	282	06/24/2024	(285)
Brown Brothers Harriman & Co.+.	GBP	108	USD	137	06/24/2024	(215)
Brown Brothers Harriman & Co.+.	SGD	359	USD	266	06/24/2024	266
Brown Brothers Harriman & Co.+.	USD	2,726	AUD	4,102	06/24/2024	4,375
Brown Brothers Harriman & Co.+.	USD	3,027	CHF	2,758	06/24/2024	36,547
Brown Brothers Harriman & Co.+.	USD	11,812	EUR	10,888	06/24/2024	12,681
Brown Brothers Harriman & Co.+.	USD	5,912	GBP	4,642	06/24/2024	2,946
Brown Brothers Harriman & Co.+.	USD	1	SGD	1	06/24/2024	0*
Brown Brothers Harriman & Co.+.	USD	6,410	SGD	8,640	06/24/2024	(9,291)
						\$ 46,039
					Wertsteigerung	\$ 56,915
					Wertminderung	\$ (10,876)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Betrag weniger als 0.50.

(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			
CDW Corp./DE	32,211	\$ 7,203,024	2.7%
Keyence Corp.	13,660	6,157,403	2.3
		<u>13,360,427</u>	<u>5.0</u>
IT-DIENSTLEISTUNGEN			
Capgemini SE	22,555	4,569,691	1.7
Gartner, Inc.	16,830	7,063,046	2.7
		<u>11,632,737</u>	<u>4.4</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
ASML Holding NV	13,113	12,546,141	4.7
SOFTWARE			
Fair Isaac Corp.	4,223	5,447,374	2.1
Microsoft Corp.	57,364	23,813,517	9.0
Roper Technologies, Inc.	12,625	6,726,095	2.5
SAP SE.	53,646	9,782,806	3.7
		<u>45,769,792</u>	<u>17.3</u>
		<u>83,309,097</u>	<u>31.4</u>
NICHT-BASISKONSUMGÜTER			
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	109,579	19,334,119	7.3
HOTELS, RESTAURANTS UND FREIZEIT			
Compass Group PLC	243,515	6,836,974	2.6
SPEZIALISIRTER EINZELHANDEL			
Fast Retailing Co., Ltd.	17,400	4,468,796	1.7
TJX Cos., Inc. (The)	54,423	5,611,011	2.1
		<u>10,079,807</u>	<u>3.8</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
LVMH Moët Hennessy Louis Vuitton SE	5,014	4,009,917	1.5
		<u>40,260,817</u>	<u>15.2</u>
GESUNDHEITSWESEN			
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Illumina, Inc.	20,588	2,146,917	0.8
IQVIA Holdings, Inc.	31,831	6,973,854	2.6
Lonza Group AG (REG)	11,356	6,164,613	2.3
		<u>15,285,384</u>	<u>5.7</u>
PHARMAZEUTIKA			
Novo Nordisk A/S - Class B	107,358	14,545,733	5.5
Zoetis, Inc.	46,766	7,929,643	3.0
		<u>22,475,376</u>	<u>8.5</u>
		<u>37,760,760</u>	<u>14.2</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Daikin Industries Ltd.	34,060	4,977,210	1.9
ELEKTRISCHE AUSRÜSTUNG			
Eaton Corp. PLC	43,040	14,325,864	5.4
PROFESSIONELLE DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	47,547	11,645,211	4.4
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
Ashtead Group PLC.	75,519	5,531,249	2.1
		<u>36,479,534</u>	<u>13.8</u>
FINANZWERTE			
KAPITALMÄRKTE			
Charles Schwab Corp. (The)	161,983	11,870,114	4.5
FINANZDIENSTLEISTUNGEN			
Mastercard, Inc. - Class A	39,127	17,492,508	6.6
		<u>29,362,622</u>	<u>11.1</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Constellation Brands, Inc. - Class A	39,102	9,784,493	3.7
LEBENSMITTELPRODUKTE			
Nestlé SA (REG)	51,407	5,456,655	2.1
		<u>15,241,148</u>	<u>5.8</u>

AB SICAV I
Concentrated Global Equity Portfolio

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
IMMOBILIEN					
REITs – SPEZIALISIERT					
American Tower Corp.....			35,012	\$ 6,853,249	2.6%
GRUNDSTOFFE					
CHEMIKALIEN					
Sika AG (REG)			16,665	5,080,297	1.9
KOMMUNIKATIONSLEISTUNGEN					
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN					
Tencent Holdings Ltd. - Class H			80,410	3,730,509	1.4
Gesamtanlagen					
(Kosten \$205,496,394).....				\$ 258,078,033	97.4%
Termineinlagen					
ANZ, Hong Kong(a)	2.53 %	–		128,441	0.1
BNP Paribas, Paris(a)	0.55 %	–		27,579	0.0
DBS Bank, Singapore(a)	4.68 %	–		7,517,083	2.9
HSBC, Paris(a)	2.87 %	–		33,650	0.0
SEB, Stockholm(a)	2.52 %	–		27,217	0.0
SEB, Stockholm(a)	4.16 %	–		76,938	0.0
SMBC, London(a)	(0.11)%	–		27,029	0.0
Termineinlagen insgesamt				7,837,937	3.0
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(979,938)	(0.4)
Nettovermögen				\$ 264,936,032	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Bank of America NA	EUR 12,470	USD 13,658	06/12/2024	\$ 123,703
Bank of America NA	CNH 11,402	USD 1,580	07/23/2024	4,160
Bank of America NA	USD 699	JPY 108,744	08/16/2024	75
Barclays Bank PLC	EUR 861	USD 935	06/12/2024	588
Barclays Bank PLC	USD 1,197	EUR 1,122	06/12/2024	20,439
Barclays Bank PLC	GBP 1,976	USD 2,457	06/20/2024	(61,103)
BNP Paribas SA	USD 1,116	EUR 1,029	06/12/2024	1,108
Brown Brothers Harriman & Co.+	GBP 2	USD 2	06/03/2024	0*
Brown Brothers Harriman & Co.+	GBP 0**	USD 0**	06/03/2024	(1)
Brown Brothers Harriman & Co.+	USD 2	GBP 2	06/03/2024	39
Brown Brothers Harriman & Co.+	USD 1,775	EUR 1,665	06/12/2024	31,895
Brown Brothers Harriman & Co.+	USD 1,227	EUR 1,123	06/12/2024	(8,571)
Brown Brothers Harriman & Co.+	CAD 2,711	USD 1,982	06/13/2024	(7,536)
Brown Brothers Harriman & Co.+	AUD 22	USD 14	06/17/2024	15
Brown Brothers Harriman & Co.+	AUD 1	USD 1	06/17/2024	(2)
Brown Brothers Harriman & Co.+	CAD 32	USD 23	06/17/2024	19
Brown Brothers Harriman & Co.+	CAD 1	USD 1	06/17/2024	(4)
Brown Brothers Harriman & Co.+	CHF 19	USD 21	06/17/2024	(16)
Brown Brothers Harriman & Co.+	DKK 127	USD 19	06/17/2024	31
Brown Brothers Harriman & Co.+	DKK 11	USD 2	06/17/2024	(2)
Brown Brothers Harriman & Co.+	EUR 54	USD 58	06/17/2024	108
Brown Brothers Harriman & Co.+	EUR 3	USD 3	06/17/2024	(6)
Brown Brothers Harriman & Co.+	GBP 0**	USD 0**	06/17/2024	–
Brown Brothers Harriman & Co.+	GBP 24	USD 30	06/17/2024	(195)
Brown Brothers Harriman & Co.+	HKD 92	USD 12	06/17/2024	22
Brown Brothers Harriman & Co.+	JPY 6,451	USD 42	06/17/2024	638
Brown Brothers Harriman & Co.+	SEK 77	USD 7	06/17/2024	(121)
Brown Brothers Harriman & Co.+	USD 4	CHF 3	06/17/2024	37
Brown Brothers Harriman & Co.+	USD 1	DKK 4	06/17/2024	1
Brown Brothers Harriman & Co.+	USD 1	DKK 10	06/17/2024	(2)
Brown Brothers Harriman & Co.+	USD 2	EUR 2	06/17/2024	4
Brown Brothers Harriman & Co.+	USD 3	EUR 3	06/17/2024	(8)
Brown Brothers Harriman & Co.+	USD 4	GBP 3	06/17/2024	20
Brown Brothers Harriman & Co.+	USD 1	GBP 1	06/17/2024	(3)
Brown Brothers Harriman & Co.+	USD 0**	HKD 0**	06/17/2024	–
Brown Brothers Harriman & Co.+	USD 1	HKD 5	06/17/2024	(1)
Brown Brothers Harriman & Co.+	USD 3	JPY 392	06/17/2024	(13)
Brown Brothers Harriman & Co.+	SGD 4	USD 3	06/18/2024	3
Brown Brothers Harriman & Co.+	USD 113	SGD 152	06/18/2024	(353)
Brown Brothers Harriman & Co.+	CAD 1	USD 1	06/24/2024	(5)
Brown Brothers Harriman & Co.+	CHF 2	USD 2	06/24/2024	(17)
Brown Brothers Harriman & Co.+	EUR 23	USD 25	06/24/2024	30
Brown Brothers Harriman & Co.+	EUR 306	USD 332	06/24/2024	(773)
Brown Brothers Harriman & Co.+	GBP 9	USD 11	06/24/2024	(29)

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+.....	SGD	4	USD	3	06/24/2024	\$ 2
Brown Brothers Harriman & Co.+.....	USD	38	CAD	52	06/24/2024	111
Brown Brothers Harriman & Co.+.....	USD	64	CHF	59	06/24/2024	776
Brown Brothers Harriman & Co.+.....	USD	5,883	EUR	5,423	06/24/2024	6,318
Brown Brothers Harriman & Co.+.....	USD	31	EUR	29	06/24/2024	(37)
Brown Brothers Harriman & Co.+.....	USD	760	GBP	597	06/24/2024	379
Brown Brothers Harriman & Co.+.....	USD	113	SGD	153	06/24/2024	(164)
Brown Brothers Harriman & Co.+.....	GBP	0**	USD	0**	06/28/2024	(0)*
Brown Brothers Harriman & Co.+.....	USD	0**	GBP	0**	06/28/2024	0*
Brown Brothers Harriman & Co.+.....	USD	2	GBP	2	06/28/2024	(1)
Brown Brothers Harriman & Co.+.....	USD	798	CHF	715	08/08/2024	435
Citibank NA.....	USD	10,129	CAD	13,638	06/13/2024	(120,690)
Citibank NA.....	DKK	54,593	USD	7,876	07/19/2024	(86,506)
Deutsche Bank AG.....	EUR	2,782	USD	3,009	06/12/2024	(10,296)
Goldman Sachs Bank USA.....	INR	258,657	USD	3,120	06/14/2024	20,905
Goldman Sachs Bank USA.....	CHF	10,518	USD	11,747	08/08/2024	1,797
Goldman Sachs Bank USA.....	JPY	289,896	USD	1,878	08/16/2024	13,740
JPMorgan Chase Bank NA.....	USD	2,505	SEK	27,277	07/19/2024	92,921
Morgan Stanley Capital Services LLC.....	EUR	879	USD	947	06/12/2024	(7,367)
Morgan Stanley Capital Services LLC.....	USD	1,160	EUR	1,088	06/12/2024	20,999
Morgan Stanley Capital Services LLC.....	USD	5,195	AUD	8,097	06/27/2024	195,872
Morgan Stanley Capital Services LLC.....	USD	723	CHF	653	08/08/2024	5,950
Standard Chartered Bank.....	USD	3,095	INR	258,657	06/14/2024	4,031
						\$ 243,349
					Wertsteigerung	\$ 547,171
					Wertminderung	\$ (303,822)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Betrag weniger als 0.50.

** Die Anzahl der Kontrakte beträgt weniger als 500.

(a) 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
- INR – Indian Rupee
- JPY – Japanese Yen
- SEK – Swedish Krona
- SGD – Singapore Dollar
- USD – United States Dollar

Glossar:

- REG – Registered Shares
- 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			
Accenture PLC - Class A	64,448	\$ 18,193,026	1.4%
Akamai Technologies, Inc.	133,798	12,341,528	1.0
		<u>30,534,554</u>	<u>2.4</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Analog Devices, Inc.	34,898	8,183,232	0.6
Infineon Technologies AG	418,263	16,922,289	1.3
NVIDIA Corp.	43,019	47,163,020	3.7
QUALCOMM, Inc.	35,322	7,207,454	0.6
Taiwan Semiconductor Manufacturing Co., Ltd.	697,000	17,848,737	1.4
		<u>97,324,732</u>	<u>7.6</u>
SOFTWARE			
Microsoft Corp.	216,854	90,022,601	7.1
Roper Technologies, Inc.	29,752	15,850,676	1.3
		<u>105,873,277</u>	<u>8.4</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Samsung Electronics Co., Ltd.	570,990	30,252,667	2.4
		<u>263,985,230</u>	<u>20.8</u>
FINANZWERTE			
BANKEN			
ABN AMRO Bank NV(a)	910,762	15,579,522	1.2
BNP Paribas SA	249,554	18,421,255	1.5
		<u>34,000,777</u>	<u>2.7</u>
KAPITALMÄRKTE			
B3 SA - Brasil Bolsa Balcao	7,063,800	14,394,230	1.1
BlackRock, Inc.	9,662	7,459,354	0.6
CVC Capital Partners PLC	423,304	8,184,833	0.7
EQT AB	260,883	7,991,302	0.6
Euronext NV	119,687	11,785,134	0.9
Goldman Sachs Group, Inc. (The)	109,435	49,959,266	3.9
Intermediate Capital Group PLC	473,609	14,110,927	1.1
Julius Baer Group Ltd.	500,509	30,066,261	2.4
		<u>143,951,307</u>	<u>11.3</u>
FINANZWESEN – VERBRAUCHER			
American Express Co.	33,946	8,147,040	0.6
FINANZDIENSTLEISTUNGEN			
Visa, Inc. - Class A	113,280	30,864,269	2.4
		<u>216,963,393</u>	<u>17.0</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Medtronic PLC	381,133	31,012,792	2.4
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Elevance Health, Inc.	106,917	57,572,666	4.5
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Thermo Fisher Scientific, Inc.	47,668	27,074,471	2.1
PHARMAZEUTIKA			
AstraZeneca PLC (Sponsored ADR)	173,682	13,550,670	1.1
Novo Nordisk A/S - Class B	66,109	8,956,984	0.7
Roche Holding AG	65,225	16,653,046	1.3
Takeda Pharmaceutical Co., Ltd.	349,500	9,305,434	0.7
Zoetis, Inc.	102,259	17,339,036	1.4
		<u>65,805,170</u>	<u>5.2</u>
		<u>181,465,099</u>	<u>14.2</u>
NICHT-BASISKONSUMGÜTER			
BREIT ANGELEGTER EINZELHANDEL			
Alibaba Group Holding Ltd. (Sponsored ADR)	282,161	22,104,493	1.7
DIVERSIFIZIERTE VERBRAUCHERDIENSTE			
Service Corp. International/US	287,423	20,596,732	1.6
HOTELS, RESTAURANTS UND FREIZEIT			
Galaxy Entertainment Group Ltd. - Class H	864,000	4,162,925	0.3
InterContinental Hotels Group PLC	131,928	13,397,122	1.1
Starbucks Corp.	376,994	30,242,459	2.4
Yum China Holdings, Inc.	529,767	18,944,468	1.5
		<u>66,746,974</u>	<u>5.3</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER					
Christian Dior SE			4,574	\$ 3,500,227	0.3%
NIKE, Inc. - Class B			469,372	44,613,809	3.5
				48,114,036	3.8
				157,562,235	12.4
INDUSTRIEGÜTER					
LUFTFRACHT UND LOGISTIK					
DSV A/S			148,373	22,844,893	1.8
BAUPRODUKTE					
Otis Worldwide Corp.			530,917	52,666,966	4.1
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF					
Republic Services, Inc.			40,660	7,529,825	0.6
INDUSTRIEKONZERNE					
Siemens AG (REG)			48,317	9,312,679	0.7
MASCHINEN					
Deere & Co.			48,347	18,118,522	1.4
PROFESSIONELLE DIENSTLEISTUNGEN					
RELX PLC			179,290	7,864,893	0.6
				118,337,778	9.2
VERBRAUCHSGÜTER					
GETRÄNKE					
Asahi Group Holdings Ltd.(a)			876,383	32,151,370	2.5
Carlsberg AS - Class B			138,415	18,778,724	1.5
Coca-Cola Co. (The)			730,463	45,968,037	3.6
Pernod Ricard SA			65,433	9,798,788	0.8
				106,696,919	8.4
KOMMUNIKATIONSDIENSTLEISTUNGEN					
UNTERHALTUNG					
Electronic Arts, Inc.			123,356	16,391,545	1.3
Live Nation Entertainment, Inc.			81,683	7,656,964	0.6
Netflix, Inc.			16,931	10,863,268	0.9
				34,911,777	2.8
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN					
Alphabet, Inc. - Class C			226,668	39,431,165	3.1
Rightmove PLC			847,758	5,819,807	0.5
Scout24 SE			100,686	7,573,956	0.6
				52,824,928	4.2
				87,736,705	7.0
ENERGIE					
ENERGIE-AUSRÜSTUNG UND -DIENSTE					
Schlumberger NV			383,929	17,618,502	1.4
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Chevron Corp.			87,460	14,194,758	1.1
Shell PLC			795,607	28,717,245	2.3
				42,912,003	3.4
				60,530,505	4.8
GRUNDSTOFFE					
CHEMIKALIEN					
Linde PLC			45,927	20,002,127	1.6
METALL UND BERGBAU					
Rio Tinto PLC			145,849	10,267,388	0.8
Teck Resources Ltd. - Class B			330,466	17,188,257	1.4
				27,455,645	2.2
				47,457,772	3.8
IMMOBILIEN					
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG					
CBRE Group, Inc. - Class A			335,763	29,570,647	2.3
Gesamtanlagen					
(Kosten \$1,124,640,964)				\$ 1,270,306,283	99.9%
Termineinlagen					
BNP Paribas, Paris(b)	0.55 %	–		2,098	0.0
HSBC, Hong Kong(b)	2.53 %	–		1,123	0.0
HSBC, London(b)	4.16 %	–		140,951	0.0
HSBC, Paris(b)	2.87 %	–		1,509	0.0
Scotiabank, Toronto(b)	3.79 %	–		1,642	0.0
SEB, Stockholm(b)	2.52 %	–		131,797	0.0

	Zinssatz	Datum	Wert (USD)	Nettovermögen %
SMBC, London(b)	(0.11)%	–	\$ 425	0.0%
SMBC, London(b)	4.68 %	–	1,629,627	0.1
Termineinlagen insgesamt			<u>1,909,172</u>	<u>0.1</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			(58,206)	0.0
Nettovermögen			<u>\$ 1,272,157,249</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+	AUD 11	USD 7	06/03/2024	\$ 30
Brown Brothers Harriman & Co.+	AUD 3,340	USD 2,214	06/03/2024	(8,567)
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/03/2024	0**
Brown Brothers Harriman & Co.+	EUR 809	USD 877	06/03/2024	(572)
Brown Brothers Harriman & Co.+	GBP 51	USD 66	06/03/2024	13
Brown Brothers Harriman & Co.+	GBP 2	USD 2	06/03/2024	(23)
Brown Brothers Harriman & Co.+	USD 2,143	AUD 3,274	06/03/2024	35,753
Brown Brothers Harriman & Co.+	USD 51	AUD 77	06/03/2024	(195)
Brown Brothers Harriman & Co.+	USD 849	EUR 793	06/03/2024	10,812
Brown Brothers Harriman & Co.+	USD 17	EUR 16	06/03/2024	(40)
Brown Brothers Harriman & Co.+	USD 67	GBP 53	06/03/2024	1,200
Brown Brothers Harriman & Co.+	AUD 11	USD 7	06/17/2024	31
Brown Brothers Harriman & Co.+	AUD 98	USD 65	06/17/2024	(345)
Brown Brothers Harriman & Co.+	CAD 2,008	USD 1,475	06/17/2024	1,207
Brown Brothers Harriman & Co.+	CAD 86	USD 63	06/17/2024	(65)
Brown Brothers Harriman & Co.+	CHF 3,718	USD 4,124	06/17/2024	(2,164)
Brown Brothers Harriman & Co.+	DKK 24,269	USD 3,539	06/17/2024	5,805
Brown Brothers Harriman & Co.+	DKK 1,348	USD 196	06/17/2024	(589)
Brown Brothers Harriman & Co.+	EUR 6,730	USD 7,319	06/17/2024	13,071
Brown Brothers Harriman & Co.+	EUR 686	USD 744	06/17/2024	(1,162)
Brown Brothers Harriman & Co.+	GBP 169	USD 216	06/17/2024	642
Brown Brothers Harriman & Co.+	GBP 4,665	USD 5,907	06/17/2024	(37,920)
Brown Brothers Harriman & Co.+	HKD 5,127	USD 657	06/17/2024	1,253
Brown Brothers Harriman & Co.+	JPY 495,773	USD 3,208	06/17/2024	48,883
Brown Brothers Harriman & Co.+	JPY 14,045	USD 89	06/17/2024	(114)
Brown Brothers Harriman & Co.+	SEK 8,317	USD 778	06/17/2024	(13,016)
Brown Brothers Harriman & Co.+	USD 22	AUD 34	06/17/2024	62
Brown Brothers Harriman & Co.+	USD 2,126	AUD 3,191	06/17/2024	(2,296)
Brown Brothers Harriman & Co.+	USD 185	CAD 252	06/17/2024	705
Brown Brothers Harriman & Co.+	USD 43	CAD 59	06/17/2024	(32)
Brown Brothers Harriman & Co.+	USD 584	CHF 532	06/17/2024	6,378
Brown Brothers Harriman & Co.+	USD 0*	DKK 2	06/17/2024	0**
Brown Brothers Harriman & Co.+	USD 52	DKK 356	06/17/2024	(30)
Brown Brothers Harriman & Co.+	USD 19	EUR 17	06/17/2024	14
Brown Brothers Harriman & Co.+	USD 2,345	EUR 2,156	06/17/2024	(4,307)
Brown Brothers Harriman & Co.+	USD 330	GBP 260	06/17/2024	1,248
Brown Brothers Harriman & Co.+	USD 253	HKD 1,976	06/17/2024	(279)
Brown Brothers Harriman & Co.+	USD 183	JPY 28,585	06/17/2024	(681)
Brown Brothers Harriman & Co.+	USD 123	SEK 1,308	06/17/2024	1,381
Brown Brothers Harriman & Co.+	SGD 6	USD 4	06/18/2024	3
Brown Brothers Harriman & Co.+	USD 283	SGD 381	06/18/2024	(883)
Brown Brothers Harriman & Co.+	AUD 98	USD 65	06/24/2024	(346)
Brown Brothers Harriman & Co.+	CHF 0*	USD 0*	06/24/2024	(2)
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/24/2024	0**
Brown Brothers Harriman & Co.+	EUR 36	USD 39	06/24/2024	(78)
Brown Brothers Harriman & Co.+	GBP 7	USD 9	06/24/2024	15
Brown Brothers Harriman & Co.+	GBP 431	USD 548	06/24/2024	(988)
Brown Brothers Harriman & Co.+	NOK 11,910	USD 1,130	06/24/2024	(4,944)
Brown Brothers Harriman & Co.+	SGD 6	USD 4	06/24/2024	3
Brown Brothers Harriman & Co.+	USD 2,132	AUD 3,207	06/24/2024	3,440
Brown Brothers Harriman & Co.+	USD 16	CHF 14	06/24/2024	190
Brown Brothers Harriman & Co.+	USD 2,846	EUR 2,624	06/24/2024	3,065
Brown Brothers Harriman & Co.+	USD 28,437	GBP 22,325	06/24/2024	14,172
Brown Brothers Harriman & Co.+	USD 87,490	NOK 934,432	06/24/2024	1,580,189
Brown Brothers Harriman & Co.+	USD 289	SGD 389	06/24/2024	(418)
Brown Brothers Harriman & Co.+	AUD 48	USD 32	06/28/2024	(108)
Brown Brothers Harriman & Co.+	EUR 11	USD 12	06/28/2024	(23)
Brown Brothers Harriman & Co.+	GBP 1	USD 1	06/28/2024	(2)
Brown Brothers Harriman & Co.+	USD 2,101	AUD 3,166	06/28/2024	7,279
Brown Brothers Harriman & Co.+	USD 855	EUR 788	06/28/2024	335

Kontrahent	Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+.....	USD	0*	GBP	0* 06/28/2024	\$ 0**
Brown Brothers Harriman & Co.+.....	USD	66	GBP	51 06/28/2024	(16)
					<u>\$ 1,656,974</u>
				Wertsteigerung	\$ 1,737,179
				Wertminderung	\$ (80,205)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

(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
 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
 REG – Registered Shares

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
ABJA Investment Co. Pte Ltd.....	5.45%	01/24/2028	USD 334 \$	329,157	0.1%
Freeport Indonesia PT	5.32%	04/14/2032	2,250	2,161,406	0.4
Freeport Indonesia PT	6.20%	04/14/2052	1,500	1,443,750	0.3
GC Treasury Center Co., Ltd.	4.30%	03/18/2051	1,600	1,233,500	0.2
ICBCIL Finance Co., Ltd., Series E	2.25%	11/02/2026	4,800	4,453,584	0.9
Krakatau Posco PT.....	6.38%	06/11/2029	2,300	2,289,189	0.5
POSCO.....	5.75%	01/17/2028	2,145	2,160,423	0.4
				<u>14,071,009</u>	<u>2.8</u>
INVESTITIONSGÜTER					
Huaxin Cement International Finance Co., Ltd., Series E.	2.25%	11/19/2025	383	362,174	0.1
Summit Digital Infrastructure Ltd.	2.88%	08/12/2031	690	568,388	0.1
UltraTech Cement Ltd.....	2.80%	02/16/2031	1,047	877,190	0.2
				<u>1,807,752</u>	<u>0.4</u>
KOMMUNIKATIONSMEDIEN					
Meituan(a)	0.00%	04/27/2027	500	471,520	0.1
Meituan	2.13%	10/28/2025	409	389,189	0.1
Prosus NV	3.26%	01/19/2027	2,094	1,930,406	0.4
Tencent Holdings Ltd.	3.60%	01/19/2028	1,350	1,280,480	0.3
Tencent Holdings Ltd.	3.84%	04/22/2051	425	314,036	0.1
Tencent Holdings Ltd.	3.94%	04/22/2061	390	280,059	0.0
Tencent Holdings Ltd.	3.98%	04/11/2029	6,750	6,395,112	1.3
Tencent Music Entertainment Group.....	1.38%	09/03/2025	474	449,583	0.1
Tencent Music Entertainment Group.....	2.00%	09/03/2030	450	370,142	0.1
Weibo Corp.....	3.38%	07/08/2030	1,707	1,489,187	0.3
Weibo Corp.....	3.50%	07/05/2024	443	442,110	0.1
				<u>13,811,824</u>	<u>2.9</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Bharti Airtel Ltd.	4.38%	06/10/2025	370	364,797	0.1
Globe Telecom, Inc.(b)	4.20%	08/02/2026	601	575,143	0.1
PT Tower Bersama Infrastructure Tbk.....	2.80%	05/02/2027	395	361,425	0.1
PT Tower Bersama Infrastructure Tbk.....	4.25%	01/21/2025	354	349,907	0.1
Xiaomi Best Time International Ltd.....	3.38%	04/29/2030	920	812,475	0.2
				<u>2,463,747</u>	<u>0.6</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Geely Finance Hong Kong Ltd.....	3.00%	03/05/2025	2,268	2,209,882	0.4
Hyundai Capital America.....	5.68%	06/26/2028	1,330	1,336,709	0.3
Hyundai Capital Services, Inc.....	5.13%	02/05/2029	1,669	1,638,228	0.3
SK On Co., Ltd.....	5.38%	05/11/2026	2,430	2,420,128	0.5
				<u>7,604,947</u>	<u>1.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
CK Hutchison International 24 Ltd.....	5.38%	04/26/2029	200	201,034	0.0
GENM Capital Labuan Ltd.....	3.88%	04/19/2031	2,890	2,507,075	0.5
Gohl Capital Ltd.	4.25%	01/24/2027	1,378	1,321,588	0.3
Minor International PCL(b).....	2.70%	04/19/2026	3,658	3,425,424	0.7
Resorts World Las Vegas LLC/RWLV Capital, Inc.	8.45%	07/27/2030	900	953,978	0.2
Sands China Ltd.	2.30%	03/08/2027	410	373,203	0.1
Sands China Ltd.	4.05%	01/08/2026	1,331	1,289,998	0.3
Sands China Ltd.	5.13%	08/08/2025	1,719	1,705,420	0.3
Sands China Ltd.	5.40%	08/08/2028	550	540,556	0.1
				<u>12,318,276</u>	<u>2.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
CK Hutchison International 23 Ltd.....	4.88%	04/21/2033	5,600	5,396,405	1.1
Zhongsheng Group Holdings Ltd.....	3.00%	01/13/2026	2,726	2,577,774	0.5
				<u>7,974,179</u>	<u>1.6</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
China Modern Dairy Holdings Ltd.....	2.13%	07/14/2026	400	367,810	0.1
Indofood CBP Sukses Makmur Tbk PT.....	3.40%	06/09/2031	1,767	1,530,112	0.3
IOI Investment L Bhd, Series E.....	3.38%	11/02/2031	2,880	2,463,300	0.5
				<u>4,361,222</u>	<u>0.9</u>
ENERGIE					
Adani Green Energy UP Ltd./Prayatna Developers Pvt. Ltd./ Parampujya Solar Energy	6.70%	03/12/2042	1,219	1,132,146	0.2
Bharat Petroleum Corp., Ltd., Series E	4.00%	05/08/2025	375	368,647	0.1
COSL Singapore Capital Ltd.	1.88%	06/24/2025	400	384,625	0.1
COSL Singapore Capital Ltd., Series E.....	4.50%	07/30/2025	365	360,323	0.1
Hanwha Energy USA Holdings Corp.....	4.13%	07/05/2025	3,809	3,744,891	0.8

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Kunlun Energy Co., Ltd.	3.75%	05/13/2025	USD 375	\$ 368,407	0.1%
PTT PCL	5.88%	08/03/2035	100	99,720	0.0
Thaioil Treasury Center Co., Ltd.	2.50%	06/18/2030	1,700	1,426,406	0.3
				<u>7,885,165</u>	<u>1.7</u>
SONSTIGE INDUSTRIEWERTE					
CITIC Ltd., Series E	2.88%	02/17/2027	1,600	1,502,048	0.3
CSSC Capital 2015 Ltd.	3.00%	02/13/2030	599	525,248	0.1
Hutchison Whampoa International 14 Ltd.	3.63%	10/31/2024	2,058	2,041,392	0.4
				<u>4,068,688</u>	<u>0.8</u>
DIENSTLEISTUNGEN					
Alibaba Group Holding Ltd.	2.13%	02/09/2031	202	166,347	0.0
Alibaba Group Holding Ltd.	3.15%	02/09/2051	2,600	1,678,756	0.3
Alibaba Group Holding Ltd.	3.25%	02/09/2061	3,047	1,881,005	0.4
Alibaba Group Holding Ltd.	3.40%	12/06/2027	3,900	3,669,705	0.7
Alibaba Group Holding Ltd.	3.60%	11/28/2024	416	411,838	0.1
Alibaba Group Holding Ltd.	4.50%	11/28/2034	875	810,941	0.2
				<u>8,618,592</u>	<u>1.7</u>
TECHNOLOGIE					
AAC Technologies Holdings, Inc.	2.63%	06/02/2026	3,878	3,606,540	0.7
AAC Technologies Holdings, Inc.	3.00%	11/27/2024	492	484,361	0.1
AAC Technologies Holdings, Inc.	3.75%	06/02/2031	709	606,833	0.1
Baidu, Inc.	4.13%	06/30/2025	3,000	2,951,730	0.6
Baidu, Inc.	4.88%	11/14/2028	1,360	1,340,525	0.3
Lenovo Group Ltd.	6.54%	07/27/2032	655	686,727	0.1
NAVER Corp.	1.50%	03/29/2026	1,945	1,808,242	0.4
SK Hynix, Inc.	6.25%	01/17/2026	1,650	1,661,859	0.3
SK Hynix, Inc.	6.38%	01/17/2028	1,798	1,845,198	0.4
TSMC Arizona Corp.	2.50%	10/25/2031	1,900	1,599,610	0.3
TSMC Global Ltd.	0.75%	09/28/2025	410	385,016	0.1
TSMC Global Ltd.	1.25%	04/23/2026	502	465,143	0.1
				<u>17,441,784</u>	<u>3.5</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Korean Air Lines Co., Ltd.	4.75%	09/23/2025	800	790,832	0.2
TRANSPORTWESEN – EISENBAHNEN					
Henan Railway Construction & Investment Group Co., Ltd.	2.20%	01/26/2025	368	357,357	0.1
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	3,408	3,098,085	0.6
Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	1,867	1,704,221	0.3
MISC Capital Two Labuan Ltd.	3.63%	04/06/2025	850	834,594	0.2
Sats Treasury Pte Ltd., Series G.	4.83%	01/23/2029	940	923,136	0.2
SF Holding Investment 2021 Ltd.	3.13%	11/17/2031	1,919	1,668,331	0.3
SF Holding Investment Ltd.	2.88%	02/20/2030	2,810	2,474,584	0.5
Yunda Holding Investment Ltd.	2.25%	08/19/2025	4,544	4,336,112	0.9
				<u>15,039,063</u>	<u>3.0</u>
				<u>118,614,437</u>	<u>24.2</u>
FINANZINSTITUTE					
BANKWESEN					
Bank of East Asia Ltd. (The), Series E	4.00%	05/29/2030	2,700	2,634,471	0.5
Bank of East Asia Ltd. (The), Series E	6.63%	03/13/2027	2,023	2,035,118	0.4
Bank of East Asia Ltd. (The), Series E	6.75%	03/15/2027	360	362,587	0.1
BDO Unibank, Inc., Series E.	2.13%	01/13/2026	400	378,250	0.1
DBS Group Holdings Ltd., Series G(b)	3.30%	02/27/2025	2,020	1,976,444	0.4
Hana Bank	3.25%	03/30/2027	3,000	2,840,790	0.6
Industrial & Commercial Bank of China Macau Ltd.	2.88%	09/12/2029	417	413,660	0.1
Kookmin Bank(b)	4.35%	07/02/2024	2,000	1,993,750	0.4
Kookmin Bank, Series G	4.50%	02/01/2029	580	551,362	0.1
Metropolitan Bank & Trust Co., Series E	5.50%	03/06/2034	1,393	1,368,622	0.3
Nanyang Commercial Bank Ltd.	3.80%	11/20/2029	2,260	2,237,536	0.4
Oversea-Chinese Banking Corp., Ltd.	1.83%	09/10/2030	400	380,625	0.1
Philippine National Bank, Series E	3.28%	09/27/2024	1,436	1,414,460	0.3
Rizal Commercial Banking Corp., Series E.	5.50%	01/18/2029	2,300	2,288,500	0.5
Shinhan Bank Co., Ltd.	4.38%	04/13/2032	2,095	1,918,234	0.4
Shinhan Bank Co., Ltd.	5.75%	04/15/2034	200	197,992	0.0
Shinhan Financial Group Co., Ltd.	3.34%	02/05/2030	4,200	4,117,312	0.8
Standard Chartered PLC	2.61%	01/12/2028	400	369,701	0.1
Standard Chartered PLC	4.31%	05/21/2030	1,300	1,225,116	0.2
Standard Chartered PLC	6.30%	01/09/2029	5,539	5,642,725	1.1
Standard Chartered PLC	7.77%	11/16/2028	1,450	1,541,157	0.3
Standard Chartered PLC(b)	7.88%	03/08/2030	2,370	2,356,231	0.5
State Bank of India/London, Series E	4.88%	05/05/2028	671	659,257	0.1
				<u>38,903,900</u>	<u>7.8</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
MAKLER					
China Cinda Finance 2017 I Ltd., Series E	4.38%	02/08/2025	USD 875 \$	866,565	0.2%
China Cinda Finance 2017 I Ltd., Series E	4.75%	02/08/2028	1,010	976,296	0.2
China Great Wall International Holdings III Ltd., Series E	3.88%	08/31/2027	1,503	1,396,381	0.3
China Great Wall International Holdings VI Ltd.	4.25%	04/28/2025	2,315	2,273,041	0.5
China Ping An Insurance Overseas Holdings Ltd., Series E	6.13%	05/16/2034	3,450	3,501,267	0.7
Horse Gallop Finance Ltd., Series E	1.10%	07/26/2024	397	394,384	0.1
				<u>9,407,934</u>	<u>2.0</u>
FINANZEN					
Azure Orbit IV International Finance Ltd., Series E	4.00%	01/25/2028	2,815	2,682,357	0.5
BOC Aviation Ltd.	3.25%	04/29/2025	380	371,667	0.1
BOC Aviation Ltd.	3.50%	10/10/2024	2,702	2,678,817	0.5
BOC Aviation Ltd.	3.88%	04/27/2026	291	282,130	0.1
BOC Aviation USA Corp.	4.88%	05/03/2033	527	509,897	0.1
BOC Aviation USA Corp.	5.25%	01/14/2030	2,260	2,250,584	0.4
CDBL Funding 1	4.25%	12/02/2024	2,430	2,408,737	0.5
CDBL Funding 2, Series E	2.00%	03/04/2026	400	376,500	0.1
CDBL Funding 2, Series E	3.13%	03/02/2027	7,267	6,852,127	1.4
CMB International Leasing Management Ltd., Series E	2.75%	08/12/2030	2,225	1,923,757	0.4
Coastal Emerald Ltd.(b)	6.50%	05/30/2027	1,432	1,444,888	0.3
Far East Horizon Ltd., Series E	3.38%	02/18/2025	393	385,022	0.1
Far East Horizon Ltd., Series E	4.25%	10/26/2026	399	379,424	0.1
Huarong Finance 2017 Co., Ltd.	4.75%	04/27/2027	2,125	2,015,430	0.4
Huarong Finance II Co., Ltd., Series E	4.88%	11/22/2026	935	895,660	0.2
Huarong Finance II Co., Ltd., Series E	5.50%	01/16/2025	1,600	1,588,000	0.3
ICBCIL Finance Co., Ltd., Series E	3.63%	11/15/2027	1,130	1,067,070	0.2
India Vehicle Finance	5.85%	03/25/2029	2,330	2,257,187	0.4
Power Finance Corp., Ltd.	6.15%	12/06/2028	1,240	1,263,250	0.2
PTT Treasury Center Co., Ltd.	5.88%	08/03/2035	500	505,845	0.1
REC Ltd.	5.63%	04/11/2028	1,280	1,280,400	0.3
REC Ltd., Series G	3.38%	07/25/2024	310	308,965	0.1
Temasek Financial I Ltd.	2.50%	10/06/2070	639	380,218	0.1
Temasek Financial I Ltd.	2.75%	08/02/2061	250	161,025	0.0
Xingsheng BVI Co., Ltd.	1.38%	08/25/2024	7,001	6,928,400	1.4
				<u>41,197,357</u>	<u>8.3</u>
VERSICHERUNGEN					
AIA Group Ltd.	3.20%	03/11/2025	1,100	1,079,804	0.2
AIA Group Ltd.	3.38%	04/07/2030	1,235	1,115,761	0.2
FWD Group Holdings Ltd., Series E	7.78%	12/06/2033	900	972,952	0.2
Sunshine Life Insurance Corp., Ltd.	4.50%	04/20/2026	594	573,024	0.1
ZhongAn Online P&C Insurance Co., Ltd.	3.13%	07/16/2025	606	583,275	0.1
ZhongAn Online P&C Insurance Co., Ltd.	3.50%	03/08/2026	323	306,547	0.1
				<u>4,631,363</u>	<u>0.9</u>
SONSTIGE FINANZWERTE					
China Cinda 2020 I Management Ltd., Series E	1.88%	01/20/2026	206	193,560	0.0
China Cinda 2020 I Management Ltd., Series E	5.75%	05/28/2029	1,594	1,592,508	0.3
KODIT Global 2022-1 Co., Ltd.	3.62%	05/27/2025	2,800	2,743,888	0.5
				<u>4,529,956</u>	<u>0.8</u>
REITs					
Elect Global Investments Ltd.(b)	4.10%	06/03/2025	2,690	2,535,325	0.5
Franshion Brilliant Ltd.	3.20%	04/09/2026	442	397,109	0.1
Westwood Group Holdings Ltd., Series E	2.80%	01/20/2026	404	377,487	0.1
Wharf REIC Finance BVI Ltd.	2.50%	09/16/2024	416	412,223	0.1
				<u>3,722,144</u>	<u>0.8</u>
				<u>102,392,654</u>	<u>20.6</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	1,566	1,256,226	0.2
Adani Electricity Mumbai Ltd.	3.95%	02/12/2030	4,135	3,466,939	0.7
Adani Transmission Step-One Ltd.	4.00%	08/03/2026	1,280	1,199,200	0.2
Adani Transmission Step-One Ltd.	4.25%	05/21/2036	1,744	1,406,140	0.3
Castle Peak Power Finance Co., Ltd., Series E	2.20%	06/22/2030	1,850	1,567,297	0.3
CLP Power HK Finance Ltd.(b)	3.55%	02/06/2025	3,360	3,303,384	0.7
CLP Power Hong Kong Financing Ltd., Series E	2.13%	06/30/2030	935	786,139	0.2
Korea East-West Power Co., Ltd.	1.75%	05/06/2025	511	493,396	0.1
Korea Western Power Co., Ltd.	4.13%	06/28/2025	344	338,518	0.1
LG Energy Solution Ltd.	5.63%	09/25/2026	913	911,288	0.2
LLPL Capital Pte Ltd.	6.88%	02/04/2039	4,675	4,634,484	0.9
Minejesa Capital BV	4.63%	08/10/2030	6,634	6,298,271	1.3
Minejesa Capital BV	5.63%	08/10/2037	985	878,497	0.2
Pertamina Geothermal Energy PT	5.15%	04/27/2028	1,276	1,257,658	0.2
Sinosing Services Pte Ltd.	2.25%	02/20/2025	363	353,903	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak. . .	4.85%	10/14/2038	USD 3,987	\$ 3,594,530	0.7%
				<u>31,745,870</u>	<u>6.4</u>
ERDGAS					
ENN Energy Holdings Ltd.	4.63%	05/17/2027	2,020	<u>1,973,072</u>	<u>0.4</u>
SONSTIGE VERSORGBETRIEBE					
Korea Water Resources Corp.	3.50%	04/27/2025	1,500	<u>1,472,760</u>	<u>0.3</u>
				<u>35,191,702</u>	<u>7.1</u>
				<u>256,198,793</u>	<u>51.9</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Indika Energy Tbk PT	8.75%	05/07/2029	3,400	3,420,188	0.7
Periama Holdings LLC/DE	5.95%	04/19/2026	1,485	1,464,815	0.3
Shandong Iron And Steel Xinheng International Co., Ltd.	4.80%	07/28/2024	1,335	1,324,881	0.3
UPL Corp., Ltd.	4.50%	03/08/2028	1,613	1,392,067	0.3
UPL Corp., Ltd.	4.63%	06/16/2030	363	295,051	0.1
Vedanta Resources Finance II PLC	13.88%	01/21/2027	1,927	1,869,190	0.4
Vedanta Resources Finance II PLC	13.88%	12/09/2028	1,982	1,884,519	0.4
Vedanta Resources Ltd.	13.88%	12/09/2028	1,664	1,562,932	0.3
Wealthy Vision Holdings Ltd.	3.30%	06/01/2024	1,159	<u>1,159,000</u>	<u>0.2</u>
				<u>14,372,643</u>	<u>3.0</u>
INVESTITIONSGÜTER					
China Water Affairs Group Ltd.	4.85%	05/18/2026	1,840	1,665,899	0.3
West China Cement Ltd.	4.95%	07/08/2026	930	<u>764,925</u>	<u>0.2</u>
				<u>2,430,824</u>	<u>0.5</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
HTA Group Ltd./Mauritius	7.50%	06/04/2029	2,305	2,286,883	0.5
Network i2i Ltd.(b)	5.65%	01/15/2025	1,293	<u>1,281,686</u>	<u>0.3</u>
				<u>3,568,569</u>	<u>0.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Fortune Star BVI Ltd.	3.95%	10/02/2026	EUR 1,365	1,330,244	0.3
Fortune Star BVI Ltd.	5.95%	10/19/2025	USD 1,686	1,622,775	0.3
Melco Resorts Finance Ltd.	5.38%	12/04/2029	1,000	898,438	0.2
Melco Resorts Finance Ltd.	5.63%	07/17/2027	625	592,773	0.1
Melco Resorts Finance Ltd.	5.75%	07/21/2028	600	561,000	0.1
Melco Resorts Finance Ltd.	7.63%	04/17/2032	740	732,437	0.1
MGM China Holdings Ltd.	4.75%	02/01/2027	1,757	1,673,736	0.3
Studio City Finance Ltd.	6.50%	01/15/2028	1,750	1,654,844	0.3
Wynn Macau Ltd.	5.50%	01/15/2026	2,376	<u>2,322,065</u>	<u>0.5</u>
				<u>11,388,312</u>	<u>2.2</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Japfa Comfeed Indonesia Tbk PT	5.38%	03/23/2026	1,000	<u>935,000</u>	<u>0.2</u>
ENERGIE					
Azure Power Energy Ltd.	3.58%	08/19/2026	1,677	1,500,270	0.3
Azure Power Solar Energy Pvt. Ltd.	5.65%	12/24/2024	1,406	1,380,407	0.3
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	2,000	1,945,000	0.4
Medco Bell Pte Ltd.	6.38%	01/30/2027	921	900,853	0.2
Medco Maple Tree Pte Ltd.	8.96%	04/27/2029	600	622,500	0.1
Petron Corp.(b)	5.95%	04/19/2026	1,242	1,199,306	0.2
ReNew Pvt. Ltd.	5.88%	03/05/2027	1,200	<u>1,155,636</u>	<u>0.2</u>
				<u>8,703,972</u>	<u>1.7</u>
SONSTIGE INDUSTRIEWERTE					
San Miguel Corp., Series E(b)	5.50%	07/29/2025	1,360	<u>1,327,700</u>	<u>0.3</u>
TECHNOLOGIE					
CA Magnum Holdings	5.38%	10/31/2026	988	941,959	0.2
Lenovo Group Ltd., Series E	5.88%	04/24/2025	569	<u>569,178</u>	<u>0.1</u>
				<u>1,511,137</u>	<u>0.3</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Singapore Airlines Ltd., Series E	5.25%	03/21/2034	1,115	<u>1,142,585</u>	<u>0.2</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
GMR Hyderabad International Airport Ltd.	4.75%	02/02/2026	970	943,762	0.2
ICTSI Treasury BV	3.50%	11/16/2031	1,950	<u>1,695,891</u>	<u>0.3</u>
				<u>2,639,653</u>	<u>0.5</u>
				<u>48,020,395</u>	<u>9.7</u>
FINANZINSTITUTE					
BANKWESEN					
Axis Bank Ltd./Gandhinagar(b)	4.10%	09/08/2026	965	901,973	0.2
Bank of East Asia Ltd. (The), Series E(b)	5.83%	10/21/2025	1,050	1,026,047	0.2
Bank Tabungan Negara Persero Tbk PT	4.20%	01/23/2025	909	895,933	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
HDFC Bank Ltd.(b)	3.70%	08/25/2026	USD 990 \$	916,988	0.2%
Kasikornbank PCL/Hong Kong, Series E	3.34%	10/02/2031	2,000	1,859,375	0.4
Kasikornbank PCL/Hong Kong, Series E(b)	4.00%	02/10/2027	1,595	1,466,204	0.3
Rizal Commercial Banking Corp.(b)	6.50%	08/27/2025	921	908,048	0.2
				<u>7,974,568</u>	<u>1.7</u>
MAKLER					
China Cinda Asset Management Co., Ltd.(b)	4.40%	11/03/2026	1,135	<u>1,083,925</u>	<u>0.2</u>
FINANZEN					
Huarong Finance 2019 Co., Ltd., Series G(b)	4.25%	09/30/2025	2,500	2,393,750	0.5
Indiabulls Housing Finance Ltd.	9.70%	07/03/2027	2,280	<u>2,203,763</u>	<u>0.4</u>
				<u>4,597,513</u>	<u>0.9</u>
REITs					
Agile Group Holdings Ltd.(c)	5.50%	05/17/2026	2,025	146,812	0.0
Central China Real Estate Ltd.(c)	7.65%	08/27/2025	1,000	30,000	0.0
Central China Real Estate Ltd.(c)	7.90%	11/07/2025	2,922	87,660	0.0
Central Plaza Development Ltd., Series E	3.85%	07/14/2025	357	338,704	0.1
China SCE Group Holdings Ltd.(c)	6.00%	02/04/2026	885	36,506	0.0
China SCE Group Holdings Ltd.(c)	7.00%	05/02/2025	500	20,625	0.0
Franshion Brilliant Ltd.	4.25%	07/23/2029	1,430	1,085,459	0.2
GLP China Holdings Ltd., Series E	2.95%	03/29/2026	3,774	3,260,972	0.7
GLP Pte Ltd.(b)	4.60%	06/29/2027	2,400	1,399,500	0.3
GLP Pte Ltd., Series E	3.88%	06/04/2025	1,270	1,169,035	0.2
GLP Pte Ltd., Series E(b)	4.50%	05/17/2026	2,400	1,412,250	0.3
Greentown China Holdings Ltd.	5.65%	07/13/2025	896	846,720	0.2
Logan Group Co., Ltd.(c)	6.90%	06/09/2024	1,480	120,250	0.0
Longfor Group Holdings Ltd.	3.95%	09/16/2029	1,160	791,700	0.2
Modernland Overseas Pte Ltd.(d)	5.00%	04/30/2027	1,440	345,480	0.1
Modernland Overseas Pte Ltd., Series 2(d)	5.00%	04/30/2027	105	1,579	0.0
NWD Finance BVI Ltd.(b)	4.13%	03/10/2028	3,117	1,714,350	0.3
NWD Finance BVI Ltd.(b)	5.25%	03/22/2026	1,525	1,120,875	0.2
NWD MTN Ltd.	4.13%	07/18/2029	1,166	862,840	0.2
Pakuwon Jati Tbk PT	4.88%	04/29/2028	515	483,778	0.1
RKPF Overseas 2020 A Ltd.	5.13%	07/26/2026	1,290	298,635	0.1
RKPF Overseas 2020 A Ltd.	5.20%	01/12/2026	1,950	468,000	0.1
Shimao Group Holdings Ltd.(c)	3.45%	01/11/2031	310	12,400	0.0
Shimao Group Holdings Ltd.(c)	5.20%	01/30/2025	1,533	61,320	0.0
Shimao Group Holdings Ltd.(c)	5.20%	01/16/2027	630	25,200	0.0
Shimao Group Holdings Ltd.(c)	5.60%	07/15/2026	729	29,160	0.0
Shimao Group Holdings Ltd.(e)	6.13%	02/21/2024	700	27,690	0.0
Shui On Development Holding Ltd.	5.50%	06/29/2026	1,050	757,313	0.2
Sino-Ocean Land Treasure Finance I Ltd.(c)	6.00%	07/30/2024	1,711	119,770	0.0
Vanke Real Estate Hong Kong Co., Ltd., Series E	3.15%	05/12/2025	720	618,750	0.1
Vanke Real Estate Hong Kong Co., Ltd., Series E	3.50%	11/12/2029	1,200	744,750	0.2
Wanda Properties Global Co., Ltd.	11.00%	01/20/2025	540	486,000	0.1
				<u>18,924,083</u>	<u>3.9</u>
				<u>32,580,089</u>	<u>6.7</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
ACEN Finance Ltd., Series E(b)	4.00%	03/08/2025	523	328,509	0.1
Adani Green Energy Ltd.	4.38%	09/08/2024	5,307	5,255,416	1.1
Continuum Energy Aura Pte Ltd.	9.50%	02/24/2027	2,564	2,622,491	0.5
India Clean Energy Holdings	4.50%	04/18/2027	2,695	2,433,922	0.5
JSW Hydro Energy Ltd.	4.13%	05/18/2031	426	371,203	0.1
SMC Global Power Holdings Corp.(b)	5.45%	12/09/2026	710	658,525	0.1
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	626	623,660	0.1
				<u>12,293,726</u>	<u>2.5</u>
ERDGAS					
China Oil & Gas Group Ltd.	4.70%	06/30/2026	2,716	<u>2,425,728</u>	<u>0.5</u>
				<u>14,719,454</u>	<u>3.0</u>
				<u>95,319,938</u>	<u>19.4</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
CHINA					
Avi Funding Co., Ltd.	3.80%	09/16/2025	4,165	4,075,112	0.8
Chinalco Capital Holdings Ltd.(b)	4.10%	09/11/2024	8,178	8,127,133	1.6
CNAC HK Finbridge Co., Ltd.	3.88%	06/19/2029	660	614,625	0.1
CNAC HK Finbridge Co., Ltd.	5.13%	03/14/2028	4,855	4,804,933	1.0
King Power Capital Ltd.	5.63%	11/03/2024	1,000	998,750	0.2
Minmetals Bounteous Finance BVI Ltd.(b)	3.38%	09/03/2024	2,200	2,186,026	0.4
Sinopec Group Overseas Development 2015 Ltd.	3.25%	04/28/2025	1,412	1,384,508	0.3
Sinopec Group Overseas Development 2018 Ltd.	2.70%	05/13/2030	1,526	1,361,253	0.3
Sinopec Group Overseas Development 2018 Ltd.	3.10%	01/08/2051	2,800	1,920,408	0.4

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
State Grid Europe Development 2014 PLC.	3.13%	04/07/2025	USD 3,935	\$ 3,858,395	0.8%
State Grid Europe Development 2014 PLC.	3.25%	04/07/2027	1,800	1,714,284	0.3
Sunny Express Enterprises Corp.	2.95%	03/01/2027	1,800	1,694,250	0.3
Sunny Express Enterprises Corp.	3.13%	04/23/2030	2,811	2,524,629	0.5
				<u>35,264,306</u>	<u>7.0</u>
HONGKONG					
Airport Authority(b).	2.40%	03/08/2028	7,390	6,604,813	1.3
Airport Authority	3.50%	01/12/2062	592	424,967	0.1
Hong Kong Mortgage Corp., Ltd. (The), Series E.	4.88%	09/13/2028	2,220	2,219,556	0.4
				<u>9,249,336</u>	<u>1.8</u>
INDONESIEN					
Indonesia Asahan Aluminium PT/ Mineral Industri Indonesia Persero PT.	4.75%	05/15/2025	365	360,660	0.1
Indonesia Asahan Aluminium PT/ Mineral Industri Indonesia Persero PT.	5.45%	05/15/2030	792	773,190	0.2
Indonesia Asahan Aluminium PT/ Mineral Industri Indonesia Persero PT.	5.80%	05/15/2050	746	681,424	0.1
Indonesia Asahan Aluminium PT/ Mineral Industri Indonesia Persero PT.	6.53%	11/15/2028	1,780	1,835,625	0.4
Majapahit Holding BV.	7.88%	06/29/2037	2,360	2,720,160	0.5
Pertamina Persero PT.	4.18%	01/21/2050	1,100	841,156	0.2
Pertamina Persero PT.	6.50%	05/27/2041	3,070	3,227,338	0.7
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara.	3.38%	02/05/2030	1,030	914,447	0.2
				<u>11,354,000</u>	<u>2.4</u>
MALAYSIA					
Khazanah Global Sukuk Bhd, Series E.	4.69%	06/01/2028	1,600	1,566,500	0.3
Petronas Capital Ltd.	2.48%	01/28/2032	1,650	1,363,593	0.3
Petronas Capital Ltd.	3.40%	04/28/2061	405	269,123	0.1
Petronas Capital Ltd.	3.50%	03/18/2025	1,400	1,376,550	0.3
				<u>4,575,766</u>	<u>1.0</u>
MONGOLEI					
Development Bank of Mongolia LLC.	11.00%	03/07/2026	940	954,203	0.2
PHILIPPINEN					
Development Bank of the Philippines.	2.38%	03/11/2031	5,215	4,291,632	0.9
SÜDKOREA					
Export-Import Bank of Korea.	2.88%	01/21/2025	230	226,332	0.0
Export-Import Bank of Korea.	5.00%	01/11/2028	4,023	4,028,270	0.8
Korea Development Bank (The).	3.13%	06/07/2025	417	407,734	0.1
Korea Development Bank (The).	4.00%	09/08/2025	5,911	5,810,454	1.2
Korea National Oil Corp.	1.75%	04/18/2025	366	353,838	0.1
Korea National Oil Corp.	3.25%	10/01/2025	214	207,721	0.0
				<u>11,034,349</u>	<u>2.2</u>
				<u>76,723,592</u>	<u>15.5</u>
REGIERUNGEN – STAATSANLEIHEN					
HONGKONG					
Hong Kong Government International Bond.	4.00%	06/07/2028	4,200	4,108,902	0.8
INDONESIEN					
Indonesia Government International Bond.	3.20%	09/23/2061	210	132,956	0.0
Indonesia Government International Bond.	3.35%	03/12/2071	405	255,656	0.1
Indonesia Government International Bond.	4.35%	01/08/2027	5,600	5,480,588	1.1
Indonesia Government International Bond.	4.45%	04/15/2070	355	285,997	0.1
Indonesia Government International Bond.	5.25%	01/17/2042	5,500	5,365,938	1.1
				<u>11,521,135</u>	<u>2.4</u>
PHILIPPINEN					
Philippine Government International Bond.	4.63%	07/17/2028	4,000	3,917,500	0.8
Philippine Government International Bond.	5.61%	04/13/2033	4,050	4,129,734	0.8
				<u>8,047,234</u>	<u>1.6</u>
				<u>23,677,271</u>	<u>4.8</u>
REGIERUNGEN – SCHATZPAPIERE					
INDONESIEN					
Indonesia Treasury Bond, Series 101.	6.88%	04/15/2029	IDR 36,430,000	2,239,594	0.5
SINGAPUR					
Singapore Government Bond.	3.25%	06/01/2054	SGD 2,928	2,196,217	0.5
VEREINIGTE STAATEN					
U.S. Treasury Notes.	1.75%	03/15/2025	USD 4,280	4,165,643	0.8
				<u>8,601,454</u>	<u>1.8</u>
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
MONGOLEI					
Mongolia Government International Bond.	7.88%	06/05/2029	1,150	1,171,689	0.3

		Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
PAKISTAN						
	Pakistan Government International Bond	6.88%	12/05/2027	USD 717	\$ 627,375	0.1%
	Pakistan Government International Bond	8.88%	04/08/2051	840	659,137	0.1
					<u>1,286,512</u>	<u>0.2</u>
SRI LANKA						
	Sri Lanka Government International Bond(e)	5.75%	04/18/2023	2,720	1,560,899	0.3
	Sri Lanka Government International Bond(c)	6.20%	05/11/2027	2,160	1,255,738	0.3
	Sri Lanka Government International Bond(c)	6.35%	06/28/2024	3,200	1,846,000	0.4
	Sri Lanka Government International Bond(c)	6.83%	07/18/2026	1,741	1,021,549	0.2
	Sri Lanka Government International Bond(c)	7.55%	03/28/2030	248	143,298	0.0
					<u>5,827,484</u>	<u>1.2</u>
					<u>8,285,685</u>	<u>1.7</u>
REGIERUNGEN – STAATLICHE BEHÖRDEN						
SÜDKOREA						
	Korea Electric Power Corp.	1.13%	06/15/2025	400	382,250	0.1
	Korea Electric Power Corp.	3.63%	06/14/2025	2,800	2,746,268	0.5
	Korea Hydro & Nuclear Power Co., Ltd.	1.25%	04/27/2026	372	343,868	0.1
	Korea Mine Rehabilitation & Mineral Resources Corp.	5.13%	05/08/2029	2,000	1,978,540	0.4
					<u>5,450,926</u>	<u>1.1</u>
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT						
INDUSTRIE						
GRUNDSTOFFE						
	Mineral Resources Ltd.	9.25%	10/01/2028	1,170	1,230,230	0.2
DIENSTLEISTUNGEN						
	Rakuten Group, Inc.	9.75%	04/15/2029	928	935,148	0.2
	Rakuten Group, Inc.	11.25%	02/15/2027	859	907,584	0.2
					<u>1,842,732</u>	<u>0.4</u>
					<u>3,072,962</u>	<u>0.6</u>
					<u>477,330,621</u>	<u>96.8</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN						
INDUSTRIE						
GRUNDSTOFFE						
	China Hongqiao Group Ltd.	7.75%	03/27/2025	1,504	1,507,760	0.3
					<u>478,838,381</u>	<u>97.1</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE						
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT						
FINANZINSTITUTE						
BANKWESEN						
	Bangkok Bank PCL/Hong Kong	9.03%	03/15/2029	1,500	1,698,150	0.3
FINANZEN						
	CMB International Leasing Management Ltd., Series E.	3.63%	07/03/2029	420	387,547	0.1
VERSICHERUNGEN						
	Nippon Life Insurance Co.	5.95%	04/16/2054	2,300	2,274,397	0.5
					<u>4,360,094</u>	<u>0.9</u>
INDUSTRIE						
GRUNDSTOFFE						
	Freeport Indonesia PT	4.76%	04/14/2027	594	578,779	0.1
					<u>4,938,873</u>	<u>1.0</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN						
FINANZINSTITUTE						
REITs						
	JGC Ventures Pte Ltd.(d) (f)	5.00%	06/30/2025	67	10,998	0.0
	Kawasan Industri Jababeka Tbk PT.	7.50%	12/15/2027	1,536	1,400,786	0.3
	Shimao Group Holdings Ltd.(e)	3.98%	09/16/2023	492	19,680	0.0
	Sunac China Holdings Ltd.(d)	1.00%	09/30/2032	535	37,868	0.0
	Sunac China Holdings Ltd.(d)	6.00%	09/30/2025	444	58,806	0.0
	Sunac China Holdings Ltd.(d)	6.25%	09/30/2026	444	52,305	0.0
	Sunac China Holdings Ltd.(d)	6.50%	09/30/2027	890	96,951	0.0
	Sunac China Holdings Ltd.(d)	6.75%	09/30/2028	1,336	136,972	0.0
	Sunac China Holdings Ltd.(d)	7.00%	09/30/2029	1,338	129,054	0.0
	Sunac China Holdings Ltd.(d)	7.25%	09/30/2030	629	56,632	0.0
					<u>2,000,052</u>	<u>0.3</u>
INDUSTRIE						
INVESTITIONSGÜTER						
	IRB Infrastructure Developers Ltd.	7.11%	03/11/2032	2,106	2,087,573	0.4
					<u>4,087,625</u>	<u>0.7</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
PAKISTAN					
Pakistan Government International Bond	7.38%	04/08/2031	USD 1,180	\$ 965,756	0.2%
				9,992,254	1.9
Gesamtanlagen				\$ 488,830,635	99.0%
(Kosten \$521,568,612)					
Termineinlagen					
ANZ, Hong Kong(g)	2.53 %	–		11	0.0
ANZ, Hong Kong(g)	3.64 %	–		2	0.0
HSBC, Paris(g)	2.87 %	–		119,063	0.0
JPMorgan Chase, New York(g)	4.68 %	–		5,094,479	1.0
Termineinlagen insgesamt				5,213,555	1.0
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(235,106)	0.0
Nettovermögen				\$ 493,809,084	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Long					
U.S. Long Bond (CBT) Futures	09/19/2024	398	\$ 45,919,586	\$ 46,192,875	\$ 273,289
U.S. T-Note 2 Yr (CBT) Futures	09/30/2024	5	1,018,312	1,018,516	203
U.S. T-Note 10 Yr (CBT) Futures	09/19/2024	36	3,924,562	3,916,687	(7,875)
U.S. Ultra Bond (CBT) Futures	09/19/2024	112	13,698,125	13,713,000	14,875
Short					
U.S. 10 Yr Ultra Futures	09/19/2024	218	24,521,867	24,422,813	99,055
U.S. T-Note 2 Yr (CBT) Futures	09/30/2024	3	610,992	611,109	(117)
U.S. T-Note 5 Yr (CBT) Futures	09/30/2024	73	7,727,164	7,723,172	3,992
U.S. Ultra Bond (CBT) Futures	09/19/2024	8	978,453	979,500	(1,047)
					\$ 382,375
				Wertsteigerung	\$ 391,414
				Wertminderung	\$ (9,039)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung (-minderung)	
Barclays Bank PLC	IDR 37,443,285	USD 2,299	07/19/2024	\$ (861)	
Brown Brothers Harriman & Co.+	AUD 29	USD 19	06/17/2024	131	
Brown Brothers Harriman & Co.+	USD 4,902	AUD 7,356	06/17/2024	(5,364)	
Brown Brothers Harriman & Co.+	USD 864	EUR 795	06/17/2024	(1,551)	
Brown Brothers Harriman & Co.+	USD 844	CAD 1,153	06/24/2024	2,475	
Brown Brothers Harriman & Co.+	USD 1,045	GBP 821	06/24/2024	525	
Brown Brothers Harriman & Co.+	USD 1,460	NZD 2,388	06/24/2024	8,226	
Brown Brothers Harriman & Co.+	USD 3,164	SGD 4,265	06/24/2024	(4,586)	
Morgan Stanley & Co., LLC	SGD 2,900	USD 2,150	07/25/2024	(2,193)	
Societe Generale	EUR 1,000	USD 1,096	06/12/2024	10,970	
				\$ 7,772	
				Wertsteigerung	\$ 22,327
				Wertminderung	\$ (14,555)

+ Zur Absicherung des Portefeuilles oder der 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)	ITRAXX-ASIAXJIGS41V1-5Y	06/20/2029	USD 22,620	\$ (25,710)	\$ (45,555)
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of Indonesia	06/20/2029	USD 7,600	(92,933)	(14,027)
Insgesamt				\$ (118,643)	\$ (59,582)

- (a) Wandelbares Wertpapier.
- (b) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (c) Not leidend.
- (d) Zahlungen in Sachwerten (PIK).
- (e) Not leidendes fälliges Wertpapier.
- (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
- CAD – Canadian Dollar
- EUR – Euro
- GBP – Great British Pound
- IDR – Indonesian Rupiah
- NZD – New Zealand Dollar
- SGD – Singapore Dollar
- USD – United States Dollar

Glossar:

- CBT – Chicago Board of Trade
- INTRCONX – Intercontinental Exchange
- REIT – Real Estate Investment Trust

	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	4.50%	02/15/2044	USD 1,063	\$ 1,028,978	1.0%
U.S. Treasury Bonds	6.00%	02/15/2026	5,680	5,770,423	5.6
U.S. Treasury Bonds	6.38%	08/15/2027	567	595,101	0.6
U.S. Treasury Bonds	6.50%	11/15/2026	4,058	4,233,852	4.1
U.S. Treasury Bonds	6.75%	08/15/2026	7,547	7,837,503	7.5
U.S. Treasury Notes	3.75%	12/31/2028	310	299,634	0.3
U.S. Treasury Notes	4.13%	03/31/2029	915	898,023	0.8
U.S. Treasury Notes	4.38%	11/30/2028	2,110	2,093,977	2.0
U.S. Treasury Notes	4.38%	05/15/2034	200	197,813	0.2
U.S. Treasury Notes	4.63%	04/30/2029	1,238	1,242,750	1.2
U.S. Treasury Notes	4.88%	05/31/2026	620	619,806	0.6
				<u>24,817,860</u>	<u>23.9</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
CF Industries, Inc.	5.15%	03/15/2034	2	1,912	0.0
Glencore Funding LLC	5.37%	04/04/2029	151	150,091	0.1
Glencore Funding LLC	5.70%	05/08/2033	111	110,423	0.1
				<u>262,426</u>	<u>0.2</u>
INVESTITIONSGÜTER					
Boeing Co. (The)	3.25%	02/01/2028	43	39,158	0.0
Boeing Co. (The)	3.63%	02/01/2031	69	59,953	0.1
Boeing Co. (The)	5.15%	05/01/2030	64	61,054	0.1
Boeing Co. (The)	6.30%	05/01/2029	63	63,516	0.1
Boeing Co. (The)	6.53%	05/01/2034	174	176,374	0.2
Embraer Netherlands Finance BV	5.40%	02/01/2027	90	89,044	0.1
Embraer Netherlands Finance BV	7.00%	07/28/2030	200	207,297	0.2
Regal Rexnord Corp.	6.30%	02/15/2030	42	42,975	0.0
				<u>739,371</u>	<u>0.8</u>
KOMMUNIKATIONSMEDIEN					
Charter Communications Operating LLC/ Charter Communications Operating Capital	6.15%	11/10/2026	14	14,107	0.0
DIRECTV Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027	85	79,816	0.1
Paramount Global	4.20%	06/01/2029	13	11,686	0.0
Paramount Global	4.20%	05/19/2032	43	35,784	0.0
Paramount Global	4.95%	01/15/2031	34	30,441	0.0
Paramount Global	5.50%	05/15/2033	24	20,863	0.0
Paramount Global	6.88%	04/30/2036	32	30,564	0.0
Paramount Global	7.88%	07/30/2030	28	29,197	0.0
Warnermedia Holdings, Inc.	4.28%	03/15/2032	125	109,414	0.1
				<u>361,872</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Ford Motor Co.	3.25%	02/12/2032	441	362,607	0.4
Ford Motor Credit Co. LLC	6.05%	03/05/2031	200	199,166	0.2
General Motors Financial Co., Inc.	2.35%	01/08/2031	7	5,706	0.0
General Motors Financial Co., Inc.	2.70%	06/10/2031	25	20,585	0.0
General Motors Financial Co., Inc.	3.60%	06/21/2030	4	3,574	0.0
General Motors Financial Co., Inc.	5.80%	06/23/2028	2	2,016	0.0
Hyundai Capital America	5.25%	01/08/2027	41	40,745	0.0
Hyundai Capital America	5.68%	06/26/2028	242	243,221	0.2
Hyundai Capital America	6.10%	09/21/2028	114	116,393	0.1
Hyundai Capital America	6.50%	01/16/2029	66	68,558	0.1
Nissan Motor Acceptance Co. LLC	2.75%	03/09/2028	75	66,439	0.1
				<u>1,129,010</u>	<u>1.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Hasbro, Inc.	6.05%	05/14/2034	79	78,721	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Flutter Treasury Designated Activity Co.	5.00%	04/29/2029	EUR 100	110,025	0.1
GENM Capital Labuan Ltd.	3.88%	04/19/2031	USD 200	173,500	0.2
Las Vegas Sands Corp.	3.90%	08/08/2029	75	68,214	0.1
Las Vegas Sands Corp.	5.90%	06/01/2027	46	46,120	0.0
MDC Holdings, Inc.	6.00%	01/15/2043	30	30,095	0.0
PulteGroup, Inc.	6.38%	05/15/2033	84	87,913	0.1
				<u>515,867</u>	<u>0.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
PVH Corp.	3.13%	12/15/2027	EUR 430	452,813	0.4
Tapestry, Inc.	7.70%	11/27/2030	USD 35	36,581	0.0
				<u>489,394</u>	<u>0.4</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Bayer US Finance LLC	6.13%	11/21/2026	USD 211	\$ 212,522	0.2%
Charles River Laboratories International, Inc.	4.00%	03/15/2031	300	263,915	0.3
Cigna Group (The)	5.13%	05/15/2031	63	62,316	0.1
CVS Health Corp.	5.55%	06/01/2031	380	379,040	0.4
IQVIA, Inc.	6.25%	02/01/2029	66	67,669	0.1
Philip Morris International, Inc.	5.50%	09/07/2030	392	395,590	0.4
				<u>1,381,052</u>	<u>1.5</u>
ENERGIE					
Continental Resources, Inc./OK	2.88%	04/01/2032	37	29,990	0.0
Continental Resources, Inc./OK	5.75%	01/15/2031	66	64,964	0.1
Energy Transfer LP	8.25%	11/15/2029	121	134,996	0.1
KazMunayGas National Co. JSC.	5.38%	04/24/2030	200	193,540	0.2
Ovintiv, Inc.	6.25%	07/15/2033	101	103,745	0.1
Ovintiv, Inc.	6.50%	02/01/2038	47	48,337	0.0
Tengizchevroil Finance Co. International Ltd.	4.00%	08/15/2026	200	190,758	0.2
Var Energi ASA	7.50%	01/15/2028	203	213,528	0.2
Var Energi ASA	8.00%	11/15/2032	203	227,497	0.2
Western Midstream Operating LP	3.95%	06/01/2025	3	2,946	0.0
Western Midstream Operating LP	5.45%	04/01/2044	13	11,677	0.0
				<u>1,221,978</u>	<u>1.1</u>
SONSTIGE INDUSTRIEWERTE					
LKQ Corp.	6.25%	06/15/2033	57	58,587	0.1
DIENSTLEISTUNGEN					
Boost Newco Borrower LLC	7.50%	01/15/2031	300	310,882	0.3
Gartner, Inc.	4.50%	07/01/2028	50	47,611	0.0
				<u>358,493</u>	<u>0.3</u>
TECHNOLOGIE					
Broadcom, Inc.	4.93%	05/15/2037	41	38,151	0.0
Entegris, Inc.	4.75%	04/15/2029	225	213,567	0.2
Western Digital Corp.	2.85%	02/01/2029	16	13,801	0.0
Western Digital Corp.	3.10%	02/01/2032	7	5,682	0.0
				<u>271,201</u>	<u>0.2</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Air Canada	3.88%	08/15/2026	20	18,991	0.0
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027	178	178,282	0.2
				<u>197,273</u>	<u>0.2</u>
TRANSPORTWESEN – EISENBAHNEN					
Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036	170	153,806	0.1
Lima Metro Line 2 Finance Ltd.	5.88%	07/05/2034	86	83,849	0.1
				<u>237,655</u>	<u>0.2</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	200	181,813	0.2
AerCap Global Aviation Trust	6.50%	06/15/2045	200	199,502	0.2
ERAC USA Finance LLC	4.90%	05/01/2033	260	251,559	0.2
				<u>632,874</u>	<u>0.6</u>
				<u>7,935,774</u>	<u>7.5</u>
FINANZINSTITUTE					
BANKWESEN					
Ally Financial, Inc.	6.85%	01/03/2030	102	104,683	0.1
Ally Financial, Inc.	6.99%	06/13/2029	198	204,717	0.2
Ally Financial, Inc., Series B(a)	4.70%	05/15/2026	140	124,075	0.1
Banco de Credito del Peru SA	3.13%	07/01/2030	89	85,074	0.1
Banco de Credito del Peru SA	5.85%	01/11/2029	32	31,964	0.0
Banco Santander SA	4.18%	03/24/2028	200	192,020	0.2
Banco Santander SA	5.55%	03/14/2028	200	198,974	0.2
Banco Santander SA(a)	9.63%	05/21/2033	200	219,361	0.2
Bank of America Corp.	2.97%	02/04/2033	102	85,996	0.1
Bank of America Corp., Series X(a)	6.25%	09/05/2024	119	118,855	0.1
Bank of Ireland Group PLC	5.60%	03/20/2030	222	219,654	0.2
Barclays PLC(a)	6.13%	12/15/2025	260	253,038	0.2
Barclays PLC	7.12%	06/27/2034	270	285,936	0.3
BBVA Bancomer SA/Texas	5.88%	09/13/2034	200	187,000	0.2
BNP Paribas SA(a)	4.63%	02/25/2031	366	300,981	0.3
CaixaBank SA	6.84%	09/13/2034	300	317,640	0.3
Capital One Financial Corp.	5.47%	02/01/2029	96	95,216	0.1
Capital One Financial Corp.	5.70%	02/01/2030	49	48,951	0.0
Capital One Financial Corp.	6.38%	06/08/2034	84	86,051	0.1
Capital One Financial Corp.	7.62%	10/30/2031	132	144,343	0.1
Citigroup, Inc.	5.83%	02/13/2035	170	167,772	0.2
Citigroup, Inc., Series AA(a)	7.63%	11/15/2028	41	42,616	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Citigroup, Inc., Series U(a)	5.00%	09/12/2024	USD 110	\$ 109,288	0.1%
Citigroup, Inc., Series W(a)	4.00%	12/10/2025	42	40,178	0.0
Citigroup, Inc., Series X(a)	3.88%	02/18/2026	60	56,579	0.1
Credit Agricole SA	6.32%	10/03/2029	301	309,986	0.3
Deutsche Bank AG/New York NY	7.08%	02/10/2034	200	205,155	0.2
Discover Financial Services	7.96%	11/02/2034	110	123,702	0.1
Dresdner Funding Trust I	8.15%	06/30/2031	100	108,088	0.1
Goldman Sachs Group, Inc. (The)	5.73%	04/25/2030	112	113,499	0.1
Goldman Sachs Group, Inc. (The), Series P(a) (b)	8.46%	07/01/2024	6	6,002	0.0
HDFC Bank Ltd.	8.10%	03/22/2025	INR 10,000	119,202	0.1
HSBC Holdings PLC	4.76%	03/29/2033	USD 226	208,815	0.2
HSBC Holdings PLC	7.40%	11/13/2034	200	217,085	0.2
Lloyds Banking Group PLC	5.46%	01/05/2028	209	208,208	0.2
Morgan Stanley	5.42%	07/21/2034	45	44,539	0.0
Morgan Stanley	5.66%	04/18/2030	209	211,741	0.2
Nationwide Building Society	6.56%	10/18/2027	272	277,188	0.3
NatWest Group PLC	3.03%	11/28/2035	313	262,217	0.3
NatWest Group PLC(a)	8.13%	11/10/2033	200	202,634	0.2
Santander Holdings USA, Inc.	6.17%	01/09/2030	139	139,939	0.1
Santander Holdings USA, Inc.	6.50%	03/09/2029	81	82,572	0.1
Santander Holdings USA, Inc.	6.57%	06/12/2029	62	63,397	0.1
Santander UK Group Holdings PLC	6.83%	11/21/2026	499	506,120	0.5
Societe Generale SA	5.52%	01/19/2028	416	412,391	0.4
UBS Group AG(a)	9.25%	11/13/2028	312	333,403	0.3
Wells Fargo & Co.	3.35%	03/02/2033	92	79,318	0.1
Wells Fargo & Co.	5.71%	04/22/2028	207	208,404	0.2
				<u>8,164,567</u>	<u>7.8</u>
FINANZEN					
Aircastle Ltd.(a)	5.25%	06/15/2026	59	56,419	0.1
Aviation Capital Group LLC	1.95%	01/30/2026	22	20,648	0.0
Aviation Capital Group LLC	1.95%	09/20/2026	70	64,233	0.1
Aviation Capital Group LLC	3.50%	11/01/2027	33	30,814	0.0
Aviation Capital Group LLC	4.13%	08/01/2025	41	40,128	0.0
Aviation Capital Group LLC	4.88%	10/01/2025	35	34,450	0.0
Aviation Capital Group LLC	5.50%	12/15/2024	105	104,594	0.1
Huarong Finance II Co., Ltd., Series E	5.50%	01/16/2025	200	198,500	0.2
				<u>549,786</u>	<u>0.5</u>
VERSICHERUNGEN					
Allstate Corp. (The), Series B(c)	8.52%	08/15/2053	188	188,316	0.2
ASR Nederland NV	3.38%	05/02/2049	EUR 170	173,474	0.2
Assicurazioni Generali SpA, Series E	5.50%	10/27/2047	220	247,684	0.2
Athene Global Funding	1.99%	08/19/2028	USD 89	77,047	0.1
Athene Global Funding	2.55%	11/19/2030	97	80,741	0.1
Athene Global Funding	2.72%	01/07/2029	91	80,354	0.1
Athene Global Funding	5.58%	01/09/2029	155	154,805	0.2
Hartford Financial Services Group, Inc. (The), Series ICON(b)	7.71%	02/12/2047	445	396,229	0.4
Humana, Inc.	5.38%	04/15/2031	114	112,906	0.1
MetLife Capital Trust IV	7.88%	12/15/2037	100	106,783	0.1
Swiss RE Subordinated Finance PLC	5.70%	04/05/2035	200	197,009	0.2
				<u>1,815,348</u>	<u>1.9</u>
REITs					
American Tower Corp.	5.20%	02/15/2029	118	117,142	0.1
Crown Castle, Inc.	5.60%	06/01/2029	182	183,154	0.2
Newmark Group, Inc.	7.50%	01/12/2029	16	16,339	0.0
Trust Fibra Uno	5.25%	01/30/2026	231	224,648	0.2
				<u>541,283</u>	<u>0.5</u>
				<u>11,070,984</u>	<u>10.7</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
AES Panama Generation Holdings SRL	4.38%	05/31/2030	193	165,520	0.2
Alexander Funding Trust II	7.47%	07/31/2028	123	129,166	0.1
Empresas Publicas de Medellin ESP	4.38%	02/15/2031	200	163,220	0.2
Engie Energia Chile SA	6.38%	04/17/2034	200	202,471	0.2
Israel Electric Corp., Ltd., Series G	4.25%	08/14/2028	200	183,513	0.2
LLPL Capital Pte Ltd.	6.88%	02/04/2039	155	153,485	0.1
Minejesa Capital BV	4.63%	08/10/2030	186	176,553	0.2
NRG Energy, Inc.	7.00%	03/15/2033	42	44,481	0.0
Pacific Gas & Electric Co.	5.55%	05/15/2029	62	61,972	0.1
				<u>1,280,381</u>	<u>1.3</u>
				<u>20,287,139</u>	<u>19.5</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Advanced Drainage Systems, Inc.	5.00%	09/30/2027	USD	19 \$	18,377 0.0%
Arsenal AIC Parent LLC	8.00%	10/01/2030		47	48,905 0.1
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028		11	5,530 0.0
ASP Unifrax Holdings, Inc.	7.50%	09/30/2029		9	4,637 0.0
Avient Corp.	5.75%	05/15/2025		38	37,799 0.0
Cleveland-Cliffs, Inc.	4.63%	03/01/2029		20	18,729 0.0
Cleveland-Cliffs, Inc.	7.00%	03/15/2032		92	90,866 0.1
Constellium SE	4.25%	02/15/2026	EUR	160	173,106 0.2
Element Solutions, Inc.	3.88%	09/01/2028	USD	46	41,858 0.0
FMG Resources August 2006 Pty Ltd.	4.50%	09/15/2027		72	68,127 0.1
FMG Resources August 2006 Pty Ltd.	6.13%	04/15/2032		110	107,548 0.1
Graphic Packaging International LLC	4.75%	07/15/2027		46	44,591 0.1
Graphic Packaging International LLC	6.38%	07/15/2032		66	66,135 0.1
Hecla Mining Co.	7.25%	02/15/2028		176	177,358 0.2
INEOS Finance PLC	6.38%	04/15/2029	EUR	160	178,711 0.2
Intelligent Packaging Ltd. Finco, Inc./ Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028	USD	63	60,686 0.1
Sealed Air Corp./Sealed Air Corp. US.	6.13%	02/01/2028		28	27,789 0.0
					1,170,752 1.3
INVESTITIONSGÜTER					
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC.	4.00%	09/01/2029		300	247,543 0.2
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025		300	294,375 0.3
Ball Corp.	2.88%	08/15/2030		300	253,445 0.3
Ball Corp.	6.00%	06/15/2029		55	55,108 0.1
Bombardier, Inc.	6.00%	02/15/2028		4	3,937 0.0
Bombardier, Inc.	7.25%	07/01/2031		63	64,329 0.1
Bombardier, Inc.	7.50%	02/01/2029		7	7,244 0.0
Bombardier, Inc.	7.88%	04/15/2027		18	18,018 0.0
Chart Industries, Inc.	7.50%	01/01/2030		27	27,814 0.0
Clean Harbors, Inc.	4.88%	07/15/2027		132	127,407 0.1
Clean Harbors, Inc.	5.13%	07/15/2029		45	43,183 0.0
Clean Harbors, Inc.	6.38%	02/01/2031		11	11,013 0.0
Eco Material Technologies, Inc.	7.88%	01/31/2027		87	86,998 0.1
EMRLD Borrower LP/Emerald Co-Issuer, Inc.	6.63%	12/15/2030		41	41,080 0.0
Esab Corp.	6.25%	04/15/2029		42	42,107 0.0
GFL Environmental, Inc.	5.13%	12/15/2026		11	10,787 0.0
GFL Environmental, Inc.	6.75%	01/15/2031		25	25,502 0.0
Griffon Corp.	5.75%	03/01/2028		10	9,671 0.0
JELD-WEN, Inc.	4.63%	12/15/2025		5	4,902 0.0
LSB Industries, Inc.	6.25%	10/15/2028		71	68,469 0.1
Moog, Inc.	4.25%	12/15/2027		12	11,251 0.0
Summit Materials LLC/Summit Materials Finance Corp.	7.25%	01/15/2031		29	29,917 0.0
Trinity Industries, Inc.	7.75%	07/15/2028		47	48,427 0.1
WESCO Distribution, Inc.	6.63%	03/15/2032		62	62,456 0.1
WESCO Distribution, Inc.	7.25%	06/15/2028		13	13,247 0.0
					1,608,230 1.5
KOMMUNIKATIONSMEDIEN					
Advantage Sales & Marketing, Inc.	6.50%	11/15/2028		98	88,211 0.1
Altice Financing SA.	5.75%	08/15/2029		206	152,931 0.2
AMC Networks, Inc.	10.25%	01/15/2029		106	105,954 0.1
Banjay Entertainment SASU	7.00%	05/01/2029	EUR	129	147,011 0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	02/01/2031	USD	300	241,805 0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030		52	43,179 0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	06/01/2033		186	143,514 0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50%	05/01/2026		26	25,724 0.0
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027		51	48,207 0.1
DISH DBS Corp.	5.25%	12/01/2026		18	14,331 0.0
DISH DBS Corp.	5.75%	12/01/2028		39	27,225 0.0
Lamar Media Corp.	4.88%	01/15/2029		8	7,617 0.0
McGraw-Hill Education, Inc.	5.75%	08/01/2028		137	127,824 0.1
Outfront Media Capital LLC/Outfront Media Capital Corp.	4.63%	03/15/2030		35	31,155 0.0
Paramount Global	6.38%	03/30/2062		67	60,691 0.1
Sinclair Television Group, Inc.	5.50%	03/01/2030		63	41,538 0.0
Sirius XM Radio, Inc.	3.88%	09/01/2031		11	8,788 0.0
Sirius XM Radio, Inc.	5.00%	08/01/2027		66	62,731 0.1
Sirius XM Radio, Inc.	5.50%	07/01/2029		3	2,790 0.0
TEGNA, Inc.	5.00%	09/15/2029		135	118,557 0.1
Univision Communications, Inc.	6.63%	06/01/2027		33	31,894 0.0
Univision Communications, Inc.	8.00%	08/15/2028		107	105,366 0.1
Virgin Media Vendor Financing Notes IV DAC	5.00%	07/15/2028		300	269,767 0.3

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Ziggo Bond Co. BV	5.13%	02/28/2030	USD 230	\$ 196,239	0.2%
				<u>2,103,049</u>	<u>1.9</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Telecom Italia Capital SA	7.72%	06/04/2038	3	2,791	0.0
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Allison Transmission, Inc.	5.88%	06/01/2029	8	7,885	0.0
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR 100	106,571	0.1
Clarios Global LP/Clarios US Finance Co.	6.25%	05/15/2026	USD 13	12,994	0.0
Garrett Motion Holdings, Inc./Garrett LX I SARL	7.75%	05/31/2032	115	115,736	0.1
IHO Verwaltungs GmbH(d)	3.75%	09/15/2026	EUR 320	341,140	0.3
PM General Purchaser LLC	9.50%	10/01/2028	USD 38	38,565	0.0
Tenneco, Inc.	8.00%	11/17/2028	120	109,556	0.1
				<u>732,447</u>	<u>0.6</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Boyne USA, Inc.	4.75%	05/15/2029	33	30,466	0.0
Carnival Corp.	4.00%	08/01/2028	67	61,776	0.1
Carnival Corp.	5.75%	03/01/2027	137	134,508	0.1
Carnival Corp.	7.00%	08/15/2029	237	243,899	0.2
Cedar Fair LP	5.25%	07/15/2029	3	2,828	0.0
Lindblad Expeditions LLC	6.75%	02/15/2027	28	27,704	0.0
NCL Corp., Ltd.	8.13%	01/15/2029	150	156,628	0.2
NCL Corp., Ltd.	8.38%	02/01/2028	61	63,729	0.1
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	103	100,956	0.1
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026	82	80,773	0.1
Six Flags Entertainment Corp.	7.25%	05/15/2031	101	101,212	0.1
VOC Escrow Ltd.	5.00%	02/15/2028	111	106,622	0.1
				<u>1,111,101</u>	<u>1.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	4.88%	02/15/2030	16	14,136	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027	432	421,903	0.4
Builders FirstSource, Inc.	6.38%	03/01/2034	93	91,180	0.1
Caesars Entertainment, Inc.	4.63%	10/15/2029	47	42,461	0.0
Caesars Entertainment, Inc.	7.00%	02/15/2030	28	28,328	0.0
Cirsa Finance International SARL	6.50%	03/15/2029	EUR 157	175,538	0.2
Hilton Domestic Operating Co., Inc.	5.88%	04/01/2029	USD 84	83,268	0.1
Hilton Domestic Operating Co., Inc.	6.13%	04/01/2032	49	48,557	0.1
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031	50	43,864	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	5.00%	06/01/2029	98	90,500	0.1
Installed Building Products, Inc.	5.75%	02/01/2028	10	9,693	0.0
MGM Resorts International	4.75%	10/15/2028	6	5,611	0.0
Premier Entertainment Sub LLC/ Premier Entertainment Finance Corp.	5.63%	09/01/2029	2	1,455	0.0
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	65	61,366	0.1
Standard Industries, Inc./NJ	4.38%	07/15/2030	45	40,185	0.0
Sugarhouse HSP Gaming Prop Mezz LP/ Sugarhouse HSP Gaming Finance Corp.	5.88%	05/15/2025	37	36,782	0.0
Taylor Morrison Communities, Inc.	5.88%	06/15/2027	79	78,674	0.1
				<u>1,273,501</u>	<u>1.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028	47	43,646	0.0
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025	34	33,888	0.0
				<u>77,534</u>	<u>0.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Arko Corp.	5.13%	11/15/2029	66	56,069	0.1
Asbury Automotive Group, Inc.	5.00%	02/15/2032	24	21,493	0.0
Bath & Body Works, Inc.	6.63%	10/01/2030	127	127,102	0.1
Bath & Body Works, Inc.	6.75%	07/01/2036	35	34,842	0.0
Bath & Body Works, Inc.	6.95%	03/01/2033	4	3,910	0.0
Beacon Roofing Supply, Inc.	6.50%	08/01/2030	39	39,095	0.0
Cougar JV Subsidiary LLC	8.00%	05/15/2032	75	77,293	0.1
FirstCash, Inc.	4.63%	09/01/2028	33	30,960	0.0
FirstCash, Inc.	5.63%	01/01/2030	90	85,303	0.1
FirstCash, Inc.	6.88%	03/01/2032	111	110,244	0.1
Foundation Building Materials, Inc.	6.00%	03/01/2029	27	23,935	0.0
Kontoor Brands, Inc.	4.13%	11/15/2029	62	56,004	0.1
LBM Acquisition LLC	6.25%	01/15/2029	15	13,539	0.0
LCM Investments Holdings II LLC	8.25%	08/01/2031	89	92,378	0.1
Michaels Cos., Inc. (The)	5.25%	05/01/2028	49	39,706	0.0
Penske Automotive Group, Inc.	3.50%	09/01/2025	45	43,647	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Sonic Automotive, Inc.	4.88%	11/15/2031	USD 33	\$ 28,973	0.0%
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026	65	63,625	0.1
SRS Distribution, Inc.	6.13%	07/01/2029	14	14,218	0.0
Staples, Inc.	7.50%	04/15/2026	104	104,004	0.1
				<u>1,066,340</u>	<u>0.9</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Acadia Healthcare Co., Inc.	5.50%	07/01/2028	41	39,934	0.0
AdaptHealth LLC.	4.63%	08/01/2029	47	40,295	0.0
AdaptHealth LLC.	5.13%	03/01/2030	19	16,581	0.0
AdaptHealth LLC.	6.13%	08/01/2028	25	23,925	0.0
Amer Sports Co.	6.75%	02/16/2031	95	94,669	0.1
Bausch & Lomb Corp.	8.38%	10/01/2028	300	305,273	0.3
Bausch Health Americas, Inc.	8.50%	01/31/2027	59	42,972	0.0
DaVita, Inc.	3.75%	02/15/2031	56	46,995	0.1
DaVita, Inc.	4.63%	06/01/2030	179	160,389	0.2
Embeckta Corp.	5.00%	02/15/2030	49	40,518	0.0
Emergent BioSolutions, Inc.	3.88%	08/15/2028	14	8,363	0.0
Endo Finance Holdings, Inc.	8.50%	04/15/2031	43	44,035	0.1
Fortrea Holdings, Inc.	7.50%	07/01/2030	62	62,021	0.1
IQVIA, Inc.	5.00%	05/15/2027	300	291,526	0.3
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	5.00%	12/31/2026	74	71,847	0.1
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	7.00%	12/31/2027	283	277,864	0.3
Legacy LifePoint Health LLC	4.38%	02/15/2027	23	21,723	0.0
Medline Borrower LP	3.88%	04/01/2029	40	36,471	0.0
Medline Borrower LP	5.25%	10/01/2029	86	81,094	0.1
ModivCare Escrow Issuer, Inc.	5.00%	10/01/2029	26	18,469	0.0
ModivCare, Inc.	5.88%	11/15/2025	19	18,898	0.0
Newell Brands, Inc.	6.38%	09/15/2027	14	13,815	0.0
Newell Brands, Inc.	6.63%	09/15/2029	50	49,021	0.1
Option Care Health, Inc.	4.38%	10/31/2029	85	77,434	0.1
Post Holdings, Inc.	4.63%	04/15/2030	105	95,265	0.1
Post Holdings, Inc.	6.25%	02/15/2032	77	76,636	0.1
				<u>2,056,033</u>	<u>2.1</u>
ENERGIE					
Berry Petroleum Co. LLC	7.00%	02/15/2026	29	28,542	0.0
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.00%	07/15/2029	24	24,247	0.0
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.25%	07/15/2032	23	23,431	0.0
CITGO Petroleum Corp.	7.00%	06/15/2025	37	37,041	0.0
CITGO Petroleum Corp.	8.38%	01/15/2029	314	324,990	0.3
Civitas Resources, Inc.	5.00%	10/15/2026	28	27,299	0.0
Civitas Resources, Inc.	8.38%	07/01/2028	92	96,662	0.1
Civitas Resources, Inc.	8.75%	07/01/2031	88	94,021	0.1
CNX Resources Corp.	6.00%	01/15/2029	59	57,632	0.1
CNX Resources Corp.	7.25%	03/01/2032	111	112,799	0.1
Comstock Resources, Inc.	5.88%	01/15/2030	29	26,742	0.0
Crescent Energy Finance LLC.	9.25%	02/15/2028	60	63,621	0.1
Encino Acquisition Partners Holdings LLC	8.50%	05/01/2028	21	21,461	0.0
EQM Midstream Partners LP.	4.50%	01/15/2029	11	10,260	0.0
EQM Midstream Partners LP.	4.75%	01/15/2031	19	17,480	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	8.00%	01/15/2027	66	67,355	0.1
Gulfport Energy Corp.	8.00%	05/17/2026	0*	102	0.0
Gulfport Energy Corp.	8.00%	05/17/2026	17	16,869	0.0
Hess Midstream Operations LP.	5.63%	02/15/2026	138	137,252	0.1
Hilcorp Energy I LP/Hilcorp Finance Co.	6.00%	02/01/2031	224	214,588	0.2
ITT Holdings LLC	6.50%	08/01/2029	72	65,938	0.1
Nabors Industries Ltd.	7.25%	01/15/2026	40	40,115	0.0
Nabors Industries, Inc.	7.38%	05/15/2027	49	48,906	0.1
New Fortress Energy, Inc.	6.50%	09/30/2026	209	196,723	0.2
New Fortress Energy, Inc.	6.75%	09/15/2025	29	28,674	0.0
New Fortress Energy, Inc.	8.75%	03/15/2029	155	148,810	0.2
NGL Energy Operating LLC/NGL Energy Finance Corp.	8.38%	02/15/2032	84	85,535	0.1
NuStar Logistics LP.	6.38%	10/01/2030	26	25,920	0.0
Solaris Midstream Holdings LLC	7.63%	04/01/2026	34	34,192	0.0
Summit Midstream Holdings LLC/ Summit Midstream Finance Corp.	9.50%	10/15/2026	43	44,101	0.1
Sunoco LP	7.00%	05/01/2029	23	23,497	0.0
Sunoco LP	7.25%	05/01/2032	26	26,636	0.0
Sunoco LP/Sunoco Finance Corp.	4.50%	05/15/2029	7	6,436	0.0
Sunoco LP/Sunoco Finance Corp.	5.88%	03/15/2028	39	38,449	0.0
Sunoco LP/Sunoco Finance Corp.	6.00%	04/15/2027	5	4,961	0.0
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	6.00%	12/31/2030	21	19,796	0.0
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	6.00%	09/01/2031	11	10,326	0.0
Venture Global Calcasieu Pass LLC	4.13%	08/15/2031	38	33,597	0.0
Venture Global LNG, Inc.	9.50%	02/01/2029	231	250,674	0.2
				<u>2,535,680</u>	<u>2.2</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
SONSTIGE INDUSTRIEWERTE					
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	USD 141	\$ 177	0.0%
Ritchie Bros Holdings, Inc.	6.75%	03/15/2028	40	40,446	0.0
Ritchie Bros Holdings, Inc.	7.75%	03/15/2031	28	29,267	0.0
Velocity Vehicle Group LLC	8.00%	06/01/2029	19	19,283	0.0
				<u>89,173</u>	<u>0.0</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.88%	07/15/2032	6	5,424	0.0
Allied Universal Holdco LLC/Allied Universal Finance Corp.	9.75%	07/15/2027	68	67,518	0.1
ANGI Group LLC	3.88%	08/15/2028	37	31,704	0.0
APX Group, Inc.	5.75%	07/15/2029	51	48,447	0.1
APX Group, Inc.	6.75%	02/15/2027	58	57,735	0.1
Aramark Services, Inc.	5.00%	02/01/2028	15	14,351	0.0
Block, Inc.	6.50%	05/15/2032	170	171,589	0.2
Cars.com, Inc.	6.38%	11/01/2028	51	50,102	0.1
Garda World Security Corp.	7.75%	02/15/2028	53	53,829	0.1
Garda World Security Corp.	9.50%	11/01/2027	50	50,023	0.1
Millennium Escrow Corp.	6.63%	08/01/2026	105	53,308	0.1
MPH Acquisition Holdings LLC	5.75%	11/01/2028	278	164,584	0.2
Neptune Bidco US, Inc.	9.29%	04/15/2029	99	94,600	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027	327	300,154	0.3
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	56	54,934	0.1
Service Corp. International/US	3.38%	08/15/2030	36	30,904	0.0
Wand NewCo 3, Inc.	7.63%	01/30/2032	55	56,409	0.1
WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026	29	28,193	0.0
ZipRecruiter, Inc.	5.00%	01/15/2030	84	72,851	0.1
				<u>1,406,659</u>	<u>1.8</u>
TECHNOLOGIE					
Boxer Parent Co., Inc.	6.50%	10/02/2025	EUR 100	108,313	0.1
Entegris, Inc.	5.95%	06/15/2030	USD 62	61,048	0.1
Gen Digital, Inc.	6.75%	09/30/2027	50	50,410	0.1
Gen Digital, Inc.	7.13%	09/30/2030	50	50,837	0.1
NCR Voyix Corp.	5.00%	10/01/2028	300	280,740	0.3
Presidio Holdings, Inc.	4.88%	02/01/2027	7	6,998	0.0
Presidio Holdings, Inc.	8.25%	02/01/2028	7	7,140	0.0
Rackspace Finance LLC	3.50%	05/15/2028	234	92,687	0.1
Science Applications International Corp.	4.88%	04/01/2028	12	11,423	0.0
Seagate HDD Cayman	8.25%	12/15/2029	41	43,902	0.0
Seagate HDD Cayman	8.50%	07/15/2031	41	43,747	0.0
Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025	138	126,034	0.1
				<u>883,279</u>	<u>0.9</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Allegiant Travel Co.	7.25%	08/15/2027	47	44,480	0.1
American Airlines, Inc./AA Advantage Loyalty IP Ltd.	5.50%	04/20/2026	25	24,453	0.0
Hawaiian Brand Intellectual Property Ltd./ Hawaiian Miles Loyalty Ltd.	5.75%	01/20/2026	29	26,382	0.0
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025	95	71,389	0.1
				<u>166,704</u>	<u>0.2</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027	34	32,582	0.0
Loxam SAS	4.50%	02/15/2027	EUR 164	177,323	0.2
				<u>209,905</u>	<u>0.2</u>
				<u>16,493,178</u>	<u>15.9</u>
FINANZINSTITUTE					
BANKWESEN					
Bread Financial Holdings, Inc.	7.00%	01/15/2026	USD 13	13,024	0.0
Bread Financial Holdings, Inc.	9.75%	03/15/2029	42	44,005	0.1
				<u>57,029</u>	<u>0.1</u>
MAKLER					
Aretec Group, Inc.	10.00%	08/15/2030	88	96,321	0.1
Osaic Holdings, Inc.	10.75%	08/01/2027	120	123,746	0.1
				<u>220,067</u>	<u>0.2</u>
FINANZEN					
Castlelake Aviation Finance DAC	5.00%	04/15/2027	92	88,332	0.1
Compass Group Diversified Holdings LLC	5.25%	04/15/2029	48	44,998	0.1
Enova International, Inc.	8.50%	09/15/2025	50	50,134	0.1
Enova International, Inc.	11.25%	12/15/2028	18	19,321	0.0
GGAM Finance Ltd.	7.75%	05/15/2026	41	41,855	0.0
GGAM Finance Ltd.	8.00%	02/15/2027	6	6,172	0.0
GGAM Finance Ltd.	8.00%	06/15/2028	62	64,196	0.1
SLM Corp.	3.13%	11/02/2026	20	18,574	0.0
				<u>333,582</u>	<u>0.4</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
VERSICHERUNGEN					
Acrisure LLC/Acrisure Finance, Inc.	10.13%	08/01/2026	USD 42 \$	43,275	0.0%
HUB International Ltd.	7.25%	06/15/2030	182	184,961	0.2
Panther Escrow Issuer LLC	7.13%	06/01/2031	66	66,567	0.1
				<u>294,803</u>	<u>0.3</u>
REITs					
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	46	42,640	0.0
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026	15	14,728	0.0
Iron Mountain, Inc.	4.88%	09/15/2027	3	2,895	0.0
Iron Mountain, Inc.	5.00%	07/15/2028	15	14,207	0.0
Iron Mountain, Inc.	5.25%	03/15/2028	43	41,398	0.0
				<u>115,868</u>	<u>0.0</u>
				<u>1,021,349</u>	<u>1.0</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
NRG Energy, Inc.	6.63%	01/15/2027	1	998	0.0
ERDGAS					
AmeriGas Partners LP/AmeriGas Finance Corp.	5.75%	05/20/2027	21	20,006	0.0
AmeriGas Partners LP/AmeriGas Finance Corp.	5.88%	08/20/2026	17	16,420	0.0
				<u>36,426</u>	<u>0.0</u>
				<u>37,424</u>	<u>0.0</u>
				<u>17,551,951</u>	<u>16.9</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - Asia Income Opportunities Portfolio - Class ZT			44,210	3,590,298	3.5
AB SICAV I - Emerging Market Corporate Debt Portfolio - Class ZT			326,185	4,074,046	3.9
AB SICAV I - Sustainable Euro High Yield Portfolio - Class S			43,419	1,542,686	1.5
				<u>9,207,030</u>	<u>8.9</u>
HYPOTHEKEN MIT LAUFENDEN ZINSZAHLUNGEN					
FESTVERZINSLICHE STAATSPAPIERE MIT 30-JÄHRIGER LAUFZEIT					
Federal Home Loan Mortgage Corp., Series 2022	3.50%	09/01/2052	USD 34	29,922	0.0
Federal National Mortgage Association, Series 2023	4.00%	05/01/2053	43	38,797	0.1
Federal National Mortgage Association, Series 2023	4.50%	09/01/2053	700	655,159	0.6
Federal National Mortgage Association, Series 2023	5.00%	08/01/2053	1,173	1,128,285	1.1
Federal National Mortgage Association, Series 2023	5.50%	08/01/2053	4,308	4,239,076	4.1
Federal National Mortgage Association, Series 2023	6.00%	10/01/2053	1,609	1,611,718	1.6
Federal National Mortgage Association, Series 2023	6.50%	10/01/2053	445	452,023	0.4
				<u>8,154,980</u>	<u>7.9</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG – VARIABEL VERZINSLICH					
Connecticut Avenue Securities Trust, Series 2019-R01, Class 2M2(b)	7.89%	07/25/2031	3	3,260	0.0
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes 2023-HQA3, Series 2023-HQA3, Class A1(b)	7.17%	11/25/2043	196	197,939	0.2
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes 2015-HQA2, Series 2015-HQA2, Class B(b)	15.94%	05/25/2028	372	402,777	0.4
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes 2016-DNA1, Series 2016-DNA1, Class B(b)	15.44%	07/25/2028	246	271,033	0.3
Federal National Mortgage Association Connecticut Avenue Securities Series 2015-C04, Class 1M2(b)	11.14%	04/25/2028	46	48,522	0.1
Federal National Mortgage Association Connecticut Avenue Securities Series 2015-C04, Class 2M2(b)	10.99%	04/25/2028	110	113,308	0.1
Federal National Mortgage Association Connecticut Avenue Securities Series 2016-C02, Class 1M2(b)	11.44%	09/25/2028	1	1,494	0.0
Federal National Mortgage Association Connecticut Avenue Securities Series 2016-C05, Class 2B(b)	16.19%	01/25/2029	269	307,695	0.3
Federal National Mortgage Association Connecticut Avenue Securities Series 2017-C07, Class 2M2(b)	7.94%	05/25/2030	281	289,307	0.3
PMT Credit Risk Transfer Trust Series 2019-2R, Class A(b)	9.19%	05/30/2025	60	60,463	0.1
PMT Credit Risk Transfer Trust Series 2019-3R, Class A(b)	9.14%	11/27/2031	17	16,918	0.0
PMT Credit Risk Transfer Trust Series 2020-1R, Class A(b)	8.79%	02/25/2025	51	50,317	0.1
				<u>1,763,033</u>	<u>1.9</u>
FESTVERZINSLICHE STAATSPAPIERE					
Federal Home Loan Mortgage Corp. REMICS					
Series 4981, Class MI(e)	5.00%	06/25/2050	671	133,252	0.1
Series 5013, Class JI(e)	4.00%	09/25/2050	312	64,723	0.1
Series 5015, Class BI(e)	4.00%	09/25/2050	58	11,470	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Series 5018, Class AI(e)	4.00%	10/25/2050	USD 47	\$ 9,265	0.0%
Series 5018, Class GI(e)	4.50%	10/25/2050	52	11,636	0.0
Series 5024, Class DI(e)	4.00%	10/25/2050	759	148,790	0.2
Series 5030, Class EI(e)	3.50%	10/25/2050	53	8,762	0.0
Series 5036, Class IT(e)	4.00%	03/25/2050	893	181,848	0.2
Series 5043, Class IO(e)	5.00%	11/25/2050	53	11,955	0.0
Series 5049, Class CI(e)	3.50%	12/25/2050	1,258	225,711	0.2
Series 5052, Class IK(e)	4.00%	12/25/2050	833	165,713	0.2
Federal National Mortgage Association REMICS					
Series 2020-89, Class KI(e)	4.00%	12/25/2050	222	42,684	0.1
Series 2020-96, Class KI(e)	2.50%	01/25/2051	77	11,505	0.0
				<u>1,027,314</u>	<u>1.1</u>
VARIABLE VERZINSLICHE STAATSPAPIERE					
Federal Home Loan Mortgage Corp. REMICS					
Series 3119, Class PI(b) (f)	1.76%	02/15/2036	36	4,341	0.0
Series 4125, Class SA(b) (f)	0.71%	11/15/2042	18	1,693	0.0
Series 4248, Class SL(b) (f)	0.61%	05/15/2041	21	1,328	0.0
Series 4735, Class SA(b) (f)	0.76%	12/15/2047	267	27,408	0.0
Series 4754, Class QS(b) (f)	0.71%	02/15/2048	324	36,441	0.0
Series 4767, Class SB(b) (f)	0.76%	03/15/2048	258	25,729	0.0
Series 4774, Class BS(b) (f)	0.76%	02/15/2048	714	80,985	0.1
Series 4774, Class SL(b) (f)	0.76%	04/15/2048	303	31,552	0.0
Federal National Mortgage Association REMICS					
Series 2012-70, Class HS(b) (f)	0.56%	07/25/2042	13	1,413	0.0
Series 2013-4, Class ST(b) (f)	0.71%	02/25/2043	83	8,185	0.0
Series 2014-88, Class BS(b) (f)	0.71%	01/25/2045	68	6,532	0.0
Series 2016-69, Class DS(b) (f)	0.66%	10/25/2046	747	48,296	0.1
Series 2017-20, Class SJ(b) (f)	0.66%	04/25/2047	324	32,460	0.0
Series 2017-49, Class SP(b) (f)	0.71%	07/25/2047	76	8,101	0.0
Series 2017-109, Class SJ(b) (f)	0.76%	01/25/2048	220	23,460	0.0
Series 2018-28, Class PS(b) (f)	0.76%	05/25/2048	301	29,017	0.0
Series 2018-30, Class SA(b) (f)	0.76%	05/25/2048	284	29,348	0.0
Series 2018-32, Class SB(b) (f)	0.76%	05/25/2048	145	15,739	0.0
Series 2018-45, Class SL(b) (f)	0.76%	06/25/2048	108	11,972	0.0
Series 2018-57, Class SL(b) (f)	0.76%	08/25/2048	283	35,075	0.0
Series 2018-58, Class SA(b) (f)	0.76%	08/25/2048	136	14,571	0.0
Series 2018-59, Class HS(b) (f)	0.76%	08/25/2048	333	38,879	0.0
				<u>512,525</u>	<u>0.2</u>
				<u>3,302,872</u>	<u>3.2</u>
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO – VARIABLE VERZINSLICH					
AGL CLO 10 Ltd., Series 2021-10A, Class D(b)	8.49%	04/15/2034	250	250,654	0.2
Allegro CLO XI Ltd., Series 2019-2A, Class A1AR(b)	6.58%	01/19/2033	250	251,507	0.3
Apidos CLO XXXV, Series 2021-35A, Class D(b)	8.24%	04/20/2034	250	250,102	0.2
Apidos Loan Fund Ltd., Series 2024-1A, Class A1(b)	6.59%	04/25/2035	250	251,501	0.3
Bain Capital Credit CLO Ltd., Series 2020-1A, Class A1R(b)	6.57%	04/18/2033	205	206,041	0.2
Clover CLO LLC, Series 2021-3A, Class D(b)	8.69%	01/25/2035	250	250,812	0.2
Neuberger Berman Loan Advisers CLO 39 Ltd., Series 2020-39A, Class DR(b)	9.22%	04/20/2038	250	255,682	0.3
Neuberger Berman Loan Advisers CLO 43 Ltd., Series 2021-43A, Class D(b)	8.68%	07/17/2035	250	250,938	0.3
New Mountain CLO 3 Ltd., Series CLO-3A, Class D(b)	8.94%	10/20/2034	250	250,836	0.2
Northwoods Capital XII-B Ltd., Series 2018-12BA, Class B(b)	7.44%	06/15/2031	250	250,120	0.2
Rockford Tower CLO Ltd., Series 2017-2A, Class DR(b)	8.44%	10/15/2029	250	250,447	0.2
Venture 41 CLO Ltd., Series 2021-41A, Class A1NR(b)	6.75%	01/20/2034	250	251,761	0.3
Voya CLO Ltd., Series 2018-3A, Class A1R2(b)	6.53%	10/15/2031	200	200,199	0.2
				<u>3,170,600</u>	<u>3.1</u>
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Braskem Idesa SAPI	7.45%	11/15/2029	273	214,987	0.2
Braskem Netherlands Finance BV	4.50%	01/10/2028	250	222,187	0.2
CSN Resources SA	4.63%	06/10/2031	211	166,822	0.2
Sasol Financing USA LLC	8.75%	05/03/2029	200	200,016	0.2
Volcan Cia Minera SAA	4.38%	02/11/2026	44	31,116	0.0
				<u>835,128</u>	<u>0.8</u>
INVESTITIONSGÜTER					
Cemex SAB de CV(a)	5.13%	06/08/2026	200	192,000	0.2
KOMMUNIKATIONSMEDIEN					
Globo Comunicacao e Participacoes SA	5.50%	01/14/2032	200	175,563	0.2
KOMMUNIKATION/TELEKOMMUNIKATION					
Turk Telekomunikasyon AS	7.38%	05/20/2029	200	199,746	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Wynn Macau Ltd.	5.50%	01/15/2026	USD 212	\$ 207,188	0.25%
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029	37	34,651	0.0
MARB BondCo PLC	3.95%	01/29/2031	200	161,750	0.1
				<u>196,401</u>	<u>0.1</u>
ENERGIE					
Ecopetrol SA	4.63%	11/02/2031	45	36,428	0.0
Ecopetrol SA	6.88%	04/29/2030	70	66,763	0.1
Ecopetrol SA	8.63%	01/19/2029	168	174,942	0.2
Leviathan Bond Ltd.	6.13%	06/30/2025	17	16,798	0.0
Leviathan Bond Ltd.	6.50%	06/30/2027	86	81,760	0.1
				<u>376,691</u>	<u>0.4</u>
				<u>2,182,717</u>	<u>2.1</u>
FINANZINSTITUTE					
SONSTIGE FINANZWERTE					
OEC Finance Ltd.(d)	4.38%	10/25/2029	141	7,841	0.0
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Investment Energy Resources Ltd.	6.25%	04/26/2029	323	311,594	0.3
				<u>2,502,152</u>	<u>2.4</u>
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
ANGOLA					
Angolan Government International Bond	9.50%	11/12/2025	200	204,006	0.2
BRASILIEN					
Brazilian Government International Bond	4.75%	01/14/2050	356	256,320	0.2
ELFENBEINKÜSTE					
Ivory Coast Government International Bond	4.88%	01/30/2032	EUR 177	163,213	0.2
Ivory Coast Government International Bond	5.75%	12/31/2032	USD 270	251,858	0.2
				<u>415,071</u>	<u>0.4</u>
DOMINIKANISCHE REPUBLIK					
Dominican Republic International Bond	4.50%	01/30/2030	229	207,474	0.2
Dominican Republic International Bond	6.88%	01/29/2026	100	101,187	0.1
				<u>308,661</u>	<u>0.3</u>
EL SALVADOR					
El Salvador Government International Bond	8.63%	02/28/2029	70	60,966	0.1
LIBANON					
Lebanon Government International Bond(g)	6.65%	04/22/2024	29	1,987	0.0
Lebanon Government International Bond(h)	6.85%	03/23/2027	28	1,918	0.0
Lebanon Government International Bond, Series G(h)	1.00%	11/27/2026	144	9,864	0.0
				<u>13,769</u>	<u>0.0</u>
SENEGAL					
Senegal Government International Bond	6.25%	05/23/2033	210	177,641	0.2
Senegal Government International Bond	6.75%	03/13/2048	200	145,752	0.1
				<u>323,393</u>	<u>0.3</u>
UKRAINE					
Ukraine Government International Bond	7.25%	03/15/2035	361	97,109	0.1
				<u>1,679,295</u>	<u>1.6</u>
GEMEINDEVERWALTUNG – KOMMUNALANLEIHEN					
KANADA					
Province of British Columbia Canada, Series T	9.00%	08/23/2024	CAD 514	380,559	0.4
Province of Manitoba Canada	7.75%	12/22/2025	444	341,544	0.3
Province of Saskatchewan Canada	3.20%	06/03/2024	761	558,348	0.5
				<u>1,280,451</u>	<u>1.2</u>
BEHÖRDEN					
SCHULDVERSCHREIBUNGEN VON BEHÖRDEN					
Federal Home Loan Banks	5.50%	07/15/2036	USD 135	144,754	0.2
Federal Home Loan Mortgage Corp.	6.25%	07/15/2032	222	246,600	0.2
Federal Home Loan Mortgage Corp.	6.75%	03/15/2031	200	224,450	0.2
Federal National Mortgage Association	6.25%	05/15/2029	141	151,517	0.2
Federal National Mortgage Association	6.63%	11/15/2030	400	443,892	0.4
				<u>1,211,213</u>	<u>1.2</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
CCUBS Commercial Mortgage Trust, Series 2017-C1, Class XA(e)	1.01%	11/15/2050	1,506	38,435	0.0
CD Mortgage Trust, Series 2017-CD3, Class XA(e)	0.95%	02/10/2050	886	18,558	0.0
CFCRE Commercial Mortgage Trust, Series 2017-C8, Class XA(e)	1.47%	06/15/2050	632	20,565	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Citigroup Commercial Mortgage Trust					
Series 2016-C3, Class XA(e)	0.96%	11/15/2049	USD 1,480	\$ 25,780	0.0%
Series 2016-GC36, Class A5	3.62%	02/10/2049	67	63,539	0.1
Series 2016-P3, Class XA(e)	1.65%	04/15/2049	2,848	50,793	0.1
Series 2018-C6, Class XA(e)	0.75%	11/10/2051	1,875	52,541	0.1
Commercial Mortgage Trust					
Series 2015-CR27, Class XA(e)	0.90%	10/10/2048	310	2,610	0.0
Series 2016-COR1, Class XA(e)	1.30%	10/10/2049	2,203	44,399	0.1
Series 2016-DC2, Class XA(e)	0.91%	02/10/2049	4,968	53,316	0.1
Series 2017-COR2, Class XA(e)	1.15%	09/10/2050	3,579	100,830	0.1
GS Mortgage Securities Trust, Series 2016-GS3, Class XA(e)	1.19%	10/10/2049	4,443	88,868	0.1
JP Morgan Chase Commercial Mortgage Securities Trust,					
Series 2016-JP2, Class XA(e)	1.78%	08/15/2049	780	20,506	0.0
JPMDB Commercial Mortgage Securities Trust,					
Series 2017-C5, Class XA(e)	0.87%	03/15/2050	1,472	24,750	0.0
LB-UBS Commercial Mortgage Trust,					
Series 2006-C6, Class AJ	5.45%	09/15/2039	127	48,350	0.1
Morgan Stanley Bank of America Merrill Lynch Trust,					
Series 2015-C22, Class XA(e)	0.99%	04/15/2048	1,216	4,310	0.0
UBS Commercial Mortgage Trust					
Series 2018-C10, Class XA(e)	0.85%	05/15/2051	898	25,328	0.0
Series 2018-C14, Class XA(e)	0.87%	12/15/2051	1,545	47,601	0.1
Series 2018-C15, Class XA(e)	0.88%	12/15/2051	1,140	36,551	0.0
Wells Fargo Commercial Mortgage Trust					
Series 2015-LC20, Class XA(e)	1.28%	04/15/2050	752	4,313	0.0
Series 2016-C32, Class XA(e)	1.20%	01/15/2059	1,239	18,344	0.0
Series 2016-C33, Class XA(e)	1.56%	03/15/2059	2,939	59,527	0.1
Series 2016-C36, Class XA(e)	1.16%	11/15/2059	2,102	43,179	0.0
Series 2016-LC24, Class XA(e)	1.60%	10/15/2049	1,054	28,695	0.0
Series 2016-LC25, Class XA(e)	0.82%	12/15/2059	845	13,808	0.0
Series 2018-C48, Class XA(e)	0.93%	01/15/2052	2,919	97,321	0.1
WFRBS Commercial Mortgage Trust, Series 2011-C4, Class E	4.98%	06/15/2044	25	19,999	0.0
				<u>1,052,816</u>	<u>1.1</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
CHILE					
Corp. Nacional del Cobre de Chile	6.44%	01/26/2036	200	203,500	0.2
MEXIKO					
Petroleos Mexicanos	5.95%	01/28/2031	114	92,277	0.1
Petroleos Mexicanos	6.38%	01/23/2045	33	21,656	0.0
Petroleos Mexicanos	6.49%	01/23/2027	69	65,647	0.1
Petroleos Mexicanos	6.50%	03/13/2027	28	26,415	0.0
Petroleos Mexicanos	6.70%	02/16/2032	25	20,998	0.0
Petroleos Mexicanos	6.75%	09/21/2047	155	103,309	0.1
Petroleos Mexicanos	7.69%	01/23/2050	113	82,027	0.1
				<u>412,329</u>	<u>0.4</u>
				<u>615,829</u>	<u>0.6</u>
REGIERUNGEN – STAATSANLEIHEN					
KOLUMBIEN					
Colombia Government International Bond	3.25%	04/22/2032	216	164,268	0.2
PANAMA					
Panama Government International Bond	6.88%	01/31/2036	202	195,624	0.2
Panama Notas del Tesoro	3.75%	04/17/2026	123	116,739	0.1
				<u>312,363</u>	<u>0.3</u>
RUMÄNIEN					
Romanian Government International Bond	5.88%	01/30/2029	106	105,195	0.1
				<u>581,826</u>	<u>0.6</u>
ABS-ANLEIHEN					
SONSTIGE ABS – VARIABEL VERZINSLICH					
Pagaya AI Debt, Series 2024-S1, Class ABC(c)	7.20%	09/15/2031	310	310,000	0.3
				<u>95,726,014</u>	<u>92.4</u>
GELDMARKTINSTRUMENTE					
SCHATZWECHSEL					
Brazil Letras do Tesouro Nacional, Series LTN	0.00%	04/01/2025	BRL 11,570	2,028,817	2.0
				<u>97,754,831</u>	<u>94.4</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
WR Grace Holdings LLC	4.88%	06/15/2027	USD 83	79,767	0.1

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
INVESTITIONSGÜTER					
WESCO Distribution, Inc.	6.38%	03/15/2029	USD 62 \$	62,301	0.1%
WESCO Distribution, Inc.	7.13%	06/15/2025	20	19,998	0.0
				<u>82,299</u>	<u>0.1</u>
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
ZF North America Capital, Inc.	7.13%	04/14/2030	157	161,961	0.2
				<u>161,961</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Viking Ocean Cruises Ship VII Ltd.	5.63%	02/15/2029	31	29,783	0.0
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Travel & Leisure Co.	6.63%	07/31/2026	349	350,444	0.3
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027	3	2,920	0.0
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	5.13%	10/01/2029	66	62,099	0.1
				<u>415,463</u>	<u>0.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
William Carter Co. (The)	5.63%	03/15/2027	300	295,137	0.3
ENERGIE					
NGL Energy Operating LLC/NGL Energy Finance Corp.	8.13%	02/15/2029	84	85,521	0.1
Venture Global LNG, Inc.	8.13%	06/01/2028	53	54,153	0.1
Venture Global LNG, Inc.	8.38%	06/01/2031	53	54,655	0.1
Venture Global LNG, Inc.	9.88%	02/01/2032	231	247,782	0.2
				<u>442,111</u>	<u>0.5</u>
DIENSTLEISTUNGEN					
Monitronics International, Inc.(g) (i)	9.13%	04/01/2020	62	0	0.0
TECHNOLOGIE					
Virtusa Corp.	7.13%	12/15/2028	22	20,007	0.0
TRANSPORTWESEN – DIENSTLEISTUNGEN					
NAC Aviation 29 DAC	4.75%	06/30/2026	221	209,432	0.2
				<u>1,735,960</u>	<u>1.8</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Vistra Corp.(a)	7.00%	12/15/2026	97	96,308	0.1
Vistra Corp.(a)	8.00%	10/15/2026	112	113,705	0.1
Vistra Operations Co. LLC	5.63%	02/15/2027	3	2,952	0.0
				<u>212,965</u>	<u>0.2</u>
FINANZINSTITUTE					
FINANZEN					
Curo Group Holdings Corp.(h)	7.50%	08/01/2028	90	20,543	0.0
Curo SPV LLC(i)	18.00%	08/02/2027	22	22,642	0.0
				<u>43,185</u>	<u>0.0</u>
				<u>1,992,110</u>	<u>2.0</u>
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO – VARIABEL VERZINSLICH					
AGL CLO 16 Ltd., Series 2021-16A, Class D(b)	8.69%	01/20/2035	250	250,653	0.2
Signal Peak CLO 12 Ltd., Series 2022-12A, Class D(b)	10.15%	07/18/2034	250	250,425	0.2
				<u>501,078</u>	<u>0.4</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Chile Electricity PEC SpA	0.00%	01/25/2028	200	158,625	0.2
Vistra Operations Co. LLC	6.95%	10/15/2033	196	209,152	0.2
				<u>367,777</u>	<u>0.4</u>
VORZUGSAKTIEN					
INDUSTRIEGÜTER					
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Exide International Holdings LP(i)	0.00%		136	127,568	0.1
STAMMAKTIEN					
FINANZWERTE					
BANKEN					
Nordic Aviation Capital DAC(i)			3,929	76,615	0.1
Nordic Aviation Capital DAC (Restrictive Legend)(i)			238	4,641	0.0
				<u>81,256</u>	<u>0.1</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %	
NICHT-BASISKONSUMGÜTER						
BREIT ANGELEGTER EINZELHANDEL						
ATD New Holdings, Inc.			660	\$ 11,550	0.0%	
INDUSTRIEGÜTER						
ELEKTRISCHE AUSTRÜSTUNG						
Exide Technologies(i)			10	3,630	0.0	
				96,436	0.1	
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN						
NICHT STAATLICHE FESTVERZINSLICHE CMBS						
GS Mortgage Securities Trust, Series 2011-GC5, Class D	5.15%	08/10/2044	USD	90	42,794	0.0
ABS-ANLEIHEN						
SONSTIGE FESTVERZINSLICHE ABS						
Consumer Loan Underlying Bond Certificate Issuer Trust I, Series 2019-36, Class PT.	12.37%	10/17/2044		2	1,538	0.0
					3,129,301	3.0
Gesamtanlagen						
(Kosten \$110,474,368)				\$	100,884,132	97.4%
Termineinlagen						
ANZ, Hong Kong(j)	2.53 %	-			2	0.0
HSBC, Paris(j)	2.87 %	-			500,594	0.5
Scotiabank, Toronto(j)	3.79 %	-			25	0.0
SEB, Stockholm(j)	4.16 %	-			97,505	0.1
SEB, Stockholm(j)	4.68 %	-			327,505	0.3
Termineinlagen insgesamt.						
					925,631	0.9
Sonstige Vermögenswerte abzüglich Verbindlichkeiten.						
					1,811,254	1.7
Nettovermögen.						
				\$	103,621,017	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Long					
Euro-BOBL Futures	09/06/2024	19	\$ 2,378,462	\$ 2,378,874	\$ 412
Long Gilt Futures	09/26/2024	11	1,344,767	1,350,093	5,326
U.S. Long Bond (CBT) Futures	09/19/2024	27	3,115,156	3,133,688	18,531
U.S. T-Note 2 Yr (CBT) Futures	09/30/2024	49	9,976,844	9,981,453	4,610
U.S. T-Note 5 Yr (CBT) Futures	09/30/2024	276	29,256,281	29,199,938	(56,344)
U.S. T-Note 10 Yr (CBT) Futures	09/19/2024	125	13,625,008	13,599,609	(25,398)
Short					
Canadian 10 Yr Bond Futures	09/18/2024	5	437,360	436,113	1,247
U.S. Ultra Bond (CBT) Futures	09/19/2024	16	1,956,039	1,959,000	(2,961)
					\$ (54,577)
				Wertsteigerung	\$ 30,126
				Wertminderung	\$ (84,703)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.	EUR 284	USD 307	06/12/2024	\$ (2,200)
Brown Brothers Harriman & Co.	USD 992	EUR 914	06/12/2024	532
Brown Brothers Harriman & Co.	USD 556	CAD 761	06/13/2024	2,796
Brown Brothers Harriman & Co.	USD 144	AUD 224	06/27/2024	5,324
Brown Brothers Harriman & Co.	NZD 185	USD 113	07/25/2024	(843)
Brown Brothers Harriman & Co.+	AUD 4	USD 3	06/03/2024	(10)
Brown Brothers Harriman & Co.+	CAD 4	USD 4	06/03/2024	(12)
Brown Brothers Harriman & Co.+	USD 3	AUD 4	06/03/2024	51
Brown Brothers Harriman & Co.+	USD 0*	AUD 0*	06/03/2024	(0)**
Brown Brothers Harriman & Co.+	USD 3	CAD 4	06/03/2024	20
Brown Brothers Harriman & Co.+	USD 0*	CAD 0*	06/03/2024	(0)**
Brown Brothers Harriman & Co.+	USD 0*	AUD 0*	06/17/2024	0**
Brown Brothers Harriman & Co.+	USD 1,042	AUD 1,563	06/17/2024	(1,133)
Brown Brothers Harriman & Co.+	USD 0*	CAD 0*	06/17/2024	0**

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+.	USD 3	CAD 4	06/17/2024	\$ (3)
Brown Brothers Harriman & Co.+.	USD 632	PLN 2,481	06/17/2024	(2,617)
Brown Brothers Harriman & Co.+.	USD 550	SGD 741	06/18/2024	(1,709)
Brown Brothers Harriman & Co.+.	CHF 0*	USD 0*	06/24/2024	(1)
Brown Brothers Harriman & Co.+.	GBP 1	USD 2	06/24/2024	(2)
Brown Brothers Harriman & Co.+.	USD 3	AUD 4	06/24/2024	5
Brown Brothers Harriman & Co.+.	USD 118	CAD 162	06/24/2024	347
Brown Brothers Harriman & Co.+.	USD 19	CHF 18	06/24/2024	234
Brown Brothers Harriman & Co.+.	USD 1,166	EUR 1,075	06/24/2024	1,252
Brown Brothers Harriman & Co.+.	USD 137	GBP 108	06/24/2024	68
Brown Brothers Harriman & Co.+.	USD 3	AUD 4	06/28/2024	10
Brown Brothers Harriman & Co.+.	USD 3	CAD 4	06/28/2024	12
Citibank NA.	CAD 1,595	USD 1,186	06/13/2024	15,075
Citibank NA.	BRL 11,570	USD 2,241	04/08/2025	103,729
Deutsche Bank AG.	EUR 3,023	USD 3,312	06/12/2024	30,316
Goldman Sachs Bank USA	INR 9,468	USD 114	06/14/2024	765
				\$ 152,006
			Wertsteigerung	\$ 160,536
			Wertminderung	\$ (8,530)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen 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)	Republic of Korea	06/20/2029	USD 1,120	\$ (32,540)	\$ 358
Verkaufskontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 42, 5 Year Index, 06/20/2029	06/20/2029	USD 2,810	190,272	5,906
Insgesamt				\$ 157,732	\$ 6,264

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	05/11/2063	USD 201	\$ 26,049	\$ 22,823	\$ 3,226
Verkaufskontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 27	(3,531)	(5,911)	2,380
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 21	(2,663)	(4,503)	1,840
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 20	(2,605)	(4,361)	1,756
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 11	(1,447)	(2,643)	1,196
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 153	(19,913)	(19,922)	9
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 14	(1,794)	(1,373)	(421)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 32	(4,110)	(2,830)	(1,280)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 198	(25,644)	(17,566)	(8,078)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 198	(25,644)	(17,378)	(8,266)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 198	(25,644)	(17,378)	(8,266)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 16	(2,084)	(1,598)	(486)
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 102	(13,256)	(14,204)	948

Kontrahent	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Markt- wert	Vorab- gebühren bezahlt/ (erhalten)	Unrealisierte Wertsteigerung (-minderung)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 178	\$ (23,155)	\$ (19,836)	\$ (3,319)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 134	(17,367)	(11,335)	(6,032)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 264	(34,211)	(26,890)	(7,321)
JPMorgan Securities LLC	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 89	(11,577)	(11,532)	(45)
Morgan Stanley & Co., International PLC	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 334	43,415	29,162	14,253
Insgesamt				<u>\$ (145,181)</u>	<u>\$ (127,275)</u>	<u>\$ (17,906)</u>
					Wertsteigerung	\$ 25,608
					Wertminderung	\$ (43,514)
Swaps insgesamt						<u>\$ (11,642)</u>

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

- (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 2024.
- (c) Zinsvariabler Kupon, angegebener Zinssatz vom 31. Mai 2024.
- (d) Zahlungen in Sachwerten (PIK).
- (e) Kredit, bei dem bis zur Endfälligkeit nur Zins- und keine Tilgungszahlungen zu leisten sind.
- (f) Wertpapier, bei dem bis zur Endfälligkeit nur umgekehrte Zins- und keine Tilgungszahlungen zu leisten sind.
- (g) Not leidendes fälliges Wertpapier.
- (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) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- BRL – Brazilian Real
- CAD – Canadian Dollar
- CHF – Swiss Franc
- EUR – Euro
- GBP – Great British Pound
- INR – Indian Rupee
- NZD – New Zealand Dollar
- PLN – Polish Zloty
- SGD – Singapore Dollar
- USD – United States Dollar

Glossar:

- ABS – Asset-Backed Securities
- BOBL – Bundesobligation
- 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
- CMBS – Commercial Mortgage-Backed Securities
- INTRCONX – Intercontinental Exchange
- JSC – Joint Stock Company
- REIT – Real Estate Investment Trust
- REMICS – Real Estate Mortgage Investment Conduits

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (EUR)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
FINANZWERTE			
BANKEN			
Banco Bilbao Vizcaya Argentaria SA	832,816 €	8,278,191	1.9%
Bank of Ireland Group PLC	657,563	6,914,275	1.6
Barclays PLC	3,507,520	9,050,022	2.1
Danske Bank A/S	336,934	9,517,843	2.2
Eurobank Ergasias Services & Holdings SA - Class A	3,191,290	6,420,875	1.5
UniCredit SpA	240,100	8,736,038	2.0
		<u>48,917,244</u>	<u>11.3</u>
KAPITALMÄRKTE			
Euronext NV	103,063	9,311,742	2.1
VERSICHERUNGEN			
ASR Nederland NV	141,680	6,290,592	1.4
AXA SA	259,121	8,563,949	2.0
SCOR SE	352,908	9,345,004	2.1
		<u>24,199,545</u>	<u>5.5</u>
		<u>82,428,531</u>	<u>18.9</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Airbus SE	65,989	10,287,685	2.3
BAE Systems PLC	932,246	15,219,365	3.5
MTU Aero Engines AG	38,003	8,683,685	2.0
Saab AB - Class B	449,953	9,986,281	2.3
		<u>44,177,016</u>	<u>10.1</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Rentokil Initial PLC	1,458,998	7,089,187	1.6
ELEKTRISCHE AUSRÜSTUNG			
Nexans SA	61,450	6,827,095	1.6
INDUSTRIEKONZERNE			
Siemens AG (REG)	74,733	13,172,438	3.0
		<u>71,265,736</u>	<u>16.3</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
ConvaTec Group PLC	2,840,623	8,282,120	1.9
Smith & Nephew PLC	679,670	7,894,698	1.8
		<u>16,176,818</u>	<u>3.7</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Fresenius SE & Co. KGaA	427,743	12,524,315	2.9
PHARMAZEUTIKA			
GSK PLC	418,047	8,660,950	2.0
Hikma Pharmaceuticals PLC	280,786	6,355,644	1.4
Merck KGaA	66,033	10,994,494	2.5
Novo Nordisk A/S - Class B	51,870	6,448,604	1.5
		<u>32,459,692</u>	<u>7.4</u>
		<u>61,160,825</u>	<u>14.0</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Syensqo SA	99,952	9,137,612	2.1
BAUMATERIAL			
CRH PLC	143,542	10,299,479	2.3
METALL UND BERGBAU			
ArcelorMittal SA	280,070	6,766,491	1.5
Endeavour Mining PLC(a)	272,716	5,491,711	1.3
Glencore PLC	1,507,533	8,499,882	1.9
		<u>20,758,084</u>	<u>4.7</u>
		<u>40,195,175</u>	<u>9.1</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Heineken NV	104,559	9,606,881	2.2
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN			
Carrefour SA	518,327	7,769,722	1.8
Koninklijke Ahold Delhaize NV	235,285	6,715,034	1.5
		<u>14,484,756</u>	<u>3.3</u>

	Zinssatz	Datum	Anteile	Wert (EUR)	Nettover- mögen %
KÖRPERPFLEGEPRODUKTE					
Haleon PLC			2,814,303	€ 10,730,368	2.4%
				<u>34,822,005</u>	<u>7.9</u>
NICHT-BASISKONSUMGÜTER					
AUTOMOBILKOMponentEN					
Forvia SE			432,440	6,503,898	1.5
KRAFTFAHRZEUGE					
Stellantis NV			273,581	5,533,176	1.3
HAUSHALTSGEBRAUCHSGÜTER					
Barratt Developments PLC			1,261,341	7,443,890	1.7
GN Store Nord AS			232,135	6,759,734	1.5
				<u>14,203,624</u>	<u>3.2</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER					
Burberry Group PLC			203,593	2,471,326	0.6
Kering SA			19,002	6,027,434	1.4
				<u>8,498,760</u>	<u>2.0</u>
				<u>34,739,458</u>	<u>8.0</u>
ENERGIE					
ENERGIE-AUSRÜSTUNG UND -DIENSTE					
Vallourec SACA(a)			386,425	6,308,388	1.4
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Shell PLC			588,761	19,413,503	4.4
TotalEnergies SE			120,158	8,051,787	1.8
				<u>27,465,290</u>	<u>6.2</u>
				<u>33,773,678</u>	<u>7.6</u>
INFORMATIONSTECHNOLOGIE					
HALBLEITER UND HALBLEITERAUSRÜSTUNG					
ASM International NV			13,471	8,624,134	2.0
Infineon Technologies AG			209,951	7,731,446	1.8
SOITEC			33,657	3,735,927	0.9
				<u>20,091,507</u>	<u>4.7</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Deutsche Telekom AG (REG)			548,436	12,224,638	2.8
UNTERHALTUNG					
Ubisoft Entertainment SA			281,516	6,311,589	1.4
				<u>18,536,227</u>	<u>4.2</u>
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
EDP - Energias de Portugal SA			1,888,011	7,044,169	1.6
Enel SpA			1,592,964	10,602,768	2.4
				<u>17,646,937</u>	<u>4.0</u>
IMMOBILIEN					
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG					
LEG Immobilien SE			84,645	6,876,560	1.6
Gesamtanlagen					
(Kosten €375,168,394)				€ 421,536,639	96.3%
Termineinlagen					
BNP Paribas, Paris(b)	0.55 %	–		43,992	0.0
BNP Paribas, Paris(b)	2.40 %	–		3	0.0
DNB, Oslo(b)	3.01 %	–		491	0.0
HSBC, London(b)	4.16 %	–		105	0.0
HSBC, Paris(b)	2.87 %	–		16,742,709	3.9
Nordea, Oslo(b)	3.31 %	–		2	0.0
SEB, Stockholm(b)	2.52 %	–		90,633	0.0
SMBC, Tokyo(b)	4.68 %	–		160,542	0.0
Termineinlagen insgesamt				<u>17,038,477</u>	<u>3.9</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(854,846)</u>	<u>(0.2)</u>
Nettovermögen				<u>€ 437,720,270</u>	<u>100.0%</u>

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Bank of America NA	EUR 816	SEK 9,550	07/19/2024	€ 20,532
BNP Paribas SA	EUR 3,498	SEK 40,874	07/19/2024	82,323
Brown Brothers Harriman & Co.+	EUR 522	HKD 4,427	06/17/2024	(38)
Brown Brothers Harriman & Co.+	HKD 194	EUR 23	06/17/2024	26
Brown Brothers Harriman & Co.	EUR 7,417	GBP 6,354	06/20/2024	30,604
Brown Brothers Harriman & Co.	GBP 9,013	EUR 10,462	06/20/2024	(102,082)
Brown Brothers Harriman & Co.+	AUD 198	EUR 121	06/24/2024	(281)
Brown Brothers Harriman & Co.+	EUR 5,068	AUD 8,271	06/24/2024	1,882
Brown Brothers Harriman & Co.+	EUR 825	SGD 1,207	06/24/2024	(2,067)
Brown Brothers Harriman & Co.+	EUR 6	USD 6	06/24/2024	7
Brown Brothers Harriman & Co.+	EUR 14,856	USD 16,117	06/24/2024	(16,235)
Brown Brothers Harriman & Co.+	SGD 21	EUR 14	06/24/2024	36
Brown Brothers Harriman & Co.+	USD 437	EUR 403	06/24/2024	605
Brown Brothers Harriman & Co.+	USD 54	EUR 50	06/24/2024	(54)
Citibank NA	EUR 3,599	GBP 3,086	06/20/2024	17,559
Citibank NA	GBP 1,072	EUR 1,244	06/20/2024	(11,759)
Deutsche Bank AG	GBP 14,017	EUR 16,378	06/20/2024	(50,719)
Deutsche Bank AG	EUR 4,653	NOK 54,918	07/19/2024	160,037
JPMorgan Chase Bank NA	EUR 1,095	GBP 941	06/20/2024	7,566
JPMorgan Chase Bank NA	GBP 1,702	EUR 1,998	06/20/2024	3,143
JPMorgan Chase Bank NA	EUR 6,938	CHF 6,766	08/08/2024	2,075
Morgan Stanley & Co., LLC	GBP 2,259	EUR 2,648	06/20/2024	245
Morgan Stanley & Co., LLC	EUR 1,155	CHF 1,122	08/08/2024	(3,863)
NatWest Markets PLC	GBP 959	EUR 1,116	06/20/2024	(8,204)
NatWest Markets PLC	EUR 7,409	SEK 86,710	07/19/2024	187,193
UBS AG	EUR 53,560	CHF 51,937	08/08/2024	(285,741)
				€ 32,790
				Wertsteigerung € 513,833
				Wertminderung € (481,043)

+ Zur Absicherung des Portefeuilles oder der 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:

- 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			
Banco Bilbao Vizcaya Argentaria SA	686,133 €	6,820,162	2.8%
Banco de Sabadell SA	1,308,617	2,536,754	1.0
Bank of Ireland Group PLC	484,429	5,093,771	2.1
BNP Paribas SA	69,200	4,684,840	1.9
Eurobank Ergasias Services & Holdings SA - Class A	1,799,700	3,620,996	1.5
UniCredit SpA	169,630	6,171,988	2.5
		<u>28,928,511</u>	<u>11.8</u>
KAPITALMÄRKTE			
Euronext NV	68,639	6,201,534	2.5
VERSICHERUNGEN			
ASR Nederland NV	105,887	4,701,383	1.9
AXA SA	193,437	6,393,093	2.6
SCOR SE	195,127	5,166,963	2.1
		<u>16,261,439</u>	<u>6.6</u>
		<u>51,391,484</u>	<u>20.9</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Airbus SE	52,766	8,226,219	3.3
BAE Systems PLC	422,230	6,893,108	2.8
MTU Aero Engines AG	21,167	4,836,659	2.0
Safran SA	23,052	4,935,433	2.0
		<u>24,891,419</u>	<u>10.1</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Elis SA	167,140	3,887,676	1.6
ELEKTRISCHE AUSRÜSTUNG			
Nexans SA	34,880	3,875,168	1.6
Prismian SpA	94,431	5,667,749	2.3
		<u>9,542,917</u>	<u>3.9</u>
INDUSTRIEKONZERNE			
Siemens AG (REG)	56,989	10,044,881	4.1
		<u>48,366,893</u>	<u>19.7</u>
INFORMATIONSTECHNOLOGIE			
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
ASM International NV	12,022	7,696,484	3.1
ASML Holding NV	5,750	5,007,100	2.0
Infineon Technologies AG	136,400	5,022,930	2.0
Siltronic AG(a)	51,780	3,862,788	1.6
SOITEC	19,797	2,197,467	0.9
		<u>23,786,769</u>	<u>9.6</u>
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMponentEN			
Forvia SE	246,041	3,700,457	1.5
KRAFTFAHRZEUGE			
Stellantis NV	306,981	6,208,691	2.5
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
HUGO BOSS AG(a)	77,003	3,750,816	1.5
Kering SA	16,589	5,262,031	2.1
LVMH Moët Hennessy Louis Vuitton SE	5,529	4,063,262	1.6
		<u>13,076,109</u>	<u>5.2</u>
		<u>22,985,257</u>	<u>9.2</u>
ENERGIE			
ENERGIE-AUSRÜSTUNG UND -DIENSTE			
Vallourec SACA(a)	256,660	4,189,974	1.7
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Shell PLC	107,500	3,544,650	1.4
TotalEnergies SE	159,957	10,718,719	4.3
		<u>14,263,369</u>	<u>5.7</u>
		<u>18,453,343</u>	<u>7.4</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Fresenius SE & Co. KGaA	256,881	7,521,476	3.1

	Zinssatz	Datum	Anteile	Wert (EUR)	Nettover- mögen %
PHARMAZEUTIKA					
Merck KGaA			39,022	€ 6,497,163	2.6%
UCB SA(a)			30,400	3,910,960	1.6
				10,408,123	4.2
				17,929,599	7.3
GRUNDSTOFFE					
CHEMIKALIEN					
Syensqo SA(a)			72,000	6,582,240	2.7
BAUMATERIAL					
CRH PLC			80,803	5,797,807	2.4
METALL UND BERGBAU					
ArcelorMittal SA			150,490	3,635,838	1.5
				16,015,885	6.6
VERBRAUCHSGÜTER					
GETRÄNKE					
Heineken NV			52,721	4,844,005	2.0
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN					
Carrefour SA			304,882	4,570,181	1.9
Koninklijke Ahold Delhaize NV			166,129	4,741,322	1.9
				9,311,503	3.8
				14,155,508	5.8
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Deutsche Telekom AG (REG)			389,381	8,679,302	3.5
UNTERHALTUNG					
Ubisoft Entertainment SA(a)			165,388	3,707,999	1.5
				12,387,301	5.0
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
EDP - Energias de Portugal SA			1,044,886	3,898,470	1.6
Enel SpA			1,085,913	7,227,837	2.9
				11,126,307	4.5
IMMOBILIEN					
IMMOBILIEN-MANAGEMENT UND -ERSCHLISSUNG					
LEG Immobilien SE			49,299	4,005,051	1.6
Gesamtanlagen					
(Kosten €206,172,064)				€ 240,603,397	97.6%
Termineinlagen					
Citibank, New York(b)	4.68 %	–		109,550	0.0
HSBC, Paris(b)	2.87 %	–		4,806,879	2.0
Nordea, Oslo(b)	3.31 %	–		2	0.0
Royal Bank of Canada, London(b)	4.16 %	–		24,956	0.0
Termineinlagen insgesamt				4,941,387	2.0
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				898,652	0.4
Nettovermögen				€ 246,443,436	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.	EUR 324	GBP 278	06/17/2024	€ 2,346
Brown Brothers Harriman & Co.	GBP 223	EUR 259	06/17/2024	(2,604)
Brown Brothers Harriman & Co.+	AUD 61	EUR 37	06/24/2024	(111)
Brown Brothers Harriman & Co.+	EUR 1,222	AUD 1,994	06/24/2024	452
Brown Brothers Harriman & Co.+	EUR 0*	GBP 0*	06/24/2024	0**
Brown Brothers Harriman & Co.+	EUR 9	GBP 8	06/24/2024	(7)
Brown Brothers Harriman & Co.+	EUR 960	PLN 4,101	06/24/2024	(1,882)
Brown Brothers Harriman & Co.+	EUR 110	SGD 160	06/24/2024	(275)
Brown Brothers Harriman & Co.+	EUR 25,491	USD 27,654	06/24/2024	(27,752)
Brown Brothers Harriman & Co.+	GBP 0*	EUR 0*	06/24/2024	0**
Brown Brothers Harriman & Co.+	PLN 45	EUR 10	06/24/2024	(16)
Brown Brothers Harriman & Co.+	SGD 3	EUR 2	06/24/2024	4
Brown Brothers Harriman & Co.+	USD 614	EUR 566	06/24/2024	716
Brown Brothers Harriman & Co.+	USD 2	EUR 2	06/24/2024	(2)
Citibank NA	GBP 8,540	EUR 9,916	06/17/2024	(95,510)
				€ (124,641)
				Wertsteigerung € 3,518
				Wertminderung € (128,159)

- + Zur Absicherung des Portefeuilles oder der 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
- PLN – Polish Zloty
- SGD – Singapore Dollar
- USD – United States Dollar

Glossar:

- REG – Registered Shares

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Arista Networks, Inc.	591,513	\$ 176,063,844	2.3%
Motorola Solutions, Inc.	270,770	98,806,681	1.3
		<u>274,870,525</u>	<u>3.6</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Amphenol Corp. - Class A	271,950	35,998,022	0.5
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
ASML Holding NV (REG)	75,040	72,064,664	1.0
Broadcom, Inc.	48,767	64,789,398	0.9
Entegris, Inc.	238,635	30,151,532	0.4
NVIDIA Corp.	599,465	657,211,463	8.8
QUALCOMM, Inc.	1,010,934	206,281,083	2.7
Texas Instruments, Inc.	697,190	135,959,022	1.8
		<u>1,166,457,162</u>	<u>15.6</u>
SOFTWARE			
Adobe, Inc.	174,171	77,464,294	1.0
Cadence Design Systems, Inc.	229,210	65,625,115	0.9
CrowdStrike Holdings, Inc. - Class A	191,463	60,056,199	0.8
Manhattan Associates, Inc.	205,508	45,117,226	0.6
Microsoft Corp.	1,651,490	685,583,044	9.2
ServiceNow, Inc.	83,195	54,653,291	0.7
Synopsys, Inc.	95,857	53,756,606	0.7
		<u>1,042,255,775</u>	<u>13.9</u>
		<u>2,519,581,484</u>	<u>33.6</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
Genmab A/S (Sponsored ADR)	1,298,769	36,625,286	0.5
Vertex Pharmaceuticals, Inc.	494,850	225,324,999	3.0
		<u>261,950,285</u>	<u>3.5</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Align Technology, Inc.	130,938	33,678,563	0.4
Edwards Lifesciences Corp.	1,223,196	106,283,500	1.4
IDEXX Laboratories, Inc.	240,928	119,729,170	1.6
Intuitive Surgical, Inc.	495,289	199,165,613	2.7
		<u>458,856,846</u>	<u>6.1</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
UnitedHealth Group, Inc.	368,077	182,334,303	2.4
GESUNDHEITSWESEN – TECHNOLOGIE			
Veeva Systems, Inc. - Class A	539,563	94,018,853	1.2
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Mettler-Toledo International, Inc.	35,450	49,774,991	0.7
Waters Corp.	137,172	42,372,431	0.6
West Pharmaceutical Services, Inc.	83,240	27,586,568	0.4
		<u>119,733,990</u>	<u>1.7</u>
PHARMAZEUTIKA			
Eli Lilly & Co.	249,516	204,687,955	2.7
Zoetis, Inc.	779,588	132,186,941	1.8
		<u>336,874,896</u>	<u>4.5</u>
		<u>1,453,769,173</u>	<u>19.4</u>
NICHT-BASISKONSUMGÜTER			
KRAFTFAHRZEUGE			
Ferrari NV	138,269	56,828,559	0.8
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	2,761,212	487,188,245	6.5
HOTELS, RESTAURANTS UND FREIZEIT			
Chipotle Mexican Grill, Inc.	35,151	110,005,758	1.5
SPEZIALISIERTER EINZELHANDEL			
Home Depot, Inc. (The)	451,117	151,065,550	2.0
Tractor Supply Co.	335,158	95,617,226	1.3
		<u>246,682,776</u>	<u>3.3</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Lululemon Athletica, Inc.	292,546	91,271,427	1.2
NIKE, Inc. - Class B	403,386	38,341,839	0.5

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
On Holding AG - Class A			675,650	\$ 28,742,151	0.4%
				<u>158,355,417</u>	<u>2.1</u>
				<u>1,059,060,755</u>	<u>14.2</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN					
UNTERHALTUNG					
Netflix, Inc.			318,738	<u>204,508,676</u>	<u>2.7</u>
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN					
Alphabet, Inc. - Class C			2,466,019	428,988,665	5.7
Meta Platforms, Inc. - Class A			837,486	<u>390,963,589</u>	<u>5.2</u>
				<u>819,952,254</u>	<u>10.9</u>
				<u>1,024,460,930</u>	<u>13.6</u>
VERBRAUCHSGÜTER					
GETRÄNKE					
Celsius Holdings, Inc.			615,180	49,202,096	0.7
Monster Beverage Corp.			3,894,447	<u>202,199,688</u>	<u>2.7</u>
				<u>251,401,784</u>	<u>3.4</u>
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN					
Costco Wholesale Corp.			283,040	<u>229,231,266</u>	<u>3.1</u>
				<u>480,633,050</u>	<u>6.5</u>
INDUSTRIEGÜTER					
BAUPRODUKTE					
Otis Worldwide Corp.			1,133,044	112,397,965	1.5
Trex Co., Inc.			413,433	<u>35,753,686</u>	<u>0.5</u>
				<u>148,151,651</u>	<u>2.0</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF					
Copart, Inc.			3,159,002	<u>167,616,646</u>	<u>2.2</u>
ELEKTRISCHE AUSRÜSTUNG					
AMETEK, Inc.			251,287	<u>42,613,249</u>	<u>0.6</u>
PROFESSIONELLE DIENSTLEISTUNGEN					
Verisk Analytics, Inc.			288,270	<u>72,868,891</u>	<u>1.0</u>
				<u>431,250,437</u>	<u>5.8</u>
FINANZWERTE					
FINANZDIENSTLEISTUNGEN					
Visa, Inc. - Class A			1,129,555	<u>307,758,555</u>	<u>4.1</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Sherwin-Williams Co. (The)			318,835	<u>96,862,073</u>	<u>1.3</u>
				<u>7,373,376,457</u>	<u>98.5</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
ABIOMED, Inc.(a)			115,842	<u>118,159</u>	<u>0.0</u>
Gesamtanlagen					
(Kosten \$4,487,304,064)				<u>\$7,373,494,616</u>	<u>98.5%</u>
Termineinlagen					
ANZ, Hong Kong(b)	2.53 %	–		1,279	0.0
BNP Paribas, Paris(b)	2.40 %	–		11,972	0.0
DNB, Oslo(b)	3.01 %	–		218,264	0.0
JPMorgan Chase, New York(b)	4.68 %	–		126,255,213	1.7
SMBC, Tokyo(b)	2.87 %	–		117,651	0.0
SMBC, Tokyo(b)	4.16 %	–		42	0.0
Standard Chartered Bank, Johannesburg(b)	6.22 %	–		<u>264,620</u>	<u>0.0</u>
Termineinlagen insgesamt				<u>126,869,041</u>	<u>1.7</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(16,268,572)</u>	<u>(0.2)</u>
Nettovermögen				<u>\$7,484,095,085</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+.	CNH	1,996	USD	275	06/03/2024	\$ 139
Brown Brothers Harriman & Co.+.	USD	277	CNH	1,996	06/03/2024	(1,970)
Brown Brothers Harriman & Co.+.	AUD	7,941	USD	5,265	06/24/2024	(21,785)
Brown Brothers Harriman & Co.+.	EUR	483	USD	525	06/24/2024	515
Brown Brothers Harriman & Co.+.	EUR	1,843	USD	1,994	06/24/2024	(6,744)
Brown Brothers Harriman & Co.+.	GBP	0*	USD	0*	06/24/2024	(0)**
Brown Brothers Harriman & Co.+.	PLN	93	USD	24	06/24/2024	140
Brown Brothers Harriman & Co.+.	PLN	169	USD	43	06/24/2024	(129)
Brown Brothers Harriman & Co.+.	SGD	580	USD	430	06/24/2024	519
Brown Brothers Harriman & Co.+.	SGD	176	USD	131	06/24/2024	(64)
Brown Brothers Harriman & Co.+.	USD	90,051	AUD	135,485	06/24/2024	147,570
Brown Brothers Harriman & Co.+.	USD	148,511	EUR	136,896	06/24/2024	159,813
Brown Brothers Harriman & Co.+.	USD	25	EUR	23	06/24/2024	(30)
Brown Brothers Harriman & Co.+.	USD	4,232	GBP	3,323	06/24/2024	2,171
Brown Brothers Harriman & Co.+.	USD	3	GBP	3	06/24/2024	(5)
Brown Brothers Harriman & Co.+.	USD	14,954	PLN	58,871	06/24/2024	(13,794)
Brown Brothers Harriman & Co.+.	USD	104	SGD	140	06/24/2024	14
Brown Brothers Harriman & Co.+.	USD	30,360	SGD	40,923	06/24/2024	(44,087)
Brown Brothers Harriman & Co.+.	USD	35,541	ZAR	648,050	06/24/2024	(1,101,069)
Brown Brothers Harriman & Co.+.	ZAR	15,305	USD	827	06/24/2024	13,699
Brown Brothers Harriman & Co.+.	CNH	13	USD	2	06/28/2024	(0)**
Brown Brothers Harriman & Co.+.	USD	270	CNH	1,955	06/28/2024	(154)
						\$ (865,251)
					Wertsteigerung	\$ 324,580
					Wertminderung	\$ (1,189,831)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

(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
- 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
- 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.	3,313	\$ 986,114	0.1%
Motorola Solutions, Inc.	8,958	3,268,864	0.3
		<u>4,254,978</u>	<u>0.4</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Amphenol Corp. - Class A	1,518	200,938	0.0
IT-DIENSTLEISTUNGEN			
Amdocs Ltd.	13,090	1,034,110	0.1
CGI, Inc.	4,287	423,337	0.0
International Business Machines Corp.	2,742	457,503	0.0
Nomura Research Institute Ltd.	19,000	507,907	0.0
VeriSign, Inc.	4,737	825,754	0.1
		<u>3,248,611</u>	<u>0.2</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Analog Devices, Inc.	3,281	769,362	0.1
Applied Materials, Inc.	19,696	4,236,216	0.3
ASML Holding NV (REG)	434	416,792	0.0
Broadcom, Inc.	5,248	6,972,230	0.6
Entegris, Inc.	1,324	167,287	0.0
KLA Corp.	4,025	3,057,108	0.2
NVIDIA Corp.	18,058	19,797,527	1.6
QUALCOMM, Inc.	24,234	4,944,948	0.4
Texas Instruments, Inc.	4,032	786,280	0.1
		<u>41,147,750</u>	<u>3.3</u>
SOFTWARE			
Adobe, Inc.	3,305	1,469,932	0.1
Autodesk, Inc.	1,814	365,702	0.0
Cadence Design Systems, Inc.	10,334	2,958,728	0.2
Constellation Software, Inc./Canada	530	1,474,205	0.1
CrowdStrike Holdings, Inc. - Class A	1,110	348,174	0.0
DocuSign, Inc.	36,533	1,999,816	0.2
Gen Digital, Inc.	28,143	698,791	0.1
Intuit, Inc.	2,035	1,173,055	0.1
Manhattan Associates, Inc.	11,259	2,471,801	0.2
Microsoft Corp.	52,828	21,930,488	1.7
Oracle Corp.	32,139	3,766,369	0.3
SAP SE.	3,139	565,255	0.0
ServiceNow, Inc.	5,270	3,462,021	0.3
Synopsys, Inc.	535	300,028	0.0
		<u>42,984,365</u>	<u>3.3</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	74,790	14,378,378	1.1
Logitech International SA (REG)	10,392	1,029,584	0.1
NetApp, Inc.	23,802	2,866,475	0.2
		<u>18,274,437</u>	<u>1.4</u>
		<u>110,111,079</u>	<u>8.6</u>
FINANZWERTE			
BANKEN			
ANZ Group Holdings Ltd.	72,792	1,368,208	0.1
Banco Bilbao Vizcaya Argentaria SA	234,901	2,533,500	0.2
CaixaBank SA	474,033	2,710,622	0.2
Credit Agricole SA.	146,626	2,374,516	0.2
DBS Group Holdings Ltd.	18,810	501,015	0.0
Erste Group Bank AG	27,493	1,345,391	0.1
HSBC Holdings PLC	317,377	2,816,364	0.2
ING Groep NV.	154,370	2,740,956	0.2
Intesa Sanpaolo SpA	685,910	2,683,753	0.2
JPMorgan Chase & Co.	7,199	1,458,733	0.1
Mitsubishi UFJ Financial Group, Inc.	76,200	803,355	0.1
National Australia Bank Ltd.	4,701	106,064	0.0
NatWest Group PLC	257,307	1,032,801	0.1
Nordea Bank Abp (Helsinki)	202,197	2,478,054	0.2
Nordea Bank Abp (Stockholm)	72,568	889,521	0.1
Oversea-Chinese Banking Corp., Ltd.	125,800	1,350,916	0.1
Royal Bank of Canada.	12,135	1,326,441	0.1
Skandinaviska Enskilda Banken AB	83,181	1,178,877	0.1

	Anteile	Wert (USD)	Nettover- mögen %
Sumitomo Mitsui Financial Group, Inc.	12,400	\$ 811,344	0.1%
Swedbank AB - Class A.	65,100	1,349,143	0.1
UniCredit SpA	38,964	1,538,281	0.1
Westpac Banking Corp.	121,240	2,095,729	0.2
		<u>35,493,584</u>	<u>2.8</u>
KAPITALMÄRKTE			
Ameriprise Financial, Inc.	3,447	1,504,995	0.1
Ares Management Corp. - Class A.	17,794	2,494,185	0.2
Goldman Sachs Group, Inc. (The)	6,821	3,113,923	0.3
London Stock Exchange Group PLC.	5,835	681,217	0.1
MSCI, Inc.	784	388,221	0.0
Singapore Exchange Ltd.	68,800	486,773	0.0
		<u>8,669,314</u>	<u>0.7</u>
FINANZWESEN – VERBRAUCHER			
Ally Financial, Inc.	30,437	1,186,130	0.1
Synchrony Financial	54,216	2,374,661	0.2
		<u>3,560,791</u>	<u>0.3</u>
FINANZDIENSTLEISTUNGEN			
Apollo Global Management, Inc.	22,708	2,637,761	0.2
Berkshire Hathaway, Inc. - Class B	334	138,410	0.0
Corebridge Financial, Inc.	17,646	514,734	0.0
Fiserv, Inc.	7,735	1,158,394	0.1
M&G PLC	913,439	2,317,424	0.2
Mastercard, Inc. - Class A	10,475	4,683,058	0.4
Visa, Inc. - Class A.	13,188	3,593,202	0.3
		<u>15,042,983</u>	<u>1.2</u>
VERSICHERUNGEN			
Ageas SA/NV.	10,163	503,951	0.0
American Financial Group, Inc./OH	3,935	511,196	0.0
Aviva PLC	321,169	1,963,989	0.2
AXA SA.	23,414	839,647	0.1
Great-West Lifeco, Inc.	71,559	2,146,324	0.2
Japan Post Insurance Co., Ltd.	118,900	2,284,023	0.2
Manulife Financial Corp.	43,941	1,141,283	0.1
Marsh & McLennan Cos., Inc.	6,219	1,290,940	0.1
Medibank Pvt. Ltd.	226,461	560,514	0.0
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen (REG)	1,163	577,830	0.0
Poste Italiane SpA	184,167	2,517,863	0.2
Progressive Corp. (The)	2,688	567,652	0.0
Prudential Financial, Inc.	21,946	2,641,201	0.2
Sampo Oyj - Class A	23,391	1,001,003	0.1
		<u>18,547,416</u>	<u>1.4</u>
		<u>81,314,088</u>	<u>6.4</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	32,398	5,223,854	0.4
Amgen, Inc.	10,310	3,153,314	0.3
Genmab A/S (Sponsored ADR)	7,171	202,222	0.0
Gilead Sciences, Inc.	51,068	3,282,140	0.3
Neurocrine Biosciences, Inc.	10,785	1,460,397	0.1
United Therapeutics Corp.	8,744	2,405,737	0.2
Vertex Pharmaceuticals, Inc.	2,771	1,261,747	0.1
		<u>16,989,411</u>	<u>1.4</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Align Technology, Inc.	746	191,879	0.0
Edwards Lifesciences Corp.	7,659	665,491	0.1
IDEXX Laboratories, Inc.	1,351	671,379	0.1
Intuitive Surgical, Inc.	2,821	1,134,381	0.1
Medtronic PLC.	9,419	766,424	0.1
		<u>3,429,554</u>	<u>0.4</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Cardinal Health, Inc.	12,079	1,199,082	0.1
Cencora, Inc.	3,286	744,509	0.1
Cigna Group (The)	1,960	675,455	0.1
McKesson Corp.	3,249	1,850,598	0.2
UnitedHealth Group, Inc.	6,026	2,985,100	0.2
		<u>7,454,744</u>	<u>0.7</u>
GESUNDHEITSWESEN – TECHNOLOGIE			
Veeva Systems, Inc. - Class A	3,079	536,516	0.0

	Anteile	Wert (USD)	Nettöver- mögen %
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Mettler-Toledo International, Inc.	199	\$ 279,414	0.0%
Waters Corp.	787	243,104	0.0
West Pharmaceutical Services, Inc.	483	160,071	0.0
		<u>682,589</u>	<u>0.0</u>
PHARMAZEUTIKA			
Eli Lilly & Co.	9,721	7,974,525	0.6
Merck & Co., Inc.	41,765	5,243,178	0.4
Novartis AG (REG)	6,299	650,388	0.1
Novo Nordisk A/S - Class B	15,319	2,066,437	0.2
Sanofi SA	7,922	771,556	0.1
Zoetis, Inc.	4,366	740,299	0.1
		<u>17,446,383</u>	<u>1.5</u>
		<u>46,539,197</u>	<u>4.0</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Huntington Ingalls Industries, Inc.	8,513	2,154,640	0.2
BAUPRODUKTE			
Builders FirstSource, Inc.	859	138,119	0.0
Masco Corp.	32,169	2,249,256	0.2
Otis Worldwide Corp.	7,199	714,141	0.1
Owens Corning	14,264	2,582,782	0.2
Trex Co., Inc.	2,302	199,077	0.0
		<u>5,883,375</u>	<u>0.5</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Cintas Corp.	3,613	2,449,506	0.2
Copart, Inc.	18,016	955,929	0.1
		<u>3,405,435</u>	<u>0.3</u>
BAU- UND INGENIEURWESEN			
ACS Actividades de Construccion y Servicios SA	12,755	569,093	0.0
AECOM.	4,923	429,975	0.0
Stantec, Inc.	7,713	622,495	0.1
		<u>1,621,563</u>	<u>0.1</u>
ELEKTRISCHE AUSRÜSTUNG			
ABB Ltd. (REG)	3,780	206,940	0.0
AMETEK, Inc.	1,413	239,617	0.0
Prismian SpA.	20,957	1,364,818	0.1
Schneider Electric SE	3,675	906,970	0.1
		<u>2,718,345</u>	<u>0.2</u>
TRANSPORT AUF DEM LANDWEG			
Canadian National Railway Co.	6,157	783,770	0.1
INDUSTRIEKONZERNE			
DCC PLC.	3,574	259,132	0.0
Jardine Cycle & Carriage Ltd.	17,400	331,465	0.0
		<u>590,597</u>	<u>0.0</u>
MASCHINEN			
Cummins, Inc.	4,940	1,391,746	0.1
Daimler Truck Holding AG	57,073	2,425,683	0.2
Snap-on, Inc.	7,577	2,067,460	0.2
Volvo AB - Class A	6,501	175,931	0.0
Volvo AB - Class B	94,009	2,519,067	0.2
		<u>8,579,887</u>	<u>0.7</u>
SCHIFFSTRANSPORT			
SITC International Holdings Co., Ltd. - Class H.	984,000	2,516,495	0.2
PROFESSIONELLE DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	14,010	3,431,329	0.3
Experian PLC.	19,824	911,155	0.1
Genpact Ltd.	23,517	777,472	0.1
Paychex, Inc.	7,174	862,028	0.1
RELX PLC.	34,554	1,501,962	0.1
Robert Half, Inc.	28,067	1,802,743	0.1
Verisk Analytics, Inc.	11,235	2,839,983	0.2
Wolters Kluwer NV	9,379	1,486,305	0.1
		<u>13,612,977</u>	<u>1.1</u>
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
Fastenal Co.	34,391	2,269,118	0.2
		<u>44,136,202</u>	<u>3.6</u>

	Anteile	Wert (USD)	Nettöver- mögen %
NICHT-BASISKONSUMGÜTER			
KRAFTFAHRZEUGE			
Ferrari NV	774 \$	318,114	0.0%
Honda Motor Co., Ltd.	108,000	1,215,185	0.1
Mercedes-Benz Group AG.	12,732	917,306	0.1
Nissan Motor Co., Ltd.	636,700	2,260,727	0.2
Tesla, Inc.	2,251	400,858	0.0
		<u>5,112,190</u>	<u>0.4</u>
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	56,811	10,023,733	0.8
MercadoLibre, Inc.	1,502	2,591,821	0.2
		<u>12,615,554</u>	<u>1.0</u>
DIVERSIFIZIERTE VERBRAUCHERDIENSTE			
Pearson PLC.	46,223	558,369	0.0
HOTELS, RESTAURANTS UND FREIZEIT			
Amadeus IT Group SA.	11,487	814,396	0.1
Booking Holdings, Inc.	232	876,113	0.1
Chipotle Mexican Grill, Inc.	197	616,515	0.1
Compass Group PLC.	31,492	879,621	0.1
La Francaise des Jeux SAEM.	12,919	462,025	0.0
Yum! Brands, Inc.	6,380	876,803	0.1
		<u>4,525,473</u>	<u>0.5</u>
HAUSHALTSGEBRAUCHSGÜTER			
Barratt Developments PLC.	31,420	201,466	0.0
Taylor Wimpey PLC.	1,356,412	2,543,352	0.2
		<u>2,744,818</u>	<u>0.2</u>
SPEZIALISIERTER EINZELHANDEL			
AutoZone, Inc.	675	1,869,710	0.2
Dick's Sporting Goods, Inc.	12,411	2,825,240	0.2
Home Depot, Inc. (The)	13,661	4,574,659	0.4
Industria de Diseno Textil SA.	10,060	475,484	0.0
O'Reilly Automotive, Inc.	367	353,516	0.0
Tractor Supply Co.	1,945	554,889	0.0
Ulta Beauty, Inc.	1,127	445,266	0.0
Williams-Sonoma, Inc.	4,835	1,417,719	0.1
		<u>12,516,483</u>	<u>0.9</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Lululemon Athletica, Inc.	1,681	524,455	0.0
NIKE, Inc. - Class B.	2,340	222,417	0.0
On Holding AG - Class A.	3,922	166,842	0.0
Pandora A/S.	14,206	2,322,788	0.2
		<u>3,236,502</u>	<u>0.2</u>
		<u>41,309,389</u>	<u>3.2</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Comcast Corp. - Class A.	28,379	1,136,011	0.1
HKT Trust & HKT Ltd. - Class H.	1,320,000	1,534,295	0.1
Telenor ASA.	38,484	448,772	0.0
		<u>3,119,078</u>	<u>0.2</u>
UNTERHALTUNG			
Electronic Arts, Inc.	5,053	671,443	0.1
Netflix, Inc.	1,850	1,186,997	0.1
		<u>1,858,440</u>	<u>0.2</u>
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN			
Alphabet, Inc. - Class A.	28,138	4,853,805	0.4
Alphabet, Inc. - Class C.	49,417	8,596,581	0.7
Auto Trader Group PLC.	44,646	464,338	0.0
Meta Platforms, Inc. - Class A.	14,083	6,574,367	0.5
		<u>20,489,091</u>	<u>1.6</u>
MEDIEN			
Informa PLC.	44,829	484,292	0.0
DRAHTLOSE TELEKOMMUNIKATIONSDIENSTE			
SoftBank Corp.	187,700	2,252,782	0.2
Vodafone Group PLC.	2,766,627	2,665,888	0.2
		<u>4,918,670</u>	<u>0.4</u>
		<u>30,869,571</u>	<u>2.4</u>

	Anteile	Wert (USD)	Nettöver- mögen %
VERBRAUCHSGÜTER			
GETRÄNKE			
Celsius Holdings, Inc.	3,554	\$ 284,249	0.0%
Coca-Cola Co. (The)	13,829	870,259	0.1
Monster Beverage Corp.	22,141	<u>1,149,561</u>	<u>0.1</u>
		<u>2,304,069</u>	<u>0.2</u>
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN			
Costco Wholesale Corp.	1,629	1,319,311	0.1
Koninklijke Ahold Delhaize NV	15,572	482,223	0.0
Loblaw Cos. Ltd.	6,417	745,303	0.1
Sysco Corp.	14,237	1,036,738	0.1
Target Corp.	16,997	2,654,252	0.2
Walmart, Inc.	16,433	<u>1,080,634</u>	<u>0.1</u>
		<u>7,318,461</u>	<u>0.6</u>
HAUSHALTSPRODUKTE			
Kimberly-Clark Corp.	19,195	2,558,694	0.2
Procter & Gamble Co. (The)	4,779	<u>786,337</u>	<u>0.1</u>
		<u>3,345,031</u>	<u>0.3</u>
TABAK			
Altria Group, Inc.	61,655	2,851,544	0.2
Imperial Brands PLC	107,327	2,654,539	0.2
Philip Morris International, Inc.	7,060	<u>715,743</u>	<u>0.1</u>
		<u>6,221,826</u>	<u>0.5</u>
		<u>19,189,387</u>	<u>1.6</u>
VERSORGUNG			
STROMVERSORGUNGSBETRIEBE			
American Electric Power Co., Inc.	13,694	1,235,884	0.1
Endesa SA	11,725	232,816	0.0
Enel SpA	369,545	2,668,888	0.2
Entergy Corp.	22,505	2,531,587	0.2
NextEra Energy, Inc.	15,517	1,241,670	0.1
Origin Energy Ltd.	376,501	<u>2,552,645</u>	<u>0.2</u>
		<u>10,463,490</u>	<u>0.8</u>
GASVERSORGUNGSBETRIEBE			
Enagas SA	156,062	<u>2,392,705</u>	<u>0.2</u>
UNABHÄNGIGE STROM- UND ERNEUERBARE ELEKTRIZITÄTSPRODUZENTEN			
AES Corp. (The)	24,743	<u>534,201</u>	<u>0.0</u>
MEHRFACH-VERSORGUNGSBETRIEBE			
Centrica PLC	348,154	627,966	0.1
Consolidated Edison, Inc.	25,822	2,441,470	0.2
National Grid PLC	35,964	404,379	0.0
Public Service Enterprise Group, Inc.	28,167	<u>2,133,932</u>	<u>0.2</u>
		<u>5,607,747</u>	<u>0.5</u>
		<u>18,998,143</u>	<u>1.5</u>
IMMOBILIEN			
REITs – DIVERSIFIZIERT			
Land Securities Group PLC.	13,921	115,746	0.0
WP Carey, Inc.	35,776	<u>2,017,766</u>	<u>0.2</u>
		<u>2,133,512</u>	<u>0.2</u>
REITs – HOTELS UND RESORTS			
Host Hotels & Resorts, Inc.	134,004	<u>2,404,032</u>	<u>0.2</u>
REITs – BÜROS			
Boston Properties, Inc.	36,154	<u>2,193,463</u>	<u>0.2</u>
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG			
Mitsui Fudosan Co., Ltd.	63,300	<u>579,809</u>	<u>0.1</u>
REITs – EINZELHANDEL			
Simon Property Group, Inc.	17,851	<u>2,701,035</u>	<u>0.2</u>
REITs – SPEZIALISIERT			
Gaming & Leisure Properties, Inc.	54,158	2,431,694	0.2
Iron Mountain, Inc.	32,000	2,582,080	0.2
Public Storage	1,750	479,203	0.0
VICI Properties, Inc.	85,571	<u>2,456,743</u>	<u>0.2</u>
		<u>7,949,720</u>	<u>0.6</u>
		<u>17,961,571</u>	<u>1.5</u>
ENERGIE			
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Ampol Ltd.	101,458	2,343,776	0.2
Battalion Oil Corp.	1	6	0.0

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettover- mögen %
Equinor ASA			23,402	\$ 675,218	0.1%
Exxon Mobil Corp.			3,544	415,569	0.0
HF Sinclair Corp.			43,704	2,413,772	0.2
Imperial Oil Ltd.			35,418	2,502,479	0.2
OMV AG			29,984	1,504,379	0.1
Parkland Corp.			57,383	1,655,874	0.1
Shell PLC			63,563	2,277,179	0.2
TC Energy Corp.			44,390	1,711,830	0.1
TotalEnergies SE			10,761	782,424	0.1
Woodside Energy Group Ltd.			61,650	1,136,221	0.1
				<u>17,418,727</u>	<u>1.4</u>
GRUNDSTOFFE					
CHEMIKALIEN					
BASF SE			50,012	2,626,994	0.2
LyondellBasell Industries NV - Class A			24,994	2,484,903	0.2
Mitsubishi Chemical Group Corp.			300,700	1,588,348	0.1
Sherwin-Williams Co. (The)			1,791	544,106	0.0
				<u>7,244,351</u>	<u>0.5</u>
BAUMATERIAL					
CRH PLC			5,618	437,971	0.0
CONTAINER UND VERPACKUNGEN					
International Paper Co.			63,868	2,879,808	0.2
METALL UND BERGBAU					
BHP Group Ltd.			85,510	2,532,355	0.2
Fortescue Ltd.			148,268	2,440,604	0.2
Steel Dynamics, Inc.			3,597	481,530	0.0
				<u>5,454,489</u>	<u>0.4</u>
				<u>16,016,619</u>	<u>1.1</u>
				<u>443,863,973</u>	<u>35.3</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Air Products & Chemicals, Inc.	1.85%	05/15/2027	USD 275	252,132	0.0
Air Products & Chemicals, Inc.	3.35%	07/31/2024	307	305,837	0.0
Anglo American Capital PLC	4.75%	04/10/2027	265	259,688	0.0
Arkema SA(a)	1.50%	10/21/2025	EUR 400	412,272	0.0
BHP Billiton Finance USA Ltd.	4.88%	02/27/2026	USD 491	487,532	0.1
Celanese US Holdings LLC.	6.05%	03/15/2025	326	326,054	0.0
Celanese US Holdings LLC.	6.35%	11/15/2028	232	238,175	0.0
Celanese US Holdings LLC.	6.55%	11/15/2030	561	585,898	0.1
CF Industries, Inc.	4.95%	06/01/2043	332	292,215	0.0
CF Industries, Inc.	5.15%	03/15/2034	266	254,277	0.0
CF Industries, Inc.	5.38%	03/15/2044	25	23,035	0.0
Dow Chemical Co. (The)	0.50%	03/15/2027	EUR 279	276,576	0.0
DuPont de Nemours, Inc.	4.49%	11/15/2025	USD 415	409,745	0.0
Glencore Finance Europe Ltd., Series E	1.50%	10/15/2026	EUR 246	252,295	0.0
Glencore Funding LLC	5.63%	04/04/2034	USD 978	961,513	0.1
Glencore Funding LLC	6.50%	10/06/2033	672	701,913	0.1
Industrias Penoles SAB de CV	5.65%	09/12/2049	282	250,481	0.0
Inversiones CMPC SA	6.13%	02/26/2034	481	483,342	0.1
Linde, Inc./CT	3.20%	01/30/2026	339	328,148	0.0
MEGlobal Canada ULC.	5.00%	05/18/2025	238	235,382	0.0
Nexa Resources SA	6.75%	04/09/2034	488	489,935	0.1
Nutrien Ltd.	3.00%	04/01/2025	316	309,205	0.0
OCP SA	6.75%	05/02/2034	239	241,486	0.0
Olin Corp.	5.00%	02/01/2030	322	302,805	0.0
Olin Corp.	5.63%	08/01/2029	183	177,925	0.0
Sociedad Quimica y Minera de Chile SA	6.50%	11/07/2033	384	395,160	0.0
Suzano Austria GmbH	3.75%	01/15/2031	145	124,032	0.0
Suzano Austria GmbH	6.00%	01/15/2029	200	198,047	0.0
Suzano Austria GmbH, Series DM3N	3.13%	01/15/2032	297	239,712	0.0
WestRock MWV LLC	8.20%	01/15/2030	10	11,294	0.0
Wurth Finance International BV, Series E	1.00%	05/26/2025	EUR 328	346,616	0.0
				<u>10,172,727</u>	<u>0.6</u>
INVESTITIONSGÜTER					
Alstom SA	0.13%	07/27/2027	1,000	964,995	0.1
Boeing Co. (The)	3.25%	02/01/2028	USD 198	180,309	0.0
Boeing Co. (The)	3.63%	02/01/2031	309	268,486	0.0
Boeing Co. (The)	5.15%	05/01/2030	273	260,433	0.0
Boeing Co. (The)	6.30%	05/01/2029	262	264,144	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Boeing Co. (The)	6.53%	05/01/2034	USD 806	\$ 816,997	0.1%
Caterpillar Financial Services Corp.	3.60%	08/12/2027	250	239,717	0.0
Caterpillar Financial Services Corp.	3.65%	08/12/2025	289	283,475	0.0
Caterpillar Financial Services Corp.	4.80%	01/06/2026	278	276,508	0.0
Embraer Netherlands Finance BV	5.40%	02/01/2027	356	352,217	0.0
Emerson Electric Co.	0.88%	10/15/2026	378	343,777	0.0
Illinois Tool Works, Inc.	2.65%	11/15/2026	262	247,875	0.0
John Deere Capital Corp.	5.15%	03/03/2025	279	278,668	0.0
Johnson Controls International PLC	3.90%	02/14/2026	375	365,355	0.0
Parker-Hannifin Corp.	3.65%	06/15/2024	439	438,516	0.1
Regal Rexnord Corp.	6.30%	02/15/2030	144	147,342	0.0
St. Marys Cement, Inc. Canada	5.75%	04/02/2034	245	241,025	0.0
Waste Management, Inc.	1.15%	03/15/2028	1,050	912,838	0.1
				<u>6,882,677</u>	<u>0.4</u>
KOMMUNIKATIONSMEDIEN					
Comcast Corp.	3.30%	02/01/2027	664	635,561	0.1
DIRECTV Financing LLC.	8.88%	02/01/2030	453	436,389	0.1
DIRECTV Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027	1,052	987,840	0.1
FactSet Research Systems, Inc.	2.90%	03/01/2027	244	227,864	0.0
Paramount Global	4.20%	06/01/2029	92	82,702	0.0
Paramount Global	4.20%	05/19/2032	273	227,188	0.0
Paramount Global	4.95%	01/15/2031	189	169,213	0.0
Paramount Global	5.50%	05/15/2033	166	144,304	0.0
Paramount Global	6.88%	04/30/2036	188	179,563	0.0
Paramount Global	7.88%	07/30/2030	178	185,612	0.0
Prosus NV	3.06%	07/13/2031	830	673,105	0.1
Prosus NV	3.68%	01/21/2030	509	443,405	0.1
Prosus NV	4.03%	08/03/2050	234	152,392	0.0
Thomson Reuters Corp.	3.35%	05/15/2026	259	248,962	0.0
TWDC Enterprises 18 Corp.	2.95%	06/15/2027	267	252,460	0.0
TWDC Enterprises 18 Corp.	3.00%	02/13/2026	301	290,146	0.0
Warnermedia Holdings, Inc.	3.76%	03/15/2027	261	247,542	0.0
Warnermedia Holdings, Inc.	4.28%	03/15/2032	834	730,009	0.1
Weibo Corp.	3.38%	07/08/2030	309	269,814	0.0
				<u>6,584,071</u>	<u>0.6</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Deutsche Telekom International Finance BV, Series E	1.38%	01/30/2027	EUR 243	250,457	0.0
Global Switch Holdings Ltd., Series E	2.25%	05/31/2027	711	739,276	0.1
KT Corp.	4.00%	08/08/2025	USD 439	431,180	0.0
Sprint Capital Corp.	8.75%	03/15/2032	750	897,648	0.1
T-Mobile USA, Inc.	2.25%	02/15/2026	333	315,307	0.0
Telefonica Emisiones SA	4.10%	03/08/2027	167	161,914	0.0
Telefonica Emisiones SA, Series E	1.50%	09/11/2025	EUR 900	949,032	0.1
Telstra Corp., Ltd.	3.13%	04/07/2025	USD 423	414,224	0.0
Vodafone Group PLC, Series E	1.13%	11/20/2025	EUR 285	297,947	0.0
Xiaomi Best Time International Ltd.	3.38%	04/29/2030	USD 212	187,222	0.0
				<u>4,644,207</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
American Honda Finance Corp.	2.40%	06/27/2024	287	286,380	0.0
Continental AG, Series E	0.38%	06/27/2025	EUR 283	296,623	0.0
Daimler Truck International Finance BV, Series E	3.88%	06/19/2026	300	326,097	0.0
Ford Motor Credit Co. LLC.	2.70%	08/10/2026	USD 500	467,335	0.1
Ford Motor Credit Co. LLC.	6.13%	03/08/2034	592	583,161	0.1
Ford Motor Credit Co. LLC.	6.80%	05/12/2028	1,295	1,332,045	0.1
General Motors Co.	6.13%	10/01/2025	282	283,404	0.0
General Motors Financial Co., Inc.	1.25%	01/08/2026	772	721,277	0.1
General Motors Financial Co., Inc.	3.80%	04/07/2025	285	280,293	0.0
General Motors Financial Co., Inc.	4.30%	07/13/2025	119	117,260	0.0
General Motors Financial Co., Inc.	5.25%	03/01/2026	69	68,637	0.0
General Motors Financial Co., Inc.	5.65%	01/17/2029	423	423,786	0.0
General Motors Financial Co., Inc.	5.75%	02/08/2031	361	360,962	0.0
General Motors Financial Co., Inc.	5.95%	04/04/2034	32	31,823	0.0
General Motors Financial Co., Inc.	6.40%	01/09/2033	1,346	1,390,558	0.1
General Motors Financial Co., Inc., Series E	5.15%	08/15/2026	GBP 326	411,024	0.0
Harley-Davidson Financial Services, Inc.	3.05%	02/14/2027	USD 805	750,775	0.1
Hyundai Capital America	1.30%	01/08/2026	306	285,606	0.0
Hyundai Capital America	5.88%	04/07/2025	354	354,110	0.0
Hyundai Capital America	6.10%	09/21/2028	993	1,013,846	0.1
Lear Corp.	3.50%	05/30/2030	199	178,556	0.0
Lear Corp.	4.25%	05/15/2029	149	141,153	0.0
Magna International, Inc.	1.50%	09/25/2027	EUR 584	590,503	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Nissan Motor Acceptance Co. LLC	1.85%	09/16/2026	USD 35 \$	31,864	0.0%
Nissan Motor Acceptance Co. LLC	2.45%	09/15/2028	166	143,127	0.0
Nissan Motor Acceptance Co. LLC	2.75%	03/09/2028	455	403,065	0.0
Nissan Motor Co., Ltd.	4.35%	09/17/2027	544	516,206	0.1
Nissan Motor Co., Ltd.	4.81%	09/17/2030	203	187,198	0.0
PACCAR Financial Europe BV, Series E	3.25%	11/29/2025	EUR 278	299,367	0.0
RCI Banque SA, Series E	4.13%	12/01/2025	277	300,880	0.0
Toyota Motor Credit Corp.	1.80%	02/13/2025	USD 284	276,845	0.0
Toyota Motor Finance Netherlands BV, Series E	0.00%	02/25/2028	EUR 415	397,066	0.0
Toyota Motor Finance Netherlands BV, Series E	0.75%	12/19/2025	GBP 281	335,050	0.0
Toyota Motor Finance Netherlands BV, Series E	4.00%	04/02/2027	EUR 404	442,821	0.1
Traton Finance Luxembourg SA, Series E	4.13%	11/22/2025	400	434,216	0.0
Volkswagen Financial Services AG, Series E	0.00%	02/12/2025	466	492,475	0.1
Volkswagen Leasing GmbH, Series E	1.63%	08/15/2025	259	273,947	0.0
Volvo Treasury AB, Series E	2.63%	02/20/2026	260	276,697	0.0
				<u>15,506,038</u>	<u>1.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
CPUK Finance Ltd.	5.88%	08/28/2027	GBP 452	575,658	0.1
Hasbro, Inc.	6.05%	05/14/2034	USD 360	358,730	0.0
Mattel, Inc.	5.88%	12/15/2027	706	703,968	0.1
				<u>1,638,356</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Cie de Saint-Gobain SA, Series E	1.00%	03/17/2025	EUR 400	425,030	0.0
Flutter Treasury Designated Activity Co.	5.00%	04/29/2029	128	140,832	0.0
Flutter Treasury Designated Activity Co.	6.38%	04/29/2029	USD 250	250,917	0.0
GENM Capital Labuan Ltd.	3.88%	04/19/2031	448	388,640	0.0
HOCHTIEF AG, Series E	0.50%	09/03/2027	EUR 931	909,057	0.1
Imerys SA, Series E	1.50%	01/15/2027	300	305,744	0.0
InterContinental Hotels Group PLC, Series E	2.13%	05/15/2027	467	482,760	0.1
Las Vegas Sands Corp.	3.50%	08/18/2026	USD 31	29,459	0.0
Las Vegas Sands Corp.	3.90%	08/08/2029	79	71,852	0.0
Las Vegas Sands Corp.	5.90%	06/01/2027	210	210,549	0.0
Lennar Corp.	4.75%	11/29/2027	3	2,962	0.0
MDC Holdings, Inc.	6.00%	01/15/2043	2,054	2,060,533	0.2
Owens Corning	7.00%	12/01/2036	12	13,296	0.0
PulteGroup, Inc.	6.38%	05/15/2033	40	41,863	0.0
PulteGroup, Inc.	7.88%	06/15/2032	17	19,418	0.0
Resorts World Las Vegas LLC/RWLV Capital, Inc.	4.63%	04/16/2029	800	716,020	0.1
Resorts World Las Vegas LLC/RWLV Capital, Inc.	8.45%	07/27/2030	200	211,995	0.0
Sands China Ltd.	2.85%	03/08/2029	209	182,991	0.0
Sands China Ltd.	3.25%	08/08/2031	201	168,961	0.0
Sands China Ltd.	4.63%	06/18/2030	210	193,743	0.0
Sands China Ltd.	5.40%	08/08/2028	489	480,774	0.1
				<u>7,307,396</u>	<u>0.6</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
Darden Restaurants, Inc.	3.85%	05/01/2027	336	321,801	0.0
McDonald's Corp.	1.45%	09/01/2025	265	252,498	0.0
McDonald's Corp.	3.80%	04/01/2028	356	340,668	0.0
McDonald's Corp., Series G	2.88%	12/17/2025	EUR 300	321,716	0.0
				<u>1,236,683</u>	<u>0.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Alimentation Couche-Tard, Inc.	1.88%	05/06/2026	246	256,981	0.0
AutoNation, Inc.	4.50%	10/01/2025	USD 287	282,371	0.0
AutoZone, Inc.	3.25%	04/15/2025	290	284,132	0.0
Home Depot, Inc. (The)	2.80%	09/14/2027	753	704,143	0.1
Kering SA, Series E	1.25%	05/10/2026	EUR 300	310,661	0.0
Lowe's Cos., Inc.	4.00%	04/15/2025	USD 292	288,110	0.0
Macy's Retail Holdings LLC	5.88%	04/01/2029	72	69,294	0.0
Macy's Retail Holdings LLC	5.88%	03/15/2030	199	189,689	0.0
Macy's Retail Holdings LLC	6.13%	03/15/2032	174	165,731	0.0
Tapestry, Inc.	7.70%	11/27/2030	227	237,252	0.0
				<u>2,788,364</u>	<u>0.1</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AbbVie, Inc.	0.75%	11/18/2027	EUR 558	552,553	0.1
AbbVie, Inc.	2.60%	11/21/2024	USD 357	352,014	0.0
AbbVie, Inc.	3.80%	03/15/2025	378	373,007	0.0
AbbVie, Inc.	3.85%	06/15/2024	303	302,693	0.0
Altria Group, Inc.	6.88%	11/01/2033	586	631,517	0.1
Amgen, Inc.	3.20%	11/02/2027	254	238,541	0.0
Anheuser-Busch InBev SA/NV, Series E	9.75%	07/30/2024	GBP 509	652,493	0.1
BAT Capital Corp.	6.00%	02/20/2034	USD 314	317,425	0.0
BAT Capital Corp.	6.42%	08/02/2033	877	915,488	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Bayer Capital Corp. BV	1.50%	06/26/2026	EUR 200	\$ 206,178	0.0%
Bayer US Finance II LLC	4.25%	12/15/2025	USD 309	301,571	0.0
Bayer US Finance LLC	6.38%	11/21/2030	913	932,875	0.1
Biogen, Inc.	4.05%	09/15/2025	330	324,221	0.0
Bristol-Myers Squibb Co.	1.13%	11/13/2027	569	499,651	0.1
Cardinal Health, Inc.	3.08%	06/15/2024	335	334,630	0.0
Cargill, Inc.	3.63%	04/22/2027	258	248,028	0.0
Cencora, Inc.	3.45%	12/15/2027	954	899,865	0.1
Cencosud SA	5.95%	05/28/2031	243	239,537	0.0
Charles River Laboratories International, Inc.	4.25%	05/01/2028	69	64,740	0.0
Cigna Group (The)	3.40%	03/01/2027	272	259,546	0.0
Cigna Group (The)	4.50%	02/25/2026	236	232,567	0.0
Coca-Cola Co. (The)	2.90%	05/25/2027	936	886,834	0.1
Coty, Inc./HFC Prestige Products, Inc./ HFC Prestige International US LLC	4.75%	01/15/2029	216	203,513	0.0
CVS Health Corp.	3.63%	04/01/2027	342	326,797	0.0
CVS Health Corp.	3.88%	07/20/2025	341	334,635	0.0
CVS Health Corp.	5.70%	06/01/2034	693	689,688	0.1
DH Europe Finance II SARL	2.20%	11/15/2024	304	299,472	0.0
Eli Lilly & Co.	3.10%	05/15/2027	321	305,809	0.0
General Mills, Inc.	4.00%	04/17/2025	232	229,034	0.0
Gilead Sciences, Inc.	3.50%	02/01/2025	284	280,094	0.0
HCA, Inc.	3.63%	03/15/2032	326	284,868	0.0
HCA, Inc.	5.88%	02/15/2026	290	290,445	0.0
IQVIA, Inc.	5.70%	05/15/2028	267	268,677	0.0
IQVIA, Inc.	6.25%	02/01/2029	489	501,366	0.1
J M Smucker Co. (The)	3.50%	03/15/2025	788	774,416	0.1
JBS USA Holding Lux Sarl/JBS USA Food Co/JBS Lux Co. SARL	6.75%	03/15/2034	777	817,716	0.1
Koninklijke Philips NV, Series E	1.88%	05/05/2027	EUR 539	555,044	0.1
Kraft Heinz Foods Co.	3.88%	05/15/2027	USD 960	928,647	0.1
Laboratory Corp. of America Holdings	3.60%	02/01/2025	290	285,906	0.0
Mars, Inc.	2.70%	04/01/2025	329	321,870	0.0
Nestle Holdings, Inc., Series E	0.88%	07/18/2025	EUR 437	460,184	0.1
Novartis Capital Corp.	3.10%	05/17/2027	USD 271	258,731	0.0
Pfizer, Inc.	2.75%	06/03/2026	253	242,108	0.0
Pilgrim's Pride Corp.	6.88%	05/15/2034	905	956,452	0.1
Procter & Gamble Co. (The)	2.85%	08/11/2027	252	237,676	0.0
Roche Finance Europe BV	3.31%	12/04/2027	EUR 375	405,363	0.0
Stryker Corp.	3.38%	11/01/2025	USD 459	446,155	0.1
Stryker Corp.	3.65%	03/07/2028	372	353,502	0.0
Takeda Pharmaceutical Co., Ltd.	2.25%	11/21/2026	EUR 384	402,615	0.0
Tesco Corporate Treasury Services PLC, Series E	0.88%	05/29/2026	250	256,316	0.0
Viterra Finance BV, Series E	0.38%	09/24/2025	296	305,886	0.0
				<u>21,788,959</u>	<u>1.7</u>
ENERGIE					
APA Infrastructure Ltd., Series E	2.00%	03/22/2027	864	889,576	0.1
Apache Corp.	5.10%	09/01/2040	USD 500	430,039	0.0
Apache Corp.	7.75%	12/15/2029	17	18,427	0.0
Canadian Natural Resources Ltd.	3.85%	06/01/2027	258	247,450	0.0
Chevron Corp.	1.55%	05/11/2025	304	293,694	0.0
Chevron Corp.	2.95%	05/16/2026	298	286,516	0.0
Columbia Pipelines Operating Co. LLC	5.93%	08/15/2030	137	139,093	0.0
Columbia Pipelines Operating Co. LLC	6.04%	11/15/2033	192	195,810	0.0
Continental Resources, Inc./OK	2.88%	04/01/2032	174	141,033	0.0
Continental Resources, Inc./OK	5.75%	01/15/2031	346	340,570	0.0
Enbridge, Inc.	4.25%	12/01/2026	268	261,030	0.0
Energy Transfer LP	3.90%	07/15/2026	250	241,896	0.0
EnLink Midstream LLC	5.63%	01/15/2028	699	691,306	0.1
EnLink Midstream Partners LP	5.60%	04/01/2044	61	53,640	0.0
Enterprise Products Operating LLC	3.70%	02/15/2026	330	321,724	0.0
Enterprise Products Operating LLC	3.75%	02/15/2025	347	342,420	0.0
Enterprise Products Operating LLC	5.05%	01/10/2026	321	320,160	0.0
EQT Corp.	5.75%	02/01/2034	293	290,465	0.0
Hunt Oil Co. of Peru LLC Sucursal Del Peru	8.55%	09/18/2033	233	250,548	0.0
KazMunayGas National Co. JSC	5.38%	04/24/2030	1,089	1,053,825	0.1
Kinder Morgan, Inc., Series G	7.80%	08/01/2031	80	90,567	0.0
Occidental Petroleum Corp.	5.50%	12/01/2025	77	76,719	0.0
Occidental Petroleum Corp.	5.88%	09/01/2025	130	130,293	0.0
Occidental Petroleum Corp.	6.95%	07/01/2024	34	34,003	0.0
Occidental Petroleum Corp.	8.88%	07/15/2030	103	118,206	0.0
ONEOK, Inc.	6.05%	09/01/2033	420	430,135	0.0
PTTEP Treasury Center Co., Ltd.	2.99%	01/15/2030	200	176,437	0.0
Raizen Fuels Finance SA	6.45%	03/05/2034	482	488,646	0.1
Repsol International Finance BV(a)	3.75%	03/11/2026	EUR 532	567,929	0.1
Shell International Finance BV, Series E	0.13%	11/08/2027	411	398,962	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Tengizchevroil Finance Co. International Ltd.	3.25%	08/15/2030	USD 914	\$ 749,123	0.1%
Terega SA.	2.20%	08/05/2025	EUR 300	319,219	0.0
TotalEnergies Capital International SA, Series E	1.66%	07/22/2026	GBP 700	834,717	0.1
Vier Gas Transport GmbH, Series E	4.00%	09/26/2027	EUR 400	435,614	0.1
Western Midstream Operating LP	3.95%	06/01/2025	USD 119	116,863	0.0
Western Midstream Operating LP	4.05%	02/01/2030	1,278	1,185,874	0.1
Western Midstream Operating LP	5.45%	04/01/2044	104	93,413	0.0
				<u>13,055,942</u>	<u>0.9</u>
SONSTIGE INDUSTRIEWERTE					
LKQ Corp.	5.75%	06/15/2028	624	630,064	0.1
LKQ Corp.	6.25%	06/15/2033	551	566,341	0.1
				<u>1,196,405</u>	<u>0.2</u>
DIENSTLEISTUNGEN					
Amazon.com, Inc.	2.80%	08/22/2024	297	295,148	0.0
Booking Holdings, Inc.	3.65%	03/15/2025	290	285,909	0.0
Boost Newco Borrower LLC.	7.50%	01/15/2031	688	712,956	0.1
Elis SA, Series E	1.63%	04/03/2028	EUR 100	99,619	0.0
Equifax, Inc.	2.60%	12/01/2024	USD 330	324,933	0.0
Gartner, Inc.	4.50%	07/01/2028	283	269,481	0.0
GTCR W Dutch Finance Sub BV	8.50%	01/15/2031	GBP 556	760,336	0.1
Moody's Corp.	1.75%	03/09/2027	EUR 242	250,850	0.0
				<u>2,999,232</u>	<u>0.2</u>
TECHNOLOGIE					
Apple, Inc.	0.70%	02/08/2026	USD 387	360,325	0.0
Apple, Inc.	1.13%	05/11/2025	383	368,401	0.0
Apple, Inc.	1.63%	11/10/2026	EUR 295	306,975	0.0
Arrow Electronics, Inc.	3.25%	09/08/2024	USD 360	357,399	0.0
CDW LLC/CDW Finance Corp.	4.13%	05/01/2025	382	375,297	0.0
Cisco Systems, Inc.	2.95%	02/28/2026	312	300,752	0.0
Dell International LLC/EMC Corp.	5.85%	07/15/2025	536	537,592	0.1
Fidelity National Information Services, Inc.	1.50%	05/21/2027	EUR 445	452,239	0.1
Fidelity National Information Services, Inc.	1.65%	03/01/2028	USD 777	681,884	0.1
Fiserv, Inc.	1.13%	07/01/2027	EUR 232	233,394	0.0
Intel Corp.	4.88%	02/10/2026	USD 394	391,564	0.0
International Business Machines Corp.	0.30%	02/11/2028	EUR 748	722,142	0.1
International Business Machines Corp.	1.70%	05/15/2027	USD 996	905,185	0.1
International Business Machines Corp.	4.00%	07/27/2025	252	248,314	0.0
International Business Machines Corp.	4.50%	02/06/2026	369	365,237	0.0
KLA Corp.	4.65%	11/01/2024	284	282,879	0.0
Lenovo Group Ltd.	3.42%	11/02/2030	226	199,021	0.0
Lenovo Group Ltd.	5.83%	01/27/2028	313	315,347	0.0
Lenovo Group Ltd.	6.54%	07/27/2032	260	272,594	0.0
Microsoft Corp.	3.13%	11/03/2025	321	312,477	0.0
Oracle Corp.	2.30%	03/25/2028	1,014	912,186	0.1
Oracle Corp.	5.80%	11/10/2025	604	607,006	0.1
VeriSign, Inc.	5.25%	04/01/2025	463	461,051	0.1
Western Digital Corp.	2.85%	02/01/2029	41	35,366	0.0
Western Digital Corp.	3.10%	02/01/2032	81	65,748	0.0
Xiaomi Best Time International Ltd.	2.88%	07/14/2031	418	349,161	0.0
				<u>10,419,536</u>	<u>0.8</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Air Canada	3.88%	08/15/2026	482	457,693	0.1
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.50%	10/20/2025	196	193,844	0.0
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.75%	10/20/2028	475	462,277	0.1
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027	191	191,295	0.0
				<u>1,305,109</u>	<u>0.2</u>
TRANSPORTWESEN – EISENBAHNEN					
Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036	409	370,673	0.0
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	689	603,736	0.1
AerCap Global Aviation Trust	6.50%	06/15/2045	1,553	1,549,136	0.1
Arval Service Lease SA/France, Series E	0.00%	10/01/2025	EUR 400	411,727	0.0
Arval Service Lease SA/France, Series E	4.00%	09/22/2026	300	326,024	0.0
Arval Service Lease SA/France, Series E	4.63%	12/02/2024	200	217,578	0.0
ASTM SpA, Series E	1.00%	11/25/2026	254	256,623	0.0
Ayvens SA, Series E	4.75%	10/13/2025	300	328,516	0.0
Porterbrook Rail Finance Ltd., Series E	7.13%	10/20/2026	GBP 187	247,911	0.0
PostNL NV.	0.63%	09/23/2026	EUR 286	286,868	0.0
SMBC Aviation Capital Finance DAC	5.45%	05/03/2028	USD 736	732,098	0.1
				<u>4,960,217</u>	<u>0.3</u>
				<u>112,856,592</u>	<u>8.2</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV	4.80%	04/18/2026	USD 400 \$	392,016	0.0%
AIB Group PLC	6.61%	09/13/2029	309	317,823	0.0
AIB Group PLC	7.58%	10/14/2026	259	264,773	0.0
Ally Financial, Inc.	6.85%	01/03/2030	242	248,364	0.0
Ally Financial, Inc.	7.10%	11/15/2027	636	661,119	0.1
Ally Financial, Inc.	8.00%	11/01/2031	961	1,051,473	0.1
Ally Financial, Inc.	8.00%	11/01/2031	606	665,080	0.1
Ally Financial, Inc., Series B(a)	4.70%	05/15/2026	551	488,324	0.1
Australia & New Zealand Banking Group Ltd.	4.83%	02/03/2025	312	310,448	0.0
Banco Bilbao Vizcaya Argentaria SA	6.03%	03/13/2035	800	798,872	0.1
Banco de Credito del Peru SA	5.85%	01/11/2029	312	311,653	0.0
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand.	5.38%	04/17/2025	511	507,065	0.1
Banco Santander SA	1.85%	03/25/2026	200	187,069	0.0
Banco Santander SA	4.18%	03/24/2028	200	192,020	0.0
Banco Santander SA	6.53%	11/07/2027	200	204,018	0.0
Banco Santander SA	6.92%	08/08/2033	1,600	1,679,237	0.1
Banco Santander SA(a)	9.63%	05/21/2033	600	658,083	0.1
Bangkok Bank PCL/Hong Kong	3.73%	09/25/2034	219	193,416	0.0
Bank Leumi Le-Israel BM	7.13%	07/18/2033	1,042	1,014,694	0.1
Bank of America Corp.	1.32%	06/19/2026	489	467,001	0.1
Bank of America Corp.	1.53%	12/06/2025	400	391,362	0.0
Bank of America Corp., Series X(a)	6.25%	09/05/2024	106	105,871	0.0
Bank of Ireland Group PLC	5.60%	03/20/2030	577	570,903	0.1
Bank of Montreal	0.95%	01/22/2027	346	321,691	0.0
Bank of New York Mellon (The)	5.22%	11/21/2025	408	407,283	0.0
Bank of Nova Scotia (The)	1.30%	06/11/2025	840	804,664	0.1
Bank of Nova Scotia (The)	2.20%	02/03/2025	301	294,196	0.0
Bank of Nova Scotia (The)	4.50%	12/16/2025	310	304,468	0.0
Barclays PLC	3.65%	03/16/2025	394	387,755	0.0
Barclays PLC	3.75%	11/22/2030	GBP 198	243,180	0.0
Barclays PLC	5.69%	03/12/2030	USD 200	199,720	0.0
Barclays PLC(a)	6.13%	12/15/2025	1,432	1,393,653	0.1
Barclays PLC	7.12%	06/27/2034	372	393,957	0.0
Barclays PLC(a)	8.88%	09/15/2027	GBP 348	451,737	0.1
BBVA Bancomer SA/Texas	5.88%	09/13/2034	USD 253	236,555	0.0
BNP Paribas SA	2.22%	06/09/2026	254	245,032	0.0
BPCE SA	2.38%	01/14/2025	366	357,960	0.0
BPCE SA	2.50%	11/30/2032	GBP 300	338,549	0.0
BPCE SA	6.51%	01/18/2035	USD 710	720,032	0.1
BPCE SA, Series E	1.38%	03/23/2026	EUR 200	207,863	0.0
CaixaBank SA	6.04%	06/15/2035	USD 729	730,047	0.1
CaixaBank SA	6.84%	09/13/2034	709	750,690	0.1
CaixaBank SA, Series E	0.75%	07/10/2026	EUR 600	629,642	0.1
Capital One Financial Corp.	2.64%	03/03/2026	USD 586	572,133	0.1
Capital One Financial Corp.	3.30%	10/30/2024	683	676,063	0.1
Capital One Financial Corp.	3.75%	07/28/2026	268	258,438	0.0
Capital One Financial Corp.	4.20%	10/29/2025	234	229,277	0.0
Capital One Financial Corp.	5.82%	02/01/2034	637	628,355	0.1
Capital One Financial Corp.	6.05%	02/01/2035	225	225,921	0.0
Capital One Financial Corp.	6.38%	06/08/2034	753	771,386	0.1
Capital One Financial Corp.	7.62%	10/30/2031	378	413,347	0.0
Carrefour Banque SA, Series E	0.11%	06/14/2025	EUR 300	312,867	0.0
Citigroup, Inc.	3.70%	01/12/2026	USD 255	248,203	0.0
Citigroup, Inc.	4.40%	06/10/2025	315	310,976	0.0
Citigroup, Inc., Series AA(a)	7.63%	11/15/2028	192	199,566	0.0
Citigroup, Inc., Series E	1.25%	07/06/2026	EUR 242	255,289	0.0
Citigroup, Inc., Series U(a)	5.00%	09/12/2024	USD 945	938,885	0.1
Citigroup, Inc., Series V(a)	4.70%	01/30/2025	143	140,054	0.0
Citigroup, Inc., Series W(a)	4.00%	12/10/2025	665	636,158	0.1
Citigroup, Inc., Series X(a)	3.88%	02/18/2026	666	628,027	0.1
Citizens Financial Group, Inc., Series B(a) (b)	8.57%	07/06/2024	50	48,887	0.0
Cooperatieve Rabobank UA(a)	3.25%	12/29/2026	EUR 600	604,710	0.1
Cooperatieve Rabobank UA(a)	4.38%	06/29/2027	800	831,294	0.1
Cooperatieve Rabobank UA, Series G	3.91%	11/03/2026	300	328,147	0.0
Cooperatieve Rabobank UA/NY	5.00%	01/13/2025	USD 306	304,774	0.0
Credit Agricole SA, Series E	4.00%	10/12/2026	EUR 300	325,938	0.0
Credit Agricole SA, Series E(a)	7.25%	09/23/2028	200	227,589	0.0
Credit Agricole SA/London	1.91%	06/16/2026	USD 254	244,082	0.0
Credit Mutuel Arkea SA, Series E	3.25%	06/01/2026	EUR 200	214,363	0.0
Danske Bank A/S, Series E	1.38%	02/12/2030	248	263,359	0.0
de Volksbank NV, Series E	0.25%	06/22/2026	300	302,000	0.0
Deutsche Bank AG, Series E	1.63%	01/20/2027	300	307,287	0.0
Deutsche Bank AG, Series E	4.50%	05/19/2026	200	219,047	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Deutsche Bank AG/New York NY	6.12%	07/14/2026	USD 473	\$ 473,576	0.1%
Deutsche Bank AG/New York NY	6.82%	11/20/2029	388	402,431	0.0
Deutsche Bank AG/New York NY	7.15%	07/13/2027	813	833,239	0.1
Federation des Caisses Desjardins du Quebec	4.40%	08/23/2025	294	290,090	0.0
Goldman Sachs Group, Inc. (The)	2.62%	04/22/2032	105	87,652	0.0
Goldman Sachs Group, Inc. (The)	2.65%	10/21/2032	89	73,667	0.0
Goldman Sachs Group, Inc. (The)	3.75%	05/22/2025	385	378,395	0.0
Goldman Sachs Group, Inc. (The)	4.25%	10/21/2025	476	467,593	0.1
Goldman Sachs Group, Inc. (The), Series E	0.13%	08/19/2024	EUR 280	301,386	0.0
Goldman Sachs Group, Inc. (The), Series E	2.88%	06/03/2026	315	337,898	0.0
Goldman Sachs Group, Inc. (The), Series P(a) (c)	8.46%	07/01/2024	USD 443	443,129	0.1
HSBC Holdings PLC	1.65%	04/18/2026	255	245,962	0.0
HSBC Holdings PLC	3.02%	06/15/2027	EUR 235	250,364	0.0
HSBC Holdings PLC	4.25%	08/18/2025	USD 472	462,760	0.1
HSBC Holdings PLC	4.76%	03/29/2033	522	482,307	0.1
HSBC Holdings PLC	5.55%	03/04/2030	281	280,699	0.0
HSBC Holdings PLC(a)	6.00%	05/22/2027	1,078	1,033,601	0.1
HSBC Holdings PLC	6.55%	06/20/2034	291	300,638	0.0
HSBC Holdings PLC	7.40%	11/13/2034	257	278,954	0.0
HSBC Holdings PLC	8.11%	11/03/2033	500	566,091	0.1
Huntington National Bank (The)	5.70%	11/18/2025	498	496,801	0.1
ING Groep NV	1.00%	11/13/2030	EUR 800	825,527	0.1
ING Groep NV	6.08%	09/11/2027	USD 224	226,220	0.0
Intesa Sanpaolo SpA	5.02%	06/26/2024	535	534,403	0.1
Intesa Sanpaolo SpA	6.63%	06/20/2033	551	569,893	0.1
Intesa Sanpaolo SpA	7.20%	11/28/2033	491	527,275	0.1
Intesa Sanpaolo SpA, Series E	4.38%	08/29/2027	EUR 229	252,917	0.0
JPMorgan Chase & Co.	1.04%	02/04/2027	USD 598	555,133	0.1
JPMorgan Chase & Co.	2.01%	03/13/2026	235	228,289	0.0
JPMorgan Chase & Co.	2.08%	04/22/2026	368	356,444	0.0
JPMorgan Chase & Co.	2.96%	01/25/2033	188	159,271	0.0
JPMorgan Chase & Co., Series X(a)	6.10%	10/01/2024	750	750,820	0.1
KBC Group NV, Series E	1.50%	03/29/2026	EUR 600	638,191	0.1
KeyBank NA/Cleveland OH	4.70%	01/26/2026	USD 403	394,335	0.0
Lloyds Banking Group PLC	2.44%	02/05/2026	343	335,294	0.0
Lloyds Banking Group PLC(a)	7.50%	09/27/2025	239	237,852	0.0
Lloyds Banking Group PLC	7.95%	11/15/2033	680	761,137	0.1
Luminor Bank AS/Estonia, Series E	0.54%	09/23/2026	EUR 976	1,002,934	0.1
Macquarie Group Ltd.	0.35%	03/03/2028	950	913,856	0.1
Macquarie Group Ltd.	6.21%	11/22/2024	USD 255	255,431	0.0
Mitsubishi UFJ Financial Group, Inc.	1.41%	07/17/2025	280	267,401	0.0
Morgan Stanley	2.19%	04/28/2026	265	256,716	0.0
Morgan Stanley	3.13%	07/27/2026	269	256,986	0.0
Morgan Stanley	3.63%	01/20/2027	306	294,276	0.0
Morgan Stanley	5.00%	11/24/2025	245	243,053	0.0
Morgan Stanley	5.42%	07/21/2034	160	158,362	0.0
National Australia Bank Ltd./New York	3.38%	01/14/2026	373	362,169	0.0
NatWest Group PLC	3.03%	11/28/2035	316	264,730	0.0
NatWest Group PLC(a)	5.13%	05/12/2027	GBP 839	994,593	0.1
NatWest Group PLC	5.85%	03/02/2027	USD 247	247,608	0.0
NatWest Group PLC	6.48%	06/01/2034	740	751,471	0.1
NatWest Group PLC(a)	8.13%	11/10/2033	217	219,858	0.0
NatWest Group PLC, Series E	2.88%	09/19/2026	GBP 264	324,789	0.0
NatWest Markets PLC, Series E	0.13%	11/12/2025	EUR 283	291,166	0.0
NIBC Bank NV, Series E	0.25%	09/09/2026	900	897,035	0.1
Nordea Bank Abp(a)	3.75%	03/01/2029	USD 1,193	985,985	0.1
PNC Financial Services Group, Inc. (The), Series R(a) (b)	8.65%	09/01/2024	120	120,618	0.0
Royal Bank of Canada, Series G	4.24%	08/03/2027	258	251,163	0.0
Royal Bank of Canada, Series G	4.88%	01/12/2026	251	249,284	0.0
Royal Bank of Canada, Series G	4.90%	01/12/2028	732	725,129	0.1
Santander Holdings USA, Inc.	2.49%	01/06/2028	36	33,024	0.0
Santander Holdings USA, Inc.	4.50%	07/17/2025	210	206,705	0.0
Santander Holdings USA, Inc.	6.17%	01/09/2030	316	318,135	0.0
Santander Holdings USA, Inc.	5.57%	06/12/2029	301	307,781	0.0
Santander UK Group Holdings PLC, Series E	2.92%	05/08/2026	GBP 238	295,992	0.0
Skandinaviska Enskilda Banken AB	4.00%	11/09/2026	EUR 227	247,159	0.0
Skandinaviska Enskilda Banken AB(a)	6.88%	06/30/2027	USD 1,000	984,290	0.1
Skandinaviska Enskilda Banken AB, Series G	3.25%	11/24/2025	EUR 850	915,673	0.1
Societe Generale SA	4.75%	11/24/2025	USD 316	309,891	0.0
Societe Generale SA	5.52%	01/19/2028	1,906	1,889,464	0.2
Societe Generale SA	6.45%	01/12/2027	282	284,051	0.0
Standard Chartered PLC	1.46%	01/14/2027	341	317,930	0.0
Standard Chartered PLC	2.50%	09/09/2030	EUR 252	267,783	0.0
State Street Corp.	2.35%	11/01/2025	USD 337	332,203	0.0
Svenska Handelsbanken AB(a)	4.75%	03/01/2031	1,000	851,696	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettövermögen %
Swedbank AB(a)	4.00%	03/17/2029	USD 200	\$ 164,259	0.0%
Swedbank AB(a)	7.63%	03/17/2028	600	596,375	0.1
Swedbank AB, Series NC5(a)	5.63%	09/17/2024	200	198,840	0.0
Synchrony Bank	5.40%	08/22/2025	263	260,513	0.0
Toronto-Dominion Bank (The)	5.10%	01/09/2026	304	302,910	0.0
Truist Bank	1.50%	03/10/2025	1,011	978,674	0.1
Truist Financial Corp.	4.26%	07/28/2026	429	421,933	0.0
UBS AG/London, Series E	0.25%	01/05/2026	EUR 309	316,887	0.0
UBS Group AG	4.70%	08/05/2027	USD 233	228,307	0.0
UBS Group AG(a)	7.00%	02/19/2025	1,862	1,858,346	0.2
UBS Group AG(a)	9.25%	11/13/2028	379	404,999	0.0
UBS Group AG, Series E	0.25%	01/29/2026	EUR 274	290,023	0.0
UBS Group AG, Series E	1.00%	06/24/2027	263	268,828	0.0
UniCredit SpA	2.57%	09/22/2026	USD 490	469,781	0.1
UniCredit SpA	4.63%	04/12/2027	781	759,740	0.1
Virgin Money UK PLC, Series G	4.00%	09/03/2027	GBP 223	274,667	0.0
Visa, Inc.	2.75%	09/15/2027	USD 255	238,594	0.0
Wells Fargo & Co.	2.19%	04/30/2026	337	326,381	0.0
Wells Fargo & Co., Series E	1.00%	02/02/2027	EUR 359	361,729	0.0
Wells Fargo & Co., Series E	2.00%	04/27/2026	245	257,103	0.0
Wells Fargo & Co., Series E	3.47%	04/26/2028	GBP 246	296,256	0.0
Westpac Banking Corp.	2.85%	05/13/2026	USD 265	253,499	0.0
Westpac Banking Corp., Series E	3.70%	01/16/2026	EUR 833	904,042	0.1
				<u>76,935,090</u>	<u>6.3</u>
MAKLER					
Jefferies Financial Group, Inc.	6.45%	06/08/2027	USD 253	258,156	0.0
Nomura Holdings, Inc.	5.71%	01/09/2026	521	520,791	0.1
				<u>778,947</u>	<u>0.1</u>
FINANZEN					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1.75%	01/30/2026	289	271,256	0.0
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	4.45%	10/01/2025	269	264,856	0.0
Aircastle Ltd.	2.85%	01/26/2028	494	444,550	0.1
Aircastle Ltd.	5.25%	08/11/2025	808	800,478	0.1
Aircastle Ltd.(a)	5.25%	06/15/2026	603	576,625	0.1
Aircastle Ltd.	5.95%	02/15/2029	120	119,777	0.0
Aviation Capital Group LLC	1.95%	01/30/2026	202	189,585	0.0
Aviation Capital Group LLC	1.95%	09/20/2026	653	599,206	0.1
Aviation Capital Group LLC	3.50%	11/01/2027	145	135,396	0.0
Aviation Capital Group LLC	4.13%	08/01/2025	222	217,277	0.0
Aviation Capital Group LLC	4.88%	10/01/2025	166	163,391	0.0
Aviation Capital Group LLC	5.50%	12/15/2024	380	378,531	0.0
Aviation Capital Group LLC	6.38%	07/15/2030	278	286,432	0.0
Aviation Capital Group LLC	6.75%	10/25/2028	221	229,629	0.0
Huarong Finance II Co., Ltd., Series E	4.63%	06/03/2026	618	593,473	0.1
Huarong Finance II Co., Ltd., Series E	4.88%	11/22/2026	235	225,112	0.0
Huarong Finance II Co., Ltd., Series E	5.50%	01/16/2025	500	496,250	0.1
JAB Holdings BV	1.00%	12/20/2027	EUR 600	590,459	0.1
LeasePlan Corp. NV, Series E	0.25%	02/23/2026	277	282,520	0.0
LeasePlan Corp. NV, Series E	0.25%	09/07/2026	258	258,627	0.0
				<u>7,123,430</u>	<u>0.7</u>
VERSICHERUNGEN					
Allstate Corp. (The)	6.50%	05/15/2057	USD 80	80,286	0.0
American International Group, Inc.	4.20%	04/01/2028	934	899,190	0.1
Athene Global Funding	1.72%	01/07/2025	363	354,215	0.0
Athene Global Funding	1.99%	08/19/2028	404	349,742	0.0
Athene Global Funding	2.55%	11/19/2030	84	69,920	0.0
Athene Global Funding	2.72%	01/07/2029	152	134,218	0.0
Athene Global Funding	5.58%	01/09/2029	66	65,917	0.0
Athene Global Funding, Series E	0.83%	01/08/2027	EUR 267	266,949	0.0
Athene Global Funding, Series E	1.13%	09/02/2025	487	510,215	0.1
Aviva PLC, Series E	1.88%	11/13/2027	693	719,276	0.1
La Mondiale SAM	0.75%	04/20/2026	300	306,261	0.0
Liberty Mutual Group, Inc.	2.75%	05/04/2026	559	592,335	0.1
MetLife Capital Trust IV	7.88%	12/15/2037	USD 100	106,783	0.0
MetLife, Inc.	10.75%	08/01/2039	60	79,550	0.0
Metropolitan Life Global Funding I, Series E	1.75%	05/25/2025	EUR 537	571,264	0.1
Nationwide Mutual Insurance Co.	9.38%	08/15/2039	USD 30	38,118	0.0
Swiss RE Subordinated Finance PLC	5.70%	04/05/2035	800	788,036	0.1
Transatlantic Holdings, Inc.	8.00%	11/30/2039	9	11,267	0.0
				<u>5,943,542</u>	<u>0.6</u>
SONSTIGE FINANZWERTE					
Nasdaq, Inc.	3.85%	06/30/2026	256	248,467	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
REITs					
American Tower Corp.....	4.40%	02/15/2026	USD 329 \$	322,983	0.0%
Aroundtown SA.....	1.50%	05/28/2026	EUR 700	710,160	0.1
Blackstone Property Partners Europe Holdings SARM, Series E	1.25%	04/26/2027	868	855,383	0.1
Brixmor Operating Partnership LP.....	3.85%	02/01/2025	USD 446	440,262	0.1
CA Immobilien Anlagen AG.....	1.00%	10/27/2025	EUR 500	505,771	0.1
EPR Properties.....	3.75%	08/15/2029	USD 250	222,060	0.0
GLP Capital LP/GLP Financing II, Inc.....	5.25%	06/01/2025	46	45,686	0.0
GLP Capital LP/GLP Financing II, Inc.....	5.38%	04/15/2026	35	34,682	0.0
Land Securities Capital Markets PLC, Series E.....	2.38%	03/29/2027	GBP 827	970,638	0.1
NE Property BV, Series E.....	1.88%	10/09/2026	EUR 667	676,793	0.1
Newmark Group, Inc.....	7.50%	01/12/2029	USD 92	93,947	0.0
Tritax Big Box REIT PLC, Series E.....	2.63%	12/14/2026	GBP 604	718,698	0.1
Trust Fibra Uno.....	4.87%	01/15/2030	USD 532	465,034	0.1
Trust Fibra Uno.....	6.95%	01/30/2044	274	239,991	0.0
Ventas Realty LP.....	2.65%	01/15/2025	303	296,813	0.0
Welltower OP LLC.....	2.70%	02/15/2027	243	228,099	0.0
Workspace Group PLC.....	2.25%	03/11/2028	GBP 727	786,892	0.1
WP Carey, Inc.....	4.00%	02/01/2025	USD 310	305,527	0.0
				<u>7,919,419</u>	<u>0.9</u>
				<u>98,948,895</u>	<u>8.6</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Adani Electricity Mumbai Ltd.....	3.95%	02/12/2030	720	603,675	0.1
AES Andes SA.....	6.30%	03/15/2029	253	251,261	0.0
Alexander Funding Trust II.....	7.47%	07/31/2028	660	693,087	0.1
AusNet Services Holdings Pty Ltd., Series E.....	1.50%	02/26/2027	EUR 432	441,698	0.1
Buffalo Energy Mexico Holdings/Buffalo Energy Infrastructure/Buffalo Energy.....	7.88%	02/15/2039	USD 464	491,260	0.1
Cometa Energia SA de CV.....	6.38%	04/24/2035	254	253,270	0.0
DTE Electric Co., Series A.....	1.90%	04/01/2028	1,020	909,023	0.1
DTE Energy Co., Series F.....	1.05%	06/01/2025	279	266,959	0.0
Edison International.....	4.13%	03/15/2028	462	440,288	0.1
EDP Finance BV, Series E.....	2.00%	04/22/2025	EUR 354	378,354	0.0
Electricite de France SA(a).....	9.13%	03/15/2033	USD 285	313,841	0.0
Elenia Verkko Oyj, Series E.....	0.38%	02/06/2027	EUR 259	253,610	0.0
Enel Finance International NV.....	2.65%	09/10/2024	USD 382	378,555	0.0
Enel Finance International NV.....	4.25%	06/15/2025	433	427,061	0.0
Engie Energia Chile SA.....	6.38%	04/17/2034	489	495,042	0.1
Israel Electric Corp., Ltd., Series G.....	4.25%	08/14/2028	787	722,123	0.1
Kallpa Generacion SA.....	4.13%	08/16/2027	256	242,640	0.0
Minejasa Capital BV.....	4.63%	08/10/2030	711	675,315	0.1
NextEra Energy Capital Holdings, Inc.....	6.05%	03/01/2025	706	707,628	0.1
Niagara Mohawk Power Corp.....	5.29%	01/17/2034	432	419,280	0.0
NRG Energy, Inc.....	4.45%	06/15/2029	148	139,231	0.0
NRG Energy, Inc.....	7.00%	03/15/2033	391	414,101	0.0
Pacific Gas & Electric Co.....	5.45%	06/15/2027	381	380,074	0.0
Pacific Gas & Electric Co.....	5.55%	05/15/2029	282	281,872	0.0
Palomino Funding Trust I.....	7.23%	05/17/2028	489	509,617	0.1
Red Electrica Financiaciones SAU, Series E.....	1.25%	03/13/2027	EUR 500	511,206	0.1
Virginia Electric & Power Co., Series A.....	3.15%	01/15/2026	USD 328	317,011	0.0
WEC Energy Group, Inc.....	4.75%	01/09/2026	240	237,345	0.0
				<u>12,154,427</u>	<u>1.2</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Affinity Water Finance 2004 PLC.....	5.88%	07/13/2026	GBP 178	226,049	0.0
FCC Aqualia SA.....	2.63%	06/08/2027	EUR 227	236,476	0.0
				<u>462,525</u>	<u>0.0</u>
				<u>12,616,952</u>	<u>1.2</u>
				<u>224,422,439</u>	<u>18.0</u>
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Ashland, Inc.....	6.88%	05/15/2043	USD 40	40,824	0.0
ASP Unifrax Holdings, Inc.....	5.25%	09/30/2028	1,145	575,601	0.1
ASP Unifrax Holdings, Inc.....	7.50%	09/30/2029	468	241,127	0.0
Cleveland-Cliffs, Inc.....	4.63%	03/01/2029	154	144,211	0.0
Cleveland-Cliffs, Inc.....	7.00%	03/15/2032	724	715,073	0.1
CVR Partners LP/CVR Nitrogen Finance Corp.....	6.13%	06/15/2028	374	357,683	0.0
Element Solutions, Inc.....	3.88%	09/01/2028	310	282,088	0.0
FMG Resources August 2006 Pty Ltd.....	4.38%	04/01/2031	511	453,414	0.0
FMG Resources August 2006 Pty Ltd.....	5.88%	04/15/2030	10	9,692	0.0
FMG Resources August 2006 Pty Ltd.....	6.13%	04/15/2032	531	519,164	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Graham Packaging Co., Inc.	7.13%	08/15/2028	USD 159	\$ 149,816	0.0%
Graphic Packaging International LLC	6.38%	07/15/2032	307	307,626	0.0
INEOS Finance PLC	7.13%	04/15/2029	EUR 304	339,551	0.0
INEOS Finance PLC	7.50%	04/15/2029	USD 244	245,650	0.0
INEOS Quattro Finance 2 PLC	9.63%	03/15/2029	816	861,640	0.1
INEOS Styrolution Ludwigshafen GmbH	2.25%	01/16/2027	EUR 101	102,417	0.0
Ingevity Corp.	3.88%	11/01/2028	USD 72	64,796	0.0
Intelligent Packaging Holdco Issuer LP(d)	9.00%	01/15/2026	300	285,407	0.0
Intelligent Packaging Ltd. Finco, Inc./ Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028	727	700,297	0.1
Olympus Water US Holding Corp.	7.13%	10/01/2027	308	312,577	0.0
Olympus Water US Holding Corp.	9.75%	11/15/2028	1,167	1,241,646	0.1
SCIL IV LLC/SCIL USA Holdings LLC	5.38%	11/01/2026	1,422	1,366,858	0.1
Sealed Air Corp./Sealed Air Corp. US	6.13%	02/01/2028	201	199,487	0.0
Vallourec SACA	7.50%	04/15/2032	356	366,205	0.0
				<u>9,882,850</u>	<u>0.7</u>
INVESTITIONSGÜTER					
ARD Finance SA(d)	5.00%	06/30/2027	EUR 225	56,197	0.0
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	2.00%	09/01/2028	100	95,213	0.0
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	2.13%	08/15/2026	881	775,497	0.1
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	08/15/2027	USD 800	466,400	0.0
Ball Corp.	6.00%	06/15/2029	562	563,106	0.1
Bombardier, Inc.	6.00%	02/15/2028	567	558,067	0.1
Bombardier, Inc.	7.50%	02/01/2029	190	196,625	0.0
Bombardier, Inc.	7.88%	04/15/2027	550	550,536	0.1
Calderys Financing LLC	11.25%	06/01/2028	976	1,040,720	0.1
Chart Industries, Inc.	7.50%	01/01/2030	325	334,802	0.0
Clean Harbors, Inc.	6.38%	02/01/2031	108	108,129	0.0
Eco Material Technologies, Inc.	7.88%	01/31/2027	1,494	1,493,960	0.1
EMRLD Borrower LP/Emerald Co-Issuer, Inc.	6.63%	12/15/2030	297	297,581	0.0
EnerSys	4.38%	12/15/2027	260	245,254	0.0
Enviri Corp.	5.75%	07/31/2027	905	859,038	0.1
Esab Corp.	6.25%	04/15/2029	381	381,974	0.0
F-Brasile SpA/F-Brasile US LLC, Series XR	7.38%	08/15/2026	1,687	1,686,439	0.1
GFL Environmental, Inc.	6.75%	01/15/2031	298	303,983	0.0
Griffon Corp.	5.75%	03/01/2028	199	192,453	0.0
Husky Injection Molding Systems Ltd./Titan Co-Borrower LLC	9.00%	02/15/2029	213	218,789	0.0
IMA Industria Macchine Automatiche SpA	3.75%	01/15/2028	EUR 100	102,940	0.0
JELD-WEN, Inc.	4.63%	12/15/2025	USD 3	2,941	0.0
LSB Industries, Inc.	6.25%	10/15/2028	615	593,077	0.1
Madison IAQ LLC	5.88%	06/30/2029	1,089	1,009,423	0.1
MIWD Holdco II LLC/MIWD Finance Corp.	5.50%	02/01/2030	627	571,508	0.1
Moog, Inc.	4.25%	12/15/2027	500	468,799	0.0
Paprec Holding SA	7.25%	11/17/2029	EUR 312	356,824	0.0
Summit Materials LLC/Summit Materials Finance Corp.	7.25%	01/15/2031	USD 214	220,769	0.0
TK Elevator Midco GmbH	4.38%	07/15/2027	EUR 1,192	1,251,520	0.1
Trinity Industries, Inc.	7.75%	07/15/2028	USD 650	669,734	0.1
Triumph Group, Inc.	9.00%	03/15/2028	1,226	1,266,299	0.1
Trivium Packaging Finance BV	3.75%	08/15/2026	EUR 100	106,400	0.0
				<u>17,044,997</u>	<u>1.4</u>
KOMMUNIKATIONSMEDIEN					
Altice Financing SA	3.00%	01/15/2028	100	84,666	0.0
Altice Financing SA	5.75%	08/15/2029	USD 953	707,490	0.1
AMC Networks, Inc.	4.25%	02/15/2029	710	500,735	0.0
AMC Networks, Inc.	10.25%	01/15/2029	685	684,704	0.1
Arches Buyer, Inc.	4.25%	06/01/2028	72	62,854	0.0
Arches Buyer, Inc.	6.13%	12/01/2028	219	176,414	0.0
Banjay Entertainment SASU	7.00%	05/01/2029	EUR 342	389,750	0.0
Banjay Entertainment SASU	8.13%	05/01/2029	USD 466	479,929	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	02/01/2031	750	604,513	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	01/15/2034	1,500	1,121,379	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030	250	207,590	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	06/01/2033	11	8,487	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032	644	518,508	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50%	05/01/2026	126	124,663	0.0
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	231	218,349	0.0
CSC Holdings LLC	3.38%	02/15/2031	714	418,229	0.0
CSC Holdings LLC	4.63%	12/01/2030	500	209,924	0.0
CSC Holdings LLC	7.50%	04/01/2028	1,110	619,810	0.1
CSC Holdings LLC	11.25%	05/15/2028	261	210,588	0.0
CSC Holdings LLC	11.75%	01/31/2029	308	245,163	0.0
DISH DBS Corp.	5.25%	12/01/2026	1,021	812,907	0.1
DISH DBS Corp.	5.75%	12/01/2028	911	635,940	0.1
DISH DBS Corp.	5.88%	11/15/2024	90	85,747	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
DISH DBS Corp.	7.38%	07/01/2028	USD 725	\$ 326,512	0.0%
DISH Network Corp.(e)	3.38%	08/15/2026	473	305,235	0.0
Gray Television, Inc.	5.88%	07/15/2026	72	71,901	0.0
Gray Television, Inc.	7.00%	05/15/2027	1,075	949,481	0.1
LCPR Senior Secured Financing DAC	5.13%	07/15/2029	969	812,627	0.1
LCPR Senior Secured Financing DAC	6.75%	10/15/2027	870	823,699	0.1
McGraw-Hill Education, Inc.	5.75%	08/01/2028	828	772,541	0.1
National CineMedia, Inc.(k)	5.75%	08/15/2026	200	0	0.0
Paramount Global	6.38%	03/30/2062	548	496,401	0.0
Radiate Holdco LLC/Radiate Finance, Inc.	4.50%	09/15/2026	1,500	1,112,193	0.1
Sinclair Television Group, Inc.	4.13%	12/01/2030	72	48,816	0.0
Sinclair Television Group, Inc.	5.50%	03/01/2030	962	634,284	0.1
Sirius XM Radio, Inc.	5.00%	08/01/2027	154	146,373	0.0
Sirius XM Radio, Inc.	5.50%	07/01/2029	1,003	932,645	0.1
Summer BC Bidco B LLC	5.50%	10/31/2026	311	303,212	0.0
Summer BC Holdco B SARL	5.75%	10/31/2026	EUR 306	328,705	0.0
Univision Communications, Inc.	4.50%	05/01/2029	USD 1,549	1,322,650	0.1
Univision Communications, Inc.	8.00%	08/15/2028	384	378,134	0.0
Univision Communications, Inc.	8.50%	07/31/2031	486	478,218	0.0
UPCB Finance VII Ltd.	3.63%	06/15/2029	EUR 100	103,140	0.0
Urban One, Inc.	7.38%	02/01/2028	USD 1,831	1,459,066	0.1
Virgin Media Finance PLC	3.75%	07/15/2030	EUR 100	92,772	0.0
VZ Secured Financing BV	3.50%	01/15/2032	224	213,168	0.0
Ziggo Bond Co. BV	5.13%	02/28/2030	USD 206	175,761	0.0
Ziggo BV	2.88%	01/15/2030	EUR 246	235,334	0.0
				<u>21,651,207</u>	<u>1.6</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Altice France Holding SA	6.00%	02/15/2028	USD 416	129,643	0.0
Altice France SA	5.13%	01/15/2029	259	173,906	0.0
Altice France SA	5.13%	07/15/2029	712	477,770	0.0
Altice France SA	5.50%	01/15/2028	360	251,181	0.0
Altice France SA	5.50%	10/15/2029	930	624,661	0.1
Altice France SA	5.88%	02/01/2027	EUR 562	448,018	0.0
Altice France SA	8.13%	02/01/2027	USD 200	153,963	0.0
C&W Senior Finance Ltd.	6.88%	09/15/2027	426	406,343	0.0
Embarq Corp.	8.00%	06/01/2036	413	129,938	0.0
Level 3 Financing, Inc.	3.75%	07/15/2029	174	57,664	0.0
Level 3 Financing, Inc.	4.25%	07/01/2028	123	47,617	0.0
Level 3 Financing, Inc.	4.63%	09/15/2027	228	115,894	0.0
Lorca Telecom Bondco SA	4.00%	09/18/2027	EUR 100	106,026	0.0
Telecom Italia Capital SA	7.72%	06/04/2038	USD 549	510,694	0.0
Telecom Italia Capital SA	7.72%	06/04/2038	1,133	1,179,362	0.1
United Group BV	3.63%	02/15/2028	EUR 276	283,516	0.0
United Group BV	4.00%	11/15/2027	648	683,422	0.1
United Group BV	4.63%	08/15/2028	194	204,546	0.0
Vmed O2 UK Financing I PLC	7.75%	04/15/2032	USD 1,778	1,732,049	0.1
				<u>7,716,213</u>	<u>0.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Allison Transmission, Inc.	5.88%	06/01/2029	877	864,420	0.1
American Axle & Manufacturing, Inc.	5.00%	10/01/2029	1,000	910,877	0.1
Aston Martin Capital Holdings Ltd.	10.00%	03/31/2029	976	942,456	0.1
Clarios Global LP/Clarios US Finance Co.	6.25%	05/15/2026	1,041	1,040,489	0.1
Dana Financing Luxembourg SARL	5.75%	04/15/2025	3	2,990	0.0
Dana, Inc.	5.38%	11/15/2027	61	59,314	0.0
Dana, Inc.	5.63%	06/15/2028	91	88,043	0.0
Garrett Motion Holdings, Inc./Garrett LX I SARL	7.75%	05/31/2032	512	515,279	0.0
Goodyear Tire & Rubber Co. (The)	5.25%	07/15/2031	219	198,033	0.0
IHO Verwaltungs GmbH(d)	4.75%	09/15/2026	1,109	1,075,156	0.1
IHO Verwaltungs GmbH(d)	6.38%	05/15/2029	534	524,151	0.1
Jaguar Land Rover Automotive PLC	5.88%	01/15/2028	1,101	1,071,068	0.1
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025	536	539,679	0.1
Mclaren Finance PLC	7.50%	08/01/2026	1,104	958,553	0.1
PM General Purchaser LLC	9.50%	10/01/2028	1,093	1,109,253	0.1
Real Hero Merger Sub 2, Inc.	6.25%	02/01/2029	1,185	1,023,175	0.1
Tenneco, Inc.	8.00%	11/17/2028	1,314	1,199,641	0.1
ZF North America Capital, Inc.	4.75%	04/29/2025	1,299	1,280,577	0.1
				<u>13,403,154</u>	<u>1.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Carnival Corp.	4.00%	08/01/2028	430	396,472	0.0
Carnival Corp.	5.75%	03/01/2027	1,536	1,508,061	0.1
Carnival Corp.	5.75%	01/15/2030	EUR 313	344,735	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Cedar Fair LP.....	5.25%	07/15/2029	USD 10 \$	9,428	0.0%
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op.....	5.38%	04/15/2027	10	9,818	0.0
Lindblad Expeditions LLC.....	6.75%	02/15/2027	248	245,376	0.0
Merlin Entertainments Group US Holdings, Inc.....	7.38%	02/15/2031	715	725,134	0.1
NCL Corp., Ltd.....	5.88%	02/15/2027	10	9,850	0.0
NCL Corp., Ltd.....	8.13%	01/15/2029	731	763,299	0.1
NCL Corp., Ltd.....	8.38%	02/01/2028	178	185,964	0.0
Royal Caribbean Cruises Ltd.....	5.38%	07/15/2027	651	638,083	0.1
Royal Caribbean Cruises Ltd.....	5.50%	08/31/2026	532	524,041	0.1
Royal Caribbean Cruises Ltd.....	5.50%	04/01/2028	984	961,344	0.1
Royal Caribbean Cruises Ltd.....	7.25%	01/15/2030	155	160,298	0.0
Royal Caribbean Cruises Ltd.....	9.25%	01/15/2029	931	992,555	0.1
SeaWorld Parks & Entertainment, Inc.....	5.25%	08/15/2029	1,000	934,775	0.1
Six Flags Entertainment Corp.....	5.50%	04/15/2027	1,050	1,029,509	0.1
VOC Escrow Ltd.....	5.00%	02/15/2028	1,032	991,300	0.1
				<u>10,430,042</u>	<u>1.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC.....	4.88%	02/15/2030	749	661,723	0.1
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC.....	6.25%	09/15/2027	960	937,561	0.1
Builders FirstSource, Inc.....	6.38%	06/15/2032	785	782,565	0.1
Builders FirstSource, Inc.....	6.38%	03/01/2034	128	125,495	0.0
Caesars Entertainment, Inc.....	7.00%	02/15/2030	137	138,605	0.0
Churchill Downs, Inc.....	4.75%	01/15/2028	750	710,777	0.1
Cirsa Finance International SARL.....	6.50%	03/15/2029	EUR 428	478,536	0.0
Hilton Domestic Operating Co., Inc.....	3.63%	02/15/2032	USD 513	435,360	0.0
Hilton Domestic Operating Co., Inc.....	5.38%	05/01/2025	154	153,310	0.0
Hilton Domestic Operating Co., Inc.....	5.75%	05/01/2028	166	164,511	0.0
Hilton Domestic Operating Co., Inc.....	5.88%	04/01/2029	149	147,702	0.0
Hilton Domestic Operating Co., Inc.....	6.13%	04/01/2032	86	85,222	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc.....	4.88%	07/01/2031	429	376,357	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc.....	5.00%	06/01/2029	735	678,753	0.1
Installed Building Products, Inc.....	5.75%	02/01/2028	33	31,987	0.0
KB Home.....	4.80%	11/15/2029	65	60,899	0.0
Marriott Ownership Resorts, Inc.....	4.50%	06/15/2029	831	753,400	0.1
Mattamy Group Corp.....	4.63%	03/01/2030	921	844,049	0.1
MGM Resorts International.....	4.75%	10/15/2028	58	54,240	0.0
Miller Homes Group Finco PLC.....	7.00%	05/15/2029	GBP 440	516,365	0.0
Miller Homes Group Finco PLC(c).....	9.08%	05/15/2028	EUR 329	357,129	0.0
Miter Brands Acquisition Holdco, Inc./MIWD Borrower LLC.....	6.75%	04/01/2032	USD 210	208,606	0.0
Shea Homes LP/Shea Homes Funding Corp.....	4.75%	02/15/2028	238	224,694	0.0
Shea Homes LP/Shea Homes Funding Corp.....	4.75%	04/01/2029	484	448,759	0.0
Sugarhouse HSP Gaming Prop Mezz LP/ Sugarhouse HSP Gaming Finance Corp.....	5.88%	05/15/2025	24	23,859	0.0
Taylor Morrison Communities, Inc.....	5.13%	08/01/2030	10	9,492	0.0
Taylor Morrison Communities, Inc.....	5.75%	01/15/2028	139	136,974	0.0
Taylor Morrison Communities, Inc.....	5.88%	06/15/2027	9	8,963	0.0
Travel & Leisure Co.....	4.50%	12/01/2029	72	65,571	0.0
Travel & Leisure Co.....	6.00%	04/01/2027	651	648,839	0.1
				<u>10,270,303</u>	<u>0.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.....	3.50%	02/15/2029	1,000	901,586	0.1
1011778 BC ULC/New Red Finance, Inc.....	5.75%	04/15/2025	297	296,018	0.0
				<u>1,197,604</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Arko Corp.....	5.13%	11/15/2029	310	263,354	0.0
Asbury Automotive Group, Inc.....	4.63%	11/15/2029	441	405,599	0.0
Asbury Automotive Group, Inc.....	5.00%	02/15/2032	11	9,851	0.0
Bath & Body Works, Inc.....	6.63%	10/01/2030	692	692,555	0.1
Bath & Body Works, Inc.....	6.75%	07/01/2036	347	345,438	0.0
Bath & Body Works, Inc.....	9.38%	07/01/2025	36	37,292	0.0
BCPE Ulysses Intermediate, Inc.(d).....	7.75%	04/01/2027	276	265,333	0.0
Beacon Roofing Supply, Inc.....	6.50%	08/01/2030	175	175,427	0.0
Carvana Co.....	5.50%	04/15/2027	98	80,280	0.0
Carvana Co.(d).....	12.00%	12/01/2028	569	594,562	0.1
Cougar JV Subsidiary LLC.....	8.00%	05/15/2032	315	324,631	0.0
CT Investment GmbH.....	6.38%	04/15/2030	EUR 202	220,417	0.0
FirstCash, Inc.....	4.63%	09/01/2028	USD 132	123,840	0.0
FirstCash, Inc.....	5.63%	01/01/2030	684	648,306	0.1
FirstCash, Inc.....	6.88%	03/01/2032	171	169,835	0.0
Foundation Building Materials, Inc.....	6.00%	03/01/2029	132	117,017	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Global Auto Holdings Ltd/AAG FH UK Ltd.	8.38%	01/15/2029	USD 661	\$ 644,263	0.1%
Global Auto Holdings Ltd/AAG FH UK Ltd.	8.75%	01/15/2032	357	343,899	0.0
Group 1 Automotive, Inc.	4.00%	08/15/2028	29	26,470	0.0
Kontoor Brands, Inc.	4.13%	11/15/2029	624	563,653	0.1
LCM Investments Holdings II LLC.	4.88%	05/01/2029	11	10,218	0.0
LCM Investments Holdings II LLC.	8.25%	08/01/2031	1,186	1,231,010	0.1
Michaels Cos., Inc. (The).	5.25%	05/01/2028	500	405,167	0.0
Michaels Cos., Inc. (The).	7.88%	05/01/2029	793	537,756	0.1
Murphy Oil USA, Inc.	4.75%	09/15/2029	217	204,040	0.0
NMG Holding Co., Inc./Neiman Marcus Group LLC.	7.13%	04/01/2026	380	378,346	0.0
Penske Automotive Group, Inc.	3.75%	06/15/2029	11	9,777	0.0
PetSmart, Inc./PetSmart Finance Corp.	7.75%	02/15/2029	816	780,861	0.1
Sonic Automotive, Inc.	4.63%	11/15/2029	652	586,390	0.1
Sonic Automotive, Inc.	4.88%	11/15/2031	305	267,781	0.0
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026	911	891,730	0.1
SRS Distribution, Inc.	6.13%	07/01/2029	157	159,449	0.0
Staples, Inc.	7.50%	04/15/2026	1,078	1,078,042	0.1
Staples, Inc.	10.75%	04/15/2027	827	717,205	0.1
Staples, Inc.	10.75%	09/01/2029	1,458	1,408,629	0.1
White Cap Buyer LLC.	6.88%	10/15/2028	490	468,026	0.0
				15,186,449	1.3
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC.	3.50%	03/15/2029	500	446,774	0.0
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC.	4.63%	01/15/2027	347	334,332	0.0
Amer Sports Co.	6.75%	02/16/2031	435	433,482	0.0
Avantor Funding, Inc.	3.88%	07/15/2028	EUR 100	105,751	0.0
Bausch & Lomb Corp.	8.38%	10/01/2028	USD 1,325	1,348,287	0.1
Bausch Health Americas, Inc.	8.50%	01/31/2027	211	153,679	0.0
Bausch Health Cos., Inc.	4.88%	06/01/2028	728	526,914	0.1
Bausch Health Cos., Inc.	6.25%	02/15/2029	30	16,220	0.0
Cheplapharm Arzneimittel GmbH.	3.50%	02/11/2027	EUR 100	105,013	0.0
CHS/Community Health Systems, Inc.	4.75%	02/15/2031	USD 231	182,486	0.0
CHS/Community Health Systems, Inc.	6.88%	04/01/2028	372	273,462	0.0
CHS/Community Health Systems, Inc.	6.88%	04/15/2029	1,706	1,335,094	0.1
CHS/Community Health Systems, Inc.	10.88%	01/15/2032	141	145,740	0.0
DaVita, Inc.	3.75%	02/15/2031	1,209	1,014,584	0.1
DaVita, Inc.	4.63%	06/01/2030	1,026	919,323	0.1
Elanco Animal Health, Inc.	6.65%	08/28/2028	1,495	1,508,709	0.1
Embecka Corp.	5.00%	02/15/2030	1,669	1,380,093	0.1
Emergent BioSolutions, Inc.	3.88%	08/15/2028	69	41,218	0.0
Endo Finance Holdings, Inc.	8.50%	04/15/2031	599	613,423	0.1
Fortrea Holdings, Inc.	7.50%	07/01/2030	478	478,159	0.0
Global Medical Response, Inc.(d)	10.00%	10/31/2028	623	606,193	0.1
Grifols SA.	3.88%	10/15/2028	EUR 956	868,745	0.1
Grifols SA.	4.75%	10/15/2028	USD 1,804	1,561,262	0.1
IQVIA, Inc.	2.25%	03/15/2029	EUR 100	98,197	0.0
IQVIA, Inc.	6.50%	05/15/2030	USD 261	263,700	0.0
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	7.00%	12/31/2027	1,027	1,008,361	0.1
Lamb Weston Holdings, Inc.	4.88%	05/15/2028	500	480,917	0.0
Legacy LifePoint Health LLC.	4.38%	02/15/2027	967	913,318	0.1
LifePoint Health, Inc.	5.38%	01/15/2029	1,800	1,517,253	0.1
Medline Borrower LP.	5.25%	10/01/2029	1,821	1,717,121	0.1
Neogen Food Safety Corp.	8.63%	07/20/2030	593	635,094	0.1
Newell Brands, Inc.	6.38%	09/15/2027	154	151,967	0.0
Newell Brands, Inc.	6.63%	09/15/2029	561	550,021	0.1
Organon & Co./Organon Foreign Debt Co-Issuer BV.	2.88%	04/30/2028	EUR 100	101,859	0.0
Organon & Co./Organon Foreign Debt Co-Issuer BV.	4.13%	04/30/2028	USD 304	280,787	0.0
Organon & Co./Organon Foreign Debt Co-Issuer BV.	5.13%	04/30/2031	270	238,486	0.0
Organon & Co./Organon Foreign Debt Co-Issuer BV.	6.75%	05/15/2034	644	641,192	0.1
Organon & Co./Organon Foreign Debt Co-Issuer BV.	7.88%	05/15/2034	447	454,288	0.0
Performance Food Group, Inc.	4.25%	08/01/2029	10	9,094	0.0
Performance Food Group, Inc.	5.50%	10/15/2027	418	407,475	0.0
Perrigo Finance Unlimited Co.	4.65%	06/15/2030	331	304,049	0.0
Post Holdings, Inc.	4.50%	09/15/2031	500	443,875	0.0
Post Holdings, Inc.	4.63%	04/15/2030	250	226,821	0.0
Post Holdings, Inc.	5.50%	12/15/2029	564	537,841	0.1
Post Holdings, Inc.	5.63%	01/15/2028	27	26,369	0.0
Primo Water Holdings, Inc.	4.38%	04/30/2029	138	126,881	0.0
Sotera Health Holdings LLC.	7.38%	06/01/2031	730	724,679	0.1
Spectrum Brands, Inc.	3.88%	03/15/2031	42	38,691	0.0
Surgery Center Holdings, Inc.	7.25%	04/15/2032	430	433,225	0.0
Triton Water Holdings, Inc.	6.25%	04/01/2029	1,602	1,480,600	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
US Foods, Inc.	4.75%	02/15/2029	USD 10	\$ 9,391	0.0%
US Foods, Inc.	6.88%	09/15/2028	9	9,165	0.0
				<u>28,229,660</u>	<u>2.1</u>
ENERGIE					
Antero Midstream Partners LP/Antero Midstream Finance Corp. ...	5.38%	06/15/2029	10	9,588	0.0
Antero Midstream Partners LP/Antero Midstream Finance Corp. ...	5.75%	03/01/2027	8	7,914	0.0
Antero Midstream Partners LP/Antero Midstream Finance Corp. ...	5.75%	01/15/2028	11	10,777	0.0
Berry Petroleum Co. LLC	7.00%	02/15/2026	131	128,932	0.0
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.00%	07/15/2029	262	264,700	0.0
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.25%	07/15/2032	190	193,563	0.0
Buckeye Partners LP	3.95%	12/01/2026	10	9,523	0.0
Buckeye Partners LP	4.13%	03/01/2025	10	9,814	0.0
Buckeye Partners LP	4.50%	03/01/2028	217	203,015	0.0
CITGO Petroleum Corp.	6.38%	06/15/2026	251	250,977	0.0
CITGO Petroleum Corp.	7.00%	06/15/2025	888	888,981	0.1
CITGO Petroleum Corp.	8.38%	01/15/2029	651	673,785	0.1
Civitas Resources, Inc.	5.00%	10/15/2026	126	122,845	0.0
Civitas Resources, Inc.	8.38%	07/01/2028	645	677,687	0.1
Civitas Resources, Inc.	8.75%	07/01/2031	624	666,695	0.1
CNX Resources Corp.	6.00%	01/15/2029	10	9,768	0.0
CNX Resources Corp.	7.25%	03/01/2032	717	728,622	0.1
CNX Resources Corp.	7.38%	01/15/2031	11	11,195	0.0
Comstock Resources, Inc.	6.75%	03/01/2029	57	55,102	0.0
Crescent Energy Finance LLC	7.63%	04/01/2032	708	722,444	0.1
Encino Acquisition Partners Holdings LLC	8.50%	05/01/2028	968	989,249	0.1
EQM Midstream Partners LP	4.50%	01/15/2029	55	51,302	0.0
EQM Midstream Partners LP	4.75%	01/15/2031	107	98,441	0.0
EQM Midstream Partners LP	5.50%	07/15/2028	10	9,814	0.0
EQM Midstream Partners LP	6.38%	04/01/2029	169	169,028	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	6.25%	05/15/2026	31	31,000	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	7.75%	02/01/2028	1,658	1,665,376	0.1
Global Partners LP/GLP Finance Corp.	6.88%	01/15/2029	220	217,043	0.0
Global Partners LP/GLP Finance Corp.	7.00%	08/01/2027	62	62,274	0.0
Gulfport Energy Corp.	8.00%	05/17/2026	2	1,917	0.0
Gulfport Energy Corp.	8.00%	05/17/2026	326	331,121	0.0
Hess Midstream Operations LP	4.25%	02/15/2030	181	164,831	0.0
Hilcorp Energy I LP/Hilcorp Finance Co.	5.75%	02/01/2029	10	9,659	0.0
Hilcorp Energy I LP/Hilcorp Finance Co.	6.25%	11/01/2028	772	761,898	0.1
Hilcorp Energy I LP/Hilcorp Finance Co.	6.25%	04/15/2032	10	9,599	0.0
Howard Midstream Energy Partners LLC	8.88%	07/15/2028	372	390,368	0.0
ITT Holdings LLC	6.50%	08/01/2029	1,453	1,330,660	0.1
Kodiak Gas Services LLC	7.25%	02/15/2029	193	195,945	0.0
Moss Creek Resources Holdings, Inc.	7.50%	01/15/2026	415	413,893	0.0
Moss Creek Resources Holdings, Inc.	10.50%	05/15/2027	1,549	1,585,087	0.1
Nabors Industries Ltd.	7.25%	01/15/2026	120	120,344	0.0
Nabors Industries Ltd.	7.50%	01/15/2028	339	322,621	0.0
Nabors Industries, Inc.	7.38%	05/15/2027	524	523,000	0.1
New Fortress Energy, Inc.	6.50%	09/30/2026	613	576,990	0.1
New Fortress Energy, Inc.	6.75%	09/15/2025	549	542,831	0.1
New Fortress Energy, Inc.	8.75%	03/15/2029	1,028	986,946	0.1
NGL Energy Operating LLC/NGL Energy Finance Corp.	8.38%	02/15/2032	715	728,068	0.1
NuStar Logistics LP	5.63%	04/28/2027	10	9,845	0.0
NuStar Logistics LP	5.75%	10/01/2025	10	9,955	0.0
NuStar Logistics LP	6.00%	06/01/2026	10	9,923	0.0
NuStar Logistics LP	6.38%	10/01/2030	142	141,561	0.0
PBF Holding Co. LLC/PBF Finance Corp.	6.00%	02/15/2028	312	304,891	0.0
Solaris Midstream Holdings LLC	7.63%	04/01/2026	441	443,489	0.0
Summit Midstream Holdings LLC/ Summit Midstream Finance Corp.	9.50%	10/15/2026	412	422,548	0.0
Sunoco LP	7.00%	05/01/2029	281	287,077	0.0
Sunoco LP	7.25%	05/01/2032	311	318,613	0.0
Sunoco LP/Sunoco Finance Corp.	4.50%	05/15/2029	65	59,759	0.0
Sunoco LP/Sunoco Finance Corp.	4.50%	04/30/2030	10	9,036	0.0
Sunoco LP/Sunoco Finance Corp.	5.88%	03/15/2028	40	39,434	0.0
Sunoco LP/Sunoco Finance Corp.	6.00%	04/15/2027	3	2,976	0.0
Sunoco LP/Sunoco Finance Corp.	7.00%	09/15/2028	9	9,162	0.0
Tallgrass Energy Partners LP/ Tallgrass Energy Finance Corp.	6.00%	12/31/2030	104	98,036	0.0
Tallgrass Energy Partners LP/ Tallgrass Energy Finance Corp.	6.00%	09/01/2031	47	44,122	0.0
Talos Production, Inc.	9.00%	02/01/2029	281	295,001	0.0
Talos Production, Inc.	9.38%	02/01/2031	334	353,531	0.0
Transocean Aquila Ltd.	8.00%	09/30/2028	630	642,991	0.1
Transocean Poseidon Ltd.	6.88%	02/01/2027	33	33,035	0.0
Transocean, Inc.	8.75%	02/15/2030	126	131,628	0.0
Venture Global Calcasieu Pass LLC	3.88%	08/15/2029	11	9,918	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Venture Global Calcasieu Pass LLC	3.88%	11/01/2033	USD 10	\$ 8,393	0.0%
Venture Global Calcasieu Pass LLC	4.13%	08/15/2031	164	144,999	0.0
Venture Global LNG, Inc.	9.50%	02/01/2029	394	427,557	0.0
				<u>22,192,712</u>	<u>1.7</u>
SONSTIGE INDUSTRIEWERTE					
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028	348	324,142	0.0
Belden, Inc.	3.38%	07/15/2027	EUR 100	105,115	0.0
Dealer Tire LLC/DT Issuer LLC	8.00%	02/01/2028	USD 823	806,849	0.1
Gates Corp. (The)	6.88%	07/01/2029	122	123,217	0.0
Pachelbel Bidco SpA	7.13%	05/17/2031	EUR 451	502,295	0.0
Pachelbel Bidco SpA(c)	8.07%	05/17/2031	151	166,759	0.0
Ritchie Bros Holdings, Inc.	6.75%	03/15/2028	USD 316	319,527	0.0
Ritchie Bros Holdings, Inc.	7.75%	03/15/2031	285	297,891	0.0
Velocity Vehicle Group LLC	8.00%	06/01/2029	153	155,279	0.0
				<u>2,801,074</u>	<u>0.1</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.88%	07/15/2032	915	827,209	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	25	25,000	0.0
Allied Universal Holdco LLC/Allied Universal Finance Corp.	9.75%	07/15/2027	1,062	1,054,477	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028	483	436,115	0.0
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028	274	246,735	0.0
ANGI Group LLC	3.88%	08/15/2028	664	568,954	0.1
APX Group, Inc.	5.75%	07/15/2029	906	860,652	0.1
APX Group, Inc.	6.75%	02/15/2027	662	658,976	0.1
Aramark Services, Inc.	5.00%	02/01/2028	266	254,497	0.0
Arena Luxembourg Finance SARL	1.88%	02/01/2028	EUR 100	98,092	0.0
Block, Inc.	2.75%	06/01/2026	USD 500	471,447	0.0
Block, Inc.	6.50%	05/15/2032	539	544,038	0.1
Cars.com, Inc.	6.38%	11/01/2028	421	413,586	0.0
Garda World Security Corp.	4.63%	02/15/2027	82	77,961	0.0
Garda World Security Corp.	6.00%	06/01/2029	1,299	1,168,114	0.1
Korn Ferry	4.63%	12/15/2027	163	154,896	0.0
Millennium Escrow Corp.	6.63%	08/01/2026	778	394,984	0.0
MPH Acquisition Holdings LLC	5.50%	09/01/2028	276	205,253	0.0
MPH Acquisition Holdings LLC	5.75%	11/01/2028	2,220	1,314,303	0.1
Neptune Bidco US, Inc.	9.29%	04/15/2029	1,547	1,478,247	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75%	04/15/2026	1,000	993,160	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	792	776,926	0.1
Wand NewCo 3, Inc.	7.63%	01/30/2032	414	424,603	0.0
ZipRecruiter, Inc.	5.00%	01/15/2030	752	652,191	0.1
				<u>14,100,416</u>	<u>1.2</u>
TECHNOLOGIE					
AthenaHealth Group, Inc.	6.50%	02/15/2030	995	904,480	0.1
Boxer Parent Co., Inc.	7.13%	10/02/2025	276	277,089	0.0
Elastic NV	4.13%	07/15/2029	568	508,808	0.0
Entegris, Inc.	5.95%	06/15/2030	508	500,201	0.0
Fortress Intermediate 3, Inc.	7.50%	06/01/2031	432	437,331	0.0
Gen Digital, Inc.	6.75%	09/30/2027	695	700,695	0.1
Gen Digital, Inc.	7.13%	09/30/2030	432	439,233	0.0
GoTo Group, Inc.	5.50%	05/01/2028	386	322,680	0.0
GoTo Group, Inc.	5.50%	05/01/2028	532	275,543	0.0
NCR Voyix Corp.	5.00%	10/01/2028	750	701,851	0.1
Playtika Holding Corp.	4.25%	03/15/2029	1,083	943,621	0.1
Presidio Holdings, Inc.	4.88%	02/01/2027	209	208,955	0.0
Presidio Holdings, Inc.	8.25%	02/01/2028	2,357	2,404,196	0.2
Rackspace Finance LLC	3.50%	05/15/2028	1,635	647,571	0.1
Rocket Software, Inc.	9.00%	11/28/2028	635	644,987	0.1
Science Applications International Corp.	4.88%	04/01/2028	64	60,921	0.0
Seagate HDD Cayman	4.09%	06/01/2029	1,482	1,355,660	0.1
Seagate HDD Cayman	8.25%	12/15/2029	126	134,919	0.0
Seagate HDD Cayman	8.50%	07/15/2031	132	140,842	0.0
Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025	1,972	1,801,001	0.2
Western Digital Corp.	4.75%	02/15/2026	522	510,650	0.0
				<u>13,921,234</u>	<u>1.1</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Allegiant Travel Co.	7.25%	08/15/2027	356	336,914	0.0
American Airlines, Inc.	7.25%	02/15/2028	10	9,985	0.0
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.50%	04/20/2026	545	539,566	0.1
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.75%	04/20/2029	1,172	1,133,485	0.1
Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026	841	775,911	0.1
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025	538	403,600	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025	USD 497	\$ 373,498	0.0%
United Airlines, Inc.	4.38%	04/15/2026	1,321	1,273,340	0.1
				<u>4,846,299</u>	<u>0.4</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026	620	609,134	0.1
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.38%	03/01/2029	974	890,193	0.1
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027	281	269,280	0.0
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027	207	198,243	0.0
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	8.00%	02/15/2031	117	115,640	0.0
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR 100	100,769	0.0
Hertz Corp. (The)	4.63%	12/01/2026	USD 1,377	1,069,239	0.1
Hertz Corp. (The)	5.00%	12/01/2029	609	401,798	0.0
Loxam SAS	2.88%	04/15/2026	EUR 450	476,228	0.0
Loxam SAS	3.75%	07/15/2026	243	260,817	0.0
Mundys SpA.	1.88%	02/12/2028	100	99,032	0.0
PROG Holdings, Inc.	6.00%	11/15/2029	USD 527	493,948	0.0
				<u>4,984,321</u>	<u>0.3</u>
				197,858,535	15.5
FINANZINSTITUTE					
BANKWESEN					
Ally Financial, Inc., Series C(a)	4.70%	05/15/2028	164	131,274	0.0
Bread Financial Holdings, Inc.	7.00%	01/15/2026	61	61,115	0.0
Bread Financial Holdings, Inc.	9.75%	03/15/2029	705	738,651	0.1
				<u>931,040</u>	<u>0.1</u>
MAKLER					
AG Issuer LLC	6.25%	03/01/2028	582	567,900	0.1
AG TTMT Escrow Issuer LLC	8.63%	09/30/2027	679	705,665	0.1
Aretec Group, Inc.	7.50%	04/01/2029	77	74,449	0.0
Aretec Group, Inc.	10.00%	08/15/2030	753	824,204	0.1
Hightower Holding LLC	6.75%	04/15/2029	773	724,329	0.1
Osaic Holdings, Inc.	10.75%	08/01/2027	550	567,171	0.1
				<u>3,463,718</u>	<u>0.5</u>
FINANZEN					
Castlelake Aviation Finance DAC	5.00%	04/15/2027	310	297,641	0.0
CNG Holdings, Inc.	14.50%	06/30/2026	80	65,600	0.0
Compass Group Diversified Holdings LLC	5.25%	04/15/2029	451	422,796	0.0
Encore Capital Group, Inc.	8.50%	05/15/2030	574	574,716	0.1
Encore Capital Group, Inc.	9.25%	04/01/2029	916	953,674	0.1
Enova International, Inc.	8.50%	09/15/2025	1,485	1,488,972	0.1
GGAM Finance Ltd.	7.75%	05/15/2026	487	497,160	0.0
GGAM Finance Ltd.	8.00%	02/15/2027	475	488,614	0.0
GGAM Finance Ltd.	8.00%	06/15/2028	739	765,174	0.1
goeasy Ltd.	7.63%	07/01/2029	295	299,788	0.0
Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.00%	08/15/2028	840	773,096	0.1
SLM Corp.	3.13%	11/02/2026	140	130,018	0.0
				<u>6,757,249</u>	<u>0.5</u>
VERSICHERUNGEN					
Acrisure LLC/Acrisure Finance, Inc.	4.25%	02/15/2029	11	10,011	0.0
Acrisure LLC/Acrisure Finance, Inc.	8.25%	02/01/2029	598	601,108	0.1
Acrisure LLC/Acrisure Finance, Inc.	10.13%	08/01/2026	159	163,825	0.0
AmWINS Group, Inc.	6.38%	02/15/2029	193	191,925	0.0
Ardonagh Finco Ltd.	6.88%	02/15/2031	EUR 123	130,366	0.0
Ardonagh Finco Ltd.	7.75%	02/15/2031	USD 240	238,505	0.0
Ardonagh Group Finance Ltd.	8.88%	02/15/2032	240	236,646	0.0
AssuredPartners, Inc.	5.63%	01/15/2029	1,042	968,797	0.1
Howden UK Refinance PLC/Howden UK Refinance 2 PLC/ Howden US Refinance LLC	7.25%	02/15/2031	510	506,427	0.0
HUB International Ltd.	7.25%	06/15/2030	1,270	1,290,664	0.1
HUB International Ltd.	7.38%	01/31/2032	287	288,041	0.0
Panther Escrow Issuer LLC	7.13%	06/01/2031	613	618,263	0.1
				<u>5,244,578</u>	<u>0.4</u>
SONSTIGE FINANZWERTE					
Armor Holdco, Inc.	8.50%	11/15/2029	610	580,250	0.1
Coinbase Global, Inc.	3.63%	10/01/2031	889	706,574	0.1
				<u>1,286,824</u>	<u>0.2</u>
REITs					
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	1,186	1,099,358	0.1
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026	397	389,798	0.0
Five Point Operating Co. LP/Five Point Capital Corp.	10.50%	01/15/2028	1,112	1,143,905	0.1
Iron Mountain, Inc.	4.88%	09/15/2027	20	19,300	0.0

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %	
Iron Mountain, Inc.	4.88%	09/15/2029	USD 645	\$ 598,319	0.1%	
Iron Mountain, Inc.	5.25%	07/15/2030	10	9,339	0.0	
Service Properties Trust	8.38%	06/15/2029	374	366,653	0.0	
Service Properties Trust	8.63%	11/15/2031	565	591,039	0.1	
				<u>4,217,711</u>	<u>0.4</u>	
				<u>21,901,120</u>	<u>2.1</u>	
VERSORGUNGSBETRIEBE						
ELEKTRIZITÄT						
NRG Energy, Inc.	3.38%	02/15/2029	11	9,730	0.0	
NRG Energy, Inc.	3.63%	02/15/2031	10	8,567	0.0	
NRG Energy, Inc.	3.88%	02/15/2032	98	83,968	0.0	
NRG Energy, Inc.	5.25%	06/15/2029	10	9,544	0.0	
Vistra Operations Co. LLC	4.38%	05/01/2029	10	9,257	0.0	
				<u>121,066</u>	<u>0.0</u>	
ERDGAS						
AmeriGas Partners LP/AmeriGas Finance Corp.	5.75%	05/20/2027	116	110,511	0.0	
AmeriGas Partners LP/AmeriGas Finance Corp.	5.88%	08/20/2026	87	84,031	0.0	
				<u>194,542</u>	<u>0.0</u>	
				<u>315,608</u>	<u>0.0</u>	
				<u>220,075,263</u>	<u>17.6</u>	
REGIERUNGEN – SCHATZPAPIERE						
KOLUMBIEN						
Colombian TES, Series B	7.25%	10/26/2050	COP 9,111,600	1,514,168	0.1	
VEREINIGTE STAATEN						
U.S. Treasury Bonds	1.25%	05/15/2050	USD 2,333	1,130,679	0.1	
U.S. Treasury Bonds	1.75%	08/15/2041	818	531,444	0.0	
U.S. Treasury Bonds	4.50%	02/15/2044	2,650	2,564,703	0.2	
U.S. Treasury Bonds	4.63%	05/15/2044	3,896	3,843,039	0.3	
U.S. Treasury Bonds	4.63%	05/15/2054	621	618,283	0.1	
U.S. Treasury Bonds	6.25%	05/15/2030	250	271,719	0.0	
U.S. Treasury Notes	0.38%	01/31/2026	9,243	8,566,920	0.7	
U.S. Treasury Notes	0.63%	07/31/2026	1,203	1,100,171	0.1	
U.S. Treasury Notes(f)	0.88%	06/30/2026	8,604	7,934,501	0.6	
U.S. Treasury Notes	1.13%	10/31/2026	2,963	2,717,530	0.2	
U.S. Treasury Notes(f)	1.63%	08/15/2029	15,459	13,405,418	1.1	
U.S. Treasury Notes	4.13%	10/31/2027	2,264	2,226,345	0.2	
U.S. Treasury Notes	4.13%	07/31/2028	4,335	4,259,236	0.3	
U.S. Treasury Notes	4.13%	03/31/2029	1,720	1,688,727	0.1	
U.S. Treasury Notes	4.25%	12/31/2024	2,536	2,520,349	0.2	
U.S. Treasury Notes	4.38%	10/31/2024	3,370	3,356,836	0.3	
U.S. Treasury Notes	4.50%	11/30/2024	10,300	10,256,646	0.8	
U.S. Treasury Notes(f)	4.63%	06/30/2025	2,415	2,401,316	0.2	
U.S. Treasury Notes	4.63%	09/30/2028	2,215	2,218,461	0.2	
U.S. Treasury Notes	4.75%	07/31/2025	5,570	5,545,830	0.4	
U.S. Treasury Notes	4.88%	04/30/2026	5,565	5,560,653	0.5	
				<u>82,718,806</u>	<u>6.6</u>	
				<u>84,232,974</u>	<u>6.7</u>	
INVESTMENTGESELLSCHAFTEN						
FONDS UND INVESTMENTTRUSTS						
AB SICAV I - Asia Income Opportunities Portfolio - Class ZT				66,845	5,428,473	0.4
AB SICAV I - Emerging Market Corporate Debt Portfolio - Class ZT				508,672	6,353,307	0.5
AB SICAV I - Sustainable Euro High Yield Portfolio - Class S				171,516	6,094,890	0.5
iShares S&P 500 Consumer Staples Sector UCITS ETF - Class USD				1,740,870	14,842,136	1.2
iShares S&P 500 Health Care Sector UCITS ETF - Class USD				1,246,250	13,795,489	1.1
Ishares V PLC-Ishares S&P 500 Utilities Sector Ucis Etf - Class USD				392,850	3,332,350	0.3
Xtrackers MSCI World Energy UCITS ETF - Class 1C				225,060	11,511,819	0.9
				<u>61,358,464</u>	<u>4.9</u>	
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN						
INDUSTRIE						
GRUNDSTOFFE						
Aris Mining Corp.	6.88%	08/09/2026	USD 216	203,147	0.0	
Braskem Idesa SAPI	7.45%	11/15/2029	825	649,687	0.1	
Braskem Netherlands Finance BV	4.50%	01/10/2028	609	541,249	0.1	
Braskem Netherlands Finance BV	4.50%	01/31/2030	676	567,854	0.1	
Cia de Minas Buenaventura SAA	5.50%	07/23/2026	972	934,639	0.1	
Consolidated Energy Finance SA	5.00%	10/15/2028	EUR 261	244,539	0.0	

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
CSN Inova Ventures	6.75%	01/28/2028	USD 490	\$ 471,778	0.1%
CSN Resources SA	4.63%	06/10/2031	433	342,341	0.0
CSN Resources SA	7.63%	04/17/2026	231	230,263	0.0
First Quantum Minerals Ltd.	6.88%	10/15/2027	1,140	1,116,037	0.1
First Quantum Minerals Ltd.	9.38%	03/01/2029	453	473,073	0.1
Indika Energy Tbk PT	8.75%	05/07/2029	250	251,484	0.0
JSW Steel Ltd.	3.95%	04/05/2027	307	285,510	0.0
JSW Steel Ltd.	5.05%	04/05/2032	257	223,390	0.0
Periama Holdings LLC/DE	5.95%	04/19/2026	200	197,106	0.0
Sasol Financing USA LLC.	8.75%	05/03/2029	1,052	1,052,082	0.1
Stillwater Mining Co.	4.00%	11/16/2026	327	297,537	0.0
Stillwater Mining Co.	4.50%	11/16/2029	327	265,688	0.0
UPL Corp., Ltd.	4.50%	03/08/2028	468	403,898	0.0
UPL Corp., Ltd.	4.63%	06/16/2030	290	235,716	0.0
Volcan Cia Minera SAA.	4.38%	02/11/2026	418	295,604	0.0
				<u>9,282,622</u>	<u>0.8</u>
INVESTITIONSGÜTER					
Cemex SAB de CV(a)	5.13%	06/08/2026	822	789,120	0.1
IHS Holding Ltd.	6.25%	11/29/2028	220	196,551	0.0
				<u>985,671</u>	<u>0.1</u>
KOMMUNIKATIONSMEDIEN					
Globo Comunicacao e Participacoes SA	4.88%	01/22/2030	895	791,717	0.1
Telecomunicaciones Digitales SA	4.50%	01/30/2030	298	261,495	0.0
				<u>1,053,212</u>	<u>0.1</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
HTA Group Ltd./Mauritius	7.50%	06/04/2029	243	240,993	0.0
Millicom International Cellular SA	7.38%	04/02/2032	229	224,750	0.0
Turk Telekomunikasyon AS.	7.38%	05/20/2029	242	241,693	0.0
				<u>707,436</u>	<u>0.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Ford Otomotiv Sanayi AS	7.13%	04/25/2029	238	238,000	0.0
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Allwyn International AS	3.88%	02/15/2027	EUR 735	778,730	0.1
Melco Resorts Finance Ltd.	5.38%	12/04/2029	USD 390	350,391	0.0
Melco Resorts Finance Ltd.	5.38%	12/04/2029	294	264,141	0.0
Melco Resorts Finance Ltd.	5.75%	07/21/2028	390	364,650	0.0
MGM China Holdings Ltd.	5.25%	06/18/2025	261	257,738	0.0
Wynn Macau Ltd.	4.88%	10/01/2024	500	496,810	0.1
Wynn Macau Ltd.	5.50%	10/01/2027	470	446,647	0.0
				<u>2,959,107</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Falabella SA.	3.38%	01/15/2032	207	161,719	0.0
Falabella SA.	3.75%	10/30/2027	882	799,313	0.1
				<u>961,032</u>	<u>0.1</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Arcelik AS	8.50%	09/25/2028	200	208,608	0.0
BRF SA	4.88%	01/24/2030	324	293,220	0.0
Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029	228	213,523	0.0
MARB BondCo PLC	3.95%	01/29/2031	880	711,700	0.1
Natura &Co Luxembourg Holdings SARL	6.00%	04/19/2029	288	276,509	0.0
Rede D’or Finance SARL	4.95%	01/17/2028	562	532,917	0.1
Teva Pharmaceutical Finance Netherlands III BV.	4.75%	05/09/2027	324	311,850	0.0
Teva Pharmaceutical Finance Netherlands III BV.	5.13%	05/09/2029	649	619,094	0.1
Teva Pharmaceutical Finance Netherlands III BV.	7.88%	09/15/2029	462	492,398	0.1
Teva Pharmaceutical Finance Netherlands III BV.	8.13%	09/15/2031	462	506,983	0.1
Ulker Biskuvi Sanayi AS	6.95%	10/30/2025	200	198,906	0.0
				<u>4,365,708</u>	<u>0.5</u>
ENERGIE					
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	335	321,060	0.0
Azure Power Solar Energy Pvt. Ltd.	5.65%	12/24/2024	250	245,449	0.0
Canacol Energy Ltd.	5.75%	11/24/2028	296	155,304	0.0
Cosan Luxembourg SA	5.50%	09/20/2029	478	451,561	0.1
Ecopetrol SA	4.63%	11/02/2031	438	354,561	0.0
Ecopetrol SA	6.88%	04/29/2030	838	799,242	0.1
Ecopetrol SA	8.63%	01/19/2029	1,074	1,118,378	0.1
Geopark Ltd.	5.50%	01/17/2027	301	271,841	0.0
Gran Tierra Energy, Inc.	9.50%	10/15/2029	653	620,962	0.1
Greenko Dutch BV.	3.85%	03/29/2026	182	171,049	0.0
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	659	647,879	0.1
Leviathan Bond Ltd.	6.13%	06/30/2025	242	236,926	0.0
Leviathan Bond Ltd.	6.50%	06/30/2027	371	351,835	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Medco Bell Pte Ltd.	6.38%	01/30/2027	USD 779	\$ 761,959	0.1%
MV24 Capital BV	6.75%	06/01/2034	161	150,890	0.0
Oleoducto Central SA	4.00%	07/14/2027	515	474,573	0.1
SierraCol Energy Andina LLC.....	6.00%	06/15/2028	270	240,724	0.0
				<u>7,374,193</u>	<u>0.7</u>
DIENSTLEISTUNGEN					
Bidvest Group UK PLC (The)	3.63%	09/23/2026	281	259,925	0.0
				<u>28,186,906</u>	<u>2.5</u>
FINANZINSTITUTE					
BANKWESEN					
Absa Group Ltd.(a)	6.38%	05/27/2026	237	228,112	0.0
Türkiye Vakıflar Bankası TAO.....	9.00%	10/12/2028	223	233,871	0.0
Yapı ve Kredi Bankası AS	9.25%	10/16/2028	200	213,658	0.0
				<u>675,641</u>	<u>0.0</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Adani Green Energy Ltd.....	4.38%	09/08/2024	339	335,705	0.0
AES Andes SA.....	6.35%	10/07/2079	210	204,238	0.0
Continuum Energy Aura Pte Ltd.....	9.50%	02/24/2027	239	244,452	0.0
Diamond II Ltd.	7.95%	07/28/2026	288	290,671	0.0
India Clean Energy Holdings.....	4.50%	04/18/2027	347	313,384	0.0
Investment Energy Resources Ltd.	6.25%	04/26/2029	357	344,393	0.0
JSW Hydro Energy Ltd.....	4.13%	05/18/2031	350	304,917	0.0
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	157	155,915	0.0
Terraform Global Operating LP.....	6.13%	03/01/2026	117	115,376	0.0
				<u>2,309,051</u>	<u>0.0</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Aegea Finance SARL.....	9.00%	01/20/2031	227	235,184	0.0
				<u>2,544,235</u>	<u>0.0</u>
				<u>31,406,782</u>	<u>2.5</u>
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
ANGOLA					
Angolan Government International Bond	8.00%	11/26/2029	1,776	1,613,443	0.1
ARGENTINIEN					
Argentine Republic Government International Bond	1.00%	07/09/2029	463	269,481	0.0
Argentine Republic Government International Bond	3.50%	07/09/2041	416	169,747	0.0
Argentine Republic Government International Bond	4.25%	01/09/2038	2,679	1,276,887	0.1
				<u>1,716,115</u>	<u>0.1</u>
BAHRAIN					
Bahrain Government International Bond.....	6.75%	09/20/2029	400	405,184	0.0
Bahrain Government International Bond.....	7.00%	10/12/2028	237	244,048	0.0
				<u>649,232</u>	<u>0.0</u>
BRASILIEN					
Brazilian Government International Bond.....	4.75%	01/14/2050	300	216,000	0.0
ELFENBEINKÜSTE					
Ivory Coast Government International Bond.....	4.88%	01/30/2032	EUR 138	127,251	0.0
Ivory Coast Government International Bond.....	5.38%	07/23/2024	USD 1,300	1,286,493	0.1
Ivory Coast Government International Bond.....	6.38%	03/03/2028	518	504,175	0.0
Ivory Coast Government International Bond.....	6.88%	10/17/2040	EUR 530	489,068	0.0
				<u>2,406,987</u>	<u>0.1</u>
DOMINIKANISCHE REPUBLIK					
Dominican Republic International Bond.....	4.50%	01/30/2030	USD 1,123	1,017,438	0.1
Dominican Republic International Bond.....	5.95%	01/25/2027	1,254	1,244,987	0.1
Dominican Republic International Bond.....	6.00%	07/19/2028	953	945,852	0.1
				<u>3,208,277</u>	<u>0.3</u>
ECUADOR					
Ecuador Government International Bond	3.50%	07/31/2035	1,663	852,367	0.1
Ecuador Government International Bond	3.50%	07/31/2035	171	87,387	0.0
ÄGYPTEN					
Egypt Government International Bond	5.88%	02/16/2031	894	719,715	0.1
Egypt Government International Bond	8.50%	01/31/2047	715	556,806	0.1
Egypt Government International Bond	8.70%	03/01/2049	996	791,591	0.1
				<u>2,068,112</u>	<u>0.3</u>
EL SALVADOR					
El Salvador Government International Bond.....	6.38%	01/18/2027	696	611,392	0.1
El Salvador Government International Bond.....	8.63%	02/28/2029	660	574,819	0.1
				<u>1,186,211</u>	<u>0.2</u>
KENIA					
Republic of Kenya Government International Bond.....	7.00%	05/22/2027	257	248,005	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
LIBANON					
Lebanon Government International Bond(g)	6.65%	04/22/2024	USD 25 \$	1,712	0.0%
Lebanon Government International Bond(h)	6.85%	03/23/2027	69	4,726	0.0
Lebanon Government International Bond, Series G(h)	1.00%	11/27/2026	182	12,467	0.0
				<u>18,905</u>	<u>0.0</u>
NAMIBIA					
Namibia International Bonds	5.25%	10/29/2025	200	197,076	0.0
NIGERIA					
Nigeria Government International Bond	6.13%	09/28/2028	508	451,074	0.0
Nigeria Government International Bond	7.14%	02/23/2030	991	872,605	0.1
Nigeria Government International Bond	7.63%	11/28/2047	918	687,435	0.1
Nigeria Government International Bond	7.88%	02/16/2032	374	329,962	0.0
Nigeria Government International Bond	8.25%	09/28/2051	732	577,453	0.1
				<u>2,918,529</u>	<u>0.3</u>
SENEGAL					
Senegal Government International Bond	4.75%	03/13/2028	EUR 424	420,386	0.0
Senegal Government International Bond	6.25%	05/23/2033	USD 1,423	1,203,730	0.1
				<u>1,624,116</u>	<u>0.1</u>
SÜDAFRIKA					
Republic of South Africa Government International Bond	5.75%	09/30/2049	2,182	1,568,313	0.1
TÜRKEI					
Türkiye Government International Bond	9.38%	01/19/2033	1,915	2,133,482	0.2
UKRAINE					
Ukraine Government International Bond	7.38%	09/25/2034	1,764	476,280	0.0
Ukraine Government International Bond	7.75%	09/01/2026	458	138,545	0.0
Ukraine Government International Bond	7.75%	09/01/2027	310	92,225	0.0
Ukraine Government International Bond	7.75%	09/01/2029	498	144,420	0.0
				<u>851,470</u>	<u>0.0</u>
VENEZUELA					
Venezuela Government International Bond(h)	9.25%	09/15/2027	76	14,060	0.0
				<u>23,578,087</u>	<u>1.9</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG – VARIABEL VERZINSLICH					
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes, Series 2020-DNA2, Class B2(c)	10.24%	02/25/2050	4,000	4,288,104	0.4
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes Debt Notes 2015-DNA3, Series 2015-DNA3, Class B(c)	14.79%	04/25/2028	245	268,420	0.0
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes Debt Notes 2016-DNA3, Series 2016-DNA3, Class B(c)	16.69%	12/25/2028	245	279,953	0.0
Federal National Mortgage Association Connecticut Avenue Securities Series 2015-C04, Class 2M2(c)	10.99%	04/25/2028	38	39,258	0.0
Series 2016-C02, Class 1B(c)	17.69%	09/25/2028	20	23,040	0.0
Series 2016-C04, Class 1B(c)	15.69%	01/25/2029	1,143	1,301,201	0.1
Series 2016-C05, Class 2B(c)	16.19%	01/25/2029	1,374	1,574,217	0.1
Series 2016-C06, Class 1B(c)	14.69%	04/25/2029	38	42,905	0.0
Series 2016-C07, Class 2B(c)	14.94%	05/25/2029	41	46,140	0.0
Series 2017-C07, Class 2M2(c)	7.94%	05/25/2030	162	166,645	0.0
PMT Credit Risk Transfer Trust, Series 2020-1R, Class A(c)	8.79%	02/25/2025	172	171,025	0.0
				<u>8,200,908</u>	<u>0.6</u>
VARIABEL VERZINSLICHE STAATSPAPIERE					
Federal Home Loan Mortgage Corp. REMICS Series 3346, Class SC(c) (i)	1.11%	10/15/2033	4,786	334,628	0.0
Series 4954, Class SL(c) (i)	0.61%	02/25/2050	5,696	540,756	0.1
				<u>875,384</u>	<u>0.1</u>
				<u>9,076,292</u>	<u>0.7</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
CHILE					
Corp. Nacional del Cobre de Chile	5.95%	01/08/2034	471	465,849	0.0
Corp. Nacional del Cobre de Chile	6.44%	01/26/2036	244	248,270	0.0
				<u>714,119</u>	<u>0.0</u>
INDONESIEN					
Indonesia Asahan Aluminium PT/ Mineral Industri Indonesia Persero PT	5.45%	05/15/2030	269	262,611	0.0

		Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettöver- mögen %	
MEXIKO							
	Comision Federal de Electricidad	3.88%	07/26/2033	USD 692	\$ 559,223	0.1%	
	Comision Federal de Electricidad	4.69%	05/15/2029		587	548,419	0.1
	Petroleos Mexicanos	6.38%	01/23/2045		367	240,844	0.0
	Petroleos Mexicanos	6.50%	03/13/2027		919	866,985	0.1
	Petroleos Mexicanos	6.70%	02/16/2032		610	512,339	0.1
	Petroleos Mexicanos	6.75%	09/21/2047	1,204	802,478	0.1	
					<u>3,530,288</u>	<u>0.5</u>	
OMAN							
	Lamar Funding Ltd.	3.96%	05/07/2025		425	414,694	0.0
SÜDAFRIKA							
	Transnet SOC Ltd.	8.25%	02/06/2028		770	761,622	0.1
TÜRKEI							
	TC Ziraat Bankasi AS	8.00%	01/16/2029		372	378,056	0.0
	Türkiye Ihracat Kredi Bankasi AS	9.00%	01/28/2027		220	229,475	0.0
					<u>607,531</u>	<u>0.0</u>	
VEREINIGTE ARABISCHE EMIRATE							
	DP World Crescent Ltd., Series E	3.88%	07/18/2029		468	435,600	0.0
	DP World Ltd./United Arab Emirates	5.63%	09/25/2048		249	233,497	0.0
	DP World Salaam(a).	6.00%	10/01/2025		311	309,520	0.0
					<u>978,617</u>	<u>0.0</u>	
VENEZUELA							
	Petroleos de Venezuela SA(h)	5.38%	04/12/2027		110	12,925	0.0
					<u>7,282,407</u>	<u>0.6</u>	
BESICHERTE KREDITVERPFLICHTUNGEN							
CLO – VARIABEL VERZINSLICH							
	Ballyrock CLO 14 Ltd., Series 2020-14A, Class D(c)	12.59%	01/20/2034		250	251,816	0.0
	Neuberger Berman Loan Advisers CLO 33 Ltd., Series 2019-33A, Class ER(c).	11.84%	10/16/2033	2,100	2,099,706	0.2	
	PPM CLO 5 Ltd., Series 2021-5A, Class E(c)	12.09%	10/18/2034	2,100	2,031,754	0.1	
					<u>4,383,276</u>	<u>0.3</u>	
REGIERUNGEN – STAATSANLEIHEN							
KOLUMBIEN							
	Colombia Government International Bond	3.25%	04/22/2032		800	608,400	0.1
	Colombia Government International Bond	4.13%	05/15/2051		346	204,659	0.0
	Colombia Government International Bond	5.63%	02/26/2044		394	300,425	0.0
	Colombia Government International Bond	8.00%	11/14/2035		261	266,090	0.0
					<u>1,379,574</u>	<u>0.1</u>	
ISRAEL							
	Israel Government International Bond.	2.75%	07/03/2030		494	414,382	0.0
PANAMA							
	Panama Government International Bond.	7.50%	03/01/2031		295	305,509	0.0
	Panama Notas del Tesoro.	3.75%	04/17/2026		240	227,784	0.0
					<u>533,293</u>	<u>0.0</u>	
PHILIPPINEN							
	Philippine Government International Bond	9.50%	02/02/2030		20	24,175	0.0
RUMÄNIEN							
	Romanian Government International Bond	5.88%	01/30/2029		478	474,367	0.1
					<u>2,825,791</u>	<u>0.2</u>	
ABS-ANLEIHEN							
SONSTIGE ABS – VARIABEL VERZINSLICH							
	Pagaya AI Debt, Series 2024-S1, Class ABC(b)	7.18%	09/15/2031	1,450	1,450,000	0.1	
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN							
NICHT STAATLICHE FESTVERZINSLICHE CMBS							
	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class G	3.57%	12/15/2047		171	93,764	0.0
	UBS Commercial Mortgage Trust, Series 2017-C1, Class XA(j)	1.50%	06/15/2050	1,581	52,838	0.0	
					<u>146,602</u>	<u>0.0</u>	
BEZUGSRECHTE							
VERSORGUNG							
MEHRFACH-VERSORGBETRIEBE							
	National Grid PLC, expiring 12/31/2049.			10,489	26,203	0.0	
					<u>1,114,128,553</u>	<u>88.8</u>	
GELDMARKTINSTRUMENTE							
US-SCHATZWECHSEL							
	U.S. Treasury Bill	0.00%	08/08/2024	USD 60,200	59,620,575	4.7	
					<u>1,173,749,128</u>	<u>93.5</u>	

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
WR Grace Holdings LLC	4.88%	06/15/2027	USD 1,095	\$ 1,052,344	0.1%
WR Grace Holdings LLC	5.63%	08/15/2029	668	614,533	0.1
				<u>1,666,877</u>	<u>0.2</u>
INVESTITIONSGÜTER					
WESCO Distribution, Inc.	6.38%	03/15/2029	425	427,066	0.0
KOMMUNIKATIONSMEDIEN					
Virgin Media Finance PLC	5.00%	07/15/2030	250	206,366	0.0
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
ZF North America Capital, Inc.	6.88%	04/14/2028	349	355,081	0.0
ZF North America Capital, Inc.	7.13%	04/14/2030	349	360,028	0.0
				<u>715,109</u>	<u>0.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Viking Cruises Ltd.	5.88%	09/15/2027	1,010	985,805	0.1
Viking Cruises Ltd.	7.00%	02/15/2029	195	195,430	0.0
Viking Cruises Ltd.	9.13%	07/15/2031	289	311,297	0.0
				<u>1,492,532</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Travel & Leisure Co.	6.63%	07/31/2026	2,060	2,068,525	0.2
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027	470	457,501	0.0
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	5.13%	10/01/2029	137	128,902	0.0
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	7.13%	02/15/2031	276	283,384	0.0
				<u>2,938,312</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
William Carter Co. (The)	5.63%	03/15/2027	510	501,734	0.0
Wolverine World Wide, Inc.	4.00%	08/15/2029	1,372	1,142,769	0.1
				<u>1,644,503</u>	<u>0.1</u>
ENERGIE					
Nabors Industries, Inc.	9.13%	01/31/2030	128	132,129	0.0
NGL Energy Operating LLC/NGL Energy Finance Corp.	8.13%	02/15/2029	715	727,947	0.1
Venture Global LNG, Inc.	8.13%	06/01/2028	673	687,638	0.1
Venture Global LNG, Inc.	8.38%	06/01/2031	672	692,989	0.1
Venture Global LNG, Inc.	9.88%	02/01/2032	393	421,551	0.0
				<u>2,662,254</u>	<u>0.3</u>
DIENSTLEISTUNGEN					
Monitronics International, Inc.(g) (k)	9.13%	04/01/2020	40	0	0.0
TECHNOLOGIE					
Virtusa Corp.	7.13%	12/15/2028	379	344,669	0.0
				<u>12,097,688</u>	<u>0.9</u>
FINANZINSTITUTE					
FINANZEN					
Curo Group Holdings Corp.(h)	7.50%	08/01/2028	1,113	254,052	0.0
Curo SPV LLC(k)	18.00%	08/02/2027	269	280,008	0.0
goeasy Ltd.	9.25%	12/01/2028	596	631,319	0.1
				<u>1,165,379</u>	<u>0.1</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Vistra Corp.(a)	7.00%	12/15/2026	452	448,775	0.0
Vistra Corp.(a)	8.00%	10/15/2026	541	549,234	0.1
Vistra Operations Co. LLC	5.00%	07/31/2027	10	9,667	0.0
Vistra Operations Co. LLC	5.63%	02/15/2027	10	9,841	0.0
				<u>1,017,517</u>	<u>0.1</u>
				<u>14,280,584</u>	<u>1.1</u>
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO – VARIABEL VERZINSLICH					
AGL CLO 13 Ltd., Series 2021-13A, Class E(c)	12.09%	10/20/2034	2,144	2,153,586	0.2
Pikes Peak CLO 8, Series 2021-8A, Class E(c).	12.05%	07/20/2034	250	250,061	0.0
				<u>2,403,647</u>	<u>0.2</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Freeport Indonesia PT	4.76%	04/14/2027	250	243,594	0.0

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Volkswagen Group of America Finance LLC	3.35%	05/13/2025	USD 279	\$ 273,340	0.0%
				<u>516,934</u>	<u>0.0</u>
FINANZINSTITUTE					
BANKWESEN					
HDFC Bank Ltd./Gandhinagar, Series E	5.69%	03/02/2026	243	243,000	0.0
Lloyds Banking Group PLC(a)	6.00%	06/07/2032	GBP 33	39,132	0.0
				<u>282,132</u>	<u>0.0</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Colbun SA	3.15%	03/06/2030	USD 404	352,111	0.0
				<u>1,151,177</u>	<u>0.0</u>
GEMEINDEVERWALTUNG – US-KOMMUNALANLEIHEN					
VEREINIGTE STAATEN					
Wisconsin Public Finance Authority, Series 2021	5.75%	07/25/2041	810	717,608	0.1
QUASI-STAATLICHE WERTPAPIERE					
QUASI-STAATSANLEIHEN					
UKRAINE					
NAK Naftogaz Ukraine via Kondor Finance PLC	7.63%	11/08/2028	200	129,710	0.0
State Agency of Roads of Ukraine	6.25%	06/24/2030	655	176,850	0.0
				<u>306,560</u>	<u>0.0</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
GS Mortgage Securities Trust, Series 2011-GC5, Class D	5.15%	08/10/2044	493	234,530	0.0
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
INVESTITIONSGÜTER					
IRB Infrastructure Developers Ltd.	7.11%	03/11/2032	204	202,215	0.0
STAMMAKTIE					
NICHT-BASISKONSUMGÜTER					
BREIT ANGELEGTER EINZELHANDEL					
ATD New Holdings, Inc.			1,384	24,220	0.0
VERBRAUCHSGÜTER					
HAUSHALTSPRODUKTE					
Southeastern Grocers, Inc.(k)			4,735	3,315	0.0
ENERGIE					
ENERGIE-AUSRÜSTUNG UND -DIENSTE					
BIS Industries Holdings Ltd.(k)			8,912	0	0.0
				<u>27,535</u>	<u>0.0</u>
OPTIONSSCHEINE					
INFORMATIONSTECHNOLOGIE					
SOFTWARE					
Constellation Software, Inc./Canada, expiring 03/31/2040(k)			791	0	0.0
				<u>19,323,856</u>	<u>1.4</u>
Gesamtanlagen					
(Kosten \$1,140,321,974)				<u>\$ 1,193,072,984</u>	<u>94.9%</u>
Termineinlagen					
BBH, New York(l)	3.64 %	–		55,970	0.0
BNP Paribas, Paris(l)	0.55 %	–		85,616	0.0
BNP Paribas, Paris(l)	2.40 %	–		66,102	0.0
DNB, Oslo(l)	3.01 %	–		415,024	0.0
HSBC, Hong Kong(l)	2.53 %	–		289,490	0.0
HSBC, London(l)	4.16 %	–		1,420,477	0.1
HSBC, Paris(l)	2.87 %	–		3,085,997	0.2
Nordea, Oslo(l)	3.31 %	–		332,227	0.0
Scotiabank, Toronto(l)	3.79 %	–		217,268	0.0
SEB, Stockholm(l)	2.52 %	–		341,145	0.0
SMBC, London(l)	(0.11)%	–		931,234	0.1
SMBC, Tokyo(l)	4.68 %	–		50,750,588	4.2
Standard Chartered Bank, Johannesburg(l)	6.22 %	–		181,465	0.0
Termineinlagen insgesamt				<u>58,172,603</u>	<u>4.6</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				<u>5,797,609</u>	<u>0.5</u>
Nettovermögen					
				<u>\$ 1,257,043,196</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Long					
Euro STOXX 50 Index Futures	06/21/2024	115	\$ 6,253,119	\$ 6,219,072	\$ (34,047)
Euro-BOBL Futures	09/06/2024	108	13,529,922	13,522,023	(7,899)
FTSE 100 Index Futures	06/21/2024	20	2,045,790	2,111,687	65,897
Hang Seng Index Futures	06/27/2024	3	359,015	345,424	(13,591)
MSCI Emerging Markets Index Futures	06/21/2024	697	36,758,990	36,819,025	60,035
MSCI Singapore ETS Index Futures	06/27/2024	12	277,149	274,334	(2,815)
OMXS 30 Index Futures	06/20/2024	22	550,682	545,508	(5,174)
S&P 500 E-Mini Futures	06/21/2024	106	28,194,057	28,066,150	(127,907)
S&P/TSX 60 Index Futures	06/20/2024	10	1,956,908	1,958,106	1,197
SPI 200 Futures	06/20/2024	7	907,038	898,771	(8,267)
TOPIX Index Futures	06/13/2024	20	3,461,975	3,525,260	63,285
U.S. Ultra Bond (CBT) Futures	09/19/2024	14	1,712,266	1,714,125	1,859
Short					
U.S. 10 Yr Ultra Futures	09/19/2024	42	4,716,453	4,705,312	11,141
U.S. T-Note 5 Yr (CBT) Futures	09/30/2024	106	11,199,367	11,214,469	(15,102)
U.S. T-Note 10 Yr (CBT) Futures	09/19/2024	96	10,442,828	10,444,500	(1,672)
					\$ (13,060)
				Wertsteigerung	\$ 203,414
				Wertminderung	\$ (216,474)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung (-minderung)
Bank of America NA	EUR 8,958	USD 9,687	06/17/2024	\$ (37,984)
Bank of America NA	HKD 16,435	USD 2,107	07/18/2024	3,206
Bank of America NA	SEK 50,758	USD 4,670	07/19/2024	(164,554)
Barclays Bank PLC	USD 731	CAD 1,000	06/13/2024	2,601
Barclays Bank PLC	JPY 499,353	USD 3,209	06/17/2024	27,092
Barclays Bank PLC	GBP 20,902	USD 25,990	06/20/2024	(646,344)
Brown Brothers Harriman & Co.	EUR 2,382	USD 2,593	06/12/2024	7,454
Brown Brothers Harriman & Co.	EUR 3,068	USD 3,304	06/12/2024	(25,519)
Brown Brothers Harriman & Co.	USD 1,299	EUR 1,198	06/12/2024	1,507
Brown Brothers Harriman & Co.	USD 3,012	EUR 2,767	06/12/2024	(9,300)
Brown Brothers Harriman & Co.	USD 765	CAD 1,052	06/13/2024	6,843
Brown Brothers Harriman & Co.	AUD 712	USD 472	06/17/2024	(1,794)
Brown Brothers Harriman & Co.	EUR 401	USD 435	06/17/2024	90
Brown Brothers Harriman & Co.	GBP 45	USD 57	06/17/2024	(854)
Brown Brothers Harriman & Co.	HKD 4,205	USD 539	06/17/2024	977
Brown Brothers Harriman & Co.	JPY 74,752	USD 480	06/17/2024	3,707
Brown Brothers Harriman & Co.	USD 183	EUR 169	06/17/2024	384
Brown Brothers Harriman & Co.	GBP 509	USD 640	06/20/2024	(8,314)
Brown Brothers Harriman & Co.	NOK 8,567	USD 781	07/19/2024	(35,982)
Brown Brothers Harriman & Co.	NZD 49	USD 30	07/25/2024	(211)
Brown Brothers Harriman & Co.	SGD 744	USD 554	07/25/2024	1,913
Brown Brothers Harriman & Co.	CHF 26	USD 29	08/08/2024	4
Brown Brothers Harriman & Co.	USD 747	JPY 115,450	08/16/2024	(4,449)
Brown Brothers Harriman & Co.+	CNH 97,476	USD 13,419	06/03/2024	7,153
Brown Brothers Harriman & Co.+	GBP 20,570	USD 26,216	06/03/2024	5,130
Brown Brothers Harriman & Co.+	GBP 1,112	USD 1,411	06/03/2024	(6,493)
Brown Brothers Harriman & Co.+	USD 13,509	CNH 97,476	06/03/2024	(97,779)
Brown Brothers Harriman & Co.+	USD 27,112	GBP 21,663	06/03/2024	492,633
Brown Brothers Harriman & Co.+	USD 24	GBP 19	06/03/2024	(40)
Brown Brothers Harriman & Co.+	AUD 340	USD 227	06/17/2024	671
Brown Brothers Harriman & Co.+	AUD 1,127	USD 748	06/17/2024	(1,974)
Brown Brothers Harriman & Co.+	EUR 277	USD 301	06/17/2024	53
Brown Brothers Harriman & Co.+	EUR 145	USD 157	06/17/2024	(308)
Brown Brothers Harriman & Co.+	GBP 755	USD 959	06/17/2024	(2,864)
Brown Brothers Harriman & Co.+	USD 992	AUD 1,497	06/17/2024	4,120
Brown Brothers Harriman & Co.+	USD 37,702	AUD 56,580	06/17/2024	(42,064)
Brown Brothers Harriman & Co.+	USD 87	EUR 80	06/17/2024	85
Brown Brothers Harriman & Co.+	USD 13,962	EUR 12,837	06/17/2024	(25,643)
Brown Brothers Harriman & Co.+	USD 27,944	GBP 22,073	06/17/2024	184,572
Brown Brothers Harriman & Co.+	USD 24	GBP 19	06/17/2024	(40)
Brown Brothers Harriman & Co.+	SGD 4	USD 3	06/18/2024	2
Brown Brothers Harriman & Co.+	USD 227	SGD 306	06/18/2024	(711)
Brown Brothers Harriman & Co.+	USD 18,008	ZAR 331,223	06/18/2024	(396,125)
Brown Brothers Harriman & Co.+	ZAR 4,984	USD 271	06/18/2024	5,569
Brown Brothers Harriman & Co.+	AUD 1,127	USD 748	06/24/2024	(1,978)

Kontrahent	Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)	
Brown Brothers Harriman & Co.+	CAD	3,341	USD	2,434	06/24/2024	\$ (18,815)
Brown Brothers Harriman & Co.+	CHF	2	USD	3	06/24/2024	(25)
Brown Brothers Harriman & Co.+	EUR	274	USD	297	06/24/2024	40
Brown Brothers Harriman & Co.+	EUR	145	USD	157	06/24/2024	(311)
Brown Brothers Harriman & Co.+	JPY	87,084	USD	558	06/24/2024	2,826
Brown Brothers Harriman & Co.+	JPY	1,750	USD	11	06/24/2024	(24)
Brown Brothers Harriman & Co.+	NZD	312	USD	191	06/24/2024	(922)
Brown Brothers Harriman & Co.+	SGD	4	USD	3	06/24/2024	2
Brown Brothers Harriman & Co.+	USD	46,062	AUD	69,302	06/24/2024	76,309
Brown Brothers Harriman & Co.+	USD	17,695	CAD	24,179	06/24/2024	51,901
Brown Brothers Harriman & Co.+	USD	34	CHF	31	06/24/2024	406
Brown Brothers Harriman & Co.+	USD	12,861	EUR	11,855	06/24/2024	13,867
Brown Brothers Harriman & Co.+	USD	16,091	JPY	2,508,812	06/24/2024	(87,949)
Brown Brothers Harriman & Co.+	USD	15,384	NZD	25,168	06/24/2024	86,708
Brown Brothers Harriman & Co.+	USD	301	SGD	406	06/24/2024	(437)
Brown Brothers Harriman & Co.+	USD	19,243	ZAR	350,939	06/24/2024	(592,311)
Brown Brothers Harriman & Co.+	ZAR	3,053	USD	164	06/24/2024	1,965
Brown Brothers Harriman & Co.+	CNH	1,072	USD	148	06/28/2024	150
Brown Brothers Harriman & Co.+	CNH	659	USD	91	06/28/2024	(2)
Brown Brothers Harriman & Co.+	GBP	250	USD	318	06/28/2024	(529)
Brown Brothers Harriman & Co.+	USD	4	CNH	26	06/28/2024	1
Brown Brothers Harriman & Co.+	USD	12,089	CNH	87,635	06/28/2024	(6,972)
Brown Brothers Harriman & Co.+	USD	297	GBP	234	06/28/2024	339
Brown Brothers Harriman & Co.+	USD	26,216	GBP	20,566	06/28/2024	(6,448)
Citibank NA	CAD	14,049	USD	10,442	06/13/2024	132,753
Citibank NA	CHF	1,255	USD	1,390	06/17/2024	(2,865)
Citibank NA	SEK	8,410	USD	777	06/17/2024	(22,950)
Citibank NA	USD	1,287	GBP	1,018	06/20/2024	10,372
Deutsche Bank AG	EUR	64,591	USD	70,789	06/12/2024	682,767
Deutsche Bank AG	USD	1,217	EUR	1,131	06/12/2024	11,031
Deutsche Bank AG	JPY	1,346,752	USD	8,720	08/16/2024	59,413
HSBC Bank USA	USD	770	EUR	722	06/12/2024	13,264
JPMorgan Chase Bank NA	SGD	3,016	USD	2,232	06/14/2024	(1,062)
JPMorgan Chase Bank NA	DKK	12,672	USD	1,839	06/17/2024	(5,855)
JPMorgan Chase Bank NA	NOK	5,841	USD	540	06/17/2024	(16,260)
JPMorgan Chase Bank NA	DKK	16,808	USD	2,425	07/19/2024	(26,447)
Morgan Stanley Capital Services LLC	USD	832	EUR	771	06/12/2024	4,980
Morgan Stanley Capital Services LLC	USD	1,085	EUR	998	06/12/2024	(1,847)
Morgan Stanley Capital Services LLC	GBP	508	USD	637	06/17/2024	(9,566)
Morgan Stanley Capital Services LLC	AUD	21,547	USD	13,840	06/27/2024	(505,895)
Morgan Stanley Capital Services LLC	COP	6,758,308	USD	1,713	07/19/2024	(22,227)
NatWest Markets PLC	EUR	13,041	USD	14,174	06/26/2024	10,013
Standard Chartered Bank	EUR	13,346	USD	14,370	06/12/2024	(115,869)
Standard Chartered Bank	GBP	882	USD	1,110	06/20/2024	(14,396)
UBS AG	EUR	1,372	USD	1,489	06/12/2024	51
UBS AG	CAD	6,663	USD	4,887	06/17/2024	(2,417)
UBS AG	GBP	6,136	USD	7,704	06/17/2024	(114,985)
UBS AG	HKD	5,991	USD	768	07/18/2024	1,267
						<u>\$ (1,172,519)</u>
					Wertsteigerung	\$ 1,916,191
					Wertminderung	\$ (3,088,710)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

VERKAUFTE KAUFPTIONEN

Bezeichnung	Ausübungs- preis	Fälligkeit	Kontrakte	Engagement	Prämien erhalten	Marktwert	
Euro STOXX 50 Price EUR Index(m)	EUR	5300	06/21/2024	1,110	6,383,349	\$ 12,416	\$ (843)
FTSE 100 Index(m)	GBP	8725	06/21/2024	260	2,890,636	6,271	(771)
Nikkei 225 Index(m)	JPY	40625	06/14/2024	16,000	4,133,151	16,453	(1,323)
S&P 500 Index(m)	USD	5415	06/21/2024	9,100	49,276,500	152,897	(88,046)
Insgesamt						<u>\$ 188,037</u>	<u>\$ (90,983)</u>

VERKAUFTE VERKAUFSoPTIONEN

Bezeichnung	Ausübungspreis	Fälligkeit	Kontrakte	Engagement	Prämien erhalten	Marktwert
Euro STOXX 50 Price EUR Index(m)	EUR 4800	06/21/2024	1,110	5,781,146	\$ 18,275	\$ (16,621)
FTSE 100 Index(m)	GBP 8150	06/21/2024	260	2,700,136	9,668	(13,250)
Nikkei 225 Index(m)	JPY 37125	06/14/2024	16,000	3,777,064	42,161	(9,055)
S&P 500 Index(m)	USD 5025	06/21/2024	9,100	45,727,500	206,537	(60,228)
Insgesamt					\$ 276,641	\$ (99,154)

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-NAHY Series 42, 5 Year Index, 06/20/2029	06/20/2029	USD 37,000	\$ (2,505,360)	\$ 38,585
Verkaufskontrakte					
Morgan Stanley & Co., LLC/(INTRCONX)	CDX-NAHY Series 42, 5 Year Index, 06/20/2029	06/20/2029	USD 54,060	3,660,533	79,085
Morgan Stanley & Co., LLC/(INTRCONX)	iTraxx-XOVER Series 41, 5 Year Index, 06/20/2029	06/20/2029	EUR 10,300	959,495	(39,056)
Insgesamt				\$ 2,114,668	\$ 78,614
				Wertsteigerung	\$ 117,670
				Wertminderung	\$ (39,056)

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/(LCH Group)	USD 10,760	10/06/2025	1 Day SOFR	4.971%	\$ (10,774)
Morgan Stanley & Co., LLC/(LCH Group)	USD 19,210	10/24/2025	1 Day SOFR	4.982%	(12,955)
Morgan Stanley & Co., LLC/(LCH Group)	USD 29,560	02/02/2026	1 Day SOFR	4.055%	(405,599)
Morgan Stanley & Co., LLC/(LCH Group)	USD 6,020	03/27/2026	1 Day SOFR	4.530%	(34,405)
Morgan Stanley & Co., LLC/(LCH Group)	USD 5,330	03/20/2028	1 Day SOFR	3.375%	(190,857)
Morgan Stanley & Co., LLC/(LCH Group)	GBP 9,580	04/20/2028	1 Day SONIA	3.993%	(147,186)
Morgan Stanley & Co., LLC/(LCH Group)	USD 22,110	05/01/2028	1 Day SOFR	3.392%	(787,195)
Morgan Stanley & Co., LLC/(CME Group)	EUR 51,340	05/18/2028	6 Month EURIBOR	2.918%	(306,440)
Morgan Stanley & Co., LLC/(LCH Group)	USD 11,190	05/18/2028	1 Day SOFR	3.218%	(470,248)
Morgan Stanley & Co., LLC/(LCH Group)	USD 75,520	05/30/2028	1 Day SOFR	3.725%	(3,095,157)
Morgan Stanley & Co., LLC/(LCH Group)	EUR 12,230	05/30/2028	6 Month EURIBOR	3.197%	69,907
Morgan Stanley & Co., LLC/(LCH Group)	USD 18,300	06/16/2028	1 Day SOFR	3.773%	(405,175)
Morgan Stanley & Co., LLC/(LCH Group)	USD 25,370	07/10/2028	1 Day SOFR	4.160%	(199,551)
Morgan Stanley & Co., LLC/(LCH Group)	GBP 3,300	08/31/2028	1 Day SONIA	4.784%	78,826
Morgan Stanley & Co., LLC/(LCH Group)	USD 4,040	09/01/2028	1 Day SOFR	4.048%	(48,014)
Morgan Stanley & Co., LLC/(LCH Group)	EUR 7,130	09/04/2028	6 Month EURIBOR	3.123%	24,912
Morgan Stanley & Co., LLC/(LCH Group)	USD 12,660	10/24/2028	1 Day SOFR	4.614%	134,605
Morgan Stanley & Co., LLC/(LCH Group)	USD 17,130	11/29/2028	1 Day SOFR	4.134%	(139,146)
Morgan Stanley & Co., LLC/(LCH Group)	USD 16,850	01/24/2029	1 Day SOFR	3.772%	(384,041)
Morgan Stanley & Co., LLC/(LCH Group)	USD 31,730	02/15/2029	1 Day SOFR	3.998%	(422,222)
Morgan Stanley & Co., LLC/(LCH Group)	USD 11,310	03/27/2029	1 Day SOFR	4.014%	(140,608)
Morgan Stanley & Co., LLC/(LCH Group)	EUR 7,620	03/27/2029	6 Month EURIBOR	2.698%	(109,683)
Morgan Stanley & Co., LLC/(LCH Group)	EUR 2,540	10/13/2031	6 Month EURIBOR	0.274%	(479,260)
Morgan Stanley & Co., LLC/(LCH Group)	EUR 1,480	10/29/2031	6 Month EURIBOR	0.189%	(289,536)
Morgan Stanley & Co., LLC/(LCH Group)	GBP 2,010	11/16/2031	1 Day SONIA	0.944%	(501,198)
Morgan Stanley & Co., LLC/(LCH Group)	GBP 660	12/07/2031	1 Day SONIA	0.742%	(176,315)
Morgan Stanley & Co., LLC/(LCH Group)	GBP 1,220	03/23/2032	1 Day SONIA	1.685%	(240,169)
Morgan Stanley & Co., LLC/(LCH Group)	USD 8,650	05/13/2032	1 Day SOFR	1.333%	(589,765)
Morgan Stanley & Co., LLC/(LCH Group)	EUR 6,490	07/07/2032	6 Month EURIBOR	2.080%	(419,299)
Morgan Stanley & Co., LLC/(LCH Group)	EUR 1,820	08/22/2032	6 Month EURIBOR	1.881%	(144,080)
Morgan Stanley & Co., LLC/(LCH Group)	EUR 5,450	05/30/2033	6 Month EURIBOR	3.117%	118,861
Morgan Stanley & Co., LLC/(LCH Group)	USD 24,120	07/31/2033	1 Day SOFR	3.743%	(749,284)
Morgan Stanley & Co., LLC/(LCH Group)	GBP 850	08/31/2033	1 Day SONIA	4.316%	22,924
Morgan Stanley & Co., LLC/(LCH Group)	USD 10,800	09/01/2033	1 Day SOFR	3.841%	(257,563)
Morgan Stanley & Co., LLC/(LCH Group)	EUR 2,410	09/04/2033	6 Month EURIBOR	3.029%	34,187
Morgan Stanley & Co., LLC/(LCH Group)	USD 6,820	09/28/2033	1 Day SOFR	4.201%	24,516
Morgan Stanley & Co., LLC/(LCH Group)	USD 12,490	04/12/2034	1 Day SOFR	4.103%	(43,205)
Insgesamt					\$ (10,690,192)
				Wertsteigerung	\$ 508,738
				Wertminderung	\$ (11,198,930)

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Markt- wert	Vorab- gebühren bezahlt/ (erhalten)	Unrealisierte Wertsteigerung (-minderung)
Verkaufskontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 401	\$ (52,099)	\$ (56,310)	\$ 4,211
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 178	(23,155)	(21,411)	(1,744)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 111	(14,472)	(12,301)	(2,171)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 803	(104,197)	(45,297)	(58,900)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 1,026	(133,140)	(56,954)	(76,186)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 3,122	(405,210)	(141,356)	(263,854)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 7,622	989,291	1,685,245	(695,954)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 535	(69,464)	(66,834)	(2,630)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 379	(49,204)	(40,780)	(8,424)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 89	(11,577)	(9,473)	(2,104)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 370	(48,047)	(45,295)	(2,752)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 201	(26,049)	(17,255)	(8,794)
JPMorgan Securities LLC	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 67	(8,683)	(4,978)	(3,705)
JPMorgan Securities LLC	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 134	(17,366)	(13,463)	(3,903)
JPMorgan Securities LLC	CDX-CMBX.NA.BBB- Series 6, 05/11/2063	05/11/2063	USD 205	(26,628)	(21,625)	(5,003)
Insgesamt					\$ 1,131,913	\$ (1,131,913)
					Wertsteigerung	\$ 4,211
					Wertminderung	\$ (1,136,124)

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					
Morgan Stanley Capital Services LLC					
Swiss Market Index Futures	100	0.00%	CHF 1,159	06/21/2024	\$ 47,843
Swiss Market Index Futures	20	0.00%	CHF 234	06/21/2024	7,857
Insgesamt					\$ 55,700
Swaps insgesamt					\$ (11,687,791)

- (a) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (b) Zinsvariabler Kupon, angegebener Zinssatz vom 31. Mai 2024.
- (c) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2024.
- (d) Zahlungen in Sachwerten (PIK).
- (e) Wandelbares Wertpapier.
- (f) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für offene OTC-Derivate zu dienen.
- (g) Not leidendes fälliges Wertpapier.
- (h) Not leidend.
- (i) Wertpapier, bei dem bis zur Endfälligkeit nur umgekehrte Zins- und keine Tilgungszahlungen zu leisten sind.
- (j) Kredit, bei dem bis zur Endfälligkeit nur Zins- und keine Tilgungszahlungen zu leisten sind.
- (k) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (l) Tagesgeld.
- (m) Ein Kontrakt bezieht sich auf einen Anteil.

Währungskürzel:

AUD	– Australian Dollar
CAD	– Canadian Dollar
CHF	– Swiss Franc
CNH	– Chinese Yuan Renminbi (Offshore)
COP	– Colombian Peso
DKK	– Danish Krone
EUR	– Euro
GBP	– Great British Pound
HKD	– Hong Kong Dollar
JPY	– Japanese Yen
NOK	– Norwegian Krone
NZD	– New Zealand Dollar
SEK	– Swedish Krona
SGD	– Singapore Dollar
USD	– United States Dollar
ZAR	– South African Rand

Glossar:

ABS	– Asset-Backed Securities
ADR	– American Depositary Receipt
BOBL	– Bundesobligation
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
CMBS	– Commercial Mortgage-Backed Securities
CME	– Chicago Mercantile Exchange
ETF	– Exchange Traded Fund
ETS	– Emission Trading Scheme
EURIBOR	– Euro Interbank Offered Rate
FTSE	– Financial Times Stock Exchange
INTRCONX	– Intercontinental Exchange
JSC	– Joint Stock Company
LCH	– London Clearing House
MSCI	– Morgan Stanley Capital International
OMXS	– Stockholm Stock Exchange
REG	– Registered Shares
REIT	– Real Estate Investment Trust
REMICS	– Real Estate Mortgage Investment Conduits
SOFR	– Secured Overnight Financing Rate
SONIA	– Sterling Overnight Index Average
SPI	– Share Price Index
TOPIX	– Tokyo Price Index
TSX	– Toronto Stock Exchange
UCITS	– Undertaking for Collective Investment in Transferable Securities

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMponentEN			
Anhui Zhongding Sealing Parts Co., Ltd. - Class A	183,300	\$ 327,749	0.4%
Minth Group Ltd. - Class H	304,000	602,527	0.7
		<u>930,276</u>	<u>1.1</u>
KRAFTFAHRZEUGE			
BYD Co., Ltd. - Class H	72,600	2,038,637	2.3
BREIT ANGELEGTER EINZELHANDEL			
Alibaba Group Holding Ltd. - Class H	204,253	1,956,236	2.2
JD.com, Inc. - Class H	57,300	834,544	0.9
PDD Holdings, Inc. (ADR)	19,640	2,941,679	3.3
		<u>5,732,459</u>	<u>6.4</u>
HOTELS, RESTAURANTS UND FREIZEIT			
H World Group Ltd. - Class H	195,100	708,511	0.8
Meituan - Class H	109,340	1,469,443	1.6
Trip.com Group Ltd. - Class H	61,060	3,057,529	3.4
		<u>5,235,483</u>	<u>5.8</u>
HAUSHALTSGEBRAUCHSGÜTER			
Gree Electric Appliances, Inc. of Zhuhai - Class A	321,900	1,803,374	2.0
Haier Smart Home Co., Ltd. - Class A	211,800	861,206	1.0
Midea Group Co., Ltd. - Class A	92,700	826,337	0.9
		<u>3,490,917</u>	<u>3.9</u>
SPEZIALISIERTER EINZELHANDEL			
Topsports International Holdings Ltd. - Class H	1,071,500	698,769	0.8
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Bosideng International Holdings Ltd. - Class H	1,729,200	999,435	1.1
Stella International Holdings Ltd. - Class H	838,000	1,590,190	1.8
		<u>2,589,625</u>	<u>2.9</u>
		<u>20,716,166</u>	<u>23.2</u>
FINANZWERTE			
BANKEN			
Bank of Beijing Co., Ltd. - Class A	944,400	756,570	0.9
Bank of Jiangsu Co., Ltd. - Class A	954,400	1,086,441	1.2
China Construction Bank Corp. - Class H	3,594,700	2,546,499	2.9
China Merchants Bank Co., Ltd. - Class H	834,300	3,712,552	4.2
Postal Savings Bank of China Co., Ltd. - Class H	1,711,000	964,850	1.1
Shanghai Pudong Development Bank Co., Ltd. - Class A	853,700	980,035	1.1
		<u>10,046,947</u>	<u>11.4</u>
KAPITALMÄRKTE			
CITIC Securities Co., Ltd. - Class A	377,160	966,664	1.1
Guotai Junan Securities Co., Ltd. - Class H	1,623,340	1,722,894	1.9
		<u>2,689,558</u>	<u>3.0</u>
VERSICHERUNGEN			
Ping An Insurance Group Co. of China Ltd. - Class A	87,200	516,966	0.6
Ping An Insurance Group Co. of China Ltd. - Class H	227,500	1,150,533	1.3
		<u>1,667,499</u>	<u>1.9</u>
		<u>14,404,004</u>	<u>16.3</u>
KOMMUNIKATIONS-DIENSTLEISTUNGEN			
UNTERHALTUNG			
NetEase, Inc. - Class H	92,395	1,625,691	1.8
Tencent Music Entertainment Group - Class H	6,000	44,077	0.1
		<u>1,669,768</u>	<u>1.9</u>
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN			
Tencent Holdings Ltd. - Class H	182,505	8,396,668	9.4
DRAHTLOSE TELEKOMMUNIKATIONS-DIENSTE			
Tencent Music Entertainment Group (ADR)	114,230	1,650,624	1.9
		<u>11,717,060</u>	<u>13.2</u>
INDUSTRIEGÜTER			
LUFTFRACHT UND LOGISTIK			
Sinotrans Ltd. - Class A	749,000	620,653	0.7
ELEKTRISCHE AUSRÜSTUNG			
Contemporary Amperex Technology Co., Ltd. - Class A	16,200	440,985	0.5
NARI Technology Co., Ltd. - Class A	479,484	1,485,662	1.7
Sungrow Power Supply Co., Ltd. - Class A	93,700	1,272,867	1.4
		<u>3,199,514</u>	<u>3.6</u>

	Anteile	Wert (USD)	Nettover- mögen %
INDUSTRIEKONZERNE			
Guoco Group Ltd. - Class H	64,000	\$ 567,541	0.6%
MASCHINEN			
Weichai Power Co., Ltd. - Class H	1,104,000	1,973,546	2.2
Yutong Bus Co., Ltd. - Class A	921,600	3,088,957	3.5
Zoomlion Heavy Industry Science & Technology Co., Ltd. - Class A	759,600	839,597	0.9
		<u>5,902,100</u>	<u>6.6</u>
TRANSPORTWESEN – INFRASTRUKTUR			
China Merchants Expressway Network & Technology Holdings Co., Ltd. - Class A	272,992	441,528	0.5
		<u>10,731,336</u>	<u>12.0</u>
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONSÄUSRÜSTUNG			
Xiaomi Corp. - Class H	400,800	895,860	1.0
Zhongji Innolight Co., Ltd. - Class A	23,700	513,056	0.6
		<u>1,408,916</u>	<u>1.6</u>
ELEKTRONISCHE ÄUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
BOE Technology Group Co., Ltd. - Class A	2,430,900	1,365,204	1.5
Eoptolink Technology, Inc. Ltd. - Class A	39,200	467,978	0.5
Foxconn Industrial Internet Co., Ltd. - Class A	188,100	593,177	0.7
Zhejiang Crystal-Optech Co., Ltd. - Class A	361,100	745,571	0.8
		<u>3,171,930</u>	<u>3.5</u>
HALBLEITER UND HALBLEITERÄUSRÜSTUNG			
JCET Group Co., Ltd. - Class A	209,700	749,619	0.8
SOFTWARE			
Sinosoft Co., Ltd. - Class A	10,974	27,779	0.0
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Shenzhen Transsion Holdings Co., Ltd. - Class A	82,935	1,495,476	1.7
		<u>6,853,720</u>	<u>7.6</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – ÄUSRÜSTUNG UND BEDARF			
Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. - Class A	134,700	721,809	0.8
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. - Class A	35,820	1,430,552	1.6
		<u>2,152,361</u>	<u>2.4</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Jointown Pharmaceutical Group Co., Ltd. - Class A	1,401,663	1,427,729	1.6
PHARMAZEUTIKA			
CSPC Pharmaceutical Group Ltd. - Class H	824,000	698,573	0.8
Hubei Jumpcan Pharmaceutical Co., Ltd. - Class A	173,686	910,639	1.0
Sichuan Kelun Pharmaceutical Co., Ltd. - Class A	308,200	1,357,965	1.5
		<u>2,967,177</u>	<u>3.3</u>
		<u>6,547,267</u>	<u>7.3</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Hubei Xingfa Chemicals Group Co., Ltd. - Class A	360,600	1,072,632	1.2
Yunnan Yuntianhua Co., Ltd. - Class A	259,400	740,184	0.8
		<u>1,812,816</u>	<u>2.0</u>
METALL UND BERGBAU			
Aluminum Corp. of China Ltd. - Class H	1,338,000	999,171	1.1
Baoshan Iron & Steel Co., Ltd. - Class A	733,000	696,183	0.8
Shandong Nanshan Aluminum Co., Ltd. - Class A	102,500	54,319	0.1
Western Mining Co., Ltd. - Class A	354,700	907,634	1.0
Zijin Mining Group Co., Ltd. - Class A	454,725	1,089,728	1.2
		<u>3,747,035</u>	<u>4.2</u>
		<u>5,559,851</u>	<u>6.2</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Anhui Yingjia Distillery Co., Ltd. - Class A	6,000	57,457	0.1
Kweichow Moutai Co., Ltd. - Class A	5,960	1,352,360	1.5
Luzhou Laojiao Co., Ltd. - Class A	17,900	430,813	0.5
Wuliangye Yibin Co., Ltd. - Class A	106,600	2,152,572	2.4
		<u>3,993,202</u>	<u>4.5</u>
VERSORGUNG			
GASVERSORGUNGSBETRIEBE			
Kunlun Energy Co., Ltd. - Class H	1,891,200	1,963,652	2.2
UNABHÄNGIGE STROM- UND ERNEUERBARE ELEKTRIZITÄTSPRODUZENTEN			
China Longyuan Power Group Corp., Ltd. - Class H	648,200	590,976	0.7

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
WASSERVERSORGER					
Chengdu Xingrong Environment Co., Ltd. - Class A			710,100	\$ 722,328	0.8%
				<u>3,276,956</u>	<u>3.7</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
PetroChina Co., Ltd. - Class H			2,768,000	2,820,950	3.2
Gesamtanlagen					
(Kosten \$84,108,577).				\$ 86,620,512	97.2%
Termineinlagen					
ANZ, Hong Kong(a)	2.53 %	–		24,358	0.0
BBH, New York(a)	2.40 %	–		1	0.0
BBH, New York(a)	3.64 %	–		23	0.0
BBH, New York(a)	3.79 %	–		1	0.0
DNB, Oslo(a)	2.87 %	–		6	0.0
DNB, Oslo(a)	3.01 %	–		116	0.0
HSBC, London(a)	4.16 %	–		16	0.0
SMBC, Tokyo(a)	4.68 %	–		1,106,805	1.2
Standard Chartered Bank, Johannesburg(a)	6.22 %	–		1,390	0.0
Termineinlagen insgesamt				<u>1,132,716</u>	<u>1.2</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>1,394,897</u>	<u>1.6</u>
Nettovermögen				<u>\$ 89,148,125</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)	
Brown Brothers Harriman & Co+.	AUD	336	USD	223	06/24/2024	\$ (707)
Brown Brothers Harriman & Co+.	CAD	27	USD	20	06/24/2024	(73)
Brown Brothers Harriman & Co+.	EUR	3	USD	3	06/24/2024	3
Brown Brothers Harriman & Co+.	EUR	5	USD	6	06/24/2024	(6)
Brown Brothers Harriman & Co+.	GBP	18	USD	23	06/24/2024	(26)
Brown Brothers Harriman & Co+.	NZD	56	USD	34	06/24/2024	(155)
Brown Brothers Harriman & Co+.	PLN	56	USD	14	06/24/2024	54
Brown Brothers Harriman & Co+.	PLN	16	USD	4	06/24/2024	(15)
Brown Brothers Harriman & Co+.	SGD	3	USD	2	06/24/2024	3
Brown Brothers Harriman & Co+.	USD	5,610	AUD	8,440	06/24/2024	8,989
Brown Brothers Harriman & Co+.	USD	2	AUD	3	06/24/2024	(2)
Brown Brothers Harriman & Co+.	USD	530	CAD	724	06/24/2024	1,554
Brown Brothers Harriman & Co+.	USD	227	EUR	209	06/24/2024	245
Brown Brothers Harriman & Co+.	USD	630	GBP	495	06/24/2024	312
Brown Brothers Harriman & Co+.	USD	934	NZD	1,528	06/24/2024	5,250
Brown Brothers Harriman & Co+.	USD	392	PLN	1,544	06/24/2024	(354)
Brown Brothers Harriman & Co+.	USD	59	SGD	80	06/24/2024	(85)
Brown Brothers Harriman & Co+.	USD	9,758	ZAR	177,898	06/24/2024	(303,867)
Brown Brothers Harriman & Co+.	ZAR	6,929	USD	375	06/24/2024	6,376
						<u>\$ (282,504)</u>
					Wertsteigerung	\$ 22,786
					Wertminderung	\$ (305,290)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

(a) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- CAD – Canadian Dollar
- EUR – Euro
- GBP – Great British Pound
- NZD – New Zealand Dollar
- PLN – Polish Zloty
- SGD – Singapore Dollar
- USD – United States Dollar
- ZAR – South African Rand

Glossar:

- ADR – American Depositary Receipt

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (CNH)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
FINANZWERTE			
BANKEN			
Bank of Beijing Co., Ltd. - Class A	3,080,200	17,926,764	0.8%
Bank of Jiangsu Co., Ltd. - Class A	4,283,400	35,423,718	1.6
Bank of Shanghai Co., Ltd. - Class A	3,195,300	24,955,293	1.1
China Merchants Bank Co., Ltd. - Class A	1,645,993	56,424,640	2.5
Huaxia Bank Co., Ltd. - Class A	3,373,032	23,240,190	1.0
Shanghai Pudong Development Bank Co., Ltd. - Class A	6,615,900	55,176,606	2.5
		<u>213,147,211</u>	<u>9.5</u>
KAPITALMÄRKTE			
Guotai Junan Securities Co., Ltd. - Class A	3,843,000	53,571,420	2.4
Huatai Securities Co., Ltd. - Class A	4,299,798	58,391,257	2.6
		<u>111,962,677</u>	<u>5.0</u>
VERSICHERUNGEN			
China Pacific Insurance Group Co., Ltd. - Class A	857,300	24,673,094	1.1
Ping An Insurance Group Co. of China Ltd. - Class A	1,553,677	66,916,868	3.0
		<u>91,589,962</u>	<u>4.1</u>
		<u>416,699,850</u>	<u>18.6</u>
INDUSTRIEGÜTER			
LUFTFRACHT UND LOGISTIK			
Sinotrans Ltd. - Class A	2,979,100	17,934,182	0.8
ELEKTRISCHE AUSRÜSTUNG			
Contemporary Amperex Technology Co., Ltd. - Class A	246,240	48,696,422	2.2
Ningbo Sanxing Medical Electric Co., Ltd. - Class A	1,378,325	46,821,700	2.1
Sungrow Power Supply Co., Ltd. - Class A	399,200	39,397,048	1.8
		<u>134,915,170</u>	<u>6.1</u>
MASCHINEN			
Anhui Heli Co., Ltd. - Class A	899,405	21,909,506	1.0
Weichai Power Co., Ltd. - Class A	3,709,316	59,015,218	2.6
XCMG Construction Machinery Co., Ltd. - Class A	3,075,500	22,297,375	1.0
Yutong Bus Co., Ltd. - Class A	1,834,200	44,662,770	2.0
Zoomlion Heavy Industry Science & Technology Co., Ltd. - Class A	4,781,300	38,393,839	1.7
		<u>186,278,708</u>	<u>8.3</u>
TRANSPORTWESEN – INFRASTRUKTUR			
China Merchants Expressway Network & Technology Holdings Co., Ltd. - Class A	1,551,400	18,228,950	0.8
Shandong Hi-speed Co., Ltd. - Class A	2,249,900	19,889,116	0.9
TangShan Port Group Co., Ltd. - Class A	3,815,190	15,718,583	0.7
		<u>53,836,649</u>	<u>2.4</u>
		<u>392,964,709</u>	<u>17.6</u>
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS AUSRÜSTUNG			
Yealink Network Technology Corp., Ltd. - Class A	488,900	18,133,301	0.8
Zhongji Innolight Co., Ltd. - Class A	132,700	20,869,729	0.9
		<u>39,003,030</u>	<u>1.7</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
BOE Technology Group Co., Ltd. - Class A	8,029,400	32,759,952	1.5
Foxconn Industrial Internet Co., Ltd. - Class A	1,670,811	38,278,280	1.7
Hengdian Group DMEGC Magnetics Co., Ltd. - Class A	1,237,300	17,136,605	0.8
Lens Technology Co., Ltd. - Class A	2,447,000	37,439,100	1.7
TCL Technology Group Corp. - Class A	5,506,800	23,569,104	1.1
		<u>149,183,041</u>	<u>6.8</u>
HALBLEITER UND HALBLEITER AUSRÜSTUNG			
JCET Group Co., Ltd. - Class A	2,152,492	55,900,217	2.5
Will Semiconductor Co., Ltd. Shanghai - Class A	192,520	18,102,656	0.8
		<u>74,002,873</u>	<u>3.3</u>
SOFTWARE			
Sinsoft Co., Ltd. - Class A	16,440	302,332	0.0
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Shenzhen Transsion Holdings Co., Ltd. - Class A	386,083	50,576,873	2.3
		<u>313,068,149</u>	<u>14.1</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Anhui Yingjia Distillery Co., Ltd. - Class A	190,400	13,246,128	0.6
Jiangsu King's Luck Brewery JSC Ltd. - Class A	373,400	19,805,136	0.9

	Anteile	Wert (CNH)	Nettover- mögen %
Kweichow Moutai Co., Ltd. - Class A	40,244	¥ 66,340,222	3.0%
Luzhou Laojiao Co., Ltd. - Class A	126,100	22,048,585	1.0
Wuliangye Yibin Co., Ltd. - Class A	474,400	69,594,480	3.1
		<u>191,034,551</u>	<u>8.6</u>
LEBENSMITTELPRODUKTE			
COFCO Sugar Holding Co., Ltd. - Class A	4,261,900	43,513,999	1.9
Inner Mongolia Yili Industrial Group Co., Ltd. - Class A	1,201,600	34,017,296	1.5
		<u>77,531,295</u>	<u>3.4</u>
		<u>268,565,846</u>	<u>12.0</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. - Class A	776,702	30,237,009	1.4
Shandong Pharmaceutical Glass Co., Ltd. - Class A	676,000	17,690,920	0.8
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. - Class A	172,500	50,049,150	2.2
		<u>97,977,079</u>	<u>4.4</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Jointown Pharmaceutical Group Co., Ltd. - Class A	3,978,938	29,444,141	1.3
PHARMAZEUTIKA			
Hubei Jumpsan Pharmaceutical Co., Ltd. - Class A	533,200	20,309,588	0.9
Joincare Pharmaceutical Group Industry Co., Ltd. - Class A	2,009,633	25,060,124	1.1
Livzon Pharmaceutical Group, Inc. - Class A	286,000	11,068,200	0.5
Sichuan Kelun Pharmaceutical Co., Ltd. - Class A	1,175,668	37,633,133	1.7
		<u>94,071,045</u>	<u>4.2</u>
		<u>221,492,265</u>	<u>9.9</u>
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMponentEN			
Anhui Zhongding Sealing Parts Co., Ltd. - Class A	1,978,655	25,702,728	1.2
KRAFTFAHRZEUGE			
BYD Co., Ltd. - Class A	115,922	26,548,456	1.2
Chongqing Changan Automobile Co., Ltd. - Class A	968,484	13,355,394	0.6
SAIC Motor Corp., Ltd. - Class A	1,006,761	14,165,127	0.6
		<u>54,068,977</u>	<u>2.4</u>
HAUSHALTSGEBRAUCHSGÜTER			
Gree Electric Appliances, Inc. of Zhuhai - Class A	1,358,020	55,271,414	2.5
Haier Smart Home Co., Ltd. - Class A	936,700	27,670,118	1.2
Midea Group Co., Ltd. - Class A	343,600	22,251,536	1.0
		<u>105,193,068</u>	<u>4.7</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
China National Gold Group Gold Jewellery Co., Ltd. - Class A	1,603,400	17,412,924	0.8
Zhejiang Semir Garment Co., Ltd. - Class A	2,978,487	18,972,962	0.8
		<u>36,385,886</u>	<u>1.6</u>
		<u>221,350,659</u>	<u>9.9</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Hubei Xingfa Chemicals Group Co., Ltd. - Class A	944,200	20,404,162	0.9
Yunnan Yuntianhua Co., Ltd. - Class A	1,514,300	31,391,439	1.4
		<u>51,795,601</u>	<u>2.3</u>
METALL UND BERGBAU			
Aluminum Corp. of China Ltd. - Class A	1,730,594	14,173,565	0.6
Baoshan Iron & Steel Co., Ltd. - Class A	3,192,300	22,026,870	1.0
Jinduicheng Molybdenum Co., Ltd. - Class A	1,002,000	11,673,300	0.5
Shandong Nanshan Aluminum Co., Ltd. - Class A	9,920,800	38,195,080	1.7
Western Mining Co., Ltd. - Class A	2,920,571	54,293,415	2.4
Zijin Mining Group Co., Ltd. - Class A	1,652,190	28,764,628	1.3
		<u>169,126,858</u>	<u>7.5</u>
		<u>220,922,459</u>	<u>9.8</u>
KOMMUNIKATIONSdienstleistungen			
unterhaltung			
37 Interactive Entertainment Network Technology Group Co., Ltd. - Class A	1,983,277	28,797,182	1.3
Kingnet Network Co., Ltd. - Class A	1,894,900	20,616,512	0.9
		<u>49,413,694</u>	<u>2.2</u>
ENERGIE			
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
PetroChina Co., Ltd. - Class A	4,833,300	49,009,662	2.2

	Anteile	Wert (CNH)	Nettover- mögen %
VERSORGUNG			
WASSERVERSORGER			
Beijing Capital Eco-Environment Protection Group Co., Ltd. - Class A	6,814,000	¥ 19,965,020	0.9%
Chengdu Xingrong Environment Co., Ltd. - Class A	3,085,900	22,804,801	1.0
		<u>42,769,821</u>	<u>1.9</u>
Gesamtanlagen (Kosten ¥2,037,438,910)		¥2,196,257,114	98.2%
Sonstige Vermögenswerte abzüglich Verbindlichkeiten		<u>39,224,871</u>	<u>1.8</u>
Nettovermögen		<u>¥2,235,481,985</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+	CNH 2,496	EUR 320	06/17/2024	¥ 21,292
Brown Brothers Harriman & Co.+	CNH 404	HKD 436	06/17/2024	831
Brown Brothers Harriman & Co.+	CNH 2	HKD 2	06/17/2024	(1)
Brown Brothers Harriman & Co.+	CNH 411,311	USD 56,911	06/17/2024	1,498,207
Brown Brothers Harriman & Co.+	EUR 7	CNH 57	06/17/2024	(126)
Brown Brothers Harriman & Co.+	HKD 5	CNH 5	06/17/2024	8
Brown Brothers Harriman & Co.+	HKD 11	CNH 11	06/17/2024	(5)
Brown Brothers Harriman & Co.+	USD 1,317	CNH 9,535	06/17/2024	(15,036)
				<u>¥ 1,505,170</u>
			Wertsteigerung	¥ 1,520,338
			Wertminderung	¥ (15,168)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

Währungskürzel:

CNH – Chinese Yuan Renminbi (Offshore)
EUR – Euro
HKD – Hong Kong Dollar
USD – United States Dollar

Glossar:

JSC – Joint Stock Company

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (CNH)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
REGIERUNGEN – SCHATZPAPIERE					
CHINA					
China Government Bond, Series 1617.....	2.74%	08/04/2026	CNY 20,000	¥ 20,418,910	8.3%
China Government Bond, Series 1722.....	4.28%	10/23/2047	6,000	7,780,966	3.2
China Government Bond, Series 1827.....	3.25%	11/22/2028	10,000	10,563,546	4.3
China Government Bond, Series INBK.....	2.04%	02/25/2027	3,000	3,014,664	1.2
China Government Bond, Series INBK.....	2.55%	10/15/2028	10,000	10,216,341	4.2
China Government Bond, Series INBK.....	2.60%	09/01/2032	10,000	10,219,440	4.2
China Government Bond, Series INBK.....	2.62%	04/15/2028	23,000	23,513,691	9.6
China Government Bond, Series INBK.....	2.76%	05/15/2032	10,000	10,341,149	4.2
China Government Bond, Series INBK.....	2.88%	02/25/2033	10,000	10,450,381	4.2
China Government Bond, Series INBK.....	3.00%	10/15/2053	4,000	4,364,430	1.8
China Government Bond, Series INBK.....	3.02%	05/27/2031	10,000	10,536,268	4.3
China Government Bond, Series INBK.....	3.81%	09/14/2050	5,000	6,125,941	2.5
				<u>127,545,727</u>	<u>52.0</u>
QUASI-STÄATLICHE WERTPAPIERE					
QUASI-STÄATSANLEIHEN					
CHINA					
China Development Bank, Series 1810.....	4.04%	07/06/2028	10,000	10,754,684	4.4
China Development Bank, Series 1904.....	3.68%	02/26/2026	20,000	20,609,664	8.4
China Development Bank, Series 1905.....	3.48%	01/08/2029	10,000	10,579,717	4.3
China Development Bank, Series 1910.....	3.65%	05/21/2029	10,000	10,694,409	4.4
China Development Bank, Series 2105.....	3.66%	03/01/2031	10,000	10,843,665	4.4
Export-Import Bank of China (The), Series 1703.....	4.11%	03/20/2027	30,000	31,728,761	12.9
Export-Import Bank of China (The), Series 2205.....	2.61%	01/27/2027	20,000	20,335,607	8.3
				<u>115,546,507</u>	<u>47.1</u>
Gesamtanlagen				¥ 243,092,234	99.1%
(Kosten ¥232,194,372).....					
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				2,330,858	0.9
Nettovermögen				<u>¥ 245,423,092</u>	<u>100.0%</u>

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschlussdatum	Zinsart		
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	Unrealisierte Wertsteigerung (-minderung)
Citigroup Global Markets, Inc./(LCH Group).....	CNY 11,600	06/19/2029	2.112%	China 7-Day Reverse Repo Rate	¥ (39,647)

Währungskürzel:

CNH – Chinese Yuan Renminbi (Offshore)
CNY – Chinese Yuan Renminbi

Glossar:

LCH – London Clearing House

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
IT-DIENSTLEISTUNGEN			
Amdocs Ltd.	19,072	\$ 1,506,688	1.1%
CGI, Inc.	5,876	580,249	0.4
Nomura Research Institute Ltd.	27,800	744,275	0.5
VeriSign, Inc.	6,903	1,203,331	0.9
		<u>4,034,543</u>	<u>2.9</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Analog Devices, Inc.	4,797	1,124,849	0.8
Applied Materials, Inc.	5,894	1,267,682	0.9
Broadcom, Inc.	3,286	4,365,615	3.2
NVIDIA Corp.	1,284	1,407,688	1.0
		<u>8,165,834</u>	<u>5.9</u>
SOFTWARE			
Adobe, Inc.	3,252	1,446,359	1.0
Constellation Software, Inc./Canada	748	2,080,575	1.5
Gen Digital, Inc.	41,114	1,020,861	0.7
Intuit, Inc.	2,843	1,638,819	1.2
Microsoft Corp.(a)	18,562	7,705,643	5.6
Oracle Corp.	19,252	2,256,142	1.6
SAP SE.	4,572	833,743	0.6
ServiceNow, Inc.	1,085	712,769	0.5
		<u>17,694,911</u>	<u>12.7</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.(a)	18,866	3,626,988	2.6
Logitech International SA (REG)	14,765	1,477,820	1.1
		<u>5,104,808</u>	<u>3.7</u>
		<u>35,000,096</u>	<u>25.2</u>
FINANZWERTE			
BANKEN			
DBS Group Holdings Ltd.	25,570	681,845	0.5
JPMorgan Chase & Co.	8,508	1,723,976	1.2
Mitsubishi UFJ Financial Group, Inc.	103,200	1,096,157	0.8
NatWest Group PLC	183,343	741,677	0.5
Nordea Bank Abp.	104,127	1,280,492	0.9
Oversea-Chinese Banking Corp., Ltd.	176,900	1,903,814	1.4
Royal Bank of Canada	17,129	1,872,320	1.4
Sumitomo Mitsui Financial Group, Inc.	18,000	1,178,084	0.9
		<u>10,478,365</u>	<u>7.6</u>
KAPITALMÄRKTE			
London Stock Exchange Group PLC.	8,509	997,396	0.7
MSCI, Inc.	1,213	600,653	0.4
Singapore Exchange Ltd.	88,900	630,146	0.5
		<u>2,228,195</u>	<u>1.6</u>
FINANZDIENSTLEISTUNGEN			
Fiserv, Inc.	10,830	1,621,901	1.2
Mastercard, Inc. - Class A	2,353	1,051,956	0.8
Visa, Inc. - Class A.	9,390	2,558,399	1.9
		<u>5,232,256</u>	<u>3.9</u>
VERSICHERUNGEN			
American Financial Group, Inc./OH	5,683	738,279	0.5
AXA SA.	32,194	1,162,412	0.8
Marsh & McLennan Cos., Inc.	9,023	1,872,994	1.4
Medibank Pvt. Ltd.	304,556	756,834	0.5
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen (REG).	1,643	819,361	0.6
Progressive Corp. (The).	3,733	788,335	0.6
Sampo Oyj - Class A	33,154	1,419,147	1.0
		<u>7,557,362</u>	<u>5.4</u>
		<u>25,496,178</u>	<u>18.5</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	12,999	2,095,959	1.5
Gilead Sciences, Inc.	16,100	1,034,747	0.7
		<u>3,130,706</u>	<u>2.2</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Medtronic PLC.	13,779	1,121,197	0.8

	Anteile	Wert (USD)	Nettover- mögen %
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Cigna Group (The).....	2,670	\$ 920,135	0.7%
McKesson Corp.	4,179	2,380,317	1.7
UnitedHealth Group, Inc.....	5,499	2,724,040	2.0
		<u>6,024,492</u>	<u>4.4</u>
PHARMAZEUTIKA			
Eli Lilly & Co.	1,772	1,453,642	1.1
Merck & Co., Inc.	22,876	2,871,853	2.1
Novartis AG (REG)	8,981	929,515	0.7
Novo Nordisk A/S - Class B	21,535	2,917,737	2.1
Sanofi SA	11,398	1,115,887	0.8
		<u>9,288,634</u>	<u>6.8</u>
		<u>19,565,029</u>	<u>14.2</u>
INDUSTRIEGÜTER			
BAU- UND INGENIEURWESEN			
AECOM	7,253	633,477	0.5
Stantec, Inc.	11,239	907,069	0.7
		<u>1,540,546</u>	<u>1.2</u>
ELEKTRISCHE AUSRÜSTUNG			
Prysmian SpA.	30,013	1,973,948	1.4
Schneider Electric SE	5,133	1,280,583	0.9
		<u>3,254,531</u>	<u>2.3</u>
TRANSPORT AUF DEM LANDWEG			
Canadian National Railway Co.....	8,666	1,103,159	0.8
PROFESSIONELLE DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	5,785	1,416,862	1.0
Experian PLC.	27,666	1,281,991	0.9
Genpact Ltd.	32,347	1,069,392	0.8
Paychex, Inc.	10,292	1,236,687	0.9
RELX PLC.	49,761	2,183,012	1.6
Wolters Kluwer NV	13,230	2,110,046	1.5
		<u>9,297,990</u>	<u>6.7</u>
		<u>15,196,226</u>	<u>11.0</u>
NICHT-BASISKONSUMGÜTER			
KRAFTFAHRZEUGE			
Honda Motor Co., Ltd.....	153,700	1,740,455	1.3
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	5,693	1,004,473	0.7
DIVERSIFIZIERTE VERBRAUCHERDIENSTE			
Pearson PLC.	67,289	818,117	0.6
HOTELS, RESTAURANTS UND FREIZEIT			
Amadeus IT Group SA.....	16,914	1,207,364	0.9
Booking Holdings, Inc.	265	1,000,733	0.7
Compass Group PLC	44,454	1,248,099	0.9
Yum! Brands, Inc.	9,407	1,292,804	0.9
		<u>4,749,000</u>	<u>3.4</u>
SPEZIALISIERTER EINZELHANDEL			
AutoZone, Inc.	956	2,648,063	1.9
Industria de Diseno Textil SA	13,589	646,179	0.5
O'Reilly Automotive, Inc.	492	473,924	0.3
Ulta Beauty, Inc.	1,508	595,796	0.4
		<u>4,363,962</u>	<u>3.1</u>
		<u>12,676,007</u>	<u>9.1</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Comcast Corp. - Class A	41,173	1,648,155	1.2
HKT Trust & HKT Ltd. - Class H	736,000	857,733	0.6
		<u>2,505,888</u>	<u>1.8</u>
UNTERHALTUNG			
Electronic Arts, Inc.	6,799	903,451	0.7
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	30,001	5,218,974	3.8
Auto Trader Group PLC.	60,550	636,954	0.5
Meta Platforms, Inc. - Class A	3,695	1,724,937	1.2
		<u>7,580,865</u>	<u>5.5</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
MEDIEN					
Informa PLC			60,361	\$ 656,971	0.5%
				<u>11,647,175</u>	<u>8.5</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Equinor ASA			32,601	946,333	0.7
Exxon Mobil Corp.			5,077	595,329	0.4
Shell PLC			90,207	3,256,000	2.4
TotalEnergies SE			16,135	<u>1,182,123</u>	<u>0.9</u>
				<u>5,979,785</u>	<u>4.4</u>
VERBRAUCHSGÜTER					
GETRÄNKE					
Coca-Cola Co. (The)			20,443	<u>1,286,478</u>	<u>0.9</u>
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN					
Koninklijke Ahold Delhaize NV			22,107	685,606	0.5
Loblaw Cos. Ltd.			9,387	1,090,254	0.8
Walmart, Inc.			23,236	<u>1,527,999</u>	<u>1.1</u>
				<u>3,303,859</u>	<u>2.4</u>
HAUSHALTSPRODUKTE					
Procter & Gamble Co. (The)			6,915	<u>1,137,794</u>	<u>0.8</u>
				<u>5,728,131</u>	<u>4.1</u>
VERSORGUNG					
STROMVERSORGBETRIEBE					
American Electric Power Co., Inc.			19,081	1,722,060	1.2
NextEra Energy, Inc.			21,698	<u>1,736,274</u>	<u>1.3</u>
				<u>3,458,334</u>	<u>2.5</u>
MEHRFACH-VERSORGBETRIEBE					
National Grid PLC			52,513	<u>594,972</u>	<u>0.4</u>
				<u>4,053,306</u>	<u>2.9</u>
IMMOBILIEN					
IMMOBILIEN-MANAGEMENT UND -ERSCHLISSUNG					
Mitsui Fudosan Co., Ltd.			85,200	<u>782,738</u>	<u>0.6</u>
REITs – SPEZIALISIERT					
Public Storage			2,451	<u>671,157</u>	<u>0.5</u>
				<u>1,453,895</u>	<u>1.1</u>
				<u>136,795,828</u>	<u>99.0</u>
BEZUGSRECHTE					
VERSORGUNG					
MEHRFACH-VERSORGBETRIEBE					
National Grid PLC, expiring 12/31/2049.			15,316	<u>38,262</u>	<u>0.0</u>
				<u>136,834,090</u>	<u>99.0</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
OPTIONSSCHEINE					
INFORMATIONSTECHNOLOGIE					
SOFTWARE					
Constellation Software, Inc./Canada, expiring 03/31/2040(b)			1,226	<u>0</u>	<u>0.0</u>
Gesamtanlagen					
(Kosten \$115,717,936).....				\$ <u>136,834,090</u>	<u>99.0%</u>
Termineinlagen					
ANZ, London(c)	3.01 %	–		13,879	0.0
BNP Paribas, Paris(c)	0.55 %	–		13,771	0.0
BNP Paribas, Paris(c)	2.40 %	–		13,893	0.0
HSBC, Hong Kong(c)	2.53 %	–		47,530	0.0
HSBC, London(c)	4.16 %	–		17,115	0.0
Nordea, Oslo(c)	3.31 %	–		8,012	0.0
Scotiabank, Toronto(c)	3.79 %	–		4,836	0.0
SEB, Stockholm(c)	2.52 %	–		40,942	0.0
SMBC, London(c)	(0.11)%	–		14,252	0.0
SMBC, London(c)	2.87 %	–		33,463	0.0
SMBC, London(c)	4.68 %	–		<u>2,992,196</u>	<u>2.3</u>
Termineinlagen insgesamt				<u>3,199,889</u>	<u>2.3</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(1,837,873)</u>	<u>(1.3)</u>
Nettovermögen				\$ <u>138,196,106</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Short					
MSCI EAFE Futures	06/21/2024	247	\$ 28,703,325	\$ 29,271,970	\$ (568,645)
S&P 500 E-Mini Futures	06/21/2024	291	75,854,620	77,049,525	(1,194,905)
S&P/TSX 60 Index Futures	06/20/2024	18	3,492,601	3,524,590	(31,989)
					\$ (1,795,539)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung (-minderung)
Australia and New Zealand Banking Group Ltd.	USD 1,486	AUD 2,240	06/17/2024	\$ 5,377
Bank of America NA	EUR 3,627	USD 3,922	06/17/2024	(15,379)
Bank of America NA	JPY 83,448	USD 538	06/17/2024	6,460
Barclays Bank PLC	USD 1,787	JPY 278,178	06/17/2024	(15,092)
Brown Brothers Harriman & Co.+	AUD 1	USD 0*	06/03/2024	2
Brown Brothers Harriman & Co.+	AUD 1,879	USD 1,246	06/03/2024	(4,426)
Brown Brothers Harriman & Co.+	EUR 3	USD 4	06/03/2024	(1)
Brown Brothers Harriman & Co.+	SGD 861	USD 637	06/03/2024	423
Brown Brothers Harriman & Co.+	SGD 6	USD 4	06/03/2024	(18)
Brown Brothers Harriman & Co.+	USD 1,220	AUD 1,863	06/03/2024	19,339
Brown Brothers Harriman & Co.+	USD 11	AUD 16	06/03/2024	(25)
Brown Brothers Harriman & Co.+	USD 3	EUR 3	06/03/2024	43
Brown Brothers Harriman & Co.+	USD 0*	EUR 0*	06/03/2024	(0)**
Brown Brothers Harriman & Co.+	USD 626	SGD 850	06/03/2024	2,773
Brown Brothers Harriman & Co.+	USD 12	SGD 16	06/03/2024	(52)
Brown Brothers Harriman & Co.+	AUD 1	USD 1	06/17/2024	2
Brown Brothers Harriman & Co.+	GBP 77	USD 97	06/17/2024	(1,457)
Brown Brothers Harriman & Co.+	JPY 12,919	USD 84	06/17/2024	1,253
Brown Brothers Harriman & Co.+	USD 0*	AUD 0*	06/17/2024	0**
Brown Brothers Harriman & Co.+	USD 4	AUD 5	06/17/2024	(4)
Brown Brothers Harriman & Co.+	USD 0*	EUR 0*	06/17/2024	0**
Brown Brothers Harriman & Co.+	USD 201	EUR 184	06/17/2024	(380)
Brown Brothers Harriman & Co.+	USD 304	GBP 239	06/17/2024	828
Brown Brothers Harriman & Co.+	USD 152	JPY 23,868	06/17/2024	277
Brown Brothers Harriman & Co.+	USD 17	SGD 23	06/18/2024	(53)
Brown Brothers Harriman & Co.+	JPY 240,468	USD 1,544	06/24/2024	9,925
Brown Brothers Harriman & Co.+	PLN 229	USD 59	06/24/2024	330
Brown Brothers Harriman & Co.+	PLN 25	USD 6	06/24/2024	(35)
Brown Brothers Harriman & Co.+	USD 3	AUD 5	06/24/2024	5
Brown Brothers Harriman & Co.+	USD 21	CAD 29	06/24/2024	62
Brown Brothers Harriman & Co.+	USD 3	EUR 3	06/24/2024	4
Brown Brothers Harriman & Co.+	USD 0*	EUR 0*	06/24/2024	(0)**
Brown Brothers Harriman & Co.+	USD 737	GBP 579	06/24/2024	367
Brown Brothers Harriman & Co.+	USD 104,668	JPY 16,319,724	06/24/2024	(572,107)
Brown Brothers Harriman & Co.+	USD 14	PLN 56	06/24/2024	21
Brown Brothers Harriman & Co.+	USD 12,590	PLN 49,565	06/24/2024	(11,584)
Brown Brothers Harriman & Co.+	USD 17	SGD 22	06/24/2024	(24)
Brown Brothers Harriman & Co.+	USD 1,245	AUD 1,877	06/28/2024	4,322
Brown Brothers Harriman & Co.+	USD 3	EUR 3	06/28/2024	1
Brown Brothers Harriman & Co.+	USD 637	SGD 859	06/28/2024	(492)
Citibank NA	USD 552	CHF 498	06/17/2024	1,137
JPMorgan Chase Bank NA	SGD 3,814	USD 2,823	06/14/2024	(1,343)
JPMorgan Chase Bank NA	DKK 11,067	USD 1,606	06/17/2024	(5,113)
JPMorgan Chase Bank NA	NOK 6,633	USD 614	06/17/2024	(18,465)
Morgan Stanley Capital Services LLC	GBP 748	USD 939	06/17/2024	(14,089)
UBS AG	CAD 9,828	USD 7,209	06/17/2024	(3,566)
UBS AG	GBP 5,621	USD 7,058	06/17/2024	(105,336)
				\$ (716,090)
			Wertsteigerung	\$ 52,951
			Wertminderung	\$ (769,041)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

(a) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für offene OTC-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:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
DKK – Danish Krone
EUR – Euro
GBP – Great British Pound
JPY – Japanese Yen
NOK – Norwegian Krone
PLN – Polish Zloty
SGD – Singapore Dollar
USD – United States Dollar

Glossar:

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)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV	3.32%	03/13/2037	USD 800 €	602,217	0.6%
AIB Group PLC	5.75%	02/16/2029	EUR 179	189,744	0.2
AIB Group PLC	5.87%	03/28/2035	USD 273	249,538	0.2
AIB Group PLC, Series E	2.25%	04/04/2028	EUR 196	186,999	0.2
AIB Group PLC, Series E	4.63%	07/23/2029	EUR 195	199,847	0.2
Ally Financial, Inc.	6.85%	01/03/2030	USD 85	80,398	0.1
Ally Financial, Inc.	6.99%	06/13/2029	EUR 149	141,979	0.1
American Express Co.	5.10%	02/16/2028	EUR 383	350,835	0.3
American Express Co.	5.65%	04/23/2027	EUR 388	358,902	0.3
Banco Bilbao Vizcaya Argentaria SA	5.38%	03/13/2029	EUR 200	184,377	0.2
Banco Bilbao Vizcaya Argentaria SA	7.88%	11/15/2034	EUR 400	405,238	0.4
Banco Bilbao Vizcaya Argentaria SA, Series G	1.00%	01/16/2030	EUR 400	390,838	0.4
Banco de Sabadell SA, Series E	2.63%	03/24/2026	EUR 100	98,967	0.1
Banco Santander SA	5.29%	08/18/2027	USD 600	547,968	0.5
Banco Santander SA(a)	9.63%	05/21/2033	EUR 200	202,167	0.2
Banco Santander SA, Series E	5.00%	04/22/2034	EUR 500	507,542	0.5
Bank of America Corp.	1.73%	07/22/2027	USD 488	415,307	0.4
Bank of America Corp.	3.19%	07/23/2030	EUR 100	83,130	0.1
Bank of America Corp.	3.38%	04/02/2026	EUR 312	281,901	0.3
Bank of America Corp.	3.56%	04/23/2027	EUR 117	104,034	0.1
Bank of America Corp., Series E	0.58%	08/24/2028	EUR 150	135,720	0.1
Bank of America Corp., Series E	0.65%	10/26/2031	EUR 209	171,532	0.2
Bank of America Corp., Series E	1.10%	05/24/2032	EUR 116	96,684	0.1
Bank of America Corp., Series G	3.59%	07/21/2028	USD 496	433,604	0.4
Bank of Ireland Group PLC	5.60%	03/20/2030	EUR 228	207,908	0.2
Bank of Ireland Group PLC, Series E	4.63%	11/13/2029	EUR 322	330,383	0.3
Bank of Montreal	5.37%	06/04/2027	USD 400	369,238	0.3
Bankinter SA	5.00%	06/25/2034	EUR 100	100,358	0.1
Banque Federative du Credit Mutuel SA, Series E	1.88%	06/18/2029	EUR 300	271,610	0.3
Barclays PLC	4.51%	01/31/2033	EUR 105	106,769	0.1
Barclays PLC	5.67%	03/12/2028	USD 211	194,360	0.2
Barclays PLC(a)	6.38%	12/15/2025	GBP 200	228,342	0.2
Barclays PLC, Series E	4.92%	08/08/2030	EUR 136	141,135	0.1
Barclays PLC, Series E	4.97%	05/31/2036	EUR 106	106,326	0.1
Barclays PLC, Series E	8.41%	11/14/2032	GBP 165	204,734	0.2
BNP Paribas SA	1.68%	06/30/2027	USD 610	519,126	0.5
BNP Paribas SA	2.16%	09/15/2029	EUR 520	416,328	0.4
BNP Paribas SA	2.87%	04/19/2032	EUR 215	166,533	0.2
BNP Paribas SA	3.05%	01/13/2031	EUR 250	201,374	0.2
BPCE SA	3.12%	10/19/2032	EUR 771	582,064	0.5
BPCE SA	4.63%	07/11/2024	EUR 200	183,968	0.2
BPCE SA, Series E	5.75%	06/01/2033	EUR 200	210,242	0.2
CaixaBank SA	6.04%	06/15/2035	USD 200	184,588	0.2
CaixaBank SA, Series E	1.50%	12/03/2026	GBP 600	662,551	0.6
CaixaBank SA, Series E	6.25%	02/23/2033	EUR 100	105,362	0.1
Capital One Financial Corp.	5.82%	02/01/2034	USD 120	109,093	0.1
Capital One Financial Corp.	6.05%	02/01/2035	EUR 198	183,227	0.2
Capital One Financial Corp.	6.38%	06/08/2034	EUR 282	266,242	0.2
Citigroup, Inc.	3.67%	07/24/2028	EUR 405	354,629	0.3
Citigroup, Inc.	3.75%	05/14/2032	EUR 334	329,284	0.3
Citigroup, Inc.	3.98%	03/20/2030	USD 183	158,584	0.1
Citigroup, Inc.	5.83%	02/13/2035	EUR 327	297,419	0.3
Citigroup, Inc., Series CC(a)	7.13%	08/15/2029	EUR 364	335,234	0.3
Citizens Financial Group, Inc.	6.65%	04/25/2035	EUR 275	259,915	0.2
Commerzbank AG, Series E	5.13%	01/18/2030	EUR 100	104,060	0.1
Coöperatieve Rabobank UA(a)	4.38%	06/29/2027	EUR 400	383,067	0.4
Credit Agricole SA	6.32%	10/03/2029	USD 250	237,283	0.2
Danske Bank A/S	1.55%	09/10/2027	EUR 525	442,159	0.4
Danske Bank A/S, Series E	0.75%	06/09/2029	EUR 422	372,927	0.3
Danske Bank A/S, Series E	4.63%	04/13/2027	GBP 167	194,128	0.2
Deutsche Bank AG, Series E	4.13%	04/04/2030	EUR 200	198,830	0.2
Deutsche Bank AG/New York NY	2.13%	11/24/2026	USD 210	183,205	0.2
Deutsche Bank AG/New York NY	2.31%	11/16/2027	EUR 283	239,516	0.2
Deutsche Bank AG/New York NY	3.55%	09/18/2031	EUR 205	165,883	0.2
Deutsche Bank AG/New York NY	3.74%	01/07/2033	EUR 370	281,529	0.3
Deutsche Bank AG/New York NY	7.08%	02/10/2034	EUR 200	189,074	0.2
Erste Group Bank AG(a)	4.25%	10/15/2027	EUR 200	181,056	0.2
Goldman Sachs Bank USA/New York NY	5.41%	05/21/2027	USD 422	387,937	0.4
Goldman Sachs Group, Inc. (The)	1.54%	09/10/2027	EUR 520	438,006	0.4
Goldman Sachs Group, Inc. (The)	5.73%	04/25/2030	EUR 185	172,781	0.2
Goldman Sachs Group, Inc. (The), Series E	0.88%	05/09/2029	EUR 905	791,947	0.7

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %
HSBC Holdings PLC	3.97%	05/22/2030	USD 355 €	304,198	0.3%
HSBC Holdings PLC	5.73%	05/17/2032	434	401,063	0.4
HSBC Holdings PLC	5.89%	08/14/2027	549	509,039	0.5
HSBC Holdings PLC	6.36%	11/16/2032	EUR 289	306,774	0.3
HSBC Holdings PLC	6.55%	06/20/2034	USD 368	350,388	0.3
ING Groep NV	4.13%	08/24/2033	EUR 400	396,646	0.4
ING Groep NV, Series E	3.88%	08/12/2029	400	400,229	0.4
ING Groep NV, Series E	5.00%	02/20/2035	300	306,406	0.3
Intesa Sanpaolo SpA	6.63%	06/20/2033	USD 266	253,556	0.2
Intesa Sanpaolo SpA	7.20%	11/28/2033	270	267,220	0.2
Intesa Sanpaolo SpA, Series XR	4.00%	09/23/2029	465	393,358	0.4
JPMorgan Chase & Co.	3.70%	05/06/2030	190	162,753	0.2
JPMorgan Chase & Co.	5.35%	06/01/2034	564	516,144	0.5
JPMorgan Chase & Co.	5.77%	04/22/2035	554	521,659	0.5
JPMorgan Chase & Co., Series E	0.39%	02/24/2028	EUR 447	409,107	0.4
JPMorgan Chase & Co., Series E	1.00%	07/25/2031	374	318,068	0.3
JPMorgan Chase & Co., Series E	4.46%	11/13/2031	215	222,985	0.2
KeyCorp	6.40%	03/06/2035	USD 445	412,752	0.4
Lloyds Banking Group PLC	5.72%	06/05/2030	462	427,952	0.4
Lloyds Banking Group PLC(a)	7.50%	09/27/2025	208	190,775	0.2
Lloyds Banking Group PLC	7.95%	11/15/2033	260	268,211	0.3
Lloyds Banking Group PLC, Series E	4.75%	09/21/2031	EUR 197	204,962	0.2
Mitsubishi UFJ Financial Group, Inc.	4.08%	04/19/2028	USD 370	328,981	0.3
Mitsubishi UFJ Financial Group, Inc.	5.35%	09/13/2028	200	184,126	0.2
Mitsubishi UFJ Financial Group, Inc., Series E	4.64%	06/07/2031	EUR 253	264,199	0.2
Mizuho Financial Group, Inc.	5.38%	05/26/2030	USD 209	191,724	0.2
Morgan Stanley	0.41%	10/29/2027	EUR 245	226,204	0.2
Morgan Stanley	0.50%	10/26/2029	977	847,049	0.8
Morgan Stanley	4.68%	07/17/2026	USD 160	145,830	0.1
Morgan Stanley	4.81%	10/25/2028	EUR 325	335,350	0.3
Morgan Stanley	6.41%	11/01/2029	USD 229	219,692	0.2
Morgan Stanley Bank NA	5.50%	05/26/2028	339	313,648	0.3
Morgan Stanley, Series G	2.95%	05/07/2032	EUR 165	155,266	0.1
Nationwide Building Society	2.97%	02/16/2028	USD 590	507,035	0.5
Nationwide Building Society	6.18%	12/07/2027	GBP 110	131,095	0.1
Nationwide Building Society	6.56%	10/18/2027	USD 200	187,839	0.2
NatWest Group PLC	5.78%	03/01/2035	389	358,681	0.3
NatWest Group PLC(a)	8.13%	11/10/2033	240	224,101	0.2
NatWest Group PLC, Series E	5.76%	02/28/2034	EUR 245	256,325	0.2
NatWest Markets PLC	5.41%	05/17/2029	USD 387	355,444	0.3
Nordea Bank Abp, Series E	6.00%	06/02/2026	GBP 337	397,417	0.4
Santander Holdings USA, Inc.	6.34%	05/31/2035	USD 230	212,229	0.2
Santander UK Group Holdings PLC	2.47%	01/11/2028	681	576,855	0.5
Shinhan Bank Co., Ltd.	4.38%	04/13/2032	215	181,429	0.2
Skandinaviska Enskilda Banken AB(a)	6.88%	06/30/2027	200	181,428	0.2
Societe Generale SA	3.34%	01/21/2033	285	218,846	0.2
Societe Generale SA	4.88%	11/21/2031	EUR 400	416,170	0.4
Societe Generale SA	5.52%	01/19/2028	USD 345	315,199	0.3
Standard Chartered PLC	2.61%	01/12/2028	615	523,861	0.5
Standard Chartered PLC	4.20%	03/04/2032	EUR 130	130,761	0.1
Sumitomo Mitsui Financial Group, Inc.	2.13%	07/08/2030	USD 265	202,924	0.2
Svenska Handelsbanken AB, Series E	4.63%	08/23/2032	GBP 100	112,593	0.1
Swedbank AB, Series NC5(a)	5.63%	09/17/2024	USD 200	183,254	0.2
UBS Group AG	3.13%	08/13/2030	370	303,711	0.3
UBS Group AG	4.13%	06/09/2033	EUR 371	372,746	0.3
UBS Group AG	5.62%	09/13/2030	USD 310	286,009	0.3
UBS Group AG(a)	9.25%	11/13/2028	328	323,027	0.3
UBS Group AG, Series E	2.75%	06/15/2027	EUR 310	302,533	0.3
UniCredit SpA	1.98%	06/03/2027	USD 314	268,750	0.3
UniCredit SpA	2.57%	09/22/2026	387	341,948	0.3
Virgin Money UK PLC	4.00%	03/18/2028	EUR 106	105,794	0.1
Virgin Money UK PLC, Series G	4.63%	10/29/2028	100	102,082	0.1
				<u>38,006,182</u>	<u>36.0</u>
VERSICHERUNGEN					
American International Group, Inc., Series A-9	5.75%	04/01/2048	USD 810	731,547	0.7
Argentum Netherlands BV for Swiss Re Ltd.	5.75%	08/15/2050	200	182,262	0.2
Assicurazioni Generali SpA, Series E	2.12%	10/01/2030	EUR 395	350,773	0.3
Assicurazioni Generali SpA, Series E	2.43%	07/14/2031	100	88,383	0.1
Athene Global Funding	5.62%	05/08/2026	USD 600	552,403	0.5
CNP Assurances SACA	2.00%	07/27/2050	EUR 600	524,161	0.5
Elevance Health, Inc.	5.15%	06/15/2029	USD 111	102,131	0.1
Humana, Inc.	5.75%	03/01/2028	168	156,755	0.1
Humana, Inc.	5.95%	03/15/2034	162	152,139	0.1
Met Tower Global Funding	5.25%	04/12/2029	451	415,236	0.4

AB SICAV I
Sustainable Global Thematic Credit Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %	
Principal Life Global Funding II	5.10%	01/25/2029	USD	336 €	306,562	0.3%
UnitedHealth Group, Inc.	4.90%	04/15/2031		448	406,584	0.4
Zurich Finance Ireland Designated Activity Co., Series E	3.00%	04/19/2051		380	287,861	0.3
					<u>4,256,797</u>	<u>4.0</u>
SONSTIGE FINANZWERTE						
Digital Dutch Finco BV	1.50%	03/15/2030	EUR	180	156,175	0.1
REITs						
American Tower Corp.	1.00%	01/15/2032		199	158,386	0.1
American Tower Corp.	3.60%	01/15/2028	USD	220	190,605	0.2
American Tower Corp.	3.90%	05/16/2030	EUR	105	104,221	0.1
American Tower Corp.	4.63%	05/16/2031		302	310,167	0.3
American Tower Corp.	5.55%	07/15/2033	USD	111	101,698	0.1
Crown Castle, Inc.	1.05%	07/15/2026		261	219,270	0.2
Digital Dutch Finco BV	1.00%	01/15/2032	EUR	100	79,152	0.1
Digital Euro Finco LLC	2.50%	01/16/2026		275	267,857	0.3
Digital Intrepid Holding BV	0.63%	07/15/2031		526	409,452	0.4
Equinix, Inc.	1.00%	09/15/2025	USD	252	218,867	0.2
Equinix, Inc.	1.00%	03/15/2033	EUR	962	750,976	0.7
Newmark Group, Inc.	7.50%	01/12/2029	USD	33	31,057	0.0
Omega Healthcare Investors, Inc.	3.63%	10/01/2029		405	332,014	0.3
Prologis Euro Finance LLC	0.25%	09/10/2027	EUR	170	151,257	0.1
Prologis Euro Finance LLC	0.38%	02/06/2028		422	372,596	0.3
Prologis International Funding II SA, Series E	3.13%	06/01/2031		140	131,018	0.1
Prologis International Funding II SA, Series E	3.63%	03/07/2030		290	282,653	0.3
Trust Fibra Uno	7.38%	02/13/2034	USD	274	251,134	0.2
					<u>4,362,380</u>	<u>4.0</u>
					<u>46,781,534</u>	<u>44.1</u>
INDUSTRIE						
GRUNDSTOFFE						
Inversiones CMPC SA	3.00%	04/06/2031		337	261,376	0.2
Inversiones CMPC SA	6.13%	02/26/2034		200	185,221	0.2
Smurfit Kappa Treasury ULC	1.50%	09/15/2027	EUR	269	250,063	0.2
Sociedad Quimica y Minera de Chile SA	6.50%	11/07/2033	USD	305	289,262	0.3
Suzano Austria GmbH	6.00%	01/15/2029		329	300,251	0.3
WestRock MWV LLC	7.95%	02/15/2031		215	223,748	0.2
					<u>1,509,921</u>	<u>1.4</u>
INVESTITIONSGÜTER						
Caterpillar Financial Services Corp.	5.00%	05/14/2027		421	388,390	0.4
CNH Industrial Finance Europe SA, Series E	1.88%	01/19/2026	EUR	817	791,455	0.7
Eaton Corp.	4.15%	03/15/2033	USD	195	167,497	0.2
Parker-Hannifin Corp.	4.20%	11/21/2034		928	783,071	0.7
Regal Rexnord Corp.	6.30%	02/15/2030		74	69,782	0.1
Trane Technologies Financing Ltd.	3.50%	03/21/2026		570	508,463	0.5
Xylem, Inc./NY	1.95%	01/30/2028		225	185,719	0.2
Xylem, Inc./NY	3.25%	11/01/2026		496	435,791	0.4
					<u>3,330,168</u>	<u>3.2</u>
KOMMUNIKATIONSMEDIEN						
Charter Communications Operating LLC/ Charter Communications Operating Capital	2.25%	01/15/2029		153	119,870	0.1
Charter Communications Operating LLC/ Charter Communications Operating Capital	2.30%	02/01/2032		315	222,338	0.2
Charter Communications Operating LLC/ Charter Communications Operating Capital	5.13%	07/01/2049		70	49,517	0.0
Charter Communications Operating LLC/ Charter Communications Operating Capital	5.75%	04/01/2048		175	135,473	0.1
Charter Communications Operating LLC/ Charter Communications Operating Capital	6.10%	06/01/2029		289	266,520	0.2
Charter Communications Operating LLC/ Charter Communications Operating Capital	6.48%	10/23/2045		145	123,180	0.1
Comcast Corp.	0.00%	09/14/2026	EUR	449	413,248	0.4
Time Warner Cable LLC	4.50%	09/15/2042	USD	296	199,801	0.2
					<u>1,529,947</u>	<u>1.3</u>
KOMMUNIKATION/TELEKOMMUNIKATION						
AT&T, Inc.	0.80%	03/04/2030	EUR	100	84,856	0.1
AT&T, Inc.	3.95%	04/30/2031		470	472,929	0.4
AT&T, Inc.	4.50%	05/15/2035	USD	82	69,116	0.1
Bell Telephone Co. of Canada or Bell Canada	3.00%	03/17/2031	CAD	858	515,970	0.5
CK Hutchison Group Telecom Finance SA	0.75%	04/17/2026	EUR	321	302,486	0.3
Corning, Inc.	4.38%	11/15/2057	USD	110	78,933	0.1
Orange SA, Series E(a)	5.38%	01/18/2030	EUR	100	104,290	0.1
T-Mobile USA, Inc.	2.25%	02/15/2026	USD	348	303,682	0.3
T-Mobile USA, Inc.	2.70%	03/15/2032		860	658,738	0.6

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %
TELUS Corp.	3.40%	05/13/2032	USD 215 €	171,322	0.2%
TELUS Corp., Series CAG	5.25%	11/15/2032	CAD 463	315,350	0.3
Verizon Communications, Inc.	1.88%	09/19/2030	GBP 390	378,233	0.4
Verizon Communications, Inc.	3.88%	02/08/2029	USD 600	523,758	0.5
Verizon Communications, Inc.	4.25%	10/31/2030	EUR 275	282,643	0.3
Vodafone Group PLC.	4.20%	12/13/2027	AUD 220	130,180	0.1
				<u>4,392,486</u>	<u>4.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Aptiv PLC	5.40%	03/15/2049	USD 170	139,459	0.1
Ford Motor Co.	3.25%	02/12/2032	545	412,994	0.4
Ford Motor Credit Co. LLC.	2.70%	08/10/2026	226	194,678	0.2
Ford Motor Credit Co. LLC.	2.90%	02/10/2029	205	165,415	0.2
Ford Motor Credit Co. LLC.	3.38%	11/13/2025	217	193,100	0.2
Ford Motor Credit Co. LLC.	6.13%	03/08/2034	530	481,164	0.5
General Motors Co.	5.60%	10/15/2032	620	568,508	0.5
General Motors Financial Co., Inc.	2.35%	01/08/2031	321	241,156	0.2
General Motors Financial Co., Inc.	2.40%	04/10/2028	134	110,195	0.1
General Motors Financial Co., Inc., Series E	3.90%	01/12/2028	EUR 157	156,550	0.1
General Motors Financial Co., Inc., Series E	4.00%	07/10/2030	197	196,007	0.2
General Motors Financial Co., Inc., Series E	4.50%	11/22/2027	106	107,709	0.1
Lear Corp.	2.60%	01/15/2032	USD 370	277,259	0.3
Lear Corp.	3.50%	05/30/2030	534	441,583	0.4
				<u>3,685,777</u>	<u>3.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
DR Horton, Inc.	2.60%	10/15/2025	454	402,305	0.4
PulteGroup, Inc.	6.00%	02/15/2035	147	138,872	0.1
PulteGroup, Inc.	6.38%	05/15/2033	432	416,686	0.4
PulteGroup, Inc.	7.88%	06/15/2032	463	487,399	0.5
				<u>1,445,262</u>	<u>1.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Home Depot, Inc. (The)	5.88%	12/16/2036	553	536,434	0.5
Lowe's Cos., Inc.	3.70%	04/15/2046	415	282,125	0.3
Lowe's Cos., Inc.	4.45%	04/01/2062	125	89,229	0.1
				<u>907,788</u>	<u>0.9</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AbbVie, Inc.	4.80%	03/15/2027	548	502,022	0.5
AbbVie, Inc.	4.85%	06/15/2044	480	408,145	0.4
American Medical Systems Europe BV	1.38%	03/08/2028	EUR 290	267,090	0.2
Amgen, Inc.	2.45%	02/21/2030	USD 218	173,992	0.2
Amgen, Inc.	4.88%	03/01/2053	194	157,368	0.1
Astrazeneca Finance LLC	4.80%	02/26/2027	440	403,177	0.4
Biogen, Inc.	3.15%	05/01/2050	345	205,625	0.2
Boston Scientific Corp.	0.63%	12/01/2027	EUR 700	630,444	0.6
Bristol-Myers Squibb Co.	2.55%	11/13/2050	USD 330	177,943	0.2
Bristol-Myers Squibb Co.	3.25%	08/01/2042	640	435,803	0.4
Bristol-Myers Squibb Co.	3.90%	03/15/2062	320	212,506	0.2
Bristol-Myers Squibb Co.	6.40%	11/15/2063	151	151,551	0.1
Cardinal Health, Inc.	3.41%	06/15/2027	285	249,299	0.2
Cencosud SA	5.95%	05/28/2031	360	327,054	0.3
Cigna Group (The)	3.40%	03/15/2050	135	84,643	0.1
Cigna Group (The)	4.80%	08/15/2038	440	370,424	0.3
CVS Health Corp.	4.13%	04/01/2040	440	326,588	0.3
CVS Health Corp.	4.78%	03/25/2038	331	271,330	0.3
CVS Health Corp.	4.88%	07/20/2035	371	317,361	0.3
CVS Health Corp.	5.05%	03/25/2048	175	138,995	0.1
CVS Health Corp.	5.70%	06/01/2034	85	77,963	0.1
CVS Health Corp.	6.00%	06/01/2044	120	108,820	0.1
Danaher Corp.	4.38%	09/15/2045	95	76,352	0.1
DH Europe Finance II SARL	0.45%	03/18/2028	EUR 220	196,056	0.2
DH Europe Finance II SARL	0.75%	09/18/2031	243	199,338	0.2
DH Europe Finance II SARL	3.40%	11/15/2049	USD 384	254,564	0.2
Eli Lilly & Co.	4.15%	03/15/2059	495	369,946	0.3
Eli Lilly & Co.	4.50%	02/09/2029	274	248,871	0.2
Fresenius Medical Care US Finance III, Inc.	3.00%	12/01/2031	545	404,921	0.4
General Mills, Inc.	1.50%	04/27/2027	EUR 162	152,494	0.1
General Mills, Inc.	3.91%	04/13/2029	294	295,490	0.3
General Mills, Inc.	4.70%	01/30/2027	USD 64	58,195	0.1
Gilead Sciences, Inc.	1.65%	10/01/2030	315	236,662	0.2
HCA, Inc.	3.63%	03/15/2032	41	33,019	0.0
HCA, Inc.	5.50%	06/01/2033	214	194,726	0.2
Kenvue, Inc.	5.20%	03/22/2063	205	177,543	0.2
Kimberly-Clark Corp.	3.20%	04/25/2029	440	376,030	0.4
Medtronic Global Holdings SCA.	1.75%	07/02/2049	EUR 230	149,833	0.1
Medtronic, Inc.	4.15%	10/15/2053	211	214,465	0.2

AB SICAV I
Sustainable Global Thematic Credit Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %
Merck & Co., Inc.	1.45%	06/24/2030	USD 289 €	217,630	0.2%
Merck & Co., Inc.	2.90%	12/10/2061	842	461,840	0.4
Roche Holdings, Inc.	2.08%	12/13/2031	580	434,534	0.4
Roche Holdings, Inc.	5.22%	03/08/2054	335	300,260	0.3
Stryker Corp.	3.65%	03/07/2028	497	435,267	0.4
Thermo Fisher Scientific Finance I BV	0.80%	10/18/2030	EUR 178	150,552	0.1
Thermo Fisher Scientific, Inc.	4.98%	08/10/2030	USD 63	57,731	0.1
Wyeth LLC.	5.95%	04/01/2037	326	315,225	0.3
				<u>12,009,687</u>	<u>11.2</u>
SONSTIGE INDUSTRIEWERTE					
LKQ Dutch Bond BV	4.13%	03/13/2031	EUR 307	305,614	0.3
DIENSTLEISTUNGEN					
Booking Holdings, Inc.	3.55%	03/15/2028	USD 473	413,387	0.4
eBay, Inc.	6.30%	11/22/2032	150	146,375	0.1
Global Payments, Inc.	3.20%	08/15/2029	850	699,504	0.7
Global Payments, Inc.	4.88%	03/17/2031	EUR 237	242,706	0.2
PayPal Holdings, Inc.	3.25%	06/01/2050	USD 110	68,917	0.1
S&P Global, Inc.	2.30%	08/15/2060	531	251,792	0.2
				<u>1,822,681</u>	<u>1.7</u>
TECHNOLOGIE					
Analog Devices, Inc.	2.95%	10/01/2051	493	295,851	0.3
Apple, Inc.	4.10%	08/08/2062	215	158,981	0.1
Autodesk, Inc.	2.40%	12/15/2031	585	441,808	0.4
Autodesk, Inc.	3.50%	06/15/2027	249	218,971	0.2
Broadcom, Inc.	3.14%	11/15/2035	263	192,452	0.2
Broadridge Financial Solutions, Inc.	2.60%	05/01/2031	713	549,645	0.5
CDW LLC/CDW Finance Corp.	2.67%	12/01/2026	615	528,631	0.5
CDW LLC/CDW Finance Corp.	4.25%	04/01/2028	330	289,187	0.3
Cisco Systems, Inc.	5.35%	02/26/2064	440	394,021	0.4
Cisco Systems, Inc.	5.90%	02/15/2039	210	205,276	0.2
Entegris, Inc.	4.75%	04/15/2029	215	188,079	0.2
Fiserv, Inc.	1.63%	07/01/2030	EUR 230	200,980	0.2
Fiserv, Inc.	4.50%	05/24/2031	293	301,863	0.3
Fiserv, Inc.	5.35%	03/15/2031	USD 263	241,413	0.2
International Business Machines Corp.	4.00%	06/20/2042	305	228,126	0.2
International Business Machines Corp.	4.25%	05/15/2049	260	193,490	0.2
Intuit, Inc.	5.50%	09/15/2053	371	340,985	0.3
Jabil, Inc.	3.00%	01/15/2031	255	199,378	0.2
Jabil, Inc.	3.60%	01/15/2030	260	214,660	0.2
KLA Corp.	3.30%	03/01/2050	314	202,917	0.2
KLA Corp.	5.25%	07/15/2062	150	131,700	0.1
Micron Technology, Inc.	2.70%	04/15/2032	1,125	854,906	0.8
Microsoft Corp.	3.95%	08/08/2056	343	256,514	0.2
NXP BV/NXP Funding LLC/NXP USA, Inc.	2.50%	05/11/2031	580	444,094	0.4
NXP BV/NXP Funding LLC/NXP USA, Inc.	3.25%	05/11/2041	156	104,281	0.1
Oracle Corp.	3.90%	05/15/2035	508	405,235	0.4
Oracle Corp.	6.50%	04/15/2038	415	408,101	0.4
Salesforce, Inc.	3.05%	07/15/2061	845	480,382	0.5
SK Hynix, Inc.	2.38%	01/19/2031	367	277,446	0.3
Skyworks Solutions, Inc.	3.00%	06/01/2031	225	173,313	0.2
Texas Instruments, Inc.	4.10%	08/16/2052	139	104,718	0.1
Texas Instruments, Inc.	5.05%	05/18/2063	335	287,644	0.3
VMware LLC.	2.20%	08/15/2031	258	190,932	0.2
Western Digital Corp.	2.85%	02/01/2029	241	191,586	0.2
				<u>9,897,566</u>	<u>9.5</u>
TRANSPORTWESEN – EISENBAHNEN					
Canadian National Railway Co.	3.60%	08/01/2047	CAD 415	227,899	0.2
Canadian Pacific Railway Co.	5.95%	05/15/2037	USD 225	213,029	0.2
Canadian Pacific Railway Co.	7.13%	10/15/2031	481	493,176	0.5
				<u>934,104</u>	<u>0.9</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Ryder System, Inc.	5.38%	03/15/2029	389	359,548	0.3
				<u>42,130,549</u>	<u>39.9</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Brookfield Renewable Partners ULC.	4.25%	01/15/2029	CAD 270	178,228	0.2
Commonwealth Edison Co.	3.00%	03/01/2050	USD 50	29,528	0.0
Commonwealth Edison Co.	3.80%	10/01/2042	105	76,432	0.1
Commonwealth Edison Co.	5.65%	06/01/2054	420	384,594	0.4
Commonwealth Edison Co., Series 133	3.85%	03/15/2052	367	252,047	0.2
Consolidated Edison Co. of New York, Inc.	3.60%	06/15/2061	133	84,290	0.1
Consolidated Edison Co. of New York, Inc.	4.50%	05/15/2058	385	288,811	0.3
Consolidated Edison Co. of New York, Inc., Series 12-A.	4.20%	03/15/2042	265	203,078	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
EDP Finance BV, Series E	1.88%	09/21/2029	EUR 100 €	91,097	0.1%
Enel Finance America LLC	2.88%	07/12/2041	USD 390	236,973	0.2
Enel Finance International NV	2.25%	07/12/2031	335	251,301	0.2
Enel SpA, Series E(a)	6.38%	04/16/2028	EUR 120	126,300	0.1
Engie Energia Chile SA	6.38%	04/17/2034	USD 342	318,246	0.3
Engie SA, Series E	5.63%	04/03/2053	GBP 100	113,488	0.1
Iberdrola International BV, Series NC5(a)	1.87%	01/28/2026	EUR 300	286,220	0.3
Iberdrola International BV, Series NC6(a)	1.45%	11/09/2026	200	184,977	0.2
National Grid PLC, Series E	0.16%	01/20/2028	210	184,290	0.2
National Grid PLC, Series E	3.25%	03/30/2034	110	102,297	0.1
National Grid PLC, Series E	3.88%	01/16/2029	118	118,316	0.1
NextEra Energy Capital Holdings, Inc.	5.00%	07/15/2032	USD 570	512,181	0.5
NextEra Energy Capital Holdings, Inc.	6.70%	09/01/2054	238	218,819	0.2
Niagara Mohawk Power Corp.	1.96%	06/27/2030	220	167,290	0.2
Niagara Mohawk Power Corp.	4.28%	10/01/2034	126	102,428	0.1
Niagara Mohawk Power Corp.	5.29%	01/17/2034	53	47,407	0.0
Orsted AS	2.50%	02/18/2021	GBP 447	380,823	0.4
Public Service Electric & Gas Co.	3.80%	03/01/2046	USD 780	560,662	0.5
Public Service Electric & Gas Co.	5.45%	03/01/2054	222	200,975	0.2
San Diego Gas & Electric Co., Series UUU	3.32%	04/15/2050	352	219,680	0.2
San Diego Gas & Electric Co., Series WWW	2.95%	08/15/2051	828	492,115	0.5
Scottish Hydro Electric Transmission PLC, Series E	2.13%	03/24/2036	GBP 360	302,109	0.3
SSE PLC, Series E	4.00%	09/05/2031	EUR 223	225,700	0.2
TenneT Holding BV, Series E	4.25%	04/28/2032	142	147,605	0.1
Vattenfall AB	6.88%	08/17/2083	GBP 100	120,122	0.1
				<u>7,208,429</u>	<u>6.9</u>
ERDGAS					
Cadent Finance PLC, Series E	4.25%	07/05/2029	EUR 391	396,189	0.4
SONSTIGE VERSORGBETRIEBE					
American Water Capital Corp.	2.80%	05/01/2030	USD 240	193,608	0.2
American Water Capital Corp.	4.30%	12/01/2042	280	220,061	0.2
American Water Capital Corp.	5.15%	03/01/2034	185	168,355	0.2
Anglian Water Osprey Financing PLC, Series E	2.00%	07/31/2028	GBP 110	103,520	0.1
Anglian Water Services Financing PLC, Series E	1.63%	08/10/2025	160	178,969	0.2
Severn Trent Utilities Finance PLC, Series E	2.00%	06/02/2040	100	72,288	0.1
Severn Trent Utilities Finance PLC, Series E	5.25%	04/04/2036	130	148,038	0.1
Suez SACA, Series E	2.38%	05/24/2030	EUR 500	457,660	0.4
Suez SACA, Series E	4.50%	11/13/2033	100	102,176	0.1
United Utilities PLC	6.88%	08/15/2028	USD 336	325,506	0.3
United Utilities Water Finance PLC, Series E	0.88%	10/28/2029	GBP 200	187,641	0.2
Veolia Environnement SA(a)	1.63%	06/01/2026	EUR 400	372,929	0.3
				<u>2,530,751</u>	<u>2.4</u>
				<u>10,135,369</u>	<u>9.7</u>
				<u>99,047,452</u>	<u>93.7</u>
REGIERUNGEN – SCHATZPAPIERE					
KANADA					
Canadian Government Bond	2.25%	12/01/2029	CAD 938	593,950	0.6
DEUTSCHLAND					
Bundesobligation, Series G	0.00%	10/10/2025	EUR 2,444	2,342,470	2.2
VEREINIGTES KÖNIGREICH					
United Kingdom Gilt	1.50%	07/31/2053	GBP 415	241,023	0.2
				<u>3,177,443</u>	<u>3.0</u>
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Huhtamaki Oyj	4.25%	06/09/2027	EUR 100	99,825	0.1
INVESTITIONSGÜTER					
Paprec Holding SA	3.50%	07/01/2028	100	95,480	0.1
Paprec Holding SA	7.25%	11/17/2029	195	205,534	0.2
				<u>301,014</u>	<u>0.3</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Telefonica Europe BV(a)	6.75%	06/07/2031	100	107,549	0.1
Telefonica Europe BV(a)	7.13%	08/23/2028	100	108,557	0.1
Vmed O2 UK Financing I PLC	3.25%	01/31/2031	100	86,770	0.1
				<u>302,876</u>	<u>0.3</u>
				<u>703,715</u>	<u>0.7</u>

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Terraform Global Operating LP.....	6.13%	03/01/2026	USD 110	€ 99,971	0.1%
				803,686	0.8
GEDECKTE ANLEIHEN					
Caisse Francaise de Financement Local, Series E.....	0.10%	11/13/2029	EUR 600	506,907	0.5
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
PERU					
Corp. Financiera de Desarrollo SA.....	5.95%	04/30/2029	USD 233	215,259	0.2
SCHWELLENMÄRKTE – INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Klabin Austria GmbH.....	3.20%	01/12/2031	272	210,179	0.2
GEMEINDEVERWALTUNG – US-KOMMUNALANLEIHEN					
VEREINIGTE STAATEN					
Metropolitan Transportation Authority, Series 2020.....	5.18%	11/15/2049	10	8,236	0.0
				103,969,162	98.4
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
SUPRANATIONALE UNTERNEHMEN					
International Bank for Reconstruction & Development.....	0.00%	03/31/2027	525	439,756	0.4
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
SONSTIGE FINANZWERTE					
GPS Blue Financing DAC.....	5.65%	11/09/2041	200	172,869	0.2
				612,625	0.6
Gesamtanlagen					
(Kosten €109,436,471).....				€ 104,581,787	99.0%
Termineinlagen					
JPMorgan Chase, New York(b).....	4.68 %	–		234,660	0.2
Scotiabank, Toronto(b).....	3.79 %	–		14,204	0.0
SMBC, London(b).....	2.87 %	–		1,515,402	1.4
SMBC, London(b).....	4.16 %	–		14,540	0.0
Termineinlagen insgesamt.....					
				1,778,806	1.6
Sonstige Vermögenswerte abzüglich Verbindlichkeiten.....					
				(679,238)	(0.6)
Nettovermögen.....					
				€ 105,681,355	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Long					
Canadian 5 Yr Bond Futures.....	09/18/2024	7	€ 521,967	€ 521,520	€ (446)
Canadian 10 Yr Bond Futures.....	09/18/2024	3	241,867	241,157	(710)
Euro Buxl 30 Yr Bond Futures.....	06/06/2024	2	264,540	252,840	(11,700)
Euro-Bund Futures.....	06/06/2024	33	4,385,920	4,268,220	(117,700)
Long Gilt Futures.....	09/26/2024	7	795,835	791,807	(4,028)
U.S. T-Note 2 Yr (CBT) Futures.....	09/30/2024	25	4,692,518	4,693,404	885
U.S. Ultra Bond (CBT) Futures.....	09/19/2024	29	3,268,823	3,272,372	3,550
Short					
Euro-BOBL Futures.....	09/06/2024	51	5,880,300	5,884,890	(4,590)
Euro-OAT Futures.....	06/06/2024	20	2,568,160	2,494,800	73,360
Euro-Schatz Futures.....	09/06/2024	7	736,540	736,680	(140)
U.S. 10 Yr Ultra Futures.....	09/19/2024	38	3,939,234	3,923,494	15,739
U.S. Long Bond (CBT) Futures.....	09/19/2024	5	533,926	534,825	(900)
U.S. T-Note 5 Yr (CBT) Futures.....	09/30/2024	17	1,658,427	1,657,570	857
					€ (45,823)
				Wertsteigerung	€ 94,391
				Wertminderung	€ (140,214)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+	EUR 3	USD 3	06/03/2024	€ (40)
Brown Brothers Harriman & Co.+	USD 3	EUR 3	06/03/2024	1
Brown Brothers Harriman & Co.+	USD 0*	EUR 0*	06/03/2024	(0)**
Brown Brothers Harriman & Co.	EUR 845	USD 922	06/12/2024	4,090
Brown Brothers Harriman & Co.	EUR 5,538	USD 5,979	06/12/2024	(29,981)
Brown Brothers Harriman & Co.	USD 6,571	EUR 6,096	06/12/2024	42,210
Brown Brothers Harriman & Co.	USD 1,965	EUR 1,806	06/12/2024	(4,596)
Brown Brothers Harriman & Co.	CAD 3,515	EUR 2,381	06/13/2024	4,046
Brown Brothers Harriman & Co.	EUR 300	CAD 445	06/13/2024	228
Brown Brothers Harriman & Co.	EUR 199	CAD 295	06/13/2024	(162)
Brown Brothers Harriman & Co.+	CHF 173	EUR 176	06/17/2024	(399)
Brown Brothers Harriman & Co.+	EUR 11,874	CHF 11,638	06/17/2024	23,587
Brown Brothers Harriman & Co.+	EUR 3	USD 3	06/17/2024	6
Brown Brothers Harriman & Co.+	USD 0*	EUR 0*	06/17/2024	0**
Brown Brothers Harriman & Co.+	USD 0*	EUR 0*	06/17/2024	(0)**
Brown Brothers Harriman & Co.	GBP 194	EUR 225	06/20/2024	(2,475)
Brown Brothers Harriman & Co.+	AUD 29	EUR 18	06/24/2024	(23)
Brown Brothers Harriman & Co.	EUR 16,037	AUD 26,171	06/24/2024	5,933
Brown Brothers Harriman & Co.+	EUR 552	GBP 470	06/24/2024	190
Brown Brothers Harriman & Co.+	EUR 52,199	GBP 44,453	06/24/2024	(36,751)
Brown Brothers Harriman & Co.+	EUR 213	USD 231	06/24/2024	(230)
Brown Brothers Harriman & Co.+	GBP 75	EUR 88	06/24/2024	74
Brown Brothers Harriman & Co.+	GBP 4	EUR 5	06/24/2024	(2)
Brown Brothers Harriman & Co.+	USD 3	EUR 3	06/24/2024	2
Brown Brothers Harriman & Co.	AUD 201	EUR 121	06/27/2024	(2,182)
Brown Brothers Harriman & Co.+	EUR 3	USD 3	06/28/2024	(1)
Brown Brothers Harriman & Co.+	USD 0*	EUR 0*	06/28/2024	0**
Deutsche Bank AG	USD 9,716	EUR 9,091	06/12/2024	139,504
HSBC Bank USA	GBP 3,431	EUR 4,009	06/20/2024	(18,064)
JPMorgan Chase Bank NA	USD 4,434	EUR 4,137	06/12/2024	51,299
JPMorgan Chase Bank NA	USD 10,381	EUR 9,533	06/12/2024	(30,776)
JPMorgan Chase Bank NA	USD 8,143	EUR 7,495	07/24/2024	7,782
Morgan Stanley Capital Services LLC	USD 616	EUR 571	06/12/2024	3,274
NatWest Markets PLC	USD 8,280	EUR 7,697	06/05/2024	65,880
NatWest Markets PLC	USD 8,225	EUR 7,618	06/12/2024	40,219
NatWest Markets PLC	USD 15,170	EUR 13,837	06/26/2024	(129,909)
NatWest Markets PLC	USD 9,366	EUR 8,613	07/10/2024	(4,525)
				€ 128,209
			Wertsteigerung	€ 388,325
			Wertminderung	€ (260,116)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

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

(b) Tagesgeld.

Währungskürzel:

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

Glossar:

BOBL – Bundesobligation
CBT – Chicago Board of Trade
OAT – Obligations Assimilables du Trésor
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			
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
BCerevel Therapeutics Holdings, Inc.	185,647	\$ 7,563,259	3.8%
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Axonics, Inc.	127,140	8,529,823	4.2
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Amedisys, Inc.	89,489	8,156,922	4.1
Olink Holding AB (ADR)	295,037	7,066,136	3.5
		<u>15,223,058</u>	<u>7.6</u>
PHARMAZEUTIKA			
Catalent, Inc.	143,413	7,714,185	3.8
		<u>39,030,325</u>	<u>19.4</u>
GRUNDSTOFFE			
CONTAINER UND VERPACKUNGEN			
Westrock Co.	190,279	10,206,566	5.1
METALL UND BERGBAU			
United States Steel Corp.	141,158	5,413,409	2.7
		<u>15,619,975</u>	<u>7.8</u>
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Juniper Networks, Inc.	199,406	7,112,812	3.5
SOFTWARE			
ANSYS, Inc.	23,734	7,534,358	3.8
Everbridge, Inc.	12,030	418,163	0.2
		<u>7,952,521</u>	<u>4.0</u>
		<u>15,065,333</u>	<u>7.5</u>
INDUSTRIEGÜTER			
MASCHINEN			
Marel HF	724,848	2,571,843	1.3
PASSAGIERFLUGGESELLSCHAFTEN			
Hawaiian Holdings, Inc.	235,727	3,220,031	1.6
PROFESSIONELLE DIENSTLEISTUNGEN			
Sterling Check Corp.	108,191	1,663,978	0.8
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
McGrath RentCorp.	69,605	7,585,553	3.8
		<u>15,041,405</u>	<u>7.5</u>
FINANZWERTE			
BANKEN			
Cambridge Bancorp.	23,573	1,577,977	0.8
FINANZWESEN – VERBRAUCHER			
Discover Financial Services.	50,890	6,242,167	3.1
FINANZDIENSTLEISTUNGEN			
Nuvei Corp.	95,393	3,071,655	1.5
		<u>10,891,799</u>	<u>5.4</u>
ENERGIE			
ENERGIE-AUSRÜSTUNG UND -DIENSTE			
ChampionX Corp.	158,485	5,169,781	2.6
PGS ASA	3,560,334	3,201,693	1.6
		<u>8,371,474</u>	<u>4.2</u>
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Overseas Shipholding Group, Inc. - Class A	13	110	0.0
		<u>8,371,584</u>	<u>4.2</u>
VERBRAUCHSGÜTER			
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN			
Albertsons Cos., Inc. - Class A	379,322	7,829,206	3.9
NICHT-BASISKONSUMGÜTER			
HOTELS, RESTAURANTS UND FREIZEIT			
Kindred Group PLC (SDR)	640,400	7,569,948	3.8
KOMMUNIKATIONS-DIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONS-DIENSTE			
Consolidated Communications Holdings, Inc.	370,851	1,631,744	0.8

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettover- mögen %
UNTERHALTUNG					
Endeavor Group Holdings, Inc. - Class A			150,602	\$ 4,040,652	2.0%
				<u>5,672,396</u>	<u>2.8</u>
IMMOBILIEN					
REITs – WOHNRAUM					
Apartment Income REIT Corp.			135,163	5,237,566	2.6
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
Avangrid, Inc.			6,432	231,616	0.1
				<u>130,561,153</u>	<u>65.0</u>
OPTIONSSCHEINE					
DIVERSIFIZIERT					
AKQUISITIONSZWECKUNTERNEHMEN					
Churchill Capital Corp. VII, expiring 02/17/2026			1,863	476	0.0
Constellation Acquisition Corp. I, expiring 01/29/2028			5,992	102	0.0
DP Cap Acquisition Corp. I, expiring 11/12/2028			12,795	449	0.0
Everest Consolidator Acquisition Corp., expiring 07/19/2028			12,779	2,109	0.0
Focus Impact Acquisition Corp., expiring 10/28/2026			19,700	940	0.0
Global Partner Acquisition Corp. II, expiring 01/11/2028			6,045	666	0.0
Pyrophyte Acquisition Corp., expiring 05/03/2028			6,400	320	0.0
Rigel Resource Acquisition Corp., expiring 11/09/2026			12,797	3,456	0.0
RMG Acquisition Corp. III, expiring 12/31/2027			1,196	30	0.0
				<u>8,548</u>	<u>0.0</u>
NICHT-BASISKONSUMGÜTER					
DIVERSIFIZIERTE VERBRAUCHERDIENSTE					
Allurion Technologies, Inc., expiring 07/31/2030			5,524	1,042	0.0
VERBRAUCHSGÜTER					
LEBENSMITTELPRODUKTE					
Benson Hill, Inc., expiring 12/24/2025			7,634	53	0.0
INDUSTRIEGÜTER					
ELEKTRISCHE AUSRÜSTUNG					
Electric Power Holdings, Inc., expiring 07/31/2028			12,778	19	0.0
				<u>9,662</u>	<u>0.0</u>
				<u>130,570,815</u>	<u>65.0</u>
GELDMARKTINSTRUMENTE					
US-SCHATZWECHSEL					
U.S. Treasury Bill	0.00%	08/15/2024	USD 5,250	5,194,269	2.6
U.S. Treasury Bill(a)	0.00%	09/17/2024	5,250	5,169,076	2.6
U.S. Treasury Bill(a)	0.00%	09/19/2024	8,000	7,874,120	3.9
U.S. Treasury Bill	0.00%	11/14/2024	5,250	5,126,231	2.5
				<u>23,363,696</u>	<u>11.6</u>
				<u>153,934,511</u>	<u>76.6</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
GESUNDHEITSWESEN					
BIOTECHNOLOGIE					
Chinook Therapeutics, Inc.(b)			151,707	59,166	0.0
Mirati Therapeutics, Inc.(b)			126,936	88,855	0.0
				<u>148,021</u>	<u>0.0</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
ABIOMED, Inc.(b)			22,223	22,667	0.0
				<u>170,688</u>	<u>0.0</u>
GRUNDSTOFFE					
PAPIER- UND HOLZPRODUKTE					
Resolute Forest Products, Inc.(b)			87,393	124,098	0.1
INFORMATIONSTECHNOLOGIE					
KOMMUNIKATIONS- AUSRÜSTUNG					
GCI Liberty, Inc.(b)			5,582	0	0.0
				<u>294,786</u>	<u>0.1</u>

	Zinssatz	Datum	Wert (USD)	Nettover- mögen %
Gesamtanlagen				
(Kosten \$154,628,760)			\$ 154,229,297	76.7%
Termineinlagen				
BNP Paribas, Paris(c)	0.55 %	–	8,076	0.0
CIBC, Toronto(c)	4.68 %	–	2,638,882	1.3
HSBC, London(c)	4.16 %	–	21,473	0.0
Nordea, Oslo(c)	3.31 %	–	1,253,043	0.6
Royal Bank of Canada, London(c)	2.87 %	–	16,002	0.0
Royal Bank of Canada, Toronto(c)	3.79 %	–	22,889	0.0
SEB, Stockholm(c)	2.52 %	–	27,589	0.0
SMBC, London(c)	(0.11)%	–	12,330	0.0
SMBC, Tokyo(c)	4.68 %	–	19,761,113	9.8
Termineinlagen insgesamt			<u>23,761,397</u>	<u>11.7</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>23,039,365</u>	<u>11.6</u>
Nettovermögen			<u>\$ 201,030,059</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Bank of America NA	NOK	39,086	USD	3,564	07/19/2024	\$ (163,342)
Bank of America NA	SEK	79,508	USD	7,314	07/19/2024	(257,760)
Brown Brothers Harriman & Co.+	EUR	3	USD	3	06/03/2024	(1)
Brown Brothers Harriman & Co.+	USD	3	EUR	3	06/03/2024	38
Brown Brothers Harriman & Co.+	USD	0*	EUR	0*	06/03/2024	(0)**
Brown Brothers Harriman & Co.	EUR	2,247	USD	2,445	06/12/2024	6,510
Brown Brothers Harriman & Co.	EUR	1,325	USD	1,425	06/12/2024	(12,707)
Brown Brothers Harriman & Co.	USD	168	EUR	155	06/12/2024	11
Brown Brothers Harriman & Co.+	USD	1,587	EUR	1,465	06/17/2024	2,948
Brown Brothers Harriman & Co.+	USD	112,928	EUR	103,831	06/17/2024	(204,287)
Brown Brothers Harriman & Co.+	USD	20	GBP	16	06/17/2024	133
Brown Brothers Harriman & Co.	GBP	202	USD	252	06/20/2024	(5,629)
Brown Brothers Harriman & Co.	USD	257	GBP	204	06/20/2024	3,332
Brown Brothers Harriman & Co.+	USD	3	EUR	3	06/24/2024	3
Brown Brothers Harriman & Co.+	USD	78,147	SEK	837,687	06/24/2024	1,531,780
Brown Brothers Harriman & Co.+	USD	3	EUR	3	06/28/2024	1
Brown Brothers Harriman & Co.	USD	916	NOK	9,636	07/19/2024	3,414
Deutsche Bank AG	EUR	5,913	USD	6,484	06/12/2024	65,835
JPMorgan Chase Bank NA	USD	1,431	EUR	1,305	06/12/2024	(14,718)
Morgan Stanley Capital Services LLC	USD	6,123	EUR	5,643	06/12/2024	1,788
						<u>\$ 957,349</u>
						Wertsteigerung \$ 1,615,793
						Wertminderung \$ (658,444)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

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					
Goldman Sachs International					
Haynes International, Inc.	89,341	SOFR plus 0.40%	USD 5,399	07/15/2025	\$ (143,839)
Network International Holdings PLC	892,342	SONIA plus 0.40%	GBP 3,468	07/15/2025	49,888
Network International Holdings PLC	690,182	SONIA plus 0.35%	GBP 2,663	07/15/2025	63,644
Redrow PLC	603,453	SONIA plus 0.40%	GBP 4,055	07/15/2025	343,642
Shockwave Medical, Inc.	24,059	SOFR plus 0.40%	USD 7,944	07/15/2025	109,709
Vizio Holding Corp.	398,138	SOFR plus 0.40%	USD 4,296	07/15/2025	(19,907)
JPMorgan Chase Bank NA					
AssetMark Financial Holdings, Inc.	6,637	OBFR plus 0.30%	USD 225	08/12/2024	3,308
JPABDVAP	55,555	0.00%	USD 5,533	11/15/2024	(150)
JPABINRB	107,918	0.00%	USD 10,899	08/15/2024	(14,947)
JPABINRB	30,061	0.00%	USD 3,036	08/15/2024	(4,163)
JPABRPUS	100,000	0.00%	USD 9,978	02/18/2025	(9,780)
JPABRPUS	74,609	0.00%	USD 7,444	02/18/2025	(7,297)
JPABRPUS	67,279	0.00%	USD 6,713	02/18/2025	(6,580)
JPABRPUS	49,897	0.00%	USD 4,979	02/18/2025	(4,880)
JPABRPUS	35,037	0.00%	USD 3,496	02/18/2025	(3,427)
JPABRPUS	21,872	0.00%	USD 2,182	02/18/2025	(2,139)
JPABRPUS	19,993	0.00%	USD 1,995	02/18/2025	(1,955)
JPABRPUS	19,969	0.00%	USD 1,993	02/18/2025	(1,953)
JPABRPUS	9,976	0.00%	USD 995	02/18/2025	(976)

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhalterner Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung (-minderung)
JPABSCAP	148,010	0.00%	USD 14,691	12/16/2024	\$ 75,396
JPABSC EU	50,470	0.00%	USD 4,966	10/15/2024	(12,219)
JPABSC ME	125,000	0.00%	USD 12,573	02/18/2025	(35,937)
JPABSC ME	74,581	0.00%	USD 7,501	02/18/2025	(21,442)
JPABSC ME	70,117	0.00%	USD 7,052	02/18/2025	(20,159)
JPABSC ME	49,940	0.00%	USD 5,023	02/18/2025	(14,358)
JPABSC ME	34,870	0.00%	USD 3,507	02/18/2025	(10,025)
JPABSC ME	30,024	0.00%	USD 3,020	02/18/2025	(8,632)
JPABSC ME	21,885	0.00%	USD 2,201	02/18/2025	(6,292)
JPABSC ME	19,926	0.00%	USD 2,004	02/18/2025	(5,729)
JPABSC ME	10,014	0.00%	USD 1,007	02/18/2025	(2,879)
JPABSC US	21,855	0.00%	USD 2,107	10/15/2024	2,426
JPABSC US	17,885	0.00%	USD 1,725	10/15/2024	1,985
Morgan Stanley Capital Services LLC					
ALLETE, Inc.	51,259	FedFundEffective plus 0.30%	USD 3,227	10/20/2025	9,591
Applus Services SA	100,954	EURIBOR plus 0.50%	EUR 1,281	10/20/2025	3,232
AssetMark Financial Holdings, Inc.	62,502	FedFundEffective plus 0.30%	USD 2,122	10/20/2025	27,489
Atlantica Sustainable Infrastructure PLC	98,252	FedFundEffective plus 0.30%	USD 2,177	10/20/2025	(17,872)
Calliditas Therapeutics AB	11,349	STIBOR plus 0.50%	SEK 2,298	10/20/2025	6,124
Capri Holdings Ltd.	78,199	FedFundEffective plus 0.30%	USD 3,580	10/20/2025	(878,175)
Deciphera Pharmaceuticals, Inc.	114,871	FedFundEffective plus 0.30%	USD 2,899	10/20/2025	35,047
DS Smith PLC	1,098,946	SONIA plus 0.50%	GBP 4,026	10/20/2025	259,343
Encavis AG	15,916	EURIBOR plus 0.50%	EUR 270	10/20/2025	4,640
Encore Wire Corp.	7,954	FedFundEffective plus 0.30%	USD 2,241	10/20/2025	55,518
HashiCorp, Inc.	232,365	FedFundEffective plus 0.30%	USD 7,621	10/20/2025	182,147
Heartland Financial USA, Inc.	89,347	FedFundEffective plus 0.30%	USD 3,839	10/20/2025	88,849
Hibbett, Inc.	6,023	FedFundEffective plus 0.30%	USD 520	10/20/2025	1,957
Macatawa Bank Corp.	80,065	FedFundEffective plus 0.30%	USD 1,111	10/20/2025	14,569
Matterport, Inc.	873,039	FedFundEffective plus 0.30%	USD 4,098	10/20/2025	(256,145)
Perficient, Inc.	50,304	FedFundEffective plus 0.30%	USD 3,689	10/20/2025	41,300
PlayAGS, Inc.	38,116	FedFundEffective plus 0.30%	USD 431	10/20/2025	9,495
Spirent Communications PLC	174,200	SONIA plus 0.50%	GBP 319	10/20/2025	644
Tyman PLC	180,224	SONIA plus 0.50%	GBP 685	10/20/2025	(37,249)
Virgin Money UK PLC	54,698	SONIA plus 0.50%	GBP 116	10/20/2025	1,007
Gesamtrendite auf Referenz-Obligation zahlen					
Bank of America NA					
Eastern Bankshares, Inc.	59,665	OBFR minus 0.30%	USD 844	05/20/2027	26,659
Eastern Bankshares, Inc.	57,162	OBFR minus 0.29%	USD 714	05/20/2027	(69,166)
Goldman Sachs International					
Barratt Developments PLC	868,972	SONIA minus 0.35%	GBP 4,163	07/15/2025	(330,048)
Capital One Financial Corp.	51,867	SOFR minus 0.35%	USD 7,178	07/15/2025	39,779
Schlumberger NV	116,486	SOFR minus 0.35%	USD 5,923	07/15/2025	577,903
Smurfit Kappa Group PLC	168,734	SOFR minus 0.45%	EUR 5,814	07/15/2025	(2,306,561)
Smurfit Kappa Group PLC	21,545	SOFR minus 0.35%	EUR 814	07/15/2025	(345,117)
JPMorgan Chase Bank NA					
TGS ASA	197,078	NIBOR minus 0.35%	NOK 21,832	08/12/2024	(511,590)
TGS ASA	20,631	NIBOR minus 0.85%	NOK 3,133	08/12/2024	27,204
TGS ASA	12,486	NIBOR minus 1.00%	NOK 1,743	08/12/2024	1,851
TGS ASA	10,929	NIBOR minus 0.90%	NOK 1,593	08/12/2024	8,051
TGS ASA	2,011	NIBOR minus 0.75%	NOK 285	08/12/2024	709
Morgan Stanley Capital Services LLC					
CoStar Group, Inc.	19,205	FedFundEffective minus 0.35%	USD 1,638	10/20/2025	136,305
First Advantage Corp.	29,655	FedFundEffective minus 0.35%	USD 466	10/20/2025	(10,120)
International Paper Co.	141,254	SONIA minus 0.35%	USD 4,569	10/20/2025	(546,989)
John Bean Technologies Corp.	15,739	EURIBOR minus 0.40%	USD 1,371	10/20/2025	(15,392)
John Bean Technologies Corp.	3,464	EURIBOR minus 0.35%	USD 293	10/20/2025	(12,857)
Quanex Building Products	10,299	SONIA minus 0.35%	GBP 272	10/20/2025	7,169
Synopsys, Inc.	8,188	FedFundEffective minus 0.35%	USD 4,321	10/20/2025	(271,171)
UMB Financial Corp.	49,141	FedFundEffective minus 0.35%	USD 3,983	10/20/2025	(68,345)
WillScot Mobile Mini Holdings Corp.	78,545	FedFundEffective minus 0.35%	USD 3,802	10/20/2025	704,718
Wintrust Financial Corp.	6,314	FedFundEffective minus 0.35%	USD 608	10/20/2025	(14,953)
Insgesamt					\$ (3,130,117)
				Wertsteigerung	\$ 2,921,298
				Wertminderung	\$ (6,051,415)

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

(a) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für offene OTC-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:

EUR – Euro
GBP – Great British Pound
NOK – Norwegian Krone
SEK – Swedish Krona
USD – United States Dollar

Glossar:

ADR – American Depositary Receipt
EURIBOR – Euro Interbank Offered Rate
FedFundEffective – Federal Funds Effective Rate
NIBOR – Norwegian Interbank Offered Rate
OBFR – Overnight Bank Funding Rate
REIT – Real Estate Investment Trust
SDR – Swedish Depositary Receipt
SOFR – Secured Overnight Financing Rate
SONIA – Sterling Overnight Index Average
STIBOR – Stockholm Interbank Offered Rate

	Anteile	Wert (EUR)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Arista Networks, Inc.	3,404 €	933,782	0.6%
Calix, Inc.	19,819	652,079	0.4
		<u>1,585,861</u>	<u>1.0</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Flex Ltd.	54,577	1,666,408	1.0
Halma PLC.	31,614	834,035	0.5
Keyence Corp.	1,680	697,921	0.4
Keysight Technologies, Inc.	8,250	1,052,910	0.6
		<u>4,251,274</u>	<u>2.5</u>
IT-DIENSTLEISTUNGEN			
Accenture PLC - Class A.	4,183	1,088,262	0.6
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Applied Materials, Inc.	2,318	459,477	0.3
ASML Holding NV.	1,828	1,611,887	0.9
Broadcom, Inc.	1,446	1,770,502	1.0
Infineon Technologies AG.	31,130	1,160,751	0.7
Monolithic Power Systems, Inc.	1,234	836,613	0.5
NVIDIA Corp.	1,794	1,812,650	1.1
NXP Semiconductors NV.	5,248	1,316,051	0.8
Taiwan Semiconductor Manufacturing Co., Ltd.	71,000	1,675,650	1.0
		<u>10,643,581</u>	<u>6.3</u>
SOFTWARE			
Adobe, Inc.	4,517	1,851,510	1.1
Bentley Systems, Inc. - Class B.	14,046	650,358	0.4
Fair Isaac Corp.	1,029	1,223,297	0.7
Gen Digital, Inc.	22,687	519,163	0.3
Intuit, Inc.	3,656	1,942,274	1.1
Microsoft Corp.	13,138	5,026,476	3.0
Nice Ltd.	1,365	232,297	0.1
Oracle Corp.	7,526	812,840	0.5
Palo Alto Networks, Inc.	3,708	1,007,812	0.6
SAP SE.	1,763	296,298	0.2
ServiceNow, Inc.	747	452,262	0.3
		<u>14,014,587</u>	<u>8.3</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	10,248	1,815,749	1.1
		<u>33,399,314</u>	<u>19.8</u>
FINANZWERTE			
BANKEN			
Bank Leumi Le-Israel BM.	17,422	133,589	0.1
Bank Mandiri Persero Tbk PT (ADR)	65,800	873,250	0.5
DBS Group Holdings Ltd.	12,320	302,772	0.2
Nordea Bank Abp.	36,508	413,763	0.2
NU Holdings Ltd./Cayman Islands - Class A.	94,345	1,032,965	0.6
Oversea-Chinese Banking Corp., Ltd.	59,000	585,193	0.3
Toronto-Dominion Bank (The)	2,176	112,120	0.1
		<u>3,453,652</u>	<u>2.0</u>
KAPITALMÄRKTE			
Cboe Global Markets, Inc.	3,058	487,538	0.3
Deutsche Boerse AG.	3,733	685,591	0.4
London Stock Exchange Group PLC.	14,713	1,589,426	0.9
MSCI, Inc.	549	250,545	0.2
Partners Group Holding AG.	650	806,219	0.5
S&P Global, Inc.	1,131	445,614	0.3
Singapore Exchange Ltd.	25,956	169,562	0.1
		<u>4,434,495</u>	<u>2.7</u>
FINANZDIENSTLEISTUNGEN			
Fiserv, Inc.	7,318	1,010,040	0.6
Mastercard, Inc. - Class A.	1,406	579,310	0.3
Visa, Inc. - Class A.	12,279	3,083,302	1.8
		<u>4,672,652</u>	<u>2.7</u>
VERSICHERUNGEN			
Aflac, Inc.	15,322	1,269,055	0.7
AIA Group Ltd. - Class H.	139,600	999,310	0.6
Allianz SE (REG)	730	196,948	0.1
American Financial Group, Inc./OH.	2,620	313,685	0.2

	Anteile	Wert (EUR)	Nettover- mögen %
AXA SA.	8,788 €	292,432	0.2%
Everest Group Ltd.	2,029	731,023	0.4
Medibank Pvt. Ltd.	91,887	210,445	0.1
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen (REG).....	817	375,500	0.2
NN Group NV	7,865	338,209	0.2
Progressive Corp. (The).....	3,087	600,813	0.4
Reinsurance Group of America, Inc. - Class A	1,920	371,242	0.2
Sampo Oyj - Class A	10,453	412,366	0.2
Willis Towers Watson PLC	2,235	525,850	0.3
		<u>6,636,878</u>	<u>3.8</u>
		<u>19,197,677</u>	<u>11.2</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	6,912	1,027,133	0.6
Gilead Sciences, Inc.	7,007	415,041	0.2
Vertex Pharmaceuticals, Inc.	1,037	435,176	0.3
		<u>1,877,350</u>	<u>1.1</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Alcon, Inc.	13,578	1,124,046	0.7
Becton Dickinson & Co.	5,043	1,078,130	0.6
GE HealthCare Technologies, Inc.....	16,768	1,205,386	0.7
Medtronic PLC.....	5,413	405,931	0.2
STERIS PLC	5,300	1,088,672	0.6
		<u>4,902,165</u>	<u>2.8</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Cigna Group (The).....	1,264	401,456	0.2
Fresenius SE & Co. KGaA.....	7,609	223,746	0.1
Galenica AG.....	1,661	126,912	0.1
UnitedHealth Group, Inc.....	2,312	1,055,523	0.6
		<u>1,807,637</u>	<u>1.0</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Bruker Corp.	15,399	929,716	0.5
Danaher Corp.	4,992	1,181,462	0.7
ICON PLC	4,592	1,374,659	0.8
Thermo Fisher Scientific, Inc.	336	175,883	0.1
West Pharmaceutical Services, Inc.	2,276	695,165	0.4
		<u>4,356,885</u>	<u>2.5</u>
PHARMAZEUTIKA			
Bristol-Myers Squibb Co.	4,115	155,832	0.1
Chugai Pharmaceutical Co., Ltd.....	5,100	143,009	0.1
Eli Lilly & Co.	1,150	869,445	0.5
Merck & Co., Inc.	10,737	1,242,268	0.7
Novartis AG (REG)	2,555	243,710	0.1
Novo Nordisk A/S - Class B	6,350	792,912	0.5
Roche Holding AG.....	944	222,127	0.1
Sanofi SA	4,477	403,951	0.2
		<u>4,073,254</u>	<u>2.3</u>
		<u>17,017,291</u>	<u>9.7</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Hexcel Corp.	16,108	1,022,403	0.6
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Tetra Tech, Inc.....	7,127	1,376,006	0.8
Veralto Corp.	15,889	1,443,563	0.9
Waste Management, Inc.	9,001	1,748,104	1.0
		<u>4,567,673</u>	<u>2.7</u>
BAU- UND INGENIEURWESEN			
AECOM.....	4,530	364,638	0.2
Stantec, Inc.	2,816	209,457	0.1
WSP Global, Inc.	5,741	795,814	0.5
		<u>1,369,909</u>	<u>0.8</u>
ELEKTRISCHE AUSRÜSTUNG			
Prysmian SpA.....	8,579	520,012	0.3
Schneider Electric SE	1,791	411,796	0.2
		<u>931,808</u>	<u>0.5</u>
MASCHINEN			
Deere & Co.....	1,864	643,798	0.4

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (EUR)	Nettovermögen %	
SMC Corp.			1,300 €	605,077	0.4%	
TOMRA Systems ASA			44,621	541,559	0.3	
				<u>1,790,434</u>	<u>1.1</u>	
PROFESSIONELLE DIENSTLEISTUNGEN						
Experian PLC.			51,231	2,187,871	1.3	
MEITEC Group Holdings, Inc.			11,900	218,768	0.1	
RELX PLC.			39,966	1,615,763	1.0	
Wolters Kluwer NV			3,423	503,141	0.3	
				<u>4,525,543</u>	<u>2.7</u>	
				<u>14,207,770</u>	<u>8.4</u>	
VERBRAUCHSGÜTER						
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN						
Loblaw Cos. Ltd.			3,688	394,768	0.2	
LEBENSMITTELPRODUKTE						
Glanbia PLC.			17,303	325,469	0.2	
Nestle SA (REG)			1,919	187,728	0.1	
				<u>513,197</u>	<u>0.3</u>	
HAUSHALTSPRODUKTE						
Procter & Gamble Co. (The)			10,211	1,548,424	0.9	
KÖRPERPFLEGEPRODUKTE						
Unilever PLC			33,383	1,684,859	1.0	
				<u>4,141,248</u>	<u>2.4</u>	
KOMMUNIKATIONSDIENSTLEISTUNGEN						
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE						
BCE, Inc.			4,781	150,717	0.1	
Comcast Corp. - Class A			21,783	803,625	0.5	
Deutsche Telekom AG (REG)			9,565	214,337	0.1	
Telstra Group Ltd.			50,947	108,747	0.1	
Verizon Communications, Inc.			12,619	478,570	0.3	
				<u>1,755,996</u>	<u>1.1</u>	
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN						
Alphabet, Inc. - Class C			11,682	1,872,910	1.1	
MEDIEN						
New York Times Co. (The) - Class A			5,850	276,043	0.2	
				<u>3,904,949</u>	<u>2.4</u>	
VERSORGUNG						
STROMVERSORGUNGSBETRIEBE						
Enel SpA			35,838	239,813	0.1	
NextEra Energy, Inc.			33,207	2,448,942	1.4	
				<u>2,688,755</u>	<u>1.5</u>	
UNABHÄNGIGE STROM- UND ERNEUERBARE ELEKTRIZITÄTSPRODUZENTEN						
Greencoat Renewables PLC			807,963	717,272	0.4	
MEHRFACH-VERSORGUNGSBETRIEBE						
CenterPoint Energy, Inc.			17,166	482,683	0.3	
				<u>3,888,710</u>	<u>2.2</u>	
NICHT-BASISKONSUMGÜTER						
AUTOMOBILKOMponentEN						
Aptiv PLC			10,769	826,346	0.5	
DIVERSIFIZIERTE VERBRAUCHERDIENSTE						
Pearson PLC.			36,160	405,182	0.2	
HAUSHALTSGEBRAUCHSGÜTER						
TopBuild Corp.			1,444	556,214	0.3	
				<u>1,787,742</u>	<u>1.0</u>	
ENERGIE						
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE						
Neste Oyj			21,880	423,349	0.3	
				<u>97,968,050</u>	<u>57.4</u>	
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT						
FINANZINSTITUTE						
BANKWESEN						
Abanca Corp. Bancaria SA, Series E	0.50%	09/08/2027	EUR	200	185,546	0.1
ABN AMRO Bank NV	2.47%	12/13/2029	USD	200	161,146	0.1
ABN AMRO Bank NV, Series E	0.50%	09/23/2029	EUR	300	253,602	0.1
AIB Group PLC.	5.75%	02/16/2029		200	212,004	0.1
Australia & New Zealand Banking Group Ltd., Series E	5.10%	02/03/2033		168	171,989	0.1
Banco Bilbao Vizcaya Argentaria SA	1.00%	06/21/2026		300	284,035	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
Banco de Sabadell SA	1.13%	03/11/2027	EUR 100	€ 95,562	0.1%
Banco de Sabadell SA, Series E	5.00%	06/07/2029	200	208,521	0.1
Banco Santander SA, Series E	0.30%	10/04/2026	300	277,725	0.2
Bank of America Corp., Series E	4.13%	06/12/2028	322	327,767	0.2
Bank of Ireland Group PLC, Series E	4.63%	11/13/2029	321	329,357	0.2
Banque Federative du Credit Mutuel SA, Series E	0.25%	06/29/2028	300	262,353	0.2
Barclays PLC	1.70%	11/03/2026	GBP 204	226,401	0.1
BNP Paribas SA	1.68%	06/30/2027	USD 260	221,267	0.1
BNP Paribas SA, Series E	4.25%	04/13/2031	EUR 100	102,268	0.1
BPCE SA, Series E	0.50%	01/14/2028	400	366,313	0.2
CaixaBank SA, Series E	0.50%	02/09/2029	100	88,554	0.0
CaixaBank SA, Series E	4.13%	02/09/2032	200	200,314	0.1
Citigroup, Inc.	3.71%	09/22/2028	318	317,803	0.2
Cooperatieve Rabobank UA	1.11%	02/24/2027	USD 260	221,642	0.1
Danske Bank A/S, Series E	1.38%	02/17/2027	EUR 127	121,538	0.1
Danske Bank A/S, Series E	4.75%	06/21/2030	121	125,250	0.1
Deutsche Bank AG, Series E	1.88%	02/23/2028	300	283,580	0.2
DNB Bank ASA, Series E	4.50%	07/19/2028	320	326,442	0.2
ING Groep NV	4.13%	08/24/2033	100	99,161	0.1
ING Groep NV, Series E	1.13%	12/07/2028	GBP 200	204,966	0.1
Intesa Sanpaolo SpA, Series E	0.75%	03/16/2028	EUR 244	218,748	0.1
JPMorgan Chase & Co.	0.77%	08/09/2025	USD 146	133,275	0.1
KBC Group NV, Series E	0.38%	06/16/2027	EUR 200	186,925	0.1
Lloyds Banking Group PLC, Series E	3.88%	05/14/2032	200	198,089	0.1
Mizuho Financial Group, Inc., Series E	3.49%	09/05/2027	229	227,450	0.1
NatWest Group PLC	2.06%	11/09/2028	GBP 100	105,121	0.1
NatWest Group PLC, Series E	0.78%	02/26/2030	EUR 295	254,850	0.1
NatWest Group PLC, Series E	4.70%	03/14/2028	100	102,329	0.1
Nordea Bank Abp, Series E	1.13%	02/16/2027	100	93,517	0.1
Nordea Bank Abp, Series E	6.00%	06/02/2026	GBP 105	123,824	0.1
Shinhan Bank Co., Ltd.	4.38%	04/13/2032	USD 200	168,771	0.1
Skandinaviska Enskilda Banken AB	4.00%	11/09/2026	EUR 100	100,346	0.1
Skandinaviska Enskilda Banken AB, Series E	4.13%	06/29/2027	200	203,305	0.1
Societe Generale SA	4.75%	09/28/2029	200	205,521	0.1
Standard Chartered PLC, Series E	0.90%	07/02/2027	190	178,856	0.1
Svenska Handelsbanken AB, Series E	0.01%	12/02/2027	126	111,654	0.1
Swedbank AB	3.38%	05/29/2030	172	170,022	0.1
UniCredit SpA, Series E	0.80%	07/05/2029	251	222,594	0.1
Westpac Banking Corp.	0.77%	05/13/2031	185	171,815	0.1
				<u>8,852,118</u>	<u>5.3</u>
VERSICHERUNGEN					
Assicurazioni Generali SpA, Series E	1.71%	06/30/2032	265	220,363	0.1
Assicurazioni Generali SpA, Series E	2.43%	07/14/2031	111	98,105	0.1
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	0.75%	07/07/2028	200	175,869	0.1
CNP Assurances SACA	2.00%	07/27/2050	200	174,720	0.1
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1.25%	05/26/2041	200	<u>165,392</u>	<u>0.1</u>
				<u>834,449</u>	<u>0.5</u>
SONSTIGE FINANZWERTE					
Digital Dutch Finco BV	1.50%	03/15/2030	100	86,764	0.0
REITS					
Digital Intrepid Holding BV	0.63%	07/15/2031	100	77,843	0.0
Equinix, Inc.	2.50%	05/15/2031	USD 167	127,717	0.1
Prologis Euro Finance LLC	0.38%	02/06/2028	EUR 185	163,342	0.1
Prologis International Funding II SA	2.38%	11/14/2030	125	112,256	0.1
Prologis International Funding II SA, Series E	3.63%	03/07/2030	110	107,213	0.1
Realty Income Corp.	1.13%	07/13/2027	GBP 100	103,163	0.1
Unibail-Rodamco-Westfield SE, Series E	4.13%	12/11/2030	EUR 200	199,746	0.1
WP Carey, Inc.	2.45%	02/01/2032	USD 150	110,860	0.1
				<u>1,002,140</u>	<u>0.7</u>
				<u>10,775,471</u>	<u>6.5</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Avangrid, Inc.	3.80%	06/01/2029	87	74,013	0.0
Consolidated Edison Co. of New York, Inc.	3.60%	06/15/2061	65	41,194	0.0
Consolidated Edison Co. of New York, Inc., Series 20A	3.35%	04/01/2030	54	45,357	0.0
E.ON SE	3.38%	01/15/2031	EUR 200	196,608	0.1
E.ON SE, Series E	3.75%	03/01/2029	183	184,764	0.1
EDP - Energias de Portugal SA, Series E	1.63%	04/15/2027	400	378,057	0.2
Electricite de France SA, Series E	4.75%	10/12/2034	300	317,020	0.2
Enel Finance International NV	1.38%	07/12/2026	USD 295	250,413	0.1
Engie SA, Series E	1.75%	03/27/2028	EUR 400	373,345	0.2
Engie SA, Series E	4.25%	01/11/2043	100	99,125	0.1

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (EUR)	Nettövermögen %
Iberdrola Finanzas SA, Series E	3.38%	11/22/2032	EUR 200 €	196,521	0.1%
Iberdrola International BV, Series NC6(a)	1.45%	11/09/2026	300	277,466	0.2
National Grid PLC, Series E	0.25%	09/01/2028	260	224,493	0.1
National Grid PLC, Series E	3.88%	01/16/2029	100	100,268	0.1
NextEra Energy Capital Holdings, Inc.	1.90%	06/15/2028	USD 111	89,946	0.0
Niagara Mohawk Power Corp.	1.96%	06/27/2030	40	30,416	0.0
NSTAR Electric Co.	3.10%	06/01/2051	75	45,264	0.0
Orsted AS, Series E	3.25%	09/13/2031	EUR 200	193,756	0.1
Orsted AS, Series E	3.63%	03/01/2026	100	99,947	0.1
Public Service Electric & Gas Co.	3.10%	03/15/2032	USD 98	78,183	0.0
RTE Reseau de Transport d'Electricite SADR, Series E	0.75%	01/12/2034	EUR 100	77,183	0.0
SSE PLC, Series E	2.88%	08/01/2029	275	264,269	0.2
SSE PLC, Series E	4.00%	09/05/2031	100	101,211	0.1
TenneT Holding BV, Series E	2.13%	11/17/2029	200	189,115	0.1
TenneT Holding BV, Series E	4.25%	04/28/2032	400	415,789	0.2
Vattenfall AB, Series E	0.50%	06/24/2026	515	482,437	0.3
				<u>4,826,160</u>	<u>2.6</u>
ERDGAS					
Cadent Finance PLC, Series E	4.25%	07/05/2029	222	224,946	0.1
SONSTIGE VERSORGNUNGSBETRIEBE					
Anglian Water Services Financing PLC, Series E	1.63%	08/10/2025	GBP 100	111,855	0.1
Anglian Water Services Financing PLC, Series G	5.88%	06/20/2031	100	118,575	0.1
Severn Trent Utilities Finance PLC, Series E	2.63%	02/22/2033	100	94,104	0.1
Suez SACA, Series E	1.88%	05/24/2027	EUR 100	94,362	0.1
Suez SACA, Series E	4.63%	11/03/2028	200	205,238	0.1
				<u>624,134</u>	<u>0.5</u>
				<u>5,675,240</u>	<u>3.2</u>
INDUSTRIE					
GRUNDSTOFFE					
Arkema SA, Series E	0.13%	10/14/2026	200	184,313	0.1
BASF SE	1.50%	03/17/2031	200	174,219	0.1
Inversiones CMPC SA	6.13%	02/26/2034	USD 200	185,221	0.1
LG Chem Ltd.	2.38%	07/07/2031	201	151,611	0.1
Sociedad Quimica y Minera de Chile SA	6.50%	11/07/2033	200	189,680	0.1
				<u>885,044</u>	<u>0.5</u>
INVESTITIONSGÜTER					
Johnson Controls International PLC	4.25%	05/23/2035	EUR 100	101,863	0.1
KOMMUNIKATION/TELEKOMMUNIKATION					
TELUS Corp., Series CAK	5.75%	09/08/2033	CAD 298	209,496	0.1
Verizon Communications, Inc.	2.85%	09/03/2041	USD 55	35,512	0.0
				<u>245,008</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Ford Motor Co.	3.25%	02/12/2032	133	100,786	0.1
Ford Motor Co.	6.10%	08/19/2032	76	69,798	0.0
General Motors Co.	5.40%	10/15/2029	71	64,855	0.0
General Motors Co.	5.60%	10/15/2032	50	45,847	0.0
				<u>281,286</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
VF Corp., Series E	4.25%	03/07/2029	EUR 100	95,096	0.1
ENERGIE					
Enbridge, Inc.	6.10%	11/09/2032	CAD 178	127,739	0.1
SONSTIGE INDUSTRIEWERTE					
Algonquin Power Co.	2.85%	07/15/2031	362	211,962	0.1
TECHNOLOGIE					
Jabil, Inc.	4.25%	05/15/2027	USD 145	128,947	0.1
NXP BV/NXP Funding LLC/NXP USA, Inc.	2.50%	05/11/2031	100	76,568	0.0
SK Hynix, Inc.	6.50%	01/17/2033	202	195,882	0.1
				<u>401,397</u>	<u>0.2</u>
TRANSPORTWESEN – EISENBAHNEN					
Indian Railway Finance Corp., Ltd.	3.57%	01/21/2032	200	161,571	0.1
TRANSPORTWESEN – DIENSTLEISTUNGEN					
AP Moller - Maersk A/S, Series E	0.75%	11/25/2031	EUR 250	201,033	0.1
				<u>2,711,999</u>	<u>1.5</u>
				<u>19,162,710</u>	<u>11.2</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - Sustainable Global Thematic					
Credit Portfolio - Class S			161,550	15,972,400	9.4
Cordiant Digital Infrastructure Ltd./Fund(b)			1,004,907	837,894	0.5
GCP Infrastructure Investments Ltd.			886,086	823,616	0.5
Octopus Renewables Infrastructure Trust PLC (The) Fund			884,329	739,271	0.4

		Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (EUR)	Nettovermögen %
	Renewables Infrastructure Group Ltd. (The)			637,031	€ 751,625	0.4%
					19,124,806	11.2
IMMOBILIEN						
	Asian Energy Impact Trust PLC			61,535	10,208	0.0
					19,135,014	11.2
REGIERUNGEN – SCHATZPAPIERE						
ÖSTERREICH						
	Republic of Austria Government Bond	1.85%	05/23/2049	EUR 784	593,122	0.3
BELGIEN						
	Kingdom of Belgium Government Bond, Series 96	2.75%	04/22/2039	512	474,496	0.3
KANADA						
	Canadian Government Bond	2.25%	12/01/2029	CAD 523	331,168	0.2
DÄNEMARK						
	Denmark Government Bond, Series G	0.00%	11/15/2031	DKK 1,500	167,113	0.1
FRANKREICH						
	French Republic Government Bond OAT, Series OAT	0.50%	06/25/2044	EUR 1,334	776,857	0.5
	French Republic Government Bond OAT, Series OAT	3.00%	06/25/2049	432	398,156	0.2
					1,175,013	0.7
UNGARN						
	Hungary Government Bond, Series 32/G	4.50%	05/27/2032	HUF 157,390	346,329	0.2
ITALIEN						
	Italy Buoni Poliennali Del Tesoro, Series 13Y	4.05%	10/30/2037	EUR 398	396,847	0.2
	Italy Buoni Poliennali Del Tesoro, Series 34Y	1.50%	04/30/2045	141	88,015	0.0
	Italy Buoni Poliennali Del Tesoro, Series 8Y	4.00%	10/30/2031	848	867,348	0.5
					1,352,210	0.7
NIEDERLANDE						
	Netherlands Government Bond	0.50%	01/15/2040	108	75,057	0.0
NEUSEELAND						
	New Zealand Government Bond, Series 0534	4.25%	05/15/2034	NZD 253	136,928	0.1
SINGAPUR						
	Singapore Government Bond	3.00%	08/01/2072	SGD 66	42,608	0.0
	Singapore Government Bond	3.25%	06/01/2054	166	114,753	0.1
					157,361	0.1
SPANIEN						
	Spain Government Bond	1.00%	07/30/2042	EUR 687	441,992	0.3
VEREINIGTES KÖNIGREICH						
	United Kingdom Gilt	0.88%	07/31/2033	GBP 2,166	1,894,515	1.1
	United Kingdom Gilt	1.50%	07/31/2053	780	453,006	0.3
					2,347,521	1.4
					7,598,310	4.4
REGIERUNGEN – STAATLICHE BEHÖRDEN						
FRANKREICH						
	SNCF Reseau, Series E	0.88%	01/22/2029	EUR 300	269,119	0.2
	SNCF Reseau, Series E	1.88%	03/30/2034	100	87,171	0.1
	Societe Des Grands Projets EPIC, Series E	0.30%	11/25/2031	1,300	1,047,920	0.6
	Societe Des Grands Projets EPIC, Series E	0.70%	10/15/2060	100	39,023	0.0
	Societe Nationale SNCF SACA	3.13%	11/02/2027	200	198,240	0.1
	Societe Nationale SNCF SACA, Series E	0.63%	04/17/2030	600	515,272	0.3
	Societe Nationale SNCF SACA, Series E	3.13%	05/25/2034	300	293,074	0.2
					2,449,819	1.5
NIEDERLANDE						
	Nederlandse Waterschapsbank NV, Series E	0.00%	09/08/2031	525	421,596	0.2
					2,871,415	1.7
SUPRANATIONALE UNTERNEHMEN						
	European Investment Bank	0.75%	07/15/2027	AUD 1,068	584,084	0.4
	European Investment Bank, Series E	0.01%	11/15/2030	EUR 397	328,485	0.2
	European Investment Bank, Series E	1.50%	03/02/2027	SEK 670	56,030	0.0
	European Investment Bank, Series EARN	1.50%	06/15/2032	EUR 616	550,775	0.3
	European Union, Series NGEU	1.25%	02/04/2043	394	279,511	0.2
	European Union, Series NGEU	3.25%	02/04/2050	415	402,971	0.2
	European Union, Series SURE	0.20%	06/04/2036	232	163,795	0.1
	International Finance Corp.	4.45%	05/14/2027	AUD 779	477,382	0.3
					2,843,033	1.7
REGIERUNGEN – STAATSANLEIHEN						
CHILE						
	Chile Government International Bond	0.83%	07/02/2031	EUR 100	82,611	0.0
	Chile Government International Bond	1.25%	01/29/2040	200	137,806	0.1
					220,417	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovo- mögen %
DEUTSCHLAND					
Kreditanstalt fuer Wiederaufbau	1.38%	06/07/2032	EUR 125 €	111,276	0.1%
Kreditanstalt fuer Wiederaufbau	2.00%	11/15/2029	847	806,380	0.5
Kreditanstalt fuer Wiederaufbau	3.80%	05/24/2028	AUD 439	261,831	0.1
Kreditanstalt fuer Wiederaufbau, Series E	0.25%	09/09/2026	SEK 4,060	331,768	0.2
Kreditanstalt fuer Wiederaufbau, Series E	3.63%	10/31/2028	1,350	120,239	0.1
Landwirtschaftliche Rentenbank, Series E	1.90%	07/12/2032	EUR 272	250,572	0.1
				<u>1,882,066</u>	<u>1.1</u>
UNGARN					
Hungary Government International Bond	4.00%	07/25/2029	127	126,238	0.1
MEXIKO					
Mexico Government International Bond	4.49%	05/25/2032	211	210,250	0.1
PERU					
Peruvian Government International Bond	1.95%	11/17/2036	155	117,800	0.1
RUMÄNIEN					
Romanian Government International Bond	5.38%	03/22/2031	107	106,767	0.1
				<u>2,663,538</u>	<u>1.6</u>
GEDECKTE ANLEIHEN					
BPCE SFH SA	0.13%	12/03/2030	100	82,009	0.0
BPCE SFH SA	1.75%	05/27/2032	100	89,777	0.1
BPCE SFH SA, Series E	0.01%	05/27/2030	100	82,629	0.0
Caisse Francaise de Financement Local, Series E	0.10%	11/13/2029	300	253,453	0.2
Caisse Francaise de Financement Local, Series E	3.13%	11/16/2027	100	99,389	0.1
Credit Agricole Home Loan SFH SA	2.88%	01/12/2034	400	389,125	0.2
DNB Boligkreditt AS	0.01%	01/21/2031	153	124,283	0.1
Korea Housing Finance Corp.	3.71%	04/11/2027	207	207,740	0.1
Nordea Kiinnitysluottopankki Oyj, Series E	3.50%	08/31/2026	151	151,244	0.1
Shinhan Bank Co., Ltd.	3.32%	01/29/2027	248	245,923	0.1
Societe Generale SFH SA, Series E	0.01%	12/02/2026	200	184,280	0.1
Sparebanken Soer Boligkreditt AS	0.01%	10/26/2026	245	225,945	0.1
Stadshypotek AB, Series E	3.13%	04/04/2028	300	298,237	0.2
				<u>2,434,034</u>	<u>1.4</u>
GEMEINDEVERWALTUNG – REGIONALANLEIHEN					
AUSTRALIEN					
Treasury Corp. of Victoria	2.00%	09/17/2035	AUD 1,117	487,696	0.3
FRANKREICH					
Region of Ile de France, Series E	3.20%	05/25/2034	EUR 200	196,629	0.1
DEUTSCHLAND					
NRW Bank, Series E	0.00%	02/03/2031	257	209,837	0.1
NRW Bank, Series E	0.75%	06/30/2028	145	131,938	0.1
				<u>341,775</u>	<u>0.2</u>
JAPAN					
Japan Finance Organization for Municipalities, Series G	0.01%	02/02/2028	300	265,363	0.2
Japan Finance Organization for Municipalities, Series G	0.05%	02/12/2027	200	182,530	0.1
Japan Finance Organization for Municipalities, Series G	2.88%	01/23/2029	186	182,214	0.1
Japan Finance Organization for Municipalities, Series G	3.38%	02/22/2028	300	299,547	0.2
				<u>929,654</u>	<u>0.6</u>
SPANIEN					
Autonomous Community of Madrid Spain	1.77%	04/30/2028	388	366,635	0.2
				<u>2,322,389</u>	<u>1.4</u>
GEMEINDEVERWALTUNG – KOMMUNALANLEIHEN					
KANADA					
Province of Ontario Canada	1.55%	11/01/2029	CAD 337	200,861	0.1
Province of Ontario Canada	4.05%	02/02/2032	345	231,648	0.1
Province of Ontario Canada	4.10%	03/04/2033	245	163,881	0.1
Province of Quebec Canada	2.10%	05/27/2031	862	513,151	0.3
				<u>1,109,541</u>	<u>0.6</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
SÜDKOREA					
Export-Import Bank of Korea	3.63%	06/07/2030	EUR 200	200,676	0.1
GEMEINDEVERWALTUNG – US-KOMMUNALANLEIHEN					
VEREINIGTE STAATEN					
Metropolitan Transportation Authority, Series 2020	5.18%	11/15/2049	USD 15	12,354	0.0
				<u>158,321,064</u>	<u>92.7</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
SUPRANATIONALE UNTERNEHMEN					
International Bank for Reconstruction & Development	0.00%	03/31/2027	260	217,784	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
KOMMUNIKATION/TELEKOMMUNIKATION					
Verizon Communications, Inc.....	5.05%	05/09/2033	USD 118 €	106,929	0.1%
				324,713	0.2
Gesamtanlagen				€ 158,645,777	92.9%
Termineinlagen					
(Kosten €151,081,277).....					
ANZ, Hong Kong(c)	2.53 %	–		9,716	0.0
ANZ, Hong Kong(c)	3.64 %	–		2,833	0.0
BNP Paribas, Paris(c).....	0.55 %	–		10,005	0.0
BNP Paribas, Paris(c).....	2.40 %	–		4,270	0.0
Citibank, New York(c).....	4.68 %	–		1,087,706	0.6
DNB, Oslo(c).....	3.01 %	–		20,012	0.0
HSBC, Paris(c).....	2.87 %	–		9,095,611	5.4
Nordea, Oslo(c).....	3.31 %	–		6,051	0.0
Scotiabank, Toronto(c).....	3.79 %	–		18,947	0.0
SEB, Stockholm(c).....	(0.11)%	–		22,170	0.0
SEB, Stockholm(c).....	2.52 %	–		15,836	0.0
SMBC, London(c).....	4.16 %	–		298,387	0.2
Termineinlagen insgesamt				10,591,544	6.2
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				1,447,719	0.9
Nettovermögen				€ 170,685,040	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Long					
Canadian 5 Yr Bond Futures	09/18/2024	7	€ 521,960	€ 521,520	€ (439)
Euro Buxl 30 Yr Bond Futures.....	06/06/2024	2	271,320	252,840	(18,480)
Long Gilt Futures	09/26/2024	2	227,381	226,231	(1,151)
MSCI EAFE Futures	06/21/2024	37	4,018,958	4,041,169	22,211
S&P 500 E-Mini Futures	06/21/2024	10	2,448,159	2,440,210	(7,949)
U.S. 10 Yr Ultra Futures.....	09/19/2024	3	310,851	309,749	(1,102)
U.S. Long Bond (CBT) Futures	09/19/2024	2	212,663	213,930	1,267
U.S. T-Note 5 Yr (CBT) Futures	09/30/2024	146	14,258,495	14,235,605	(22,889)
U.S. T-Note 10 Yr (CBT) Futures	09/19/2024	74	7,434,810	7,419,906	(14,904)
Short					
Australian 3 Yr Bond Futures.....	06/17/2024	16	1,049,500	1,034,653	14,846
Australian 10 Yr Bond Futures.....	06/17/2024	5	357,801	345,413	12,388
Euro-BOBL Futures	09/06/2024	9	1,037,700	1,038,510	(810)
Euro-Bund Futures	06/06/2024	8	1,065,360	1,034,720	30,640
Euro-Schatz Futures	09/06/2024	5	526,100	526,200	(100)
Japan 10 Yr Bond (OSE) Futures.....	06/13/2024	1	853,608	837,961	15,647
					€ 29,175
				Wertsteigerung	€ 96,999
				Wertminderung	€ (67,824)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung (-minderung)
Australia and New Zealand Banking Group Ltd.	AUD 2,988	EUR 1,798	06/27/2024	€ (33,933)
Bank of America NA	EUR 2,885	USD 3,161	06/12/2024	27,351
Bank of America NA	USD 24,006	EUR 21,910	06/12/2024	(207,718)
Brown Brothers Harriman & Co.	EUR 11	HKD 89	06/03/2024	(146)
Brown Brothers Harriman & Co.	HKD 89	EUR 10	06/03/2024	17
Brown Brothers Harriman & Co.	EUR 301	USD 328	06/12/2024	720
Brown Brothers Harriman & Co.	EUR 1,075	USD 1,165	06/12/2024	(2,133)
Brown Brothers Harriman & Co.	USD 661	EUR 610	06/12/2024	1,524
Brown Brothers Harriman & Co.	USD 2,452	EUR 2,257	06/12/2024	(1,458)
Brown Brothers Harriman & Co.	CAD 686	EUR 465	06/13/2024	1,146
Brown Brothers Harriman & Co.	CHF 0*	EUR 0*	06/17/2024	(0)**
Brown Brothers Harriman & Co.	EUR 10	CHF 10	06/17/2024	20
Brown Brothers Harriman & Co.	EUR 11	SGD 16	06/18/2024	(25)
Brown Brothers Harriman & Co.	SGD 0*	EUR 0*	06/18/2024	1
Brown Brothers Harriman & Co.	EUR 62	GBP 53	06/20/2024	(69)

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.	GBP	151	EUR	176	06/20/2024	€ (1,156)
Brown Brothers Harriman & Co.+	AUD	45	EUR	27	06/24/2024	(36)
Brown Brothers Harriman & Co.+	CAD	0*	EUR	0*	06/24/2024	(1)
Brown Brothers Harriman & Co.+	EUR	1,743	AUD	2,845	06/24/2024	654
Brown Brothers Harriman & Co.+	EUR	10	CAD	15	06/24/2024	18
Brown Brothers Harriman & Co.+	EUR	1,243	GBP	1,060	06/24/2024	429
Brown Brothers Harriman & Co.+	EUR	118,499	GBP	100,913	06/24/2024	(83,442)
Brown Brothers Harriman & Co.+	EUR	1,042	USD	1,132	06/24/2024	1,029
Brown Brothers Harriman & Co.+	EUR	49,711	USD	53,925	06/24/2024	(57,143)
Brown Brothers Harriman & Co.+	GBP	145	EUR	171	06/24/2024	138
Brown Brothers Harriman & Co.+	GBP	29	EUR	35	06/24/2024	(11)
Brown Brothers Harriman & Co.+	USD	774	EUR	714	06/24/2024	844
Brown Brothers Harriman & Co.+	EUR	362	AUD	602	06/27/2024	6,783
Brown Brothers Harriman & Co.+	EUR	11	HKD	89	06/28/2024	(18)
Brown Brothers Harriman & Co.+	HKD	3	EUR	0*	06/28/2024	1
Brown Brothers Harriman & Co.	HUF	134,942	EUR	350	07/11/2024	4,387
Brown Brothers Harriman & Co.	DKK	1,232	EUR	165	07/19/2024	94
Brown Brothers Harriman & Co.	EUR	374	SEK	4,368	07/19/2024	8,833
Brown Brothers Harriman & Co.	EUR	73	SGD	106	07/25/2024	(156)
Brown Brothers Harriman & Co.	NZD	227	EUR	127	07/25/2024	(1,121)
Brown Brothers Harriman & Co.	SGD	1,394	EUR	954	07/25/2024	2,377
Brown Brothers Harriman & Co.	JPY	65,558	EUR	391	08/16/2024	4,167
Deutsche Bank AG.	USD	5,427	EUR	5,041	06/12/2024	40,406
Deutsche Bank AG.	GBP	2,855	EUR	3,336	06/20/2024	(14,791)
Deutsche Bank AG.	DKK	6,589	EUR	884	07/19/2024	347
Goldman Sachs Bank USA	NOK	6,435	EUR	546	07/19/2024	(18,658)
HSBC Bank USA.	HKD	12,885	EUR	1,505	07/18/2024	(11,989)
JPMorgan Chase Bank NA	USD	13,810	EUR	12,820	06/12/2024	96,232
JPMorgan Chase Bank NA	GBP	7,044	EUR	8,232	06/20/2024	(35,262)
NatWest Markets PLC	SEK	5,767	EUR	494	07/19/2024	(11,426)
UBS AG	CAD	2,436	EUR	1,647	06/13/2024	(109)
UBS AG	EUR	985	HKD	8,293	07/18/2024	(8,626)
UBS AG	CHF	1,581	EUR	1,630	08/08/2024	8,226
						€ (283,683)
					Wertsteigerung	€ 205,744
					Wertminderung	€ (489,427)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

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					
Macquarie Bank Ltd.					
MQCP429E	2,877	0.00%	USD 219	10/15/2024	€ 6,306
MQCP429E	2,836	0.00%	USD 216	10/15/2024	6,216
MQCP429E	2,800	0.00%	USD 214	10/15/2024	6,138
MQCP429E	2,747	0.00%	USD 209	10/15/2024	6,021
Insgesamt					€ 24,681

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

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

Währungskürzel:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
DKK – Danish Krone
EUR – Euro
GBP – Great British Pound
HKD – Hong Kong Dollar
HUF – Hungarian Forint
JPY – Japanese Yen
NOK – Norwegian Krone
NZD – New Zealand Dollar
SEK – Swedish Krona
SGD – Singapore Dollar
USD – United States Dollar

Glossar:

ADR – American Depositary Receipt
BOBL – Bundesobligation
CBT – Chicago Board of Trade
EAFE – Europe, Australia, and Far East
MSCI – Morgan Stanley Capital International
OAT – Obligations Assimilables du Trésor
OSE – Osaka Securities Exchange
REG – Registered Shares
REIT – Real Estate Investment Trust

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
REGIERUNGEN – SCHATZPAPIERE					
KANADA					
Canadian Government Bond	2.25%	12/01/2029	CAD 929	\$ 638,282	0.6%
VEREINIGTE STAATEN					
U.S. Treasury Bonds	4.50%	02/15/2044	USD 465	450,033	0.4
U.S. Treasury Bonds	6.25%	05/15/2030	1,014	1,101,765	1.1
U.S. Treasury Bonds	6.50%	11/15/2026	11,764	12,275,103	11.8
U.S. Treasury Notes	2.75%	08/15/2032	3,773	3,317,556	3.2
U.S. Treasury Notes	3.38%	05/15/2033	197	180,806	0.2
U.S. Treasury Notes	3.75%	12/31/2028	520	502,613	0.5
U.S. Treasury Notes	4.00%	06/30/2028	1,292	1,263,737	1.2
U.S. Treasury Notes	4.13%	03/31/2029	470	461,285	0.4
U.S. Treasury Notes	4.13%	11/15/2032	1,750	1,701,443	1.6
U.S. Treasury Notes	4.25%	02/28/2029	310	306,125	0.3
U.S. Treasury Notes	4.38%	10/31/2024	227	226,014	0.2
U.S. Treasury Notes	4.38%	11/30/2028	955	947,838	0.9
U.S. Treasury Notes	4.38%	05/15/2034	523	517,280	0.5
U.S. Treasury Notes	4.50%	03/31/2026	262	259,994	0.2
U.S. Treasury Notes	4.50%	11/15/2033	200	199,656	0.2
U.S. Treasury Notes	4.63%	06/30/2025	1,100	1,093,813	1.1
U.S. Treasury Notes	4.63%	09/30/2028	1,452	1,454,269	1.4
U.S. Treasury Notes	4.63%	04/30/2029	2,395	2,403,607	2.3
U.S. Treasury Notes	4.88%	11/30/2025	400	398,938	0.4
U.S. Treasury Notes	4.88%	05/31/2026	405	404,873	0.4
U.S. Treasury Notes	4.88%	10/31/2028	1,550	1,568,164	1.5
U.S. Treasury Notes	5.00%	10/31/2025	444	443,514	0.4
				<u>31,478,426</u>	<u>30.2</u>
				<u>32,116,708</u>	<u>30.8</u>
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Constellium SE	3.75%	04/15/2029	250	223,940	0.2
Huhtamaki Oyj	4.25%	06/09/2027	EUR 200	216,631	0.2
Olympus Water US Holding Corp.	3.88%	10/01/2028	175	177,404	0.2
SCIL IV LLC/SCIL USA Holdings LLC	5.38%	11/01/2026	USD 457	439,279	0.4
Sealed Air Corp.	6.88%	07/15/2033	335	346,001	0.3
Sealed Air Corp./Sealed Air Corp. US	6.13%	02/01/2028	101	100,240	0.1
				<u>1,503,495</u>	<u>1.4</u>
INVESTITIONSGÜTER					
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	2.00%	09/01/2028	EUR 100	95,213	0.1
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.25%	09/01/2028	USD 555	486,319	0.5
Ball Corp.	2.88%	08/15/2030	423	357,358	0.3
Ctec II GmbH	5.25%	02/15/2030	EUR 235	235,767	0.2
Derichebourg SA	2.25%	07/15/2028	100	99,665	0.1
Eco Material Technologies, Inc.	7.88%	01/31/2027	USD 502	501,987	0.5
Enviri Corp.	5.75%	07/31/2027	332	315,139	0.3
Esab Corp.	6.25%	04/15/2029	41	41,105	0.0
GFL Environmental, Inc.	3.50%	09/01/2028	113	102,705	0.1
Seche Environnement SACA	2.25%	11/15/2028	EUR 385	383,675	0.4
Summit Materials LLC/Summit Materials Finance Corp.	7.25%	01/15/2031	USD 29	29,917	0.0
TK Elevator US Newco, Inc.	5.25%	07/15/2027	400	385,631	0.4
Trinity Industries, Inc.	7.75%	07/15/2028	47	48,427	0.0
Waste Pro USA, Inc.	5.50%	02/15/2026	520	512,214	0.5
WESCO Distribution, Inc.	6.63%	03/15/2032	68	68,500	0.1
				<u>3,663,622</u>	<u>3.5</u>
KOMMUNIKATIONSMEDIEN					
Altice Financing SA	5.00%	01/15/2028	565	439,635	0.4
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	02/01/2031	122	98,334	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	01/15/2034	570	426,124	0.4
Univision Communications, Inc.	6.63%	06/01/2027	400	386,592	0.4
Virgin Media Finance PLC	3.75%	07/15/2030	EUR 270	250,484	0.2
Virgin Media Vendor Financing Notes IV DAC	5.00%	07/15/2028	USD 200	179,845	0.2
Ziggo Bond Co. BV	5.13%	02/28/2030	450	383,945	0.4
Ziggo BV	4.88%	01/15/2030	200	178,194	0.2
				<u>2,343,153</u>	<u>2.3</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Level 3 Financing, Inc.	4.25%	07/01/2028	485	187,756	0.2
Telecom Italia Capital SA	7.20%	07/18/2036	97	88,151	0.1
Telecom Italia Capital SA	7.20%	07/18/2036	286	291,586	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Telefonica Europe BV(a)	2.50%	02/05/2027	EUR 200	\$ 203,967	0.2%
United Group BV	4.00%	11/15/2027	490	516,785	0.5
Vmed O2 UK Financing I PLC	4.75%	07/15/2031	USD 525	435,689	0.4
				1,723,934	1.7
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Aston Martin Capital Holdings Ltd.	10.00%	03/31/2029	200	193,126	0.2
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR 380	404,968	0.4
Dana, Inc.	4.25%	09/01/2030	USD 475	413,615	0.4
Forvia SE	2.38%	06/15/2029	EUR 220	217,815	0.2
Goodyear Tire & Rubber Co. (The)	5.25%	07/15/2031	USD 101	91,330	0.1
IHO Verwaltungs GmbH(b)	6.38%	05/15/2029	200	196,311	0.2
IHO Verwaltungs GmbH(b)	8.75%	05/15/2028	EUR 181	211,062	0.2
Volvo Car AB, Series E	2.50%	10/07/2027	201	207,135	0.2
ZF Finance GmbH, Series E	2.25%	05/03/2028	500	497,543	0.5
ZF North America Capital, Inc.	6.75%	04/23/2030	USD 205	207,526	0.2
ZF North America Capital, Inc.	6.88%	04/23/2032	205	209,737	0.2
				2,850,168	2.8
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Builders FirstSource, Inc.	6.38%	03/01/2034	138	135,300	0.1
Miller Homes Group Finco PLC(c)	9.08%	05/15/2028	EUR 172	186,706	0.2
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	USD 108	101,962	0.1
Standard Industries, Inc./NJ	4.75%	01/15/2028	472	448,933	0.4
				872,901	0.8
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AdaptHealth LLC	5.13%	03/01/2030	268	233,884	0.2
Avantor Funding, Inc.	3.88%	07/15/2028	EUR 195	206,214	0.2
CAB SELAS	3.38%	02/01/2028	799	780,896	0.8
Cerba Healthcare SACA	3.50%	05/31/2028	135	123,886	0.1
Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027	470	493,560	0.5
CHS/Community Health Systems, Inc.	8.00%	03/15/2026	USD 201	201,000	0.2
DaVita, Inc.	3.75%	02/15/2031	244	204,763	0.2
DaVita, Inc.	4.63%	06/01/2030	293	262,536	0.3
Elanco Animal Health, Inc.	6.65%	08/28/2028	410	413,760	0.4
Emergent BioSolutions, Inc.	3.88%	08/15/2028	95	56,749	0.1
Grifols SA	3.88%	10/15/2028	EUR 575	522,519	0.5
Gruenthal GmbH	4.13%	05/15/2028	245	259,595	0.2
Legacy LifePoint Health LLC	4.38%	02/15/2027	USD 674	636,584	0.6
ModivCare Escrow Issuer, Inc.	5.00%	10/01/2029	271	192,500	0.2
Organon & Co./Organon Foreign Debt Co-Issuer BV	5.13%	04/30/2031	620	547,633	0.5
Perrigo Finance Unlimited Co.	4.65%	06/15/2030	396	364,160	0.4
Post Holdings, Inc.	6.25%	02/15/2032	139	138,343	0.1
Primo Water Holdings, Inc.	4.38%	04/30/2029	388	356,738	0.3
Sotera Health Holdings LLC	7.38%	06/01/2031	104	103,242	0.1
US Foods, Inc.	4.75%	02/15/2029	109	102,357	0.1
				6,200,919	6.0
SONSTIGE INDUSTRIEWERTE					
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028	438	407,971	0.4
Multiversity SRL(c)	8.12%	10/30/2028	EUR 287	313,074	0.3
Nexans SA	5.50%	04/05/2028	100	113,309	0.1
Rexel SA	2.13%	06/15/2028	410	409,531	0.4
SIG PLC	5.25%	11/30/2026	330	326,659	0.3
SPIE SA	2.63%	06/18/2026	200	211,435	0.2
				1,781,979	1.7
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.13%	08/01/2029	USD 466	423,364	0.4
APX Group, Inc.	5.75%	07/15/2029	232	220,388	0.2
APX Group, Inc.	6.75%	02/15/2027	350	348,401	0.3
Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027	179	164,304	0.2
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	370	362,958	0.3
Techem Verwaltungsgesellschaft 674 mbH	6.00%	07/30/2026	EUR 111	120,130	0.1
Verisure Holding AB	3.88%	07/15/2026	211	226,370	0.2
ZipRecruiter, Inc.	5.00%	01/15/2030	USD 487	422,363	0.4
				2,288,278	2.1
TECHNOLOGIE					
NCR Voyix Corp.	5.13%	04/15/2029	361	335,505	0.3
Presidio Holdings, Inc.	4.88%	02/01/2027	210	209,955	0.2
Seagate HDD Cayman	4.09%	06/01/2029	286	261,619	0.3
Seagate HDD Cayman	5.75%	12/01/2034	113	107,120	0.1
TeamSystem SpA	3.50%	02/15/2028	EUR 200	206,043	0.2
Western Digital Corp.	4.75%	02/15/2026	USD 71	69,456	0.1
				1,189,698	1.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026	USD 400	\$ 392,990	0.4%
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR 385	387,959	0.4
Loxam SAS	4.50%	02/15/2027	240	259,496	0.2
				<u>1,040,445</u>	<u>1.0</u>
				<u>25,458,592</u>	<u>24.5</u>
FINANZINSTITUTE					
BANKWESEN					
Abanca Corp. Bancaria SA(a)	6.00%	01/20/2026	200	212,875	0.2
AIB Group PLC(a)	6.25%	06/23/2025	300	325,568	0.3
Banco de Sabadell SA(a)	5.00%	05/19/2027	200	204,029	0.2
Bankinter SA(a)	6.25%	01/17/2026	200	217,007	0.2
Bread Financial Holdings, Inc.	9.75%	03/15/2029	USD 121	126,776	0.1
Intesa Sanpaolo SpA(a)	7.70%	09/17/2025	490	489,157	0.5
				<u>1,575,412</u>	<u>1.5</u>
FINANZEN					
Encore Capital Group, Inc.	8.50%	05/15/2030	200	200,249	0.2
REITs					
Aedas Homes Opco SL	4.00%	08/15/2026	EUR 207	220,400	0.2
Iron Mountain, Inc.	4.50%	02/15/2031	USD 117	104,240	0.1
Via Celere Desarrollos Inmobiliarios SA.	5.25%	04/01/2026	EUR 335	358,685	0.3
				<u>683,325</u>	<u>0.6</u>
				<u>2,458,986</u>	<u>2.3</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
EDP - Energias de Portugal SA, Series NC8	1.88%	03/14/2082	500	467,222	0.4
				<u>28,384,800</u>	<u>27.2</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
INVESTITIONSGÜTER					
Regal Rexnord Corp.	6.30%	02/15/2030	USD 67	68,555	0.1
KOMMUNIKATIONSMEDIEN					
DIRECTV Financing LLC	8.88%	02/01/2030	120	115,600	0.1
KOMMUNIKATION/TELEKOMMUNIKATION					
AT&T, Inc.	4.50%	05/15/2035	143	130,782	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Ford Motor Co.	3.25%	02/12/2032	493	405,363	0.4
Ford Motor Credit Co. LLC	6.05%	03/05/2031	200	199,166	0.2
General Motors Co.	5.60%	10/15/2032	343	341,263	0.3
General Motors Co.	6.75%	04/01/2046	234	245,578	0.2
Harley-Davidson Financial Services, Inc.	6.50%	03/10/2028	401	410,955	0.4
Lear Corp.	5.25%	05/15/2049	510	456,841	0.4
				<u>2,059,166</u>	<u>1.9</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
PulteGroup, Inc.	6.38%	05/15/2033	77	80,587	0.1
PulteGroup, Inc.	7.88%	06/15/2032	380	434,047	0.4
				<u>514,634</u>	<u>0.5</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Charles River Laboratories International, Inc.	4.25%	05/01/2028	372	349,035	0.3
Cigna Group (The)	5.13%	05/15/2031	63	62,316	0.1
CVS Health Corp.	5.55%	06/01/2031	381	380,038	0.4
IQVIA, Inc.	6.25%	02/01/2029	121	124,060	0.1
Jazz Securities DAC	4.38%	01/15/2029	200	183,923	0.2
				<u>1,099,372</u>	<u>1.1</u>
DIENSTLEISTUNGEN					
Boost Newco Borrower LLC	7.50%	01/15/2031	297	307,773	0.3
Global Payments, Inc.	3.20%	08/15/2029	215	191,982	0.2
				<u>499,755</u>	<u>0.5</u>
TECHNOLOGIE					
CDW LLC/CDW Finance Corp.	2.67%	12/01/2026	528	492,448	0.5
Entegris, Inc.	4.75%	04/15/2029	310	294,248	0.3
Fiserv, Inc.	5.35%	03/15/2031	210	209,157	0.2
Jabil, Inc.	5.45%	02/01/2029	39	38,806	0.0
Micron Technology, Inc.	2.70%	04/15/2032	600	494,728	0.5
MSCI, Inc.	3.63%	09/01/2030	95	84,349	0.1
NXP BV/NXP Funding LLC/NXP USA, Inc.	5.00%	01/15/2033	394	381,585	0.4
Skyworks Solutions, Inc.	3.00%	06/01/2031	300	250,737	0.2
Western Digital Corp.	2.85%	02/01/2029	525	452,852	0.4
				<u>2,698,910</u>	<u>2.6</u>
				<u>7,186,774</u>	<u>6.9</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV(a)	4.75%	09/22/2027	EUR 600 \$	612,818	0.6%
ABN AMRO Bank NV	4.80%	04/18/2026	USD 400	392,016	0.4
Ally Financial, Inc.	6.85%	01/03/2030	136	139,577	0.1
Ally Financial, Inc.	6.99%	06/13/2029	236	244,006	0.2
Banco Bilbao Vizcaya Argentaria SA	7.88%	11/15/2034	200	219,852	0.2
Banco Santander SA	4.18%	03/24/2028	200	192,020	0.2
Banco Santander SA	5.55%	03/14/2028	200	198,974	0.2
Banco Santander SA(a)	9.63%	05/21/2033	200	219,361	0.2
Bank of America Corp., Series X(a)	6.25%	09/05/2024	466	465,431	0.4
Bank of Ireland Group PLC	5.60%	03/20/2030	315	311,672	0.3
Bank of Ireland Group PLC	6.25%	09/16/2026	200	200,851	0.2
Barclays PLC	5.67%	03/12/2028	204	203,894	0.2
BNP Paribas SA(a)	4.63%	02/25/2031	479	393,907	0.4
BPCE SA	5.15%	07/21/2024	495	494,077	0.5
CaixaBank SA(a)	5.88%	10/09/2027	EUR 400	427,495	0.4
CaixaBank SA	6.84%	09/13/2034	USD 200	211,760	0.2
Capital One Financial Corp.	5.47%	02/01/2029	95	94,224	0.1
Capital One Financial Corp.	5.70%	02/01/2030	37	36,963	0.0
Capital One Financial Corp.	6.38%	06/08/2034	183	187,468	0.2
Capital One Financial Corp.	7.62%	10/30/2031	93	101,696	0.1
Citigroup, Inc.	2.56%	05/01/2032	124	103,103	0.1
Citigroup, Inc.	5.83%	02/13/2035	225	222,051	0.2
Citigroup, Inc., Series CC(a)	7.13%	08/15/2029	83	82,942	0.1
Citigroup, Inc., Series Y(a)	4.15%	11/15/2026	109	101,317	0.1
Coöperatieve Rabobank UA(a)	4.63%	12/29/2025	EUR 600	639,213	0.6
Credit Agricole SA	6.32%	10/03/2029	USD 295	303,807	0.3
Credit Agricole SA(a)	7.50%	06/23/2026	GBP 100	127,159	0.1
Deutsche Bank AG, Series E	5.63%	05/19/2031	EUR 200	219,386	0.2
Deutsche Bank AG/New York NY	6.12%	07/14/2026	USD 192	192,234	0.2
Deutsche Bank AG/New York NY	7.15%	07/13/2027	150	153,734	0.1
Discover Financial Services	7.96%	11/02/2034	105	118,079	0.1
DNB Bank ASA(a)	4.88%	11/12/2024	475	470,609	0.4
Goldman Sachs Group, Inc. (The)	5.73%	04/25/2030	114	115,526	0.1
HSBC Holdings PLC	6.16%	03/09/2029	488	498,144	0.5
ING Groep NV(a)	4.88%	05/16/2029	415	359,117	0.3
KBC Group NV	5.80%	01/19/2029	245	245,952	0.2
Lloyds Banking Group PLC(a)	7.50%	09/27/2025	296	294,578	0.3
Mizuho Financial Group, Inc.	5.38%	05/26/2030	265	263,771	0.2
Morgan Stanley	5.42%	07/21/2034	50	49,488	0.0
Morgan Stanley	5.66%	04/18/2030	204	206,675	0.2
Nationwide Building Society	4.30%	03/08/2029	200	190,331	0.2
Nationwide Building Society(a)	5.75%	06/20/2027	GBP 265	318,166	0.3
NatWest Group PLC	7.47%	11/10/2026	USD 277	283,646	0.3
NatWest Group PLC(a)	8.13%	11/10/2033	200	202,634	0.2
Nordea Bank Abp(a)	6.63%	03/26/2026	338	333,814	0.3
Santander Holdings USA, Inc.	6.17%	01/09/2030	144	144,973	0.1
Santander Holdings USA, Inc.	6.50%	03/09/2029	78	79,514	0.1
Santander Holdings USA, Inc.	6.57%	06/12/2029	58	59,307	0.1
Santander UK Group Holdings PLC	6.83%	11/21/2026	234	237,339	0.2
Skandinaviska Enskilda Banken AB(a)	5.13%	05/13/2025	400	391,096	0.4
Societe Generale SA	6.45%	01/12/2027	384	386,793	0.4
Standard Chartered PLC	3.97%	03/30/2026	200	196,776	0.2
Standard Chartered PLC	6.19%	07/06/2027	302	304,355	0.3
Svenska Handelsbanken AB(a)	4.75%	03/01/2031	600	511,018	0.5
UBS Group AG	2.75%	08/08/2025	GBP 148	182,598	0.2
UBS Group AG(a)	4.88%	02/12/2027	USD 325	297,479	0.3
UBS Group AG	6.37%	07/15/2026	250	251,222	0.2
US Bancorp	5.38%	01/23/2030	76	75,775	0.1
				<u>14,561,783</u>	<u>13.8</u>
MAKLER					
Nomura Holdings, Inc.	5.71%	01/09/2026	386	385,845	0.4
VERSICHERUNGEN					
Aegon Ltd.	5.50%	04/11/2048	670	646,161	0.6
Argentum Netherlands BV for Swiss Re Ltd.	5.75%	08/15/2050	295	291,701	0.3
Athene Global Funding	2.55%	11/19/2030	119	99,054	0.1
Athene Global Funding	2.72%	01/07/2029	88	77,705	0.1
Athene Global Funding	5.58%	01/09/2029	216	215,728	0.2
Centene Corp.	2.50%	03/01/2031	594	484,490	0.5
Cloverie PLC for Zurich Insurance Co., Ltd., Series E	5.63%	06/24/2046	485	480,359	0.5
Humana, Inc.	5.38%	04/15/2031	114	112,906	0.1
Swiss Re Finance Luxembourg SA	5.00%	04/02/2049	200	192,628	0.2
Unipol Gruppo SpA, Series E	3.25%	09/23/2030	EUR 415	443,209	0.4
				<u>3,043,941</u>	<u>3.0</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
REITs					
American Tower Corp.....	2.10%	06/15/2030	USD 77	\$ 64,004	0.1%
American Tower Corp.....	5.20%	02/15/2029	89	88,353	0.1
Crown Castle, Inc.	5.60%	06/01/2029	182	183,154	0.2
				<u>335,511</u>	<u>0.4</u>
				<u>18,327,080</u>	<u>17.6</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Brookfield Renewable Partners ULC.....	4.25%	01/15/2029	CAD 85	60,881	0.1
Electricite de France SA(a)	9.13%	03/15/2033	USD 200	220,239	0.2
Enel Finance International NV	6.80%	09/15/2037	100	106,450	0.1
Enel SpA, Series E.....	5.75%	06/22/2037	GBP 75	96,097	0.1
				<u>483,667</u>	<u>0.5</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Anglian Water Osprey Financing PLC, Series E.....	2.00%	07/31/2028	465	474,826	0.4
Anglian Water Osprey Financing PLC, Series E.....	4.00%	03/08/2026	100	120,601	0.1
				<u>595,427</u>	<u>0.5</u>
				<u>1,079,094</u>	<u>1.0</u>
				<u>26,592,948</u>	<u>25.5</u>
SCHWELLENMÄRKTE – HARTE WÄHRUNG					
INDUSTRIE					
GRUNDSTOFFE					
Celulosa Arauco y Constitucion SA.....	4.20%	01/29/2030	USD 685	630,414	0.6
Inversiones CMPC SA.....	6.13%	02/26/2034	200	200,974	0.2
Klabin Austria GmbH	3.20%	01/12/2031	560	469,525	0.5
				<u>1,300,913</u>	<u>1.3</u>
INVESTITIONSGÜTER					
IHS Holding Ltd.	6.25%	11/29/2028	215	192,084	0.2
KOMMUNIKATIONSMEDIEN					
Prosus NV	3.06%	07/13/2031	384	310,871	0.3
Telecomunicaciones Digitales SA	4.50%	01/30/2030	450	394,875	0.4
				<u>705,746</u>	<u>0.7</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Empresa Nacional de Telecomunicaciones SA	3.05%	09/14/2032	560	446,950	0.4
Millicom International Cellular SA.....	4.50%	04/27/2031	320	273,640	0.3
Network i2i Ltd.(a)	5.65%	01/15/2025	310	307,287	0.3
				<u>1,027,877</u>	<u>1.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Iochpe-Maxion Austria GmbH/Maxion Wheels de Mexico S de RL de CV	5.00%	05/07/2028	200	179,812	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Falabella SA.....	3.75%	10/30/2027	200	181,250	0.2
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Rede D'or Finance SARL	4.95%	01/17/2028	510	483,863	0.5
ENERGIE					
Azure Power Energy Ltd.....	3.58%	08/19/2026	196	175,019	0.2
Greenko Wind Projects Mauritius Ltd.....	5.50%	04/06/2025	310	304,769	0.3
ReNew Pvt. Ltd.....	5.88%	03/05/2027	200	192,606	0.2
UEP Penonome II SA.....	6.50%	10/01/2038	185	154,072	0.1
				<u>826,466</u>	<u>0.8</u>
SONSTIGE INDUSTRIEWERTE					
Alfa Desarrollo SpA.....	4.55%	09/27/2051	338	251,174	0.2
DIENSTLEISTUNGEN					
Bidvest Group UK PLC (The).....	3.63%	09/23/2026	545	504,125	0.5
				<u>5,653,310</u>	<u>5.6</u>
FINANZINSTITUTE					
BANKWESEN					
Absa Group Ltd.(a)	6.38%	05/27/2026	320	308,000	0.3
Itau Unibanco Holding SA/Cayman Island.....	3.88%	04/15/2031	425	405,450	0.4
				<u>713,450</u>	<u>0.7</u>
REITs					
Trust Fibra Uno	5.25%	01/30/2026	232	225,620	0.2
				<u>939,070</u>	<u>0.9</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Clean Renewable Power Mauritius Pte Ltd.....	4.25%	03/25/2027	357	329,390	0.3
Diamond II Ltd.....	7.95%	07/28/2026	200	201,855	0.2
Engie Energia Chile SA.....	6.38%	04/17/2034	200	202,471	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
India Clean Energy Holdings	4.50%	04/18/2027	USD 200	\$ 180,625	0.2%
Investment Energy Resourced Ltd.	6.25%	04/26/2029	200	192,938	0.2
Investment Energy Resourced Ltd.	6.25%	04/26/2029	210	202,584	0.2
ReNew Wind Energy AP2/ReNew Power Pvt. Ltd.	4.50%	07/14/2028	270	243,169	0.2
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	435	432,664	0.4
				<u>1,985,696</u>	<u>1.9</u>
SONSTIGE VERSORGENSBETRIEBE					
Aegea Finance SARL	9.00%	01/20/2031	200	207,211	0.2
				<u>2,192,907</u>	<u>2.1</u>
STAATSANLEIHEN					
CHILE					
Chile Electricity Lux MPC SARL	6.01%	01/20/2033	200	200,570	0.2
KOLUMBIEN					
Colombia Government International Bond	3.25%	04/22/2032	200	152,100	0.1
DOMINIKANISCHE REPUBLIK					
Dominican Republic International Bond	4.50%	01/30/2030	150	135,900	0.1
SÜDAFRIKA					
Republic of South Africa Government International Bond	5.75%	09/30/2049	200	143,750	0.1
				<u>632,320</u>	<u>0.5</u>
				<u>9,417,607</u>	<u>9.1</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	153,103	0.2
Citigroup Commercial Mortgage Trust					
Series 2015-GC27, Class C	4.42%	02/10/2048	323	308,387	0.3
Series 2016-GC36, Class B	4.75%	02/10/2049	640	548,396	0.5
CSAIL Commercial Mortgage Trust, Series 2017-CX10, Class A5	3.46%	11/15/2050	20	18,298	0.0
GS Mortgage Securities Trust					
Series 2015-GC28, Class B	3.98%	02/10/2048	284	277,232	0.3
Series 2015-GC32, Class B	4.39%	07/10/2048	400	382,925	0.4
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class B	3.71%	05/15/2046	390	356,136	0.3
Wells Fargo Commercial Mortgage Trust, Series 2015-LC20, Class C	4.06%	04/15/2050	469	443,299	0.4
				<u>2,487,776</u>	<u>2.4</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG – VARIABLE VERZINSLICH					
Connecticut Avenue Securities Trust					
Series 2019-R04, Class 2B1(c)	10.69%	06/25/2039	365	389,886	0.4
Series 2020-R02, Class 2B1(c)	8.44%	01/25/2040	500	515,315	0.5
Federal National Mortgage Association Connecticut Avenue Securities					
Series 2018-C02, Class 2M2(c)	7.64%	08/25/2030	82	84,238	0.1
Series 2018-C06, Class 2M2(c)	7.54%	03/25/2031	118	119,958	0.1
				<u>1,109,397</u>	<u>1.1</u>
QUASI-STAATLICHE WERTPAPIERE					
QUASI-STAATSANLEIHEN					
CHILE					
Empresa de Transporte de Pasajeros Metro SA	4.70%	05/07/2050	665	535,533	0.5
UNGARN					
Magyar Export-Import Bank Zrt	6.13%	12/04/2027	200	201,064	0.2
				<u>736,597</u>	<u>0.7</u>
				<u>100,845,833</u>	<u>96.8</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
SCHWELLENMÄRKTE – HARTE WÄHRUNG					
INDUSTRIE					
KOMMUNIKATION/TELEKOMMUNIKATION					
C&W Senior Finance Ltd.	6.88%	09/15/2027	445	424,466	0.4
INDUSTRIESCHULDVERSCHREIBUNGEN OHNE ANLAGEQUALITÄT					
INDUSTRIE					
INVESTITIONSGÜTER					
WESCO Distribution, Inc.	6.38%	03/15/2029	67	67,326	0.1
KOMMUNIKATIONSMEDIEN					
Virgin Media Finance PLC	5.00%	07/15/2030	200	166,159	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
ZF North America Capital, Inc.	7.13%	04/14/2030	150	154,740	0.1
				<u>388,225</u>	<u>0.4</u>
				<u>812,691</u>	<u>0.8</u>

	Zinssatz	Datum	Wert (USD)	Nettover- mögen %
Gesamtanlagen				
(Kosten \$107,552,037).....			\$ 101,658,524	97.6%
Termineinlagen				
HSBC, Paris(d)	2.87 %	–	376,583	0.3
Scotiabank, Toronto(d).....	3.79 %	–	2	0.0
SEB, Stockholm(d)	4.16 %	–	10	0.0
SMBC, London(d)	4.68 %	–	165,492	0.2
Termineinlagen insgesamt			542,087	0.5
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			1,993,409	1.9
Nettovermögen			\$ 104,194,020	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Long					
Euro-BOBL Futures	09/06/2024	18	\$ 2,251,913	\$ 2,253,671	\$ 1,758
Long Gilt Futures	09/26/2024	11	1,344,767	1,350,093	5,326
U.S. Long Bond (CBT) Futures	09/19/2024	45	5,191,937	5,222,813	30,875
U.S. T-Note 2 Yr (CBT) Futures	09/30/2024	82	16,701,102	16,703,656	2,555
U.S. T-Note 5 Yr (CBT) Futures	09/30/2024	149	15,768,391	15,763,734	(4,656)
U.S. T-Note 10 Yr (CBT) Futures	09/19/2024	167	18,205,578	18,169,078	(36,500)
Short					
U.S. 10 Yr Ultra Futures	09/19/2024	41	4,602,313	4,593,281	9,031
U.S. Ultra Bond (CBT) Futures	09/19/2024	16	1,956,469	1,959,000	(2,531)
					\$ 5,858
				Wertsteigerung	\$ 49,545
				Wertminderung	\$ (43,687)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Bank of America NA	EUR 12,963	USD 14,199	06/12/2024	\$ 128,598
Barclays Bank PLC	GBP 945	USD 1,175	06/20/2024	(29,215)
Brown Brothers Harriman & Co.+.....	GBP 2	USD 3	06/03/2024	1
Brown Brothers Harriman & Co.+.....	GBP 0*	USD 0*	06/03/2024	(0)**
Brown Brothers Harriman & Co.+.....	USD 3	GBP 2	06/03/2024	49
Brown Brothers Harriman & Co.+.....	USD 8	AUD 11	06/17/2024	(8)
Brown Brothers Harriman & Co.+.....	USD 9	CNH 62	06/17/2024	(63)
Brown Brothers Harriman & Co.+.....	USD 23	EUR 21	06/17/2024	(41)
Brown Brothers Harriman & Co.+.....	USD 11	GBP 8	06/17/2024	71
Brown Brothers Harriman & Co.+.....	USD 17	SGD 23	06/18/2024	(53)
Brown Brothers Harriman & Co.+.....	CHF 2	USD 2	06/24/2024	(24)
Brown Brothers Harriman & Co.+.....	JPY 3,184	USD 21	06/24/2024	109
Brown Brothers Harriman & Co.+.....	USD 436	CHF 398	06/24/2024	5,261
Brown Brothers Harriman & Co.+.....	USD 3	GBP 2	06/24/2024	1
Brown Brothers Harriman & Co.+.....	USD 775	JPY 120,880	06/24/2024	(4,238)
Brown Brothers Harriman & Co.+.....	USD 0*	GBP 0*	06/28/2024	0**
Brown Brothers Harriman & Co.+.....	USD 3	GBP 2	06/28/2024	(1)
Citibank NA	EUR 202	USD 217	06/12/2024	(1,519)
Citibank NA	USD 572	EUR 532	06/12/2024	5,712
Citibank NA	USD 152	EUR 140	06/12/2024	(393)
Citibank NA	CAD 978	USD 727	06/13/2024	9,239
				\$ 113,486
			Wertsteigerung	\$ 149,041
			Wertminderung	\$ (35,555)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

(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 2024.

(d) 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 – Bundesobligation
CBT – Chicago Board of Trade
CMBS – Commercial Mortgage-Backed Securities
EURIBOR – Euro 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			
IT-DIENSTLEISTUNGEN			
Amdocs Ltd.	7,076	\$ 559,004	1.2%
VeriSign, Inc.	2,924	509,712	1.1
		<u>1,068,716</u>	<u>2.3</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Analog Devices, Inc.	2,022	474,139	1.0
Applied Materials, Inc.	2,003	430,805	0.9
Broadcom, Inc.	1,235	1,640,759	3.5
NVIDIA Corp.	642	703,844	1.5
		<u>3,249,547</u>	<u>6.9</u>
SOFTWARE			
Adobe, Inc.	1,460	649,350	1.4
Dolby Laboratories, Inc. - Class A.	2,405	194,829	0.4
Gen Digital, Inc.	20,115	499,455	1.1
Intuit, Inc.	1,282	738,996	1.6
Microsoft Corp.	9,915	4,116,014	8.8
Nice Ltd. (Sponsored ADR).	787	144,470	0.3
Oracle Corp.	6,488	760,329	1.6
ServiceNow, Inc.	650	427,005	0.9
		<u>7,530,448</u>	<u>16.1</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	9,110	1,751,398	3.7
		<u>13,600,109</u>	<u>29.0</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	6,379	1,028,550	2.2
Gilead Sciences, Inc.	6,435	413,577	0.9
Vertex Pharmaceuticals, Inc.	958	436,216	0.9
		<u>1,878,343</u>	<u>4.0</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Medtronic PLC.	5,045	410,512	0.9
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Cencora, Inc.	1,133	256,704	0.5
Cigna Group (The).	1,170	403,205	0.9
McKesson Corp.	1,473	839,006	1.8
UnitedHealth Group, Inc.	2,147	1,063,559	2.3
		<u>2,562,474</u>	<u>5.5</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Thermo Fisher Scientific, Inc.	285	161,874	0.3
PHARMAZEUTIKA			
Bristol-Myers Squibb Co.	3,579	147,061	0.3
Eli Lilly & Co.	1,056	866,279	1.9
Merck & Co., Inc.	9,949	1,248,997	2.7
		<u>2,262,337</u>	<u>4.9</u>
		<u>7,275,540</u>	<u>15.6</u>
FINANZWERTE			
BANKEN			
Bank of America Corp.	10,099	403,859	0.9
JPMorgan Chase & Co.	3,348	678,405	1.4
		<u>1,082,264</u>	<u>2.3</u>
KAPITALMÄRKTE			
Cboe Global Markets, Inc.	2,088	361,203	0.8
MSCI, Inc.	402	199,062	0.4
S&P Global, Inc.	811	346,711	0.7
		<u>906,976</u>	<u>1.9</u>
FINANZDIENSTLEISTUNGEN			
Fiserv, Inc.	5,301	793,878	1.7
Mastercard, Inc. - Class A.	1,005	449,305	1.0
Visa, Inc. - Class A.	3,704	1,009,192	2.2
		<u>2,252,375</u>	<u>4.9</u>
VERSICHERUNGEN			
American Financial Group, Inc./OH.	1,888	245,270	0.5
Everest Group Ltd.	1,449	566,458	1.2
Marsh & McLennan Cos., Inc.	3,120	647,650	1.4
Progressive Corp. (The).	2,179	460,161	1.0
Reinsurance Group of America, Inc. - Class A.	1,345	282,181	0.6

	Anteile	Wert (USD)	Nettover- mögen %
Willis Towers Watson PLC	1,608	\$ 410,506	0.9%
		<u>2,612,226</u>	<u>5.6</u>
		<u>6,853,841</u>	<u>14.7</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Comcast Corp. - Class A	15,186	607,896	1.3
Verizon Communications, Inc.....	9,058	<u>372,737</u>	<u>0.8</u>
		<u>980,633</u>	<u>2.1</u>
UNTERHALTUNG			
Electronic Arts, Inc.	3,712	<u>493,251</u>	<u>1.1</u>
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	14,900	2,592,004	5.5
Meta Platforms, Inc. - Class A	2,146	<u>1,001,817</u>	<u>2.1</u>
		<u>3,593,821</u>	<u>7.6</u>
MEDIEN			
New York Times Co. (The) - Class A	4,277	<u>218,982</u>	<u>0.5</u>
		<u>5,286,687</u>	<u>11.3</u>
NICHT-BASISKONSUMGÜTER			
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	2,837	<u>500,560</u>	<u>1.1</u>
HOTELS, RESTAURANTS UND FREIZEIT			
Booking Holdings, Inc.	149	562,676	1.2
Compass Group PLC (Sponsored ADR)	14,923	419,933	0.9
Yum! Brands, Inc.	3,452	<u>474,408</u>	<u>1.0</u>
		<u>1,457,017</u>	<u>3.1</u>
SPEZIALISIERTER EINZELHANDEL			
AutoZone, Inc.	327	905,770	1.9
O'Reilly Automotive, Inc.	278	267,786	0.6
Ulta Beauty, Inc.	541	<u>213,744</u>	<u>0.5</u>
		<u>1,387,300</u>	<u>3.0</u>
		<u>3,344,877</u>	<u>7.2</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Coca-Cola Co. (The)	11,250	<u>707,963</u>	<u>1.5</u>
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN			
Koninklijke Ahold Delhaize NV (Sponsored ADR)	5,842	180,810	0.4
Walmart, Inc.	9,974	<u>655,890</u>	<u>1.4</u>
		<u>836,700</u>	<u>1.8</u>
HAUSHALTSPRODUKTE			
Procter & Gamble Co. (The)	3,371	<u>554,664</u>	<u>1.2</u>
TABAK			
Philip Morris International, Inc.....	7,512	<u>761,567</u>	<u>1.6</u>
		<u>2,860,894</u>	<u>6.1</u>
INDUSTRIEGÜTER			
BAU- UND INGENIEURWESEN			
AECOM	3,217	<u>280,973</u>	<u>0.6</u>
ELEKTRISCHE AUSRÜSTUNG			
Eaton Corp. PLC	682	<u>227,004</u>	<u>0.5</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	2,142	524,619	1.1
Experian PLC (Sponsored ADR)	9,707	448,269	1.0
Genpact Ltd.	14,287	472,328	1.0
Paychex, Inc.	3,658	439,545	0.9
RELX PLC (Sponsored ADR)	4,952	217,690	0.5
Verisk Analytics, Inc.	835	<u>211,071</u>	<u>0.4</u>
		<u>2,313,522</u>	<u>4.9</u>
		<u>2,821,499</u>	<u>6.0</u>
VERSORGUNG			
STROMVERSORGUNGSBETRIEBE			
American Electric Power Co., Inc.	8,030	724,708	1.5
NextEra Energy, Inc.	6,721	<u>537,814</u>	<u>1.1</u>
		<u>1,262,522</u>	<u>2.6</u>
MEHRFACH-VERSORGUNGSBETRIEBE			
CenterPoint Energy, Inc.	12,406	<u>378,507</u>	<u>0.8</u>
		<u>1,641,029</u>	<u>3.4</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Exxon Mobil Corp.			2,852	\$ 334,426	0.7%
Shell PLC (ADR)			13,108	<u>954,000</u>	<u>2.0</u>
				<u>1,288,426</u>	<u>2.7</u>
IMMOBILIEN					
REITs – INDUSTRIE					
First Industrial Realty Trust, Inc.			3,560	<u>167,747</u>	<u>0.4</u>
REITs – SPEZIALISIERT					
Public Storage			1,122	<u>307,237</u>	<u>0.7</u>
				<u>474,984</u>	<u>1.1</u>
Gesamtanlagen					
(Kosten \$39,606,046)				<u>\$ 45,447,886</u>	<u>97.1%</u>
Termineinlagen					
bank, New York(a)	4.68 %	–		<u>755,110</u>	<u>1.7</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				<u>579,807</u>	<u>1.2</u>
Nettovermögen					
				<u>\$ 46,782,803</u>	<u>100.0%</u>

(a) Tagesgeld.

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			
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Hexcel Corp.	1,581	\$ 108,883	6.0%
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Tetra Tech, Inc.	567	118,781	6.5
Veralto Corp.	1,124	110,804	6.1
Waste Management, Inc.	507	106,840	5.9
		<u>336,425</u>	<u>18.5</u>
BAU- UND INGENIEURWESEN			
WSP Global, Inc.	625	94,006	5.2
ELEKTRISCHE AUSTRÜSTUNG			
LG Energy Solution Ltd.	58	13,971	0.8
Nexans SA	343	41,746	2.3
Prismian SpA.	854	56,167	3.1
Rockwell Automation, Inc.	195	50,218	2.8
Schneider Electric SE	197	49,148	2.7
		<u>211,250</u>	<u>11.7</u>
MASCHINEN			
Alfa Laval AB	1,127	52,376	2.9
Deere & Co.	63	23,610	1.3
SMC Corp.	62	31,312	1.7
TOMRA Systems ASA	2,919	38,441	2.1
		<u>145,739</u>	<u>8.0</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
ICF International, Inc.	313	44,681	2.4
		<u>940,984</u>	<u>51.8</u>
INFORMATIONSTECHNOLOGIE			
ELEKTRONISCHE AUSTRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Flex Ltd.	2,595	85,972	4.7
Keyence Corp.	140	63,107	3.5
Shoals Technologies Group, Inc. - Class A	1,309	10,302	0.6
TE Connectivity Ltd.	496	74,251	4.1
		<u>233,632</u>	<u>12.9</u>
HALBLEITER UND HALBLEITERAUSTRÜSTUNG			
Infineon Technologies AG	1,497	60,566	3.3
Monolithic Power Systems, Inc.	99	72,827	4.0
NXP Semiconductors NV	232	63,127	3.5
Taiwan Semiconductor Manufacturing Co., Ltd.	2,200	56,337	3.1
		<u>252,857</u>	<u>13.9</u>
SOFTWARE			
Bentley Systems, Inc. - Class B.	1,524	76,566	4.2
Descartes Systems Group, Inc. (The)	776	71,659	3.9
		<u>148,225</u>	<u>8.1</u>
		<u>634,714</u>	<u>34.9</u>
VERSORGUNG			
STROMVERSORGUNGSBETRIEBE			
NextEra Energy, Inc.	1,309	104,746	5.7
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMPONENTEN			
Aptiv PLC	731	60,863	3.3
HAUSHALTSGEBRAUCHSGÜTER			
TopBuild Corp.	52	21,733	1.2
		<u>82,596</u>	<u>4.5</u>
ENERGIE			
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Neste Oyj	2,669	56,034	3.1
VERBRAUCHSGÜTER			
LEBENSMITTELPRODUKTE			
Kerry Group PLC - Class A.	206	17,453	1.0
Gesamtanlagen			
(Kosten \$1,723,247).		\$ 1,836,527	101.0%

	Zinssatz	Datum		Wert (USD)	Nettover- mögen %
Termineinlagen					
ANZ, Hong Kong(a)	2.53 %	–		\$ 179	0.0%
BNP Paribas, Paris(a)	(0.11)%	–		180	0.0
DBS Bank, Singapur(a)	4.68 %	–		21,750	1.2
HSBC, Paris(a)	2.87 %	–		1,272	0.1
Nordea, Oslo(a)	3.31 %	–		143	0.0
Scotiabank, Toronto(a)	3.79 %	–		359	0.0
SEB, Stockholm(a)	2.52 %	–		491	0.0
SMBC, London(a)	4.16 %	–		55	0.0
Termineinlagen insgesamt				<u>24,429</u>	<u>1.3</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(41,243)</u>	<u>(2.3)</u>
Nettovermögen				<u>\$ 1,819,713</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+	AUD	11	USD	8	06/03/2024	\$ (27)
Brown Brothers Harriman & Co.+	CNH	54	USD	8	06/03/2024	3
Brown Brothers Harriman & Co.+	HKD	66	USD	9	06/03/2024	10
Brown Brothers Harriman & Co.+	USD	7	AUD	11	06/03/2024	127
Brown Brothers Harriman & Co.+	USD	0*	AUD	0*	06/03/2024	(0)**
Brown Brothers Harriman & Co.+	USD	7	CNH	54	06/03/2024	(52)
Brown Brothers Harriman & Co.+	USD	0*	HKD	0*	06/03/2024	–
Brown Brothers Harriman & Co.+	USD	8	HKD	66	06/03/2024	(11)
Brown Brothers Harriman & Co.+	AUD	0*	USD	0*	06/28/2024	(1)
Brown Brothers Harriman & Co.+	CNH	2	USD	0*	06/28/2024	0**
Brown Brothers Harriman & Co.+	HKD	2	USD	0*	06/28/2024	0**
Brown Brothers Harriman & Co.+	USD	7	AUD	11	06/28/2024	26
Brown Brothers Harriman & Co.+	USD	7	CNH	53	06/28/2024	(4)
Brown Brothers Harriman & Co.+	USD	8	HKD	66	06/28/2024	(11)
						<u>\$ 60</u>
					Wertsteigerung	\$ 166
					Wertminderung	\$ (106)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

(a) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar

CNH – Chinese Yuan Renminbi (Offshore)

HKD – Hong Kong Dollar

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			
Amdocs Ltd.	751	\$ 59,329	0.6%
CGI, Inc.	595	58,756	0.6
VeriSign, Inc.	276	48,112	0.5
		<u>166,197</u>	<u>1.7</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Analog Devices, Inc.	446	104,583	1.1
Applied Materials, Inc.	461	99,152	1.0
Broadcom, Inc.	197	261,724	2.7
Infineon Technologies AG	1,088	44,019	0.5
NVIDIA Corp.	74	81,128	0.8
Taiwan Semiconductor Manufacturing Co., Ltd. (Sponsored ADR)	425	64,192	0.7
		<u>654,798</u>	<u>6.8</u>
SOFTWARE			
Adobe, Inc.	426	189,468	2.0
Autodesk, Inc.	310	62,496	0.7
Constellation Software, Inc./Canada	39	108,479	1.1
Gen Digital, Inc.	4,878	121,121	1.3
Intuit, Inc.	263	151,604	1.6
Microsoft Corp.	1,458	605,260	6.3
Oracle Corp.	2,020	236,724	2.5
Oracle Corp. Japan	500	35,555	0.4
SAP SE	578	105,403	1.1
ServiceNow, Inc.	128	84,087	0.9
		<u>1,700,197</u>	<u>17.9</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	1,319	253,578	2.6
Logitech International SA (REG)	846	84,676	0.9
		<u>338,254</u>	<u>3.5</u>
		<u>2,859,446</u>	<u>29.9</u>
FINANZWERTE			
BANKEN			
Bank Leumi Le-Israel BM	4,456	37,074	0.4
DBS Group Holdings Ltd.	1,510	40,265	0.4
JPMorgan Chase & Co.	326	66,057	0.7
NatWest Group PLC	13,060	52,832	0.6
Nordea Bank Abp.	6,715	82,577	0.9
Oversea-Chinese Banking Corp., Ltd.	10,600	114,078	1.2
Sumitomo Mitsui Financial Group, Inc.	2,200	143,988	1.5
		<u>536,871</u>	<u>5.7</u>
KAPITALMÄRKTE			
London Stock Exchange Group PLC	218	25,553	0.3
MSCI, Inc.	66	32,682	0.3
Singapore Exchange Ltd.	6,700	47,491	0.5
		<u>105,726</u>	<u>1.1</u>
FINANZDIENSTLEISTUNGEN			
Fiserv, Inc.	431	64,547	0.7
Mastercard, Inc. - Class A	214	95,673	1.0
Visa, Inc. - Class A	747	203,528	2.1
		<u>363,748</u>	<u>3.8</u>
VERSICHERUNGEN			
Allianz SE (REG)	95	27,810	0.3
American Financial Group, Inc./OH	208	27,021	0.3
AXA SA	3,678	132,800	1.4
Insurance Australia Group Ltd.	12,813	53,070	0.6
Marsh & McLennan Cos., Inc.	518	107,526	1.1
Medibank Pvt. Ltd.	10,809	26,861	0.3
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen (REG)	106	52,862	0.6
Progressive Corp. (The)	176	37,168	0.4
Sampo Oyj - Class A	1,760	75,336	0.8
		<u>540,454</u>	<u>5.8</u>
		<u>1,546,799</u>	<u>16.4</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	1,216	196,068	2.0
Gilead Sciences, Inc.	1,157	74,360	0.8
		<u>270,428</u>	<u>2.8</u>

	Anteile	Wert (USD)	Nettover- mögen %
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Medtronic PLC.....	645	\$ 52,484	0.5%
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Cigna Group (The).....	162	55,828	0.6
McKesson Corp.	299	170,307	1.8
UnitedHealth Group, Inc.....	333	164,958	1.7
		<u>391,093</u>	<u>4.1</u>
PHARMAZEUTIKA			
Eli Lilly & Co.	86	70,549	0.7
Merck & Co., Inc.	1,920	241,037	2.5
Novartis AG (REG).....	664	68,723	0.7
Novo Nordisk A/S - Class B	2,067	280,054	2.9
Roche Holding AG.....	246	62,808	0.7
Sanofi SA	892	87,329	0.9
		<u>810,500</u>	<u>8.4</u>
		<u>1,524,505</u>	<u>15.8</u>
INDUSTRIEGÜTER			
BAU- UND INGENIEURWESEN			
AECOM.....	1,705	148,915	1.6
Stantec, Inc.....	1,423	114,847	1.2
		<u>263,762</u>	<u>2.8</u>
ELEKTRISCHE AUSRÜSTUNG			
Eaton Corp. PLC	219	72,894	0.8
Hubbell, Inc.....	188	73,111	0.8
Prysmian SpA.....	3,001	197,375	2.1
Schneider Electric SE	719	179,376	1.9
		<u>522,756</u>	<u>5.6</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.....	345	84,497	0.9
Experian PLC.....	2,395	110,980	1.2
Genpact Ltd.....	2,983	98,618	1.0
Paychex, Inc.	609	73,177	0.8
RELX PLC.....	1,373	60,233	0.6
Wolters Kluwer NV.....	623	99,362	1.0
		<u>526,867</u>	<u>5.5</u>
		<u>1,313,385</u>	<u>13.9</u>
NICHT-BASISKONSUMGÜTER			
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	255	44,992	0.5
DIVERSIFIZIERTE VERBRAUCHERDIENSTE			
Pearson PLC.....	4,343	52,803	0.6
HOTELS, RESTAURANTS UND FREIZEIT			
Amadeus IT Group SA.....	873	62,317	0.6
Booking Holdings, Inc.....	27	101,962	1.1
Compass Group PLC.....	1,772	49,751	0.5
Yum! Brands, Inc.	579	79,572	0.8
		<u>293,602</u>	<u>3.0</u>
SPEZIALISIERTER EINZELHANDEL			
AutoZone, Inc.....	59	163,427	1.7
Industria de Diseno Textil SA	1,074	51,070	0.5
Kingfisher PLC	15,322	51,871	0.5
O'Reilly Automotive, Inc.	53	51,053	0.5
Ulta Beauty, Inc.	88	34,768	0.4
ZOZO, Inc.....	1,200	27,991	0.3
		<u>380,180</u>	<u>3.9</u>
		<u>771,577</u>	<u>8.0</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Comcast Corp. - Class A	2,241	89,707	0.9
HKT Trust & HKT Ltd. - Class H	45,000	52,443	0.5
		<u>142,150</u>	<u>1.4</u>
UNTERHALTUNG			
Electronic Arts, Inc.....	464	61,656	0.6
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C.....	2,087	363,055	3.8
Auto Trader Group PLC.....	5,188	54,575	0.6
Meta Platforms, Inc. - Class A.....	146	68,157	0.7
		<u>485,787</u>	<u>5.1</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
MEDIEN					
Informa PLC			4,522	\$ 49,218	0.5%
				738,811	7.6
VERBRAUCHSGÜTER					
GETRÄNKE					
Coca-Cola Co. (The)			1,381	86,906	0.9
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN					
Koninklijke Ahold Delhaize NV			731	22,671	0.2
Loblaw Cos. Ltd.			494	57,376	0.6
Walmart, Inc.			2,578	169,529	1.8
Woolworths Group Ltd.			1,341	28,281	0.3
				277,857	2.9
LEBENSMITTELPRODUKTE					
Salmar ASA			904	55,202	0.6
HAUSHALTSPRODUKTE					
Procter & Gamble Co. (The)			435	71,575	0.7
				491,540	5.1
IMMOBILIEN					
REITs – BÜROS					
Nippon Building Fund, Inc.			9	33,610	0.3
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG					
Mitsui Fudosan Co., Ltd.			6,300	57,879	0.6
REITs – SPEZIALISIERT					
Public Storage			98	26,835	0.3
				118,324	1.2
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
NextEra Energy, Inc.			414	33,128	0.3
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
OPTIONSSCHEINE					
INFORMATIONSTECHNOLOGIE					
SOFTWARE					
Constellation Software, Inc./Canada, expiring 03/31/2040(a)			27	0	0.0
Gesamtanlagen					
(Kosten \$8,395,290)				\$ 9,397,515	98.2%
Termineinlagen					
ANZ, Hong Kong(b)	2.53 %	–		905	0.0
Barclays, London(b)	4.16 %	–		1,228	0.0
BNP Paribas, Paris(b)	0.55 %	–		1,534	0.0
BNP Paribas, Paris(b)	2.40 %	–		1,012	0.0
DNB, Oslo(b)	3.01 %	–		941	0.0
HSBC, Paris(b)	2.87 %	–		3,639	0.0
JPMorgan Chase, New York(b)	4.68 %	–		163,509	1.9
Nordea, Oslo(b)	3.31 %	–		968	0.0
Scotiabank, Toronto(b)	3.79 %	–		1,011	0.0
SEB, Stockholm(b)	2.52 %	–		1,873	0.0
SMBC, London(b)	(0.11)%	–		964	0.0
Termineinlagen insgesamt				177,584	1.9
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(5,644)	(0.1)
Nettovermögen				\$ 9,569,455	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Bank of America NA	EUR 248	USD 272	06/12/2024	\$ 2,645
Bank of America NA	EUR 115	USD 123	06/12/2024	(1,744)
Bank of America NA	USD 20	EUR 18	06/12/2024	(39)
Bank of America NA	CAD 121	USD 90	06/13/2024	999
Bank of America NA	CAD 44	USD 32	06/13/2024	(246)
Bank of America NA	USD 30	CAD 40	06/13/2024	(159)
Bank of America NA	USD 37	AUD 57	06/27/2024	1,317
Brown Brothers Harriman & Co.	EUR 24	USD 26	06/12/2024	(43)
Brown Brothers Harriman & Co.	GBP 19	USD 24	06/20/2024	(63)
Morgan Stanley Capital Services LLC	EUR 44	USD 47	06/12/2024	(503)
Morgan Stanley Capital Services LLC	USD 50	CAD 68	06/13/2024	296
Morgan Stanley Capital Services LLC	GBP 78	USD 97	06/20/2024	(2,412)
Morgan Stanley Capital Services LLC	USD 18	AUD 28	06/27/2024	641

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Morgan Stanley Capital Services LLC	NOK	238	USD	22	07/19/2024	\$ (990)
Morgan Stanley Capital Services LLC	SGD	205	USD	153	07/25/2024	640
Morgan Stanley Capital Services LLC	USD	263	JPY	40,619	08/16/2024	(1,898)
						<u>\$ (1,559)</u>
					Wertsteigerung	\$ 6,538
					Wertminderung	\$ (8,097)

- (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
 EUR – Euro
 GBP – Great British Pound
 JPY – Japanese Yen
 NOK – Norwegian Krone
 SGD – Singapore Dollar
 USD – United States Dollar

Glossar:

- ADR – American Depositary Receipt
 REG – Registered Shares
 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			
Arista Networks, Inc.	60,917	\$ 18,131,945	1.7%
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Flex Ltd.	1,174,726	38,918,672	3.6
Keysight Technologies, Inc.	179,763	24,893,580	2.3
TE Connectivity Ltd.	164,824	24,674,153	2.2
		<u>88,486,405</u>	<u>8.1</u>
IT-DIENSTLEISTUNGEN			
Accenture PLC - Class A	75,192	21,225,950	1.9
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Monolithic Power Systems, Inc.	29,626	21,793,774	2.0
NVIDIA Corp.	56,188	61,600,590	5.6
NXP Semiconductors NV	103,370	28,126,977	2.6
Taiwan Semiconductor Manufacturing Co., Ltd. (Sponsored ADR)	155,356	23,464,970	2.1
		<u>134,986,311</u>	<u>12.3</u>
SOFTWARE			
Adobe, Inc.	55,106	24,508,945	2.2
Bentley Systems, Inc. - Class B	243,419	12,229,371	1.1
Fair Isaac Corp.	18,982	24,485,451	2.2
Intuit, Inc.	46,619	26,873,056	2.5
Microsoft Corp.	104,795	43,503,548	4.0
Palo Alto Networks, Inc.	80,899	23,857,924	2.2
		<u>155,458,295</u>	<u>14.2</u>
		<u>418,288,906</u>	<u>38.2</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Alcon, Inc.	293,745	26,181,492	2.4
Becton Dickinson & Co.	110,414	25,612,736	2.3
GE HealthCare Technologies, Inc.	373,250	29,113,500	2.7
STERIS PLC	112,833	25,148,219	2.3
		<u>106,055,947</u>	<u>9.7</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
UnitedHealth Group, Inc.	50,354	24,943,861	2.3
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Bruker Corp.	321,059	21,032,575	1.9
Danaher Corp.	96,610	24,809,448	2.3
ICON PLC	88,635	28,790,421	2.6
West Pharmaceutical Services, Inc.	45,449	15,062,253	1.4
		<u>89,694,697</u>	<u>8.2</u>
PHARMAZEUTIKA			
Johnson & Johnson	125,746	18,443,166	1.7
		<u>239,137,671</u>	<u>21.9</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Hexcel Corp.	342,531	23,590,110	2.2
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Tetra Tech, Inc.	117,630	24,642,309	2.2
Veralto Corp.	385,905	38,042,515	3.5
Waste Management, Inc.	152,191	32,071,209	2.9
		<u>94,756,033</u>	<u>8.6</u>
ELEKTRISCHE AUSRÜSTUNG			
Rockwell Automation, Inc.	49,142	12,655,539	1.2
MASCHINEN			
Deere & Co.	40,176	15,056,358	1.4
PROFESSIONELLE DIENSTLEISTUNGEN			
Maximus, Inc.	170,843	14,709,582	1.3
		<u>160,767,622</u>	<u>14.7</u>
FINANZWERTE			
KAPITALMÄRKTE			
Intercontinental Exchange, Inc.	177,068	23,709,405	2.2
FINANZDIENSTLEISTUNGEN			
Visa, Inc. - Class A.	143,806	39,181,383	3.6
VERSICHERUNGEN			
Aflac, Inc.	363,006	32,623,349	3.0
		<u>95,514,137</u>	<u>8.8</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
VERBRAUCHSGÜTER					
HAUSHALTSPRODUKTE					
Procter & Gamble Co. (The)			180,389	\$ 29,681,206	2.7%
KÖRPERPFLEGEPRODUKTE					
Unilever PLC (Sponsored ADR)			558,689	30,588,223	2.8
				60,269,429	5.5
NICHT-BASISKONSUMGÜTER					
AUTOMOBILKOMponentEN					
Aptiv PLC			281,077	23,402,471	2.1
HAUSHALTSGEBRAUCHSGÜTER					
TopBuild Corp.			38,669	16,161,709	1.5
				39,564,180	3.6
VERSORGUNG					
STROMVERSORGENSBETRIEBE					
NextEra Energy, Inc.			469,395	37,560,988	3.4
Gesamtanlagen					
(Kosten \$848,096,938)				\$ 1,051,102,933	96.1%
Termineinlagen					
ANZ, Hong Kong(a)	2.53 %	–		2	0.0
BNP Paribas, Paris(a)	2.40 %	–		2	0.0
DNB, Oslo(a)	3.01 %	–		337	0.0
HSBC, Paris(a)	2.87 %	–		5,645	0.0
Scotiabank, Toronto(a)	3.79 %	–		479	0.0
SMBC, London(a)	4.68 %	–		45,533,845	4.2
Termineinlagen insgesamt				45,540,310	4.2
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(3,226,702)	(0.3)
Nettovermögen				\$ 1,093,416,541	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+	AUD 105	USD 70	06/24/2024	\$ (235)
Brown Brothers Harriman & Co.+	CAD 464	USD 339	06/24/2024	(1,589)
Brown Brothers Harriman & Co.+	EUR 4,909	USD 5,333	06/24/2024	722
Brown Brothers Harriman & Co.+	EUR 3,012	USD 3,265	06/24/2024	(6,489)
Brown Brothers Harriman & Co.+	GBP 38	USD 49	06/24/2024	(79)
Brown Brothers Harriman & Co.+	SGD 458	USD 340	06/24/2024	329
Brown Brothers Harriman & Co.+	USD 4,181	AUD 6,291	06/24/2024	6,824
Brown Brothers Harriman & Co.+	USD 3,956	CAD 5,405	06/24/2024	11,602
Brown Brothers Harriman & Co.+	USD 201,440	EUR 185,686	06/24/2024	217,560
Brown Brothers Harriman & Co.+	USD 2,903	GBP 2,279	06/24/2024	1,396
Brown Brothers Harriman & Co.+	USD 23	SGD 30	06/24/2024	11
Brown Brothers Harriman & Co.+	USD 9,907	SGD 13,353	06/24/2024	(14,357)
				\$ 215,695
				Wertsteigerung \$ 238,444
				Wertminderung \$ (22,749)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

(a) Tagesgeld.

Währungskürzel:

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

Glossar:

ADR – American Depositary Receipt

Siehe Anmerkungen zum Jahresabschluss.

	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	12,780	\$ 347,154	3.9%
Hainan Jinpan Smart Technology Co., Ltd. - Class A	38,284	305,829	3.4
Henan Pinggao Electric Co., Ltd. - Class A	112,500	220,279	2.5
Jiangsu Zhongtian Technology Co., Ltd. - Class A	87,100	180,594	2.0
Ningbo Orient Wires & Cables Co., Ltd. - Class A	27,200	180,118	2.0
Ningbo Sanxing Medical Electric Co., Ltd. - Class A	47,700	223,138	2.5
Qingdao TGOOD Electric Co., Ltd. - Class A	77,300	229,137	2.6
Sieyuan Electric Co., Ltd. - Class A	31,875	309,409	3.4
Sungrow Power Supply Co., Ltd. - Class A	16,500	224,251	2.5
Xuji Electric Co., Ltd. - Class A	56,100	228,950	2.5
		<u>2,448,859</u>	<u>27.3</u>
MASCHINEN			
CIMC Enric Holdings Ltd. - Class H	180,000	182,112	2.0
Huaming Power Equipment Co., Ltd. - Class A	102,200	302,726	3.4
Ningbo Deye Technology Co., Ltd. - Class A	28,760	267,500	3.0
Shandong Himile Mechanical Science & Technology Co., Ltd. - Class A	40,100	213,099	2.4
Shenzhen Envicool Technology Co., Ltd. - Class A	95,662	311,507	3.5
		<u>1,276,944</u>	<u>14.3</u>
		<u>3,725,803</u>	<u>41.6</u>
VERSORGUNG			
GASVERSORGUNGSBETRIEBE			
China Resources Gas Group Ltd. - Class H	38,600	134,334	1.5
ENN Energy Holdings Ltd. - Class H	14,500	133,980	1.5
Kunlun Energy Co., Ltd. - Class H	334,000	348,420	3.9
		<u>616,734</u>	<u>6.9</u>
UNABHÄNGIGE STROM- UND ERNEUERBARE ELEKTRIZITÄTSPRODUZENTEN			
CGN Power Co., Ltd. - Class H	931,000	356,838	4.0
China Longyuan Power Group Corp., Ltd. - Class H	199,000	181,874	2.0
China National Nuclear Power Co., Ltd. - Class A	175,300	231,222	2.6
China Yangtze Power Co., Ltd. - Class A	62,800	230,125	2.6
Huaneng Lancang River Hydropower, Inc. - Class A	134,000	182,499	2.0
Sichuan Chuantou Energy Co., Ltd. - Class A	112,100	278,021	3.1
		<u>1,460,579</u>	<u>16.3</u>
		<u>2,077,313</u>	<u>23.2</u>
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMponenten			
Anhui Zhongding Sealing Parts Co., Ltd. - Class A	123,900	221,580	2.5
Fuyao Glass Industry Group Co., Ltd. - Class A	48,700	310,103	3.5
Huizhou Desay Sv Automotive Co., Ltd. - Class A	10,100	139,597	1.6
Minth Group Ltd. - Class H	134,000	266,639	3.0
Shenzhen Kedali Industry Co., Ltd. - Class A	17,000	217,257	2.4
Zhejiang Shuanghuan Driveline Co., Ltd. - Class A	29,800	93,655	1.0
		<u>1,248,831</u>	<u>14.0</u>
KRAFTFAHRZEUGE			
BYD Co., Ltd. - Class H	13,235	371,445	4.1
Li Auto, Inc. - Class H	8,910	90,192	1.0
		<u>461,637</u>	<u>5.1</u>
		<u>1,710,468</u>	<u>19.1</u>
GRUNDSTOFFE			
METALL UND BERGBAU			
Aluminum Corp. of China Ltd. - Class A	262,300	295,698	3.3
Western Mining Co., Ltd. - Class A	34,700	88,990	1.0
Zijin Mining Group Co., Ltd. - Class H	82,500	175,261	1.9
		<u>559,949</u>	<u>6.2</u>
INFORMATIONSTECHNOLOGIE			
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Hexing Electrical Co., Ltd. - Class A	34,500	224,101	2.5
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Xinyi Solar Holdings Ltd. - Class H	134,000	88,692	1.0
SOFTWARE			
Thunder Software Technology Co., Ltd. - Class A	13,000	101,156	1.1
		<u>413,949</u>	<u>4.6</u>

	Zinssatz	Datum	Wert (USD)	Nettover- mögen %
Gesamtanlagen				
(Kosten \$7,674,301)			\$ 8,487,482	94.7%
Termineinlagen				
ANZ, Hong Kong(a)	2.53 %	–	930	0.0
ANZ, London(a)	3.01 %	–	2	0.0
SMBC, Tokyo(a)	4.68 %	–	368,277	4.1
Termineinlagen insgesamt			369,209	4.1
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			104,063	1.2
Nettovermögen			\$ 8,960,754	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+	AUD	0*	USD	0* 06/17/2024	\$ 1
Brown Brothers Harriman & Co.+	AUD	0*	USD	0* 06/17/2024	(2)
Brown Brothers Harriman & Co.+	CNH	3	USD	1 06/17/2024	1
Brown Brothers Harriman & Co.+	EUR	0*	USD	0* 06/17/2024	(0)**
Brown Brothers Harriman & Co.+	EUR	0*	USD	0* 06/17/2024	0**
Brown Brothers Harriman & Co.+	GBP	0*	USD	0* 06/17/2024	0**
Brown Brothers Harriman & Co.+	USD	15	AUD	23 06/17/2024	92
Brown Brothers Harriman & Co.+	USD	0*	AUD	1 06/17/2024	(1)
Brown Brothers Harriman & Co.+	USD	12	CNH	89 06/17/2024	(44)
Brown Brothers Harriman & Co.+	USD	13	EUR	12 06/17/2024	64
Brown Brothers Harriman & Co.+	USD	0*	EUR	0* 06/17/2024	(1)
Brown Brothers Harriman & Co.+	USD	7	GBP	6 06/17/2024	92
Brown Brothers Harriman & Co.+	USD	0*	GBP	0* 06/17/2024	(1)
Brown Brothers Harriman & Co.+	SGD	1	USD	1 06/18/2024	1
Brown Brothers Harriman & Co.+	USD	14	SGD	19 06/18/2024	8
Brown Brothers Harriman & Co.+	USD	0*	SGD	1 06/18/2024	(1)
					\$ 209
				Wertsteigerung	\$ 259
				Wertminderung	\$ (50)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

(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	15,553	\$ 1,112,193	13.9%
AB SICAV I - US High Yield Portfolio - Class ZT	84,185	1,120,498	14.0
iShares Fallen Angels High Yield Corp. Bond UCITS ETF	90,693	485,263	6.1
iShares MSCI USA Quality Dividend ESG UCITS ETF	10,080	489,855	6.1
SPDR Refinitiv Global Convertible Bond UCITS ETF	8,105	375,276	4.7
SPDR S&P U.S. Energy Select Sector UCITS ETF - Class USD	2,150	76,177	1.0
		<u>3,659,262</u>	<u>45.8</u>
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Arista Networks, Inc.	201	59,828	0.7
Motorola Solutions, Inc.	93	33,937	0.4
		<u>93,765</u>	<u>1.1</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Amphenol Corp. - Class A	91	12,046	0.2
IT-DIENSTLEISTUNGEN			
Amdocs Ltd.	149	11,771	0.1
VeriSign, Inc.	60	10,459	0.1
		<u>22,230</u>	<u>0.2</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Analog Devices, Inc.	42	9,849	0.1
Applied Materials, Inc.	42	9,033	0.1
ASML Holding NV (REG)	26	24,969	0.3
Broadcom, Inc.	42	55,799	0.7
Entegris, Inc.	79	9,982	0.1
NVIDIA Corp.	220	241,193	3.0
QUALCOMM, Inc.	354	72,234	0.9
Texas Instruments, Inc.	239	46,607	0.6
		<u>469,666</u>	<u>5.8</u>
SOFTWARE			
Adobe, Inc.	90	40,028	0.5
Cadence Design Systems, Inc.	79	22,618	0.3
CrowdStrike Holdings, Inc. - Class A	65	20,389	0.3
Dolby Laboratories, Inc. - Class A	49	3,969	0.1
Gen Digital, Inc.	417	10,354	0.1
Intuit, Inc.	27	15,564	0.2
Manhattan Associates, Inc.	70	15,368	0.2
Microsoft Corp.	775	321,726	4.0
Nice Ltd. (Sponsored ADR)	17	3,121	0.0
Oracle Corp.	135	15,821	0.2
ServiceNow, Inc.	40	26,277	0.3
Synopsys, Inc.	31	17,385	0.2
		<u>512,620</u>	<u>6.4</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	190	36,527	0.5
		<u>1,146,854</u>	<u>14.2</u>
GESUNDHEITSWESSEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	133	21,445	0.3
Genmab A/S (Sponsored ADR)	441	12,436	0.2
Gilead Sciences, Inc.	135	8,676	0.1
Vertex Pharmaceuticals, Inc.	188	85,604	1.1
		<u>128,161</u>	<u>1.7</u>
GESUNDHEITSWESSEN – AUSRÜSTUNG UND BEDARF			
Align Technology, Inc.	44	11,317	0.1
Edwards Lifesciences Corp.	419	36,407	0.5
IDEXX Laboratories, Inc.	82	40,750	0.5
Intuitive Surgical, Inc.	170	68,360	0.9
Medtronic PLC	105	8,544	0.1
		<u>165,378</u>	<u>2.1</u>
GESUNDHEITSWESSEN – ANBIETER UND DIENSTLEISTUNGEN			
Cencora, Inc.	24	5,438	0.1
Cigna Group (The)	25	8,615	0.1
McKesson Corp.	31	17,657	0.2
UnitedHealth Group, Inc.	170	84,213	1.1
		<u>115,923</u>	<u>1.5</u>

	Anteile	Wert (USD)	Nettover- mögen %
GESUNDHEITSWESEN – TECHNOLOGIE			
Veeva Systems, Inc. - Class A	184	\$ 32,062	0.4%
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Mettler-Toledo International, Inc.	11	15,445	0.2
Thermo Fisher Scientific, Inc.	6	3,408	0.0
Waters Corp.	46	14,209	0.2
West Pharmaceutical Services, Inc.	29	9,611	0.1
		<u>42,673</u>	<u>0.5</u>
PHARMAZEUTIKA			
Bristol-Myers Squibb Co.	84	3,452	0.0
Eli Lilly & Co.	107	87,776	1.1
Merck & Co., Inc.	206	25,861	0.3
Zoetis, Inc.	264	44,764	0.6
		<u>161,853</u>	<u>2.0</u>
		<u>646,050</u>	<u>8.2</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Comcast Corp. - Class A	318	12,729	0.2
Verizon Communications, Inc.	184	7,572	0.1
		<u>20,301</u>	<u>0.3</u>
UNTERHALTUNG			
Electronic Arts, Inc.	77	10,232	0.1
Netflix, Inc.	110	70,578	0.9
		<u>80,810</u>	<u>1.0</u>
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	1,133	197,097	2.5
Meta Platforms, Inc. - Class A	328	153,120	1.9
		<u>350,217</u>	<u>4.4</u>
MEDIEN			
New York Times Co. (The) - Class A	87	4,454	0.1
		<u>455,782</u>	<u>5.8</u>
NICHT-BASISKONSUMGÜTER			
KRAFTFAHRZEUGE			
Ferrari NV	45	18,495	0.2
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	991	174,852	2.2
HOTELS, RESTAURANTS UND FREIZEIT			
Booking Holdings, Inc.	3	11,329	0.1
Chipotle Mexican Grill, Inc.	12	37,554	0.5
Compass Group PLC (Sponsored ADR)	304	8,555	0.1
Yum! Brands, Inc.	73	10,032	0.1
		<u>67,470</u>	<u>0.8</u>
SPEZIALISIERTER EINZELHANDEL			
AutoZone, Inc.	7	19,390	0.2
Home Depot, Inc. (The)	154	51,570	0.6
O'Reilly Automotive, Inc.	6	5,780	0.1
Tractor Supply Co.	115	32,808	0.4
Ulta Beauty, Inc.	11	4,346	0.1
		<u>113,894</u>	<u>1.4</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Lululemon Athletica, Inc.	101	31,511	0.4
NIKE, Inc. - Class B	138	13,117	0.2
On Holding AG - Class A	232	9,869	0.1
		<u>54,497</u>	<u>0.7</u>
		<u>429,208</u>	<u>5.3</u>
FINANZWERTE			
BANKEN			
Bank of America Corp.	212	8,478	0.1
JPMorgan Chase & Co.	70	14,184	0.2
		<u>22,662</u>	<u>0.3</u>
KAPITALMÄRKTE			
Cboe Global Markets, Inc.	43	7,439	0.1
MSCI, Inc.	8	3,961	0.0
S&P Global, Inc.	17	7,268	0.1
		<u>18,668</u>	<u>0.2</u>
FINANZDIENSTLEISTUNGEN			
Fiserv, Inc.	111	16,623	0.2

	Anteile	Wert (USD)	Nettover- mögen %
Mastercard, Inc. - Class A	21	\$ 9,388	0.1%
Visa, Inc. - Class A	475	129,418	1.6
		<u>155,429</u>	<u>1.9</u>
VERSICHERUNGEN			
American Financial Group, Inc./OH	39	5,066	0.1
Everest Group Ltd.	30	11,728	0.1
Marsh & McLennan Cos., Inc.	65	13,493	0.2
Progressive Corp. (The)	45	9,503	0.1
Reinsurance Group of America, Inc. - Class A	29	6,084	0.1
Willis Towers Watson PLC	34	8,680	0.1
		<u>54,554</u>	<u>0.7</u>
		<u>251,313</u>	<u>3.1</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Celsius Holdings, Inc.	210	16,796	0.2
Coca-Cola Co. (The)	236	14,851	0.2
Monster Beverage Corp.	1,355	70,352	0.9
		<u>101,999</u>	<u>1.3</u>
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN			
Costco Wholesale Corp.	97	78,559	1.0
Koninklijke Ahold Delhaize NV (Sponsored ADR)	137	4,240	0.1
Walmart, Inc.	207	13,612	0.2
		<u>96,411</u>	<u>1.3</u>
HAUSHALTSPRODUKTE			
Procter & Gamble Co. (The)	70	11,518	0.1
TABAK			
Philip Morris International, Inc.	157	15,917	0.2
		<u>225,845</u>	<u>2.9</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Otis Worldwide Corp.	388	38,490	0.5
Trex Co., Inc.	138	11,934	0.1
		<u>50,424</u>	<u>0.6</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Copart, Inc.	1,111	58,950	0.7
BAU- UND INGENIEURWESEN			
AECOM	65	5,677	0.1
ELEKTRISCHE AUSRÜSTUNG			
AMETEK, Inc.	83	14,075	0.2
Eaton Corp. PLC	13	4,327	0.1
		<u>18,402</u>	<u>0.3</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	45	11,021	0.1
Experian PLC (Sponsored ADR)	199	9,190	0.1
Genpact Ltd.	294	9,720	0.1
Paychex, Inc.	75	9,012	0.1
RELX PLC (Sponsored ADR)	101	4,440	0.1
Verisk Analytics, Inc.	116	29,322	0.4
		<u>72,705</u>	<u>0.9</u>
		<u>206,158</u>	<u>2.6</u>
VERSORGUNG			
STROMVERSORGUNGSBETRIEBE			
American Electric Power Co., Inc.	168	15,162	0.2
NextEra Energy, Inc.	140	11,203	0.1
		<u>26,365</u>	<u>0.3</u>
MEHRFACH-VERSORGUNGSBETRIEBE			
CenterPoint Energy, Inc.	260	7,933	0.1
		<u>34,298</u>	<u>0.4</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Sherwin-Williams Co. (The)	107	32,507	0.4
ENERGIE			
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Exxon Mobil Corp.	60	7,036	0.1
Shell PLC (ADR)	274	19,942	0.3
		<u>26,978</u>	<u>0.4</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
IMMOBILIEN					
REITs – INDUSTRIE					
First Industrial Realty Trust, Inc.			83	\$ 3,911	0.0%
REITs – SPEZIALISIERT					
Public Storage			24	6,572	0.1
				10,483	0.1
				3,465,476	43.4
				7,124,738	89.2
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
ABIOMED, Inc.(a)			33	34	0.0
Gesamtanlagen				\$ 7,124,772	89.2%
(Kosten \$6,311,141)					
Termineinlagen					
Citibank, New York(b)	4.68 %	–		674,743	8.4
SMBC, London(b)	2.87 %	–		12	0.0
Termineinlagen insgesamt				674,755	8.4
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				187,495	2.4
Nettovermögen				\$ 7,987,022	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung (-minderung)
Long					
S&P 500 E-Mini Futures	06/21/2024	8	\$ 211,499	\$ 211,820	\$ 321
U.S. T-Note 2 Yr (CBT) Futures	09/30/2024	3	610,984	611,109	125
U.S. T-Note 5 Yr (CBT) Futures	09/30/2024	8	847,750	846,375	(1,375)
U.S. T-Note 10 Yr (CBT) Futures	09/19/2024	3	327,047	326,391	(656)
					\$ (1,585)
				Wertsteigerung	\$ 446
				Wertminderung	\$ (2,031)

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+	AUD 30	USD 20	06/03/2024	\$ (73)
Brown Brothers Harriman & Co.+	CNH 138	USD 19	06/03/2024	8
Brown Brothers Harriman & Co.+	EUR 29	USD 31	06/03/2024	(19)
Brown Brothers Harriman & Co.+	GBP 9	USD 11	06/03/2024	2
Brown Brothers Harriman & Co.+	GBP 0*	USD 0*	06/03/2024	(1)
Brown Brothers Harriman & Co.+	SGD 46	USD 34	06/03/2024	22
Brown Brothers Harriman & Co.+	SGD 0*	USD 0*	06/03/2024	(2)
Brown Brothers Harriman & Co.+	USD 19	AUD 30	06/03/2024	343
Brown Brothers Harriman & Co.+	USD 0*	AUD 0*	06/03/2024	(1)
Brown Brothers Harriman & Co.+	USD 0*	CNH 0*	06/03/2024	–
Brown Brothers Harriman & Co.+	USD 19	CNH 137	06/03/2024	(135)
Brown Brothers Harriman & Co.+	USD 31	EUR 29	06/03/2024	393
Brown Brothers Harriman & Co.+	USD 0*	EUR 0*	06/03/2024	(1)
Brown Brothers Harriman & Co.+	USD 11	GBP 9	06/03/2024	201
Brown Brothers Harriman & Co.+	USD 33	SGD 45	06/03/2024	145
Brown Brothers Harriman & Co.+	USD 1	SGD 1	06/03/2024	(3)
Brown Brothers Harriman & Co.+	CNH 1	USD 0*	06/28/2024	–
Brown Brothers Harriman & Co.+	USD 20	AUD 30	06/28/2024	69
Brown Brothers Harriman & Co.+	USD 19	CNH 137	06/28/2024	(11)
Brown Brothers Harriman & Co.+	USD 31	EUR 29	06/28/2024	12
Brown Brothers Harriman & Co.+	USD 0*	GBP 0*	06/28/2024	0**
Brown Brothers Harriman & Co.+	USD 11	GBP 9	06/28/2024	(3)
Brown Brothers Harriman & Co.+	USD 34	SGD 46	06/28/2024	(26)
				\$ 920
			Wertsteigerung	\$ 1,195
			Wertminderung	\$ (275)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

VERKAUFTE KAUFPTIONEN

Bezeichnung	Ausübungspreis	Fälligkeit	Kontrakte	Engagement	Prämien erhalten	Marktwert
S&P 500 Index(c)	USD 5415	06/21/2024	2	1,083,000	\$ 3,388	\$ (2,000)

VERKAUFTE VERKAUFPTIONEN

Bezeichnung	Ausübungspreis	Fälligkeit	Kontrakte	Engagement	Prämien erhalten	Marktwert
S&P 500 Index(c)	USD 5025	06/21/2024	2	1,005,000	\$ 4,350	\$ (1,250)

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 42, 5 Year Index, 06/20/2029	06/20/2029	USD 240	\$ 16,251	\$ (250)

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

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

(b) Tagesgeld.

(c) 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 – Intercontinental Exchange
 REG – Registered Shares
 REIT – Real Estate Investment Trust
 SPDR – Standard & Poor's Depository Receipt
 UCITS – Undertaking for Collective Investment in Transferable Securities

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			
Sinbon Electronics Co., Ltd.	100,700	\$ 918,124	1.9%
IT-DIENSTLEISTUNGEN			
Accenture PLC - Class A	3,149	888,931	1.8
Capgemini SE	6,068	1,229,390	2.5
Infosys Ltd. (Sponsored ADR)	55,889	936,141	1.9
		<u>3,054,462</u>	<u>6.2</u>
SOFTWARE			
Gen Digital, Inc.	56,077	1,392,392	2.8
Intuit, Inc.	2,863	1,650,348	3.3
ServiceNow, Inc.	2,582	1,696,193	3.4
		<u>4,738,933</u>	<u>9.5</u>
		<u>8,711,519</u>	<u>17.6</u>
GESUNDHEITSWESSEN			
GESUNDHEITSWESSEN – AUSRÜSTUNG UND BEDARF			
Edwards Lifesciences Corp.	11,264	978,729	2.0
GESUNDHEITSWESSEN – ANBIETER UND DIENSTLEISTUNGEN			
Humana, Inc.	4,960	1,776,275	3.6
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
IQVIA Holdings, Inc.	7,674	1,681,297	3.4
Thermo Fisher Scientific, Inc.	3,038	1,725,523	3.5
		<u>3,406,820</u>	<u>6.9</u>
PHARMAZEUTIKA			
Novo Nordisk A/S - Class B	10,061	1,363,146	2.7
Zoetis, Inc.	5,083	861,873	1.7
		<u>2,225,019</u>	<u>4.4</u>
		<u>8,386,843</u>	<u>16.9</u>
FINANZWERTE			
BANKEN			
Banco Bilbao Vizcaya Argentaria SA	148,429	1,610,657	3.2
Bank Central Asia Tbk PT	1,896,500	1,079,057	2.2
		<u>2,689,714</u>	<u>5.4</u>
KAPITALMÄRKTE			
Charles Schwab Corp. (The)	19,726	1,445,521	2.9
FINANZWESEN – VERBRAUCHER			
Gentara SAB de CV.	844,833	1,305,106	2.6
FINANZDIENSTLEISTUNGEN			
Chailease Holding Co., Ltd.	167,820	790,376	1.6
VERSICHERUNGEN			
AIA Group Ltd. - Class H	191,600	1,488,196	3.0
		<u>7,718,913</u>	<u>15.5</u>
INDUSTRIEGÜTER			
LUFTFRACHT UND LOGISTIK			
SG Holdings Co., Ltd.	100,900	1,018,184	2.1
BAUPRODUKTE			
Otis Worldwide Corp.	17,732	1,759,014	3.5
ELEKTRISCHE AUSRÜSTUNG			
Schneider Electric SE	7,027	1,753,099	3.5
Sensata Technologies Holding PLC.	29,161	1,204,932	2.4
		<u>2,958,031</u>	<u>5.9</u>
MASCHINEN			
IMI PLC.	68,656	1,640,978	3.3
		<u>7,376,207</u>	<u>14.8</u>
NICHT-BASISKONSUMGÜTER			
HAUSHALTSGEBRAUCHSGÜTER			
Taylor Morrison Home Corp.	19,421	1,123,116	2.3
SPEZIALISIERTER EINZELHANDEL			
Williams-Sonoma, Inc.	3,674	1,077,290	2.2
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Ralph Lauren Corp.	8,924	1,667,717	3.4
Tapestry, Inc.	24,986	1,086,641	2.2
		<u>2,754,358</u>	<u>5.6</u>
		<u>4,954,764</u>	<u>10.1</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
VERBRAUCHSGÜTER					
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN					
Costco Wholesale Corp.			1,983	\$ 1,606,012	3.2%
LEBENSMITTELPRODUKTE					
Hershey Co. (The)			5,695	1,126,642	2.3
HAUSHALTSPRODUKTE					
Colgate-Palmolive Co.			18,179	1,689,920	3.4
				4,422,574	8.9
KOMMUNIKATIONSDIENSTLEISTUNGEN					
UNTERHALTUNG					
Electronic Arts, Inc.			11,659	1,549,248	3.1
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN					
Auto Trader Group PLC.			144,830	1,523,535	3.1
				3,072,783	6.2
GRUNDSTOFFE					
CHEMIKALIEN					
Syensqo SA			17,207	1,722,134	3.5
IMMOBILIEN					
REITs – SPEZIALISIERT					
Equinix, Inc.			1,700	1,297,066	2.6
Gesamtanlagen				\$ 47,662,803	96.1%
Termineinlagen					
ANZ, Hong Kong(a)	2.53 %	–		5,048	0.0
Barclays, London(a)	4.16 %	–		5,078	0.0
Citibank, New York(a)	4.68 %	–		1,927,438	3.9
DNB, Oslo(a)	2.87 %	–		34,248	0.1
SEB, Stockholm(a)	(0.11)%	–		4,752	0.0
SEB, Stockholm(a)	2.52 %	–		5,054	0.0
Termineinlagen insgesamt				1,981,618	4.0
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(45,624)	(0.1)
Nettovermögen				\$ 49,598,797	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Brown Brothers Harriman & Co.+	AUD 38	USD 26	06/17/2024	\$ 26
Brown Brothers Harriman & Co.+	CAD 57	USD 42	06/17/2024	33
Brown Brothers Harriman & Co.+	CHF 29	USD 33	06/17/2024	(7)
Brown Brothers Harriman & Co.+	CNH 49	USD 7	06/17/2024	48
Brown Brothers Harriman & Co.+	CZK 0*	USD 0*	06/17/2024	–
Brown Brothers Harriman & Co.+	CZK 5	USD 0*	06/17/2024	(0)**
Brown Brothers Harriman & Co.+	EUR 123	USD 134	06/17/2024	245
Brown Brothers Harriman & Co.+	GBP 42	USD 54	06/17/2024	(359)
Brown Brothers Harriman & Co.+	HKD 292	USD 37	06/17/2024	70
Brown Brothers Harriman & Co.+	HUF 142	USD 0*	06/17/2024	4
Brown Brothers Harriman & Co.+	ILS 5	USD 1	06/17/2024	12
Brown Brothers Harriman & Co.+	JPY 12,302	USD 80	06/17/2024	1,230
Brown Brothers Harriman & Co.+	MXN 69	USD 4	06/17/2024	54
Brown Brothers Harriman & Co.+	NOK 23	USD 2	06/17/2024	(47)
Brown Brothers Harriman & Co.+	NZD 1	USD 1	06/17/2024	(6)
Brown Brothers Harriman & Co.+	PLN 6	USD 2	06/17/2024	7
Brown Brothers Harriman & Co.+	SEK 118	USD 11	06/17/2024	(188)
Brown Brothers Harriman & Co.+	THB 84	USD 2	06/17/2024	23
Brown Brothers Harriman & Co.+	USD 1,384	EUR 1,272	06/17/2024	(2,510)
Brown Brothers Harriman & Co.+	USD 36	GBP 28	06/17/2024	241
Brown Brothers Harriman & Co.+	SGD 6	USD 4	06/18/2024	13
Brown Brothers Harriman & Co.+	ZAR 82	USD 5	06/18/2024	96
Brown Brothers Harriman & Co.+	CHF 0*	USD 0*	06/24/2024	(4)
Brown Brothers Harriman & Co.+	USD 65	CHF 59	06/24/2024	786
				\$ (233)
			Wertsteigerung	\$ 2,888
			Wertminderung	\$ (3,121)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

(a) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
CNH – Chinese Yuan Renminbi (Offshore)
CZK – Czech Koruna
EUR – Euro
GBP – Great British Pound
HKD – Hong Kong Dollar
HUF – Hungarian Forint
ILS – Israeli Shekel
JPY – Japanese Yen
MXN – Mexican Peso
NOK – Norwegian Krone
NZD – New Zealand Dollar
PLN – Polish Zloty
SEK – Swedish Krona
SGD – Singapore Dollar
THB – Thailand Baht
USD – United States Dollar
ZAR – South African Rand

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			
INFORMATIONSTECHNOLOGIE			
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Alps Alpine Co., Ltd.	653,478	\$ 6,163,028	1.1%
LG Innotek Co., Ltd.	27,790	4,985,642	0.9
Nan Ya Printed Circuit Board Corp.	630,613	3,822,116	0.7
		<u>14,970,786</u>	<u>2.7</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Lam Research Corp.	11,598	10,814,553	1.9
NXP Semiconductors NV	29,727	8,088,807	1.4
Taiwan Semiconductor Manufacturing Co., Ltd.	609,408	15,605,698	2.7
		<u>34,509,058</u>	<u>6.0</u>
SOFTWARE			
Microsoft Corp.	87,419	36,290,344	6.4
Oracle Corp.	124,417	14,580,434	2.5
		<u>50,870,778</u>	<u>8.9</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Samsung Electronics Co., Ltd.	200,222	10,608,354	1.9
Western Digital Corp.	160,993	12,121,135	2.1
		<u>22,729,489</u>	<u>4.0</u>
		<u>123,080,111</u>	<u>21.6</u>
FINANZWERTE			
BANKEN			
Eurobank Ergasias Services & Holdings SA - Class A	2,541,768	5,548,986	1.0
KB Financial Group, Inc.	146,421	8,417,798	1.5
NatWest Group PLC	2,077,581	8,404,432	1.5
Resona Holdings, Inc.	1,351,578	9,381,836	1.6
Wells Fargo & Co.	201,882	12,096,769	2.1
		<u>43,849,821</u>	<u>7.7</u>
KAPITALMÄRKTE			
Charles Schwab Corp. (The)	125,893	9,225,446	1.6
FINANZDIENSTLEISTUNGEN			
Fiserv, Inc.	60,571	9,071,135	1.6
VERSICHERUNGEN			
Intact Financial Corp.	1	154	0.0
Progressive Corp. (The)	66,465	14,036,114	2.5
Prudential PLC	932,266	8,929,865	1.6
		<u>22,966,133</u>	<u>4.1</u>
		<u>85,112,535</u>	<u>15.0</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Medtronic PLC.	94,371	7,678,946	1.3
Zimmer Biomet Holdings, Inc.	81,635	9,400,261	1.6
		<u>17,079,207</u>	<u>2.9</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
HCA Healthcare, Inc.	31,833	10,815,283	1.9
Humana, Inc.	25,347	9,077,322	1.6
UnitedHealth Group, Inc.	22,566	11,178,336	2.0
		<u>31,070,941</u>	<u>5.5</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
IQVIA Holdings, Inc.	36,126	7,914,771	1.4
PHARMAZEUTIKA			
Bristol-Myers Squibb Co.	151,702	6,233,441	1.1
Roche Holding AG.	39,284	10,029,935	1.8
Royalty Pharma PLC - Class A	258,570	7,087,401	1.2
		<u>23,350,777</u>	<u>4.1</u>
		<u>79,415,696</u>	<u>13.9</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Charter Communications, Inc. - Class A	24,263	6,966,375	1.2
Comcast Corp. - Class A	152,936	6,122,016	1.1
		<u>13,088,391</u>	<u>2.3</u>
UNTERHALTUNG			
Ubisoft Entertainment SA	263,072	6,433,601	1.1
Walt Disney Co. (The)	79,846	8,296,833	1.4
		<u>14,730,434</u>	<u>2.5</u>

	Anteile	Wert (USD)	Nettover- mögen %
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	82,180	\$ 14,295,996	2.5%
DRAHTLOSE TELEKOMMUNIKATIONSDIENSTE			
T-Mobile US, Inc.	56,290	9,848,430	1.7
		<u>51,963,251</u>	<u>9.0</u>
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMponentEN			
Lear Corp.	33,944	4,254,921	0.7
KRAFTFAHRZEUGE			
BYD Co., Ltd. - Class H	289,492	8,122,938	1.4
Stellantis NV	252,275	5,594,104	1.0
		<u>13,717,042</u>	<u>2.4</u>
HOTELS, RESTAURANTS UND FREIZEIT			
Entain PLC.	562,248	4,899,490	0.9
Hyatt Hotels Corp. - Class A	35,439	5,226,161	0.9
Viking Holdings Ltd.	241,873	7,597,243	1.3
		<u>17,722,894</u>	<u>3.1</u>
SPEZIALISIERTER EINZELHANDEL			
JD Sports Fashion PLC	4,372,201	7,186,044	1.3
Lowe's Cos., Inc.	37,905	8,388,002	1.5
		<u>15,574,046</u>	<u>2.8</u>
		<u>51,268,903</u>	<u>9.0</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Airbus SE.	50,752	8,633,074	1.5
BAE Systems PLC.	568,203	10,117,427	1.8
MTU Aero Engines AG	34,033	8,501,339	1.5
		<u>27,251,840</u>	<u>4.8</u>
BAU- UND INGENIEURWESEN			
WillScot Mobile Mini Holdings Corp.	141,809	5,591,517	1.0
MASCHINEN			
Amada Co., Ltd.	497,760	5,619,364	1.0
Middleby Corp. (The)	50,638	6,527,753	1.1
Stanley Black & Decker, Inc.	56,169	4,896,237	0.9
		<u>17,043,354</u>	<u>3.0</u>
		<u>49,886,711</u>	<u>8.8</u>
GRUNDSTOFFE			
CHEMIKALIEN			
LyondellBasell Industries NV - Class A	107,736	10,711,135	1.9
BAUMATERIAL			
CRH PLC.	130,626	10,680,013	1.9
METALL UND BERGBAU			
Anglo American PLC.	206,360	6,680,943	1.2
ArcelorMittal SA	269,488	7,109,782	1.2
ATI, Inc.	96,055	5,892,021	1.0
Endeavour Mining PLC.	219,327	4,837,868	0.8
		<u>24,520,614</u>	<u>4.2</u>
		<u>45,911,762</u>	<u>8.0</u>
ENERGIE			
ENERGIE-AUSRÜSTUNG UND -DIENSTE			
Baker Hughes Co.	186,902	6,257,484	1.1
Shell PLC.	522,002	18,975,407	3.3
		<u>25,232,891</u>	<u>4.4</u>
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Cameco Corp.	199,087	11,051,300	1.9
		<u>36,284,191</u>	<u>6.3</u>
VERBRAUCHSGÜTER			
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN			
Walmart, Inc.	232,517	15,290,347	2.7
VERSORGUNG			
STROMVERSORGBETRIEBE			
EDP - Energias de Portugal SA(a)	2,633,413	10,715,455	1.9
Gesamtanlagen (Kosten \$495,719,523)		<u>\$ 548,928,962</u>	<u>96.1%</u>

	Zinssatz	Datum		Wert (USD)	Nettover- mögen %
Termineinlagen					
ANZ, Hong Kong(b)	2.53 %	–	\$	56,864	0.0%
ANZ, London(b)	3.01 %	–		29	0.0
ANZ, London(b)	4.68 %	–		19,889,788	3.5
BNP Paribas, Paris(b)	0.55 %	–		56,133	0.0
Citibank, New York(b)	4.68 %	–		115,290	0.0
DNB, Oslo(b)	3.01 %	–		919	0.0
HSBC, London(b)	4.16 %	–		54,250	0.0
Nordea, Oslo(b)	3.31 %	–		32	0.0
Scotiabank, Toronto(b)	3.79 %	–		5	0.0
SEB, Stockholm(b)	2.52 %	–		1	0.0
SMBC, London(b)	(0.11)%	–		54,527	0.0
SMBC, London(b)	2.87 %	–		673,521	0.1
SMBC, Tokyo(b)	4.16 %	–		58,616	0.0
Standard Chartered Bank, Johannesburg(b)	6.22 %	–		55,678	0.0
Termineinlagen insgesamt				21,015,653	3.6
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				872,416	0.2
Nettovermögen				\$ 570,817,031	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung (-minderung)
Bank of America NA	CNH 54,688	USD 7,577	07/23/2024	\$ 19,953
BNP Paribas SA	USD 1,380	KRW 1,914,892	07/18/2024	7,557
Brown Brothers Harriman & Co.+	CHF 0*	USD 1	06/17/2024	(0)**
Brown Brothers Harriman & Co.+	CHF 0*	USD 0*	06/17/2024	0**
Brown Brothers Harriman & Co.+	EUR 3	USD 3	06/17/2024	5
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/17/2024	(0)**
Brown Brothers Harriman & Co.+	GBP 2	USD 2	06/17/2024	(15)
Brown Brothers Harriman & Co.+	HKD 3	USD 1	06/17/2024	1
Brown Brothers Harriman & Co.+	JPY 133	USD 1	06/17/2024	13
Brown Brothers Harriman & Co.+	JPY 4	USD 0*	06/17/2024	(0)**
Brown Brothers Harriman & Co.+	USD 0*	CHF 0*	06/17/2024	0**
Brown Brothers Harriman & Co.+	USD 0*	EUR 0*	06/17/2024	0**
Brown Brothers Harriman & Co.+	USD 0*	EUR 0*	06/17/2024	(0)**
Brown Brothers Harriman & Co.+	USD 0*	GBP 0*	06/17/2024	0**
Brown Brothers Harriman & Co.+	USD 0*	HKD 0*	06/17/2024	(0)**
Brown Brothers Harriman & Co.+	USD 0*	HKD 0*	06/17/2024	–
Brown Brothers Harriman & Co.+	USD 0*	JPY 7	06/17/2024	(0)**
Brown Brothers Harriman & Co.+	AUD 846	USD 561	06/24/2024	(2,056)
Brown Brothers Harriman & Co.+	CAD 64	USD 47	06/24/2024	(147)
Brown Brothers Harriman & Co.+	EUR 16	USD 17	06/24/2024	(7)
Brown Brothers Harriman & Co.+	GBP 342	USD 435	06/24/2024	(699)
Brown Brothers Harriman & Co.+	SGD 221	USD 164	06/24/2024	223
Brown Brothers Harriman & Co.+	SGD 5	USD 4	06/24/2024	(2)
Brown Brothers Harriman & Co.+	USD 13,780	AUD 20,732	06/24/2024	22,138
Brown Brothers Harriman & Co.+	USD 2,264	CAD 3,094	06/24/2024	6,641
Brown Brothers Harriman & Co.+	USD 796	EUR 734	06/24/2024	855
Brown Brothers Harriman & Co.+	USD 107	EUR 98	06/24/2024	(127)
Brown Brothers Harriman & Co.+	USD 16,371	GBP 12,852	06/24/2024	8,159
Brown Brothers Harriman & Co.+	USD 56	GBP 44	06/24/2024	(94)
Brown Brothers Harriman & Co.+	USD 1	SGD 2	06/24/2024	0**
Brown Brothers Harriman & Co.+	USD 6,083	SGD 8,199	06/24/2024	(8,816)
Brown Brothers Harriman & Co.+	USD 4,382	ZAR 79,885	06/24/2024	(136,070)
Brown Brothers Harriman & Co.+	ZAR 1,770	USD 96	06/24/2024	1,924
Brown Brothers Harriman & Co.	USD 2,031	CHF 1,820	08/08/2024	1,107
HSBC Bank USA	USD 1,591	KRW 2,191,788	07/18/2024	(1,819)
Morgan Stanley Capital Services LLC	KRW 32,943,891	USD 24,195	07/18/2024	315,718
Morgan Stanley Capital Services LLC	CHF 1,820	USD 2,035	08/08/2024	2,815
Morgan Stanley Capital Services LLC	TWD 425,812	USD 13,411	08/23/2024	265,870
Standard Chartered Bank	TWD 46,473	USD 1,442	08/23/2024	7,353
				\$ 510,480
			Wertsteigerung	\$ 660,332
			Wertminderung	\$ (149,852)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Betrag weniger als 0.50.

(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
HKD – Hong Kong Dollar
JPY – Japanese Yen
KRW – South Korean Won
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			
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Leonardo DRS, Inc.	1,940	\$ 45,687	0.9%
RTX Corp.	1,934	208,504	4.2
		<u>254,191</u>	<u>5.1</u>
BAU- UND INGENIEURWESEN			
Fluor Corp.	1,749	75,907	1.5
MasTec, Inc.	1,005	112,811	2.3
Quanta Services, Inc.	458	126,380	2.6
		<u>315,098</u>	<u>6.4</u>
ELEKTRISCHE AUSRÜSTUNG			
Eaton Corp. PLC	788	262,286	5.3
GE Vernova, Inc.	751	132,101	2.7
Hubbell, Inc.	368	143,111	2.9
Sensata Technologies Holding PLC.	1,621	66,980	1.4
		<u>604,478</u>	<u>12.3</u>
TRANSPORT AUF DEM LANDWEG			
ArcBest Corp.	828	87,371	1.8
MASCHINEN			
Caterpillar, Inc.	561	189,910	3.9
PACCAR, Inc.	1,949	209,517	4.3
		<u>399,427</u>	<u>8.2</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Booz Allen Hamilton Holding Corp.	934	142,164	2.9
CACI International, Inc. - Class A.	295	125,222	2.5
		<u>267,386</u>	<u>5.4</u>
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
Herc Holdings, Inc.	228	33,076	0.7
WW Grainger, Inc.	183	168,627	3.4
		<u>201,703</u>	<u>4.1</u>
		<u>2,129,654</u>	<u>43.3</u>
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS- AUSRÜSTUNG			
Motorola Solutions, Inc.	278	101,445	2.1
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Infineon Technologies AG (ADR)	1,821	73,295	1.5
Intel Corp.	3,163	97,579	2.0
KLA Corp.	157	119,246	2.4
Lam Research Corp.	158	147,325	3.0
		<u>437,445</u>	<u>8.9</u>
SOFTWARE			
Fortinet, Inc.	1,840	109,149	2.2
Gen Digital, Inc.	4,895	121,543	2.5
		<u>230,692</u>	<u>4.7</u>
		<u>769,582</u>	<u>15.7</u>
ENERGIE			
ENERGIE-AUSRÜSTUNG UND -DIENSTE			
Baker Hughes Co.	5,831	195,222	4.0
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Cameco Corp.	4,020	223,150	4.5
Cheniere Energy, Inc.	258	40,710	0.8
Valero Energy Corp.	286	44,942	0.9
		<u>308,802</u>	<u>6.2</u>
		<u>504,024</u>	<u>10.2</u>
VERSORGUNG			
STROMVERSORGBETRIEBE			
Constellation Energy Corp.	857	186,183	3.8
NextEra Energy, Inc.	1,285	102,826	2.1
		<u>289,009</u>	<u>5.9</u>
MEHRFACH-VERSORGBETRIEBE			
Sempra	2,102	161,917	3.3
		<u>450,926</u>	<u>9.2</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettovermögen %
GRUNDSTOFFE					
CHEMIKALIEN					
Albemarle Corp.			448	\$ 54,920	1.1%
Corteva, Inc.			1,738	97,224	2.0
				<u>152,144</u>	<u>3.1</u>
METALL UND BERGBAU					
ATI, Inc.			3,143	192,792	3.9
Freeport-McMoRan, Inc.			1,234	65,069	1.3
				<u>257,861</u>	<u>5.2</u>
				<u>410,005</u>	<u>8.3</u>
IMMOBILIEN					
REITs – INDUSTRIE					
Prologis, Inc.			1,192	131,704	2.7
STAG Industrial, Inc.			2,603	91,261	1.9
				<u>222,965</u>	<u>4.6</u>
REITs – BÜROS					
COPT Defense Properties			4,124	101,739	2.1
				<u>324,704</u>	<u>6.7</u>
GESUNDHEITSWESEN					
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN					
Thermo Fisher Scientific, Inc.			256	145,403	3.0
NICHT-BASISKONSUMGÜTER					
KRAFTFAHRZEUGE					
Tesla, Inc.			511	90,999	1.8
Gesamtanlagen					
(Kosten \$4,442,471)				\$ 4,825,297	98.2%
Termineinlagen					
JPMorgan Chase, New York(a)	4.68 %	–		106,319	2.2
SMBC, London(a)	2.87 %	–		5	0.0
				<u>106,324</u>	<u>2.2</u>
Termineinlagen insgesamt					
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				<u>(18,263)</u>	<u>(0.4)</u>
Nettovermögen					
				<u>\$ 4,913,358</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	1	USD	1 06/17/2024	\$ (1)
Brown Brothers Harriman & Co.+	USD	34	EUR	31 06/17/2024	(62)
					<u>\$ (63)</u>
				Wertsteigerung	\$ –
				Wertminderung	\$ (63)

+ Zur Absicherung des Portefeuilles oder der Anteilklassen benutzt.

(a) Tagesgeld.

Währungskürzel:

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			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
ELEKTRONISCHE AUSTRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Amphenol Corp. - Class A	323	\$ 42,756	2.0%
Keyence Corp.	45	20,284	1.0
		<u>63,040</u>	<u>3.0</u>
IT-DIENSTLEISTUNGEN			
Wix.com Ltd.	194	31,253	1.5
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Applied Materials, Inc.	183	39,360	1.9
ASML Holding NV	110	105,245	5.1
Infineon Technologies AG	667	26,986	1.3
NVIDIA Corp.	48	52,624	2.5
		<u>224,215</u>	<u>10.8</u>
SOFTWARE			
Adobe, Inc.	69	30,688	1.5
Constellation Software, Inc./Canada	14	38,941	1.9
Intuit, Inc.	25	14,411	0.7
Microsoft Corp.	249	103,367	5.0
Roper Technologies, Inc.	62	33,031	1.6
Salesforce, Inc.	79	18,521	0.9
ServiceNow, Inc.	28	18,394	0.9
		<u>257,353</u>	<u>12.5</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	227	43,641	2.1
		<u>619,502</u>	<u>29.9</u>
FINANZWERTE			
BANKEN			
HDFC Bank Ltd. (ADR)	382	22,114	1.1
KAPITALMÄRKTE			
3i Group PLC	1,373	50,591	2.4
Interactive Brokers Group, Inc. - Class A	292	36,710	1.8
MSCI, Inc.	47	23,273	1.1
S&P Global, Inc.	148	63,271	3.0
		<u>173,845</u>	<u>8.3</u>
FINANZDIENSTLEISTUNGEN			
Visa, Inc. - Class A	267	72,747	3.5
VERSICHERUNGEN			
AIA Group Ltd. - Class H	2,300	17,865	0.9
Arthur J Gallagher & Co.	210	53,199	2.6
		<u>71,064</u>	<u>3.5</u>
		<u>339,770</u>	<u>16.4</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSTRÜSTUNG UND BEDARF			
Align Technology, Inc.	126	32,408	1.6
Ambu A/S - Class B	1,419	27,244	1.3
Coloplast A/S - Class B	204	24,537	1.2
Cooper Cos., Inc. (The)	266	25,086	1.2
Edwards Lifesciences Corp.	326	28,326	1.4
Intuitive Surgical, Inc.	71	28,551	1.4
		<u>166,152</u>	<u>8.1</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Thermo Fisher Scientific, Inc.	56	31,807	1.5
PHARMAZEUTIKA			
Novo Nordisk A/S - Class B	637	86,306	4.1
Zoetis, Inc.	180	30,521	1.5
		<u>116,827</u>	<u>5.6</u>
		<u>314,786</u>	<u>15.2</u>
NICHT-BASISKONSUMGÜTER			
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	561	98,983	4.8
MercadoLibre, Inc.	13	22,433	1.1
		<u>121,416</u>	<u>5.9</u>
VERTRAGSHÄNDLER			
Pool Corp.	86	31,265	1.5

	Zinssatz	Datum	Anteile	Wert (USD)	Nettovermögen %
HOTELS, RESTAURANTS UND FREIZEIT					
Hilton Worldwide Holdings, Inc.			179	\$ 35,907	1.7%
Hyatt Hotels Corp. - Class A			220	32,443	1.6
				<u>68,350</u>	<u>3.3</u>
SPEZIALISIERTER EINZELHANDEL					
Floor & Decor Holdings, Inc. - Class A.			217	25,359	1.2
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER					
LVMH Moët Hennessy Louis Vuitton SE			79	63,180	3.0
				<u>309,570</u>	<u>14.9</u>
INDUSTRIEGÜTER					
LUFTFRACHT UND LOGISTIK					
DSV A/S.			204	31,410	1.5
Mainfreight Ltd.			609	25,834	1.2
				<u>57,244</u>	<u>2.7</u>
BAUPRODUKTE					
Builders FirstSource, Inc.			243	39,072	1.9
Kingspan Group PLC.			494	47,591	2.3
Lennox International, Inc.			70	35,182	1.7
				<u>121,845</u>	<u>5.9</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF					
Copart, Inc.			330	17,510	0.8
ELEKTRISCHE AUSRÜSTUNG					
AMETEK, Inc.			170	28,829	1.4
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER					
AddTech AB - Class B.			959	22,723	1.1
Beijer Ref AB.			1,331	21,788	1.0
SiteOne Landscape Supply, Inc.			152	23,533	1.1
				<u>68,044</u>	<u>3.2</u>
				<u>293,472</u>	<u>14.0</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN					
UNTERHALTUNG					
Sea Ltd. (ADR)			710	47,939	2.3
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN					
Alphabet, Inc. - Class A.			292	50,370	2.4
Tencent Holdings Ltd. - Class H			900	41,754	2.0
				<u>92,124</u>	<u>4.4</u>
				<u>140,063</u>	<u>6.7</u>
VERBRAUCHSGÜTER					
KÖRPERPFLEGEPRODUKTE					
L'Oreal SA			82	40,475	1.9
GRUNDSTOFFE					
CHEMIKALIEN					
Sika AG (REG)			93	28,351	1.4
Gesamtanlagen					
(Kosten \$2,046,448).				\$ 2,085,989	100.4%
Termineinlagen					
ANZ, Hong Kong(a)	2.53 %	–		15	0.0
ANZ, Hong Kong(a)	3.64 %	–		67	0.0
Barclays, London(a)	4.16 %	–		1,597	0.1
BNP Paribas, Paris(a)	0.55 %	–		150	0.0
Scotiabank, Toronto(a)	3.79 %	–		136	0.0
Scotiabank, Toronto(a)	4.68 %	–		14,548	0.7
SEB, Stockholm(a)	2.52 %	–		26	0.0
SMBC, London(a)	(0.11)%	–		191	0.0
SMBC, London(a)	2.87 %	–		119	0.0
				<u>16,849</u>	<u>0.8</u>
Termineinlagen insgesamt.					
				<u>(24,377)</u>	<u>(1.2)</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten.					
				<u>\$ 2,078,461</u>	<u>100.0%</u>

(a) Tagesgeld.

Glossar:

ADR – American 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			
INDUSTRIEGÜTER			
LUFTFRACHT UND LOGISTIK			
DSV A/S	1,287	€ 182,626	2.9%
BAUPRODUKTE			
Assa Abloy AB - Class B	1,735	46,990	0.7
Kingspan Group PLC	2,748	243,986	3.9
		<u>290,976</u>	<u>4.6</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Rentokil Initial PLC	11,172	54,892	0.9
BAU- UND INGENIEURWESEN			
Epiroc AB - Class A	6,207	120,073	1.9
ELEKTRISCHE AUSTRÜSTUNG			
Legrand SA	451	45,132	0.7
Schneider Electric SE	479	110,134	1.8
		<u>155,266</u>	<u>2.5</u>
INDUSTRIEKONZERNE			
Lifco AB - Class B	5,515	135,076	2.2
MASCHINEN			
Atlas Copco AB - Class A	10,948	194,374	3.1
Rotork PLC	10,519	42,077	0.7
Spirax-Sarco Engineering PLC	928	97,799	1.6
Trelleborg AB - Class B	2,747	99,064	1.6
VAT Group AG	103	52,056	0.8
Weir Group PLC (The)	2,254	56,769	0.9
		<u>542,139</u>	<u>8.7</u>
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
AddTech AB - Class B	6,757	147,552	2.3
Beijer Ref AB	10,170	153,431	2.4
Bufab AB	1,954	66,530	1.1
Diploma PLC	3,008	145,319	2.3
Howden Joinery Group PLC	4,906	52,733	0.8
		<u>565,565</u>	<u>8.9</u>
		<u>2,046,613</u>	<u>32.6</u>
INFORMATIONSTECHNOLOGIE			
ELEKTRONISCHE AUSTRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Halma PLC	4,336	114,392	1.8
Hexagon AB - Class B	7,053	71,599	1.1
		<u>185,991</u>	<u>2.9</u>
IT-DIENSTLEISTUNGEN			
Bechtle AG	1,541	69,321	1.1
Netcompany Group A/S	1,595	64,798	1.0
		<u>134,119</u>	<u>2.1</u>
HALBLEITER UND HALBLEITERAUSTRÜSTUNG			
ASML Holding NV	539	475,277	7.6
BE Semiconductor Industries NV	402	55,117	0.9
Infinion Technologies AG	5,539	206,534	3.3
		<u>736,928</u>	<u>11.8</u>
SOFTWARE			
Dassault Systemes SE	1,305	48,880	0.8
Nemetschek SE	536	45,395	0.7
SAP SE	1,173	197,140	3.1
		<u>291,415</u>	<u>4.6</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Topicus.com, Inc.	984	77,849	1.2
		<u>1,426,302</u>	<u>22.6</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSTRÜSTUNG UND BEDARF			
Ambu A/S - Class B	6,755	119,526	1.9
Carl Zeiss Meditec AG	693	59,081	0.9
Coloplast A/S - Class B	775	85,908	1.4
Straumann Holding AG (REG)	769	92,780	1.5
		<u>357,295</u>	<u>5.7</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Amplifon SpA	3,582	122,024	1.9
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Sartorius Stedim Biotech	394	72,335	1.2

	Zinssatz	Datum	Anteile	Wert (EUR)	Nettover- mögen %
PHARMAZEUTIKA					
Novo Nordisk A/S - Class B			3,679	€ 459,390	7.3%
				<u>1,011,044</u>	<u>16.1</u>
NICHT-BASISKONSUMGÜTER					
HOTELS, RESTAURANTS UND FREIZEIT					
InterContinental Hotels Group PLC			1,492	139,635	2.2
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER					
adidas AG			576	134,449	2.1
Hermes International SCA			46	100,628	1.6
LVMH Moët Hennessy Louis Vuitton SE			363	267,552	4.3
				<u>502,629</u>	<u>8.0</u>
				<u>642,264</u>	<u>10.2</u>
FINANZWERTE					
KAPITALMÄRKTE					
3i Group PLC			6,405	217,506	3.5
Partners Group Holding AG			64	79,382	1.3
				<u>296,888</u>	<u>4.8</u>
FINANZDIENSTLEISTUNGEN					
Adyen NV			50	59,757	1.0
				<u>356,645</u>	<u>5.8</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Hexpol AB			8,144	92,390	1.5
Sika AG (REG)			656	184,305	2.9
Symrise AG			562	61,869	1.0
				<u>338,564</u>	<u>5.4</u>
VERBRAUCHSGÜTER					
VERTRIEB UND EINZELHANDEL VON VERBRAUCHSGÜTERN					
Dino Polska SA			406	37,286	0.6
LEBENSMITTELPRODUKTE					
Chocoladefabriken Lindt & Sprüngli AG			6	64,358	1.0
KÖRPERPFLEGEPRODUKTE					
L'Oreal SA			411	186,968	3.0
				<u>288,612</u>	<u>4.6</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN					
INTERAKTIVE MEDIEN UND DIENSTLEISTUNGEN					
Baltic Classifieds Group PLC			21,165	64,702	1.0
Rightmove PLC			6,681	42,270	0.7
				<u>106,972</u>	<u>1.7</u>
Gesamtanlagen					
(Kosten €6,192,184)				€ 6,217,016	99.0%
Termineinlagen					
BNP Paribas, Paris(a)	0.55 %	–		460	0.0
DNB, Oslo(a)	2.87 %	–		75,165	1.3
Scotiabank, Toronto(a)	3.79 %	–		718	0.0
SEB, Stockholm(a)	2.52 %	–		1,242	0.0
SMBC, London(a)	4.16 %	–		1,069	0.0
Termineinlagen insgesamt				<u>78,654</u>	<u>1.3</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(16,096)</u>	<u>(0.3)</u>
Nettovermögen				€ 6,279,574	100.0%

(a) Tagesgeld.

Glossar:

REG – Registered Shares

Siehe Anmerkungen zum Jahresabschluss.

(Diese Seite wurde absichtlich frei gelassen.)

ZUSAMMENSETZUNG DES FONDSVERMÖGENS

31. Mai 2024

AB SICAV I

	International Health Care Portfolio (USD)	International Technology Portfolio (USD)	Global Real Estate Securities Portfolio (USD)
VERMÖGENSWERTE			
Anlagen in Wertpapiere zum Wert	\$ 3,719,468,363	\$ 1,335,723,168	\$ 27,389,764
Termineinlagen	48,268,768	55,093,521	211,295
Forderungen aus verkauften Anlagewertpapieren	20,592,183	24,994,806	-0-
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	-0-	-0-	7,240
Forderungen aus verkauftem Anteilkapital	13,256,436	5,218,246	35,017
Dividenden- und Zinsforderungen	5,583,777	674,665	58,699
Unrealisierte Wertsteigerung aus Devisentermingeschäften	162,803	14,935	13,579
Zinsforderungen aus Swaps	-0-	-0-	-0-
Für Swap-Kontrakte bezahlte Vorabgebühren	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Swaps	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	-0-	-0-
Forderungen aus der Wertpapierleihe	4,204	-0-	344
Abgegrenzte Gründungskosten	-0-	-0-	-0-
Sonstige Forderungen	-0-	-0-	-0-
	<u>3,807,336,534</u>	<u>1,421,719,341</u>	<u>27,715,938</u>
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	2,732,390	-0-	93,872
Verbindlichkeiten für eingelöstes Anteilkapital	45,239,528	18,568,834	134,542
An die Hinterlegungsstelle/den Broker zahlbar	2,117,234	415,808	-0-
Unrealisierte Wertminderung aus Devisentermingeschäften	394,553	34,624	2,193
Zu zahlende Dividenden	81,310	-0-	20,005
Unrealisierte Wertminderung aus Swaps	-0-	-0-	-0-
Zinsaufwand für Swaps	-0-	-0-	-0-
Für Swap-Kontrakte erhaltene Vorabgebühren	-0-	-0-	-0-
Unrealisierte Wertminderung aus Finanzterminkontrakten	-0-	-0-	-0-
Verkaufte Optionen, zum Marktwert	-0-	-0-	-0-
Antizipative Passiva und andere Verbindlichkeiten	5,773,589	2,336,363	205,786
	<u>56,338,604</u>	<u>21,355,629</u>	<u>456,398</u>
NETTOVERMÖGEN	<u>\$ 3,750,997,930</u>	<u>\$ 1,400,363,712</u>	<u>\$ 27,259,540</u>

Siehe Anmerkungen zum Jahresabschluss.

Sustainable Global Thematic Portfolio (USD)	India Growth Portfolio (USD)	Sustainable 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)
\$ 2,738,254,040	\$ 140,784,757	€ 272,837,426	\$ 116,541,613	\$ 577,830,895	CNH 2,463,717,544	\$1,417,142,036	\$ 3,331,935,653
52,749,802	435,698	3,587,797	886,935	71,771,551	2,548,680	57,070,017	90,135,102
-0-	347,892	1,815,375	853,141	9,387,638	17,643,391	37,629	41,177,615
988,661	2,545,374	1,074,473	-0-	72,796,513	29,479,676	4,140,435	-0-
2,994,468	257,023	220	122,660	4,370,323	1,539,978	2,120,991	11,651,186
2,670,112	235,122	3,895,039	114,962	3,540,437	27,927,280	20,797,339	3,330,641
6,244,949	5,185	19,806	4,815	3,113,679	3,029,347	2,321,495	6,154,423
-0-	-0-	-0-	-0-	1,017,633	-0-	629,059	-0-
-0-	-0-	-0-	-0-	13,695	3,619	1,405,430	-0-
-0-	-0-	14,859	-0-	27,039	-0-	219,050	-0-
-0-	-0-	-0-	-0-	6,375	33,756	104,156	-0-
14,644	-0-	-0-	-0-	303	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
254,305	79,292	-0-	-0-	131,667	-0-	-0-	-0-
<u>2,804,170,981</u>	<u>144,690,343</u>	<u>283,244,995</u>	<u>118,524,126</u>	<u>744,007,748</u>	<u>2,545,923,271</u>	<u>1,505,987,637</u>	<u>3,484,384,620</u>
1,388,590	1,768,096	1,359,294	492,779	38,702,761	27,948,370	8,796,630	47,026,236
7,444,599	1,229,329	96,564	208,424	2,369,815	7,916,580	5,152,952	12,932,830
835,566	-0-	28,824	3,671	62,951,464	2,966,067	4,437,135	4,285,445
9,847,174	591	215,254	448	3,300,964	1,684,191	396,217	482,615
265,904	13	132,348	71	1,868,397	5,428,096	1,886,752	127,508
-0-	-0-	-0-	-0-	1,000,951	2,571,704	272,626	-0-
-0-	-0-	78,109	-0-	1,504,475	-0-	249,208	-0-
-0-	-0-	676,271	-0-	470,608	8,206	233,308	-0-
-0-	-0-	-0-	-0-	399,233	419,196	7,324	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
5,708,940	6,225,866	331,792	302,404	3,329,407	4,218,089	1,549,821	4,139,700
25,490,773	9,223,895	2,918,456	1,007,797	115,898,075	53,160,499	22,981,973	68,994,334
<u>\$ 2,778,680,208</u>	<u>\$ 135,466,448</u>	<u>€ 280,326,539</u>	<u>\$ 117,516,329</u>	<u>\$ 628,109,673</u>	<u>CNH 2,492,762,772</u>	<u>\$ 1,483,005,664</u>	<u>\$ 3,415,390,286</u>

ZUSAMMENSETZUNG DES FONDSVERMÖGENS (Fortsetzung)

31. Mai 2024

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	\$ 1,066,767,281	\$ 482,971,896	\$ 52,987,394
Termineinlagen.	15,293,621	50,274,565	339,311
Forderungen aus verkauften Anlagewertpapieren	1,889,531	4,520,266	161,824
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	4,708,912	250,000	2,292,296
Forderungen aus verkauftem Anteilkapital	2,517,486	727,571	1,134
Dividenden- und Zinsforderungen.	9,866,004	374,181	1,478,371
Unrealisierte Wertsteigerung aus Devisentermingeschäften	2,060,630	203,610	190,271
Zinsforderungen aus Swaps	103,947	28,805	9,702
Für Swap-Kontrakte bezahlte Vorabgebühren	336,371	-0-	1,534
Unrealisierte Wertsteigerung aus Swaps	165,827	183,444	65,777
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	1,320,534	27,664	-0-
Forderungen aus der Wertpapierleihe	-0-	-0-	-0-
Abgegrenzte Gründungskosten	-0-	-0-	-0-
Sonstige Forderungen	-0-	-0-	30,970
	<u>1,105,030,144</u>	<u>539,562,002</u>	<u>57,558,584</u>
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	113,897,977	3,089,134	220,940
Verbindlichkeiten für eingelöstes Anteilkapital.	166,671	1,743,868	21,919
An die Hinterlegungsstelle/den Broker zahlbar.	3,907,238	167,492	2,132,510
Unrealisierte Wertminderung aus Devisentermingeschäften.	5,954,675	333,051	366,720
Zu zahlende Dividenden	373,513	-0-	535,546
Unrealisierte Wertminderung aus Swaps	18,053	421,406	38,160
Zinsaufwand für Swaps	110,189	-0-	7,909
Für Swap-Kontrakte erhaltene Vorabgebühren	319,779	-0-	1,139
Unrealisierte Wertminderung aus Finanzterminkontrakten	1,423,176	-0-	-0-
Verkaufte Optionen, zum Marktwert	-0-	-0-	-0-
Antizipative Passiva und andere Verbindlichkeiten.	869,206	13,794,806	106,125
	<u>127,040,477</u>	<u>19,549,757</u>	<u>3,430,968</u>
NETTOVERMÖGEN	<u>\$ 977,989,667</u>	<u>\$ 520,012,245</u>	<u>\$ 54,127,616</u>

Siehe Anmerkungen zum Jahresabschluss.

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)	Global Core Equity Portfolio (USD)
\$ 166,778,948	\$ 177,802,549	\$ 6,113,152,260	\$ 793,664,819	£ 262,608,996	\$ 904,751,665	\$ 258,078,033	\$ 1,270,306,283
444,754	3,231,790	120,804,836	11,725,100	6,238,886	19,376,966	7,837,937	1,909,172
426,910	30,774	-0-	6,458,512	3,192,355	55,856,310	-0-	39,000,016
596,011	490,183	-0-	2,883,925	1,845,435	-0-	-0-	-0-
640,584	10,362	47,624,001	461,572	-0-	1,526,835	186,579	5,489,297
2,217,854	2,861,372	20,933,907	2,270,455	2,958,051	375,312	367,274	2,052,118
3,187	605,492	17,289,518	452	1,187,331	56,915	547,171	1,737,179
5,516	75,558	-0-	-0-	39,712	-0-	-0-	-0-
-0-	377,547	-0-	-0-	211,244	-0-	-0-	-0-
13,445	11,684	-0-	-0-	54,867	-0-	-0-	-0-
399	6,359	-0-	-0-	257,398	-0-	-0-	-0-
-0-	-0-	9	-0-	-0-	-0-	28	4,772
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	323,259	20,610	-0-	-0-	-0-
<u>171,127,608</u>	<u>185,503,670</u>	<u>6,319,804,531</u>	<u>817,788,094</u>	<u>278,614,885</u>	<u>981,944,003</u>	<u>267,017,022</u>	<u>1,320,498,837</u>
880,130	1,141,701	15,462,155	1,721,755	11,086,276	-0-	-0-	18,193,740
21,038	166,261	18,813,440	6,189,886	-0-	64,009,939	858,836	26,369,175
103,415	447,119	9,584,099	-0-	870,992	1,211,809	158	1,628,558
11,410	49,103	23,888,436	100	563,618	10,876	303,822	80,205
63,155	783,972	11,603,223	2,789	336,655	298,801	461,518	1,193,412
-0-	15,441	-0-	-0-	9,507	-0-	-0-	-0-
-0-	5,703	-0-	-0-	41,434	-0-	-0-	-0-
87,176	10,412	-0-	-0-	184,520	-0-	-0-	-0-
11,586	4,781	-0-	-0-	248,085	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
<u>150,537</u>	<u>163,035</u>	<u>7,201,273</u>	<u>4,293,059</u>	<u>133,403</u>	<u>1,027,574</u>	<u>456,656</u>	<u>876,498</u>
<u>1,328,447</u>	<u>2,787,528</u>	<u>86,552,626</u>	<u>12,207,589</u>	<u>13,474,490</u>	<u>66,558,999</u>	<u>2,080,990</u>	<u>48,341,588</u>
<u>\$ 169,799,161</u>	<u>\$ 182,716,142</u>	<u>\$ 6,233,251,905</u>	<u>\$ 805,580,505</u>	<u>£ 265,140,395</u>	<u>\$ 915,385,004</u>	<u>\$ 264,936,032</u>	<u>\$ 1,272,157,249</u>

ZUSAMMENSETZUNG DES FONDSVERMÖGENS (Fortsetzung)

31. Mai 2024

AB SICAV I

	Asia Income Opportunities Portfolio (USD)	Global Income Portfolio (USD)	European Equity Portfolio (EUR)
VERMÖGENSWERTE			
Anlagen in Wertpapiere zum Wert	\$ 488,830,635	\$ 100,884,132	€ 421,536,639
Termineinlagen	5,213,555	925,631	17,038,477
Forderungen aus verkauften Anlagewertpapieren	-0-	3,393	-0-
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	2,986,472	2,487,876	-0-
Forderungen aus verkauftem Anteilkapital	-0-	-0-	2,401,101
Dividenden- und Zinsforderungen	5,901,539	1,312,939	4,003,616
Unrealisierte Wertsteigerung aus Devisentermingeschäften	22,327	160,536	513,833
Zinsforderungen aus Swaps	-0-	29,272	-0-
Für Swap-Kontrakte bezahlte Vorabgebühren	19,845	236,351	-0-
Unrealisierte Wertsteigerung aus Swaps	-0-	31,872	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	391,414	30,126	-0-
Forderungen aus der Wertpapierleihe	-0-	-0-	2,203
Abgegrenzte Gründungskosten	-0-	-0-	-0-
Sonstige Forderungen	-0-	-0-	-0-
	<u>503,365,787</u>	<u>106,102,128</u>	<u>445,495,869</u>
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	6,730,212	920,019	1,335,379
Verbindlichkeiten für eingelöstes Anteilkapital	44,694	-0-	3,208,593
An die Hinterlegungsstelle/den Broker zahlbar	-0-	449,171	1,800,015
Unrealisierte Wertminderung aus Devisentermingeschäften	14,555	8,530	481,043
Zu zahlende Dividenden	2,204,364	610,948	477,992
Unrealisierte Wertminderung aus Swaps	59,582	43,514	-0-
Zinsaufwand für Swaps	61,279	2,450	-0-
Für Swap-Kontrakte erhaltene Vorabgebühren	78,906	212,158	-0-
Unrealisierte Wertminderung aus Finanzterminkontrakten	9,039	84,703	-0-
Verkaufte Optionen, zum Marktwert	-0-	-0-	-0-
Antizipative Passiva und andere Verbindlichkeiten	354,072	149,618	472,577
	<u>9,556,703</u>	<u>2,481,111</u>	<u>7,775,599</u>
NETTOVERMÖGEN	<u>\$ 493,809,084</u>	<u>\$ 103,621,017</u>	<u>€ 437,720,270</u>

Siehe Anmerkungen zum Jahresabschluss.

Eurozone Equity Portfolio (EUR)	American Growth Portfolio (USD)	All Market Income Portfolio (USD)	All China Equity Portfolio (USD)	China A Shares Equity Portfolio (CNH)	China Bond Portfolio (CNH)	Low Volatility Total Return Equity Portfolio (USD)	Sustainable Global Thematic Credit Portfolio (EUR)
€ 240,603,397	\$7,373,494,616	\$1,193,072,984	\$ 86,620,512	CNH 2,196,257,114	CNH 243,092,234	\$ 136,834,090	€ 104,581,787
4,941,387	126,869,041	58,172,603	1,132,716	-0-	-0-	3,199,889	1,778,806
-0-	26,889,487	564,393	2,649,169	4,208,030	-0-	-0-	5,606,950
-0-	-0-	43,217,644	4,382,537	60,744,759	1,738,434	1,072,585	336,601
201,948	45,575,356	8,105,511	44,766	46,431	-0-	276,786	15,660
3,187,087	3,801,131	10,580,793	229,184	1,317,478	1,913,328	457,728	1,091,685
3,518	324,580	1,916,191	22,786	1,520,338	-0-	52,951	388,325
-0-	-0-	10,330,034	-0-	-0-	-0-	-0-	-0-
-0-	-0-	6,265,245	-0-	-0-	-0-	-0-	-0-
-0-	-0-	686,319	-0-	-0-	-0-	-0-	-0-
-0-	-0-	203,414	-0-	-0-	-0-	-0-	94,391
4,431	-0-	-0-	27	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
<u>248,941,768</u>	<u>7,576,954,211</u>	<u>1,333,115,131</u>	<u>95,081,697</u>	<u>2,264,094,150</u>	<u>246,743,996</u>	<u>141,894,029</u>	<u>113,894,205</u>
753,554	19,787,256	10,028,091	5,260,317	25,221,065	-0-	830,782	1,427,475
1,134,538	54,304,546	3,959,806	28,079	569,894	-0-	12,890	5,659,249
1,539	8,259,018	20,637,189	-0-	-0-	-0-	33,571	88,611
128,159	1,189,831	3,088,710	305,290	15,168	-0-	769,041	260,116
40,696	832,295	7,976,054	100,576	1,864	613,406	31,953	519,944
-0-	-0-	12,374,110	-0-	-0-	39,647	-0-	-0-
-0-	-0-	11,329,306	-0-	-0-	-0-	-0-	-0-
-0-	-0-	4,150,886	-0-	-0-	811	-0-	-0-
-0-	-0-	216,474	-0-	-0-	-0-	1,795,539	140,214
-0-	-0-	190,137	-0-	-0-	-0-	-0-	-0-
<u>439,846</u>	<u>8,486,180</u>	<u>2,121,172</u>	<u>239,310</u>	<u>2,804,174</u>	<u>667,040</u>	<u>224,147</u>	<u>117,241</u>
<u>2,498,332</u>	<u>92,859,126</u>	<u>76,071,935</u>	<u>5,933,572</u>	<u>28,612,165</u>	<u>1,320,904</u>	<u>3,697,923</u>	<u>8,212,850</u>
<u>€ 246,443,436</u>	<u>\$ 7,484,095,085</u>	<u>\$ 1,257,043,196</u>	<u>\$ 89,148,125</u>	<u>CNH 2,235,481,985</u>	<u>CNH 245,423,092</u>	<u>\$ 138,196,106</u>	<u>€ 105,681,355</u>

ZUSAMMENSETZUNG DES FONDSVERMÖGENS (Fortsetzung)

31. Mai 2024

AB SICAV I

	Event Driven Portfolio (USD)	Sustainable All Market Portfolio (EUR)	Sustainable Income Portfolio (USD)
VERMÖGENSWERTE			
Anlagen in Wertpapiere zum Wert	\$ 154,229,297	€ 158,645,777	\$ 101,658,524
Termineinlagen.	23,761,397	10,591,544	542,087
Forderungen aus verkauften Anlagewertpapieren	-0-	-0-	217,566
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	23,989,063	5,923,972	1,000,189
Forderungen aus verkauftem Anteilkapital	2,038,601	1,344,490	307,316
Dividenden- und Zinsforderungen.	37,031	621,733	1,151,109
Unrealisierte Wertsteigerung aus Devisentermingeschäften	1,615,793	205,744	149,041
Zinsforderungen aus Swaps	24,425	-0-	-0-
Für Swap-Kontrakte bezahlte Vorabgebühren	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Swaps	2,921,298	24,681	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	96,999	49,545
Forderungen aus der Wertpapierleihe	-0-	164	-0-
Abgegrenzte Gründungskosten	-0-	-0-	13,131
Sonstige Forderungen	-0-	-0-	-0-
	<u>208,616,905</u>	<u>177,455,104</u>	<u>105,088,508</u>
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	83,367	136,843	683,829
Verbindlichkeiten für eingelöstes Anteilkapital.	316,898	195,371	-0-
An die Hinterlegungsstelle/den Broker zahlbar.	129,316	5,356,606	-0-
Unrealisierte Wertminderung aus Devisentermingeschäften.	658,444	489,427	35,555
Zu zahlende Dividenden	-0-	296,500	30,477
Unrealisierte Wertminderung aus Swaps	6,051,415	-0-	-0-
Zinsaufwand für Swaps	117,685	-0-	-0-
Für Swap-Kontrakte erhaltene Vorabgebühren	-0-	-0-	-0-
Unrealisierte Wertminderung aus Finanzterminkontrakten	-0-	67,824	43,687
Verkaufte Optionen, zum Marktwert	-0-	-0-	-0-
Antizipative Passiva und andere Verbindlichkeiten.	229,721	227,493	100,940
	<u>7,586,846</u>	<u>6,770,064</u>	<u>894,488</u>
NETTOVERMÖGEN	<u>\$ 201,030,059</u>	<u>€ 170,685,040</u>	<u>\$ 104,194,020</u>

Siehe Anmerkungen zum Jahresabschluss.

US Low Volatility Equity Portfolio (USD)	Sustainable Climate Solutions Portfolio (USD)	Global Low Carbon Equity Portfolio (USD)	Sustainable US Thematic Portfolio (USD)	China Net Zero Solutions Portfolio (USD)	American Multi-Asset Portfolio (USD)	Diversity Champions Equity Portfolio (USD)	Global Value Portfolio (USD)
\$ 45,447,886	\$ 1,836,527	\$ 9,397,515	\$ 1,051,102,933	\$ 8,487,482	\$ 7,124,772	\$ 47,662,803	\$ 548,928,962
755,110	24,429	177,584	45,540,310	369,209	674,755	1,981,618	21,015,653
-0-	-0-	-0-	-0-	514,393	9,164	-0-	-0-
-0-	-0-	-0-	-0-	982,480	218,412	-0-	-0-
4,325,310	-0-	93,180	1,694,705	-0-	-0-	91,867	5,977,407
33,805	4,123	13,756	814,588	5,207	15,369	142,967	805,970
-0-	166	6,538	238,444	259	1,195	2,888	660,332
-0-	-0-	-0-	-0-	-0-	2,434	-0-	-0-
-0-	-0-	-0-	-0-	-0-	16,501	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	446	-0-	-0-
-0-	-0-	-0-	165	-0-	-0-	-0-	38,094
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	1,416	12,514	-0-	7,355	6,092	9,830	-0-
<u>50,562,111</u>	<u>1,866,661</u>	<u>9,701,087</u>	<u>1,099,391,145</u>	<u>10,366,385</u>	<u>8,069,140</u>	<u>49,891,973</u>	<u>577,426,418</u>
-0-	-0-	-0-	-0-	1,335,033	6,189	-0-	615,037
34,518	-0-	52,303	4,484,117	-0-	-0-	121,544	1,120,380
3,681,175	-0-	13,064	107,448	-0-	290	37,704	3,362,831
-0-	106	8,097	22,749	50	275	3,121	149,852
-0-	-0-	-0-	308	-0-	457	98	653,274
-0-	-0-	-0-	-0-	-0-	250	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	2,031	-0-	-0-
-0-	-0-	-0-	-0-	-0-	3,250	-0-	-0-
<u>63,615</u>	<u>46,842</u>	<u>58,168</u>	<u>1,359,982</u>	<u>70,548</u>	<u>69,376</u>	<u>130,709</u>	<u>708,013</u>
<u>3,779,308</u>	<u>46,948</u>	<u>131,632</u>	<u>5,974,604</u>	<u>1,405,631</u>	<u>82,118</u>	<u>293,176</u>	<u>6,609,387</u>
<u>\$ 46,782,803</u>	<u>\$ 1,819,713</u>	<u>\$ 9,569,455</u>	<u>\$ 1,093,416,541</u>	<u>\$ 8,960,754</u>	<u>\$ 7,987,022</u>	<u>\$ 49,598,797</u>	<u>\$ 570,817,031</u>

ZUSAMMENSETZUNG DES FONDSVERMÖGENS (Fortsetzung)

31. Mai 2024

AB SICAV I

	Security of the Future Portfolio (USD)	Global Growth Portfolio (USD)	European Growth Portfolio (EUR)
VERMÖGENSWERTE			
Anlagen in Wertpapiere zum Wert	\$ 4,825,297	\$ 2,085,989	€ 6,217,016
Termineinlagen	106,324	16,849	78,654
Forderungen aus verkauften Anlagewertpapieren	-0-	-0-	-0-
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	-0-	-0-	-0-
Forderungen aus verkauftem Anteilkapital	100,000	27,936	881,841
Dividenden- und Zinsforderungen	3,035	1,795	6,840
Unrealisierte Wertsteigerung aus Devisentermingeschäften	-0-	-0-	-0-
Zinsforderungen aus Swaps	-0-	-0-	-0-
Für Swap-Kontrakte bezahlte Vorabgebühren	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Swaps	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	-0-	-0-
Forderungen aus der Wertpapierleihe	-0-	-0-	-0-
Abgegrenzte Gründungskosten	13,652	14,227	14,227
Sonstige Forderungen	3,979	24,670	18,024
	<u>5,052,287</u>	<u>2,171,466</u>	<u>7,216,602</u>
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	-0-	1,287	869,717
Verbindlichkeiten für eingelöstes Anteilkapital	-0-	-0-	-0-
An die Hinterlegungsstelle/den Broker zahlbar	100,000	27,937	16,491
Unrealisierte Wertminderung aus Devisentermingeschäften	63	-0-	-0-
Zu zahlende Dividenden	62	5	205
Unrealisierte Wertminderung aus Swaps	-0-	-0-	-0-
Zinsaufwand für Swaps	-0-	-0-	-0-
Für Swap-Kontrakte erhaltene Vorabgebühren	-0-	-0-	-0-
Unrealisierte Wertminderung aus Finanzterminkontrakten	-0-	-0-	-0-
Verkaufte Optionen, zum Marktwert	-0-	-0-	-0-
Antizipative Passiva und andere Verbindlichkeiten	38,804	63,776	50,615
	<u>138,929</u>	<u>93,005</u>	<u>937,028</u>
NETTOVERMÖGEN	<u>\$ 4,913,358</u>	<u>\$ 2,078,461</u>	<u>€ 6,279,574</u>

* Die Anlageaktivität innerhalb des RMB Income Plus Portfolio, die sich auf seine Anlage im China Bond Portfolio bezieht, die Anlageaktivität innerhalb des Short Duration High Yield Portfolio, die sich auf seine Anlage im Sustainable Euro High Yield Portfolio bezieht, die Anlageaktivität innerhalb des Global Plus Fixed Income Portfolio, die sich auf seine Anlage im Sustainable Global Thematic Credit Portfolio bezieht, die Anlageaktivität innerhalb des Global Income Portfolio, die sich auf seine Anlage im Emerging Market Corporate Debt Portfolio, Sustainable Euro High Yield Portfolio, Asia Income Opportunities Portfolio bezieht, die Anlageaktivität innerhalb des All Market Income Portfolio, die sich auf seine Anlage im Emerging Market Corporate Debt Portfolio, Asia Income Opportunities Portfolio, Sustainable Euro High Yield Portfolio bezieht, die Anlageaktivität innerhalb des Sustainable All Market Portfolio, die sich auf seine Anlage im Sustainable Global Thematic Credit 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.

Kombiniert (USD)
\$ 38,291,508,295*
949,110,744
252,011,525
195,926,385
173,346,552
127,219,485*
49,277,878
12,306,990
8,942,206
4,438,577
2,683,261
69,967
64,260
960,413
<u>40,067,866,538*</u>
330,145,973
288,460,610
141,012,935
54,372,212
34,666,856*
20,676,549
13,527,920
6,534,590
4,638,783
193,387
76,173,288
<u>970,403,103*</u>
<u>\$ 39,097,463,435*</u>

ERTRAGS- UND AUFWANDSRECHNUNG UND VERÄNDERUNG DES FONDSVERMÖGENS
Für das Geschäftsjahr zum 31. Mai 2024

AB SICAV I

	International Health Care Portfolio (USD)	International Technology Portfolio (USD)	Global Real Estate Securities Portfolio (USD)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 35,859,792	\$ 4,011,821	\$ 904,693
Zinsen	5,596,550	1,539,285	8,738
Swap-Erträge	-0-	-0-	-0-
Erträge aus der Wertpapierleihe, netto	200,038	69,912	2,165
	<u>41,656,380</u>	<u>5,621,018</u>	<u>915,596</u>
AUFWENDUNGEN			
Verwaltungsgebühr	46,550,951	18,754,777	359,608
Aufwendungen für Swaps	-0-	-0-	-0-
Leistungsgebühr	-0-	-0-	-0-
Gebühr der Verwaltungsgesellschaft	1,275,268	618,054	13,484
Transferstelle	1,525,624	783,118	39,972
Steuern	1,337,135	624,537	11,641
Gebühr für professionelle Dienstleistungen	263,445	134,611	86,092
Depotbankgebühren	260,826	107,444	29,468
Vertriebsgebühr	499,085	542,115	8,484
Bilanzierungs- und Administrationsgebühr	212,500	154,809	26,196
Druckkosten	46,155	48,241	3,106
Gründungskosten	-0-	-0-	-0-
Sonstige Aufwendungen	245,067	193,451	31,594
	<u>52,216,056</u>	<u>21,961,157</u>	<u>609,645</u>
Rückerstattete oder erlassene Aufwendungen	-0-	-0-	(105,597)
Nettoaufwendungen	52,216,056	21,961,157	504,048
Netto-Anlageertrag/(-verlust)	<u>(10,559,676)</u>	<u>(16,340,139)</u>	<u>411,548</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen	51,223,233	206,182,563	(2,137,411)
Kapitalertragsteuer	(264,839)	-0-	-0-
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	427,453,137	211,437,454	3,574,170
Aus Finanzterminkontrakten	-0-	-0-	-0-
Aus Devisentermingeschäften	4,807,107	251,480	47,478
Aus Swaps	-0-	-0-	-0-
Aus verkauften Optionen	-0-	-0-	-0-
Aus Fremdwährung	120,286	(5,268)	1,112
Ergebnis der Geschäftstätigkeit	<u>472,779,248</u>	<u>401,526,090</u>	<u>1,896,897</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	193,100,397	(201,901,410)	(3,115,495)
Ausschüttungen	(932,468)	-0-	(306,096)
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres	3,086,050,753	1,200,739,032	28,784,234
Anpassung aus Währungsumrechnung	-0-	-0-	-0-
Am Ende des Geschäftsjahres	<u>\$ 3,750,997,930</u>	<u>\$ 1,400,363,712</u>	<u>\$ 27,259,540</u>

Siehe Anmerkungen zum Jahresabschluss.

Sustainable Global Thematic Portfolio (USD)	India Growth Portfolio (USD)	Sustainable 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)
\$ 28,170,157	\$ 920,250	€ -0-	\$ 1,445,407	\$ 15,438,035	CNH 8,202,208	\$ -0-	\$ 31,188,361
3,031,024	41,626	16,854,433	48,197	14,842,885	113,089,564	84,451,940	4,073,559
-0-	-0-	92,311	-0-	1,493,042	2,713,648	1,655,458	-0-
175,442	-0-	-0-	13,249	-0-	-0-	-0-	27,529
31,376,623	961,876	16,946,744	1,506,853	31,773,962	124,005,420	86,107,398	35,289,449
30,900,200	2,123,184	551,725	1,287,312	6,881,143	28,282,707	11,131,639	32,158,418
-0-	-0-	418,123	-0-	2,695,896	5,260,048	659,334	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
859,935	64,345	44,451	50,121	214,045	1,182,069	560,117	860,326
1,170,309	119,205	44,596	110,487	272,341	1,240,887	647,313	977,500
958,062	72,266	42,258	50,648	208,180	1,017,806	554,711	909,608
312,771	212,806	121,488	109,629	124,571	1,005,039	186,098	309,725
351,634	79,010	56,345	21,887	421,634	1,076,155	136,554	180,714
297,741	25,017	-0-	-0-	36,785	-0-	139,338	-0-
212,500	39,286	59,048	37,763	91,954	542,125	166,115	212,500
43,218	2,095	3,203	2,868	6,734	62,717	6,364	37,744
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
287,853	26,883	44,581	29,484	127,043	1,199,391	158,573	386,200
35,394,223	2,764,097	1,385,818	1,700,199	11,080,326	40,868,944	14,346,156	36,032,735
-0-	(36,775)	(723)	(4,843)	(2,197)	(24,430)	-0-	-0-
35,394,223	2,727,322	1,385,095	1,695,356	11,078,129	40,844,514	14,346,156	36,032,735
(4,017,600)	(1,765,446)	15,561,649	(188,503)	20,695,833	83,160,906	71,761,242	(743,286)
63,601,860	12,829,402	(5,407,057)	3,565,434	10,397,411	(314,495,984)	(22,447,446)	464,269,057
(1,269,770)	(3,684,936)	-0-	-0-	(3,306,022)	-0-	-0-	-0-
362,754,547	20,440,879	20,303,460	19,766,880	87,022,925	285,059,889	71,526,283	296,785,251
-0-	-0-	-0-	-0-	(184,747)	(200,576)	362,109	-0-
4,124,090	8,359	(272,016)	55,748	1,142,447	63,398,348	1,476,675	11,226,977
-0-	-0-	82,795	-0-	533,103	1,516,340	451,747	-0-
-0-	-0-	-0-	-0-	(180,533)	-0-	-0-	-0-
106,747	2,182	3,762	14	28,964	(1,977,610)	(450,943)	35,897
425,299,874	27,830,440	30,272,593	23,199,573	116,149,381	116,461,313	122,679,667	771,573,896
(626,596,855)	(13,830,018)	(44,568,660)	1,368,332	(89,193,975)	(748,231,775)	56,174,883	(612,674,801)
(3,972,406)	(205)	(1,628,680)	(71)	(18,536,749)	(74,881,497)	(19,774,348)	(127,503)
2,983,949,595	121,466,231	296,251,286	92,948,495	619,691,016	3,199,414,731	1,323,925,462	3,256,618,694
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
\$ 2,778,680,208	\$ 135,466,448	€ 280,326,539	\$ 117,516,329	\$ 628,109,673	CNH 2,492,762,772	\$ 1,483,005,664	\$ 3,415,390,286

**ERTRAGS- UND AUFWANDSRECHNUNG UND VERÄNDERUNG DES
FONDSVERMÖGENS (Fortsetzung)**
Für das Geschäftsjahr zum 31. Mai 2024

AB SICAV I

	Global Plus Fixed Income Portfolio (USD)	Select Absolute Alpha Portfolio (USD)	Emerging Market Local Currency Debt Portfolio (USD)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 186,964	\$ 4,417,616	\$ -0-
Zinsen	39,721,648	10,832,726	4,262,595
Swap-Erträge	2,946,833	423,442	127,208
Erträge aus der Wertpapierleihe, netto	-0-	-0-	-0-
	<u>42,855,445</u>	<u>15,673,784</u>	<u>4,389,803</u>
AUFWENDUNGEN			
Verwaltungsgebühr	4,478,400	8,828,638	30,156
Aufwendungen für Swaps	2,807,350	254,416	122,018
Leistungsgebühr	-0-	16,543,548	-0-
Gebühr der Verwaltungsgesellschaft	152,346	223,393	1,775
Transferstelle	240,325	252,004	9,652
Steuern	192,988	201,432	6,064
Gebühr für professionelle Dienstleistungen	166,632	161,131	57,191
Depotbankgebühren	190,404	142,689	111,223
Vertriebsgebühr	46	-0-	-0-
Bilanzierungs- und Administrationsgebühr	121,048	94,362	29,699
Druckkosten	12,970	2,180	2,282
Gründungskosten	-0-	-0-	-0-
Sonstige Aufwendungen	65,656	128,751	26,546
	<u>8,428,165</u>	<u>26,832,544</u>	<u>396,606</u>
Rückerstattete oder erlassene Aufwendungen	(3,210)	(23,839)	(200,541)
Nettoaufwendungen	8,424,955	26,808,705	196,065
Netto-Anlageertrag/(-verlust)	<u>34,430,490</u>	<u>(11,134,921)</u>	<u>4,193,738</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen	(18,626,046)	60,525,010	(979,656)
Kapitalertragsteuer	-0-	-0-	(3,407)
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	19,592,798	20,406,899	446,688
Aus Finanzterminkontrakten	2,748	59,979	(17,515)
Aus Devisentermingeschäften	(6,147,011)	6,344,396	(200,793)
Aus Swaps	3,693,785	(1,503,718)	28,384
Aus verkauften Optionen	-0-	-0-	(36,044)
Aus Fremdwährung	67,005	(2,758)	(10,148)
Ergebnis der Geschäftstätigkeit	<u>33,013,769</u>	<u>74,694,887</u>	<u>3,421,247</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	11,566,373	(218,636,970)	3,921,343
Ausschüttungen	(3,563,766)	-0-	(6,261,810)
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres	936,973,291	663,954,328	53,046,836
Anpassung aus Währungsumrechnung	-0-	-0-	-0-
Am Ende des Geschäftsjahres	<u>\$ 977,989,667</u>	<u>\$ 520,012,245</u>	<u>\$ 54,127,616</u>

(a) Die Finanzinformationen für das Asia Pacific Local Currency Debt Portfolio beziehen sich auf den Zeitraum vom 1. Juni 2023 bis zum 26. September 2023. Siehe Anmerkung A.

Siehe Anmerkungen zum Jahresabschluss.

Asia Pacific Local Currency Debt Portfolio (USD) (a)	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)
\$ 4,368	\$ -0-	\$ 181,998	\$ 108,281,602	\$ 27,042,531	£ -0-	\$ 7,428,925	\$ 3,121,919
382,277	10,922,466	14,152,542	3,284,605	732,611	11,574,893	757,044	406,529
22,530	25,295	773,978	-0-	-0-	646,946	-0-	-0-
-0-	-0-	-0-	684,943	1,656	-0-	-0-	6,968
409,175	10,947,761	15,108,518	112,251,150	27,776,798	12,221,839	8,185,969	3,535,416
99,414	311,515	651,416	58,613,824	102,949	21,514	7,586,269	3,391,459
23,397	10,582	88,087	-0-	-0-	606,369	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
4,038	27,247	25,883	2,006,583	51,521	27,560	316,622	129,303
3,570	29,061	50,806	2,232,213	61,657	22,892	306,079	150,309
3,255	28,036	38,508	2,130,739	77,375	22,232	324,091	120,631
14,780	93,852	67,677	417,386	78,258	73,421	106,516	77,610
18,388	62,606	57,584	493,130	456,855	72,872	85,333	57,783
-0-	-0-	39,496	643,109	-0-	-0-	-0-	-0-
4,263	42,290	48,502	212,500	107,320	51,111	141,556	67,573
570	3,344	4,587	45,734	-0-	3,310	5,775	5,003
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
8,096	34,437	34,274	470,334	80,450	18,376	88,925	50,548
179,771	642,970	1,106,820	67,265,552	1,016,385	919,657	8,961,166	4,050,219
(23,664)	(49,358)	(87,748)	-0-	(439)	(1,651)	(168,622)	(180,890)
156,107	593,612	1,019,072	67,265,552	1,015,946	918,006	8,792,544	3,869,329
253,068	10,354,149	14,089,446	44,985,598	26,760,852	11,303,833	(606,575)	(333,913)
(3,266,889)	(3,980,121)	(2,436,094)	162,396,209	63,128,484	(3,373,641)	131,839,404	16,034,431
(8,662)	(5,091)	-0-	-0-	(5,025,010)	-0-	-0-	-0-
1,642,645	8,634,155	11,209,077	886,142,998	85,701,812	9,061,753	91,354,085	19,882,809
(1,917)	(41,156)	16,249	-0-	-0-	(58,042)	-0-	-0-
341,425	(45,471)	487,310	(6,716,247)	813	(309,103)	440,182	(401,795)
87,406	43,830	(35,304)	-0-	-0-	550,950	-0-	-0-
-0-	(99,713)	-0-	-0-	-0-	-0-	-0-	-0-
(19,841)	(4,853)	11,576	461,250	(966)	187,813	(799)	3,310
(972,765)	14,855,729	23,342,260	1,087,269,808	170,565,985	17,363,563	223,026,297	35,184,842
(25,848,950)	25,835,141	(23,534,698)	248,889,469	(36,295,308)	(1,630,364)	(427,112,882)	(198,504,950)
(370,859)	(699,085)	(9,308,252)	(116,450,127)	(24,659)	(1,270,531)	(2,797,982)	(460,859)
27,192,574	129,807,376	192,216,832	5,013,542,755	671,334,487	250,677,727	1,122,269,571	428,716,999
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
\$ -0-	\$ 169,799,161	\$ 182,716,142	\$ 6,233,251,905	\$ 805,580,505	£ 265,140,395	\$ 915,385,004	\$ 264,936,032

**ERTRAGS- UND AUFWANDSRECHNUNG UND VERÄNDERUNG DES
FONDSVERMÖGENS (Fortsetzung)**

Für das Geschäftsjahr zum 31. Mai 2024

AB SICAV I

	Global Core Equity Portfolio (USD)	Asia Income Opportunities Portfolio (USD)	Global Income Portfolio (USD)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 19,987,609	\$ -0-	\$ 492,519
Zinsen	210,910	30,305,885	5,892,967
Swap-Erträge	-0-	-0-	265,928
Erträge aus der Wertpapierleihe, netto	99,457	-0-	-0-
	<u>20,297,976</u>	<u>30,305,885</u>	<u>6,651,414</u>
AUFWENDUNGEN			
Verwaltungsgebühr	6,414,876	727,471	144,141
Aufwendungen für Swaps	-0-	420,319	35,945
Leistungsgebühr	-0-	-0-	-0-
Gebühr der Verwaltungsgesellschaft	94,828	35,045	6,812
Transferstelle	148,906	67,570	16,440
Steuern	180,340	75,362	14,002
Gebühr für professionelle Dienstleistungen	156,961	72,379	64,312
Depotbankgebühren	143,572	95,027	60,839
Vertriebsgebühr	-0-	-0-	-0-
Bilanzierungs- und Administrationsgebühr	158,609	86,769	35,877
Druckkosten	5,491	5,662	4,194
Gründungskosten	-0-	-0-	-0-
Sonstige Aufwendungen	218,722	51,567	30,204
	<u>7,522,305</u>	<u>1,637,171</u>	<u>412,766</u>
Rückerstattete oder erlassene Aufwendungen	-0-	(119,219)	(146,513)
Nettoaufwendungen	<u>7,522,305</u>	<u>1,517,952</u>	<u>266,253</u>
Netto-Anlageertrag/(-verlust)	<u>12,775,671</u>	<u>28,787,933</u>	<u>6,385,161</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen	101,426,337	(47,808,754)	(5,788,225)
Kapitalertragsteuer	-0-	-0-	-0-
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	116,663,072	50,913,653	5,348,972
Aus Finanzterminkontrakten	-0-	(573,781)	(213,167)
Aus Devisentermingeschäften	4,161,348	472,097	120,354
Aus Swaps	-0-	290,734	251,402
Aus verkauften Optionen	-0-	-0-	-0-
Aus Fremdwährung	60,762	24,507	8,762
Ergebnis der Geschäftstätigkeit	<u>235,087,190</u>	<u>32,106,389</u>	<u>6,113,259</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	(184,132,779)	(64,576,555)	1,865,078
Ausschüttungen	(5,077,079)	(27,742,183)	(7,337,608)
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres	1,226,279,917	554,021,433	102,980,288
Anpassung aus Währungsumrechnung	-0-	-0-	-0-
Am Ende des Geschäftsjahres	<u>\$ 1,272,157,249</u>	<u>\$ 493,809,084</u>	<u>\$ 103,621,017</u>

(b) Die Finanzinformationen für das Financial Credit Portfolio beziehen sich auf den Zeitraum vom 1. Juni 2023 bis zum 23. Januar 2024.
Siehe Anmerkung A.

Siehe Anmerkungen zum Jahresabschluss.

European Equity Portfolio (EUR)	Eurozone Equity Portfolio (EUR)	American Growth Portfolio (USD)	All Market Income Portfolio (USD)	All China Equity Portfolio (USD)	China A Shares Equity Portfolio (CNH)	China Bond Portfolio (CNH)	Financial Credit Portfolio (USD) (b)
€ 13,144,103	€ 8,104,694	\$ 28,136,349	\$ 10,208,497	\$ 1,504,237	CNH 38,123,030	CNH -0-	\$ -0-
245,748	197,608	12,199,622	43,327,938	26,390	9,777	8,242,178	5,554,797
-0-	-0-	-0-	19,658,257	-0-	-0-	-0-	-0-
31,186	30,142	4,638	-0-	310	-0-	-0-	-0-
13,421,037	8,332,444	40,340,609	73,194,692	1,530,937	38,132,807	8,242,178	5,554,797
3,077,414	2,644,763	72,075,434	15,798,833	437,756	11,590,898	761	47,233
-0-	-0-	-0-	23,603,931	-0-	1,282	1,631	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
227,772	159,220	3,992,673	1,001,618	8,723	333,180	27,715	2,370
199,227	114,255	2,599,238	769,878	13,327	274,997	24,743	10,887
166,651	32,956	2,334,843	496,266	8,220	369,763	24,344	11,398
150,485	127,555	465,486	265,677	67,617	672,949	337,804	25,340
95,902	58,424	363,917	322,935	19,199	795,450	151,530	25,507
118	6,586	1,363,984	1,435,549	824	-0-	-0-	-0-
72,641	56,232	212,500	154,934	28,440	382,866	126,446	19,085
6,773	6,586	176,581	13,711	3,275	31,086	24,019	1,500
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
152,420	26,495	535,943	93,158	26,964	182,704	145,100	18,188
4,149,403	3,233,072	84,120,599	43,956,490	614,345	14,635,175	864,093	161,508
(18,801)	-0-	-0-	-0-	(98,179)	(135)	(305,155)	(54,618)
4,130,602	3,233,072	84,120,599	43,956,490	516,166	14,635,040	558,938	106,890
9,290,435	5,099,372	(43,779,990)	29,238,202	1,014,771	23,497,767	7,683,240	5,447,907
28,248,886	27,417,275	619,158,795	15,508,968	(4,495,751)	(88,919,354)	6,518,345	(4,020,295)
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
19,529,089	6,638,458	1,348,356,616	116,733,248	8,996,537	178,377,572	(388,740)	18,981,925
-0-	-0-	-0-	(584,075)	-0-	-0-	-0-	-0-
204,211	(354,244)	5,164,950	1,275,168	(282,504)	(1,802,175)	-0-	(1,042,051)
-0-	-0-	-0-	(6,191,119)	-0-	-0-	(39,647)	-0-
-0-	-0-	-0-	114,734	-0-	-0-	-0-	-0-
(2,628)	(3,389)	2,352	(17,593)	8,103	42,310	(112,120)	4,487
57,269,993	38,797,472	1,928,902,723	156,077,533	5,241,156	111,196,120	13,661,078	19,371,973
(135,335,090)	(226,359,477)	(1,180,349,097)	4,536,824	45,312,195	1,271,153,714	(86,927,306)	(153,492,086)
(4,848,798)	(40,719)	(11,074,382)	(90,295,569)	(306,658)	(14,285)	(8,235,861)	(4,593,850)
520,634,165	434,046,160	6,746,615,841	1,186,724,408	38,901,432	853,146,436	326,925,181	138,713,963
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
€ 437,720,270	€ 246,443,436	\$ 7,484,095,085	\$ 1,257,043,196	\$ 89,148,125	CNH 2,235,481,985	CNH 245,423,092	\$ -0-

**ERTRAGS- UND AUFWANDSRECHNUNG UND VERÄNDERUNG DES
FONDSVERMÖGENS (Fortsetzung)**

Für das Geschäftsjahr zum 31. Mai 2024

AB SICAV I

	Low Volatility Total Return Equity Portfolio (USD)	Sustainable Global Thematic Credit Portfolio (EUR)	Event Driven Portfolio (USD)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 2,875,108	€ -0-	\$ 854,336
Zinsen	114,778	4,157,715	2,807,273
Swap-Erträge	-0-	5,292	122,478
Erträge aus der Wertpapierleihe, netto	-0-	-0-	-0-
	<u>2,989,886</u>	<u>4,163,007</u>	<u>3,784,087</u>
AUFWENDUNGEN			
Verwaltungsgebühr	971,750	176,481	1,457,861
Aufwendungen für Swaps	-0-	6,971	1,593,111
Leistungsgebühr	-0-	-0-	-0-
Gebühr der Verwaltungsgesellschaft	25,245	21,118	20,201
Transferstelle	27,085	20,536	17,016
Steuern	24,983	22,039	20,473
Gebühr für professionelle Dienstleistungen	89,264	59,204	35,111
Depotbankgebühren	65,562	63,075	48,013
Vertriebsgebühr	-0-	-0-	-0-
Bilanzierungs- und Administrationsgebühr	41,678	33,947	47,592
Druckkosten	4,864	2,608	3,518
Gründungskosten	-0-	-0-	-0-
Sonstige Aufwendungen	87,806	27,739	41,416
	<u>1,338,237</u>	<u>433,718</u>	<u>3,284,312</u>
Rückerstattete oder erlassene Aufwendungen	(71,279)	(94,591)	-0-
Nettoaufwendungen	<u>1,266,958</u>	<u>339,127</u>	<u>3,284,312</u>
Netto-Anlageertrag/(-verlust)	<u>1,722,928</u>	<u>3,823,880</u>	<u>499,775</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen	(26,547,282)	(4,175,685)	(2,649,620)
Kapitalertragsteuer	-0-	-0-	-0-
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	12,085,515	3,610,999	4,815,444
Aus Finanzterminkontrakten	3,555,552	78,276	(48,669)
Aus Devisentermingeschäften	1,828,274	1,562,840	7,365,075
Aus Swaps	-0-	(1,834)	(259,656)
Aus verkauften Optionen	-0-	-0-	-0-
Aus Fremdwährung	11,188	(10,177)	(10,461)
Ergebnis der Geschäftstätigkeit	<u>(7,343,825)</u>	<u>4,888,299</u>	<u>9,711,888</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	(34,679,750)	3,326,441	7,132,065
Ausschüttungen	(347,764)	(519,230)	-0-
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres	180,567,445	97,985,845	184,186,106
Anpassung aus Währungsumrechnung	-0-	-0-	-0-
Am Ende des Geschäftsjahres	<u>\$ 138,196,106</u>	<u>€ 105,681,355</u>	<u>\$ 201,030,059</u>

(c) Die Finanzinformationen für das Short Duration Income Portfolio beziehen sich auf den Zeitraum vom 1. Juni 2023 bis zum 22. Juni 2023. Siehe Anmerkung A.

(d) Die Finanzinformationen für das Climate High Income Portfolio beziehen sich auf den Zeitraum vom 1. Juni 2023 bis zum 26. Oktober 2023. Siehe Anmerkung A.

Siehe Anmerkungen zum Jahresabschluss.

	Sustainable All Market Portfolio (EUR)	Short Duration Income Portfolio (USD) (c)	Sustainable Income Portfolio (USD)	US Low Volatility Equity Portfolio (USD)	Sustainable Climate Solutions Portfolio (USD)	Global Low Carbon Equity Portfolio (USD)	Climate High Income Portfolio (USD) (d)	Sustainable US Thematic Portfolio (USD)
€	1,179,290	\$ -0-	\$ -0-	\$ 358,035	\$ 16,393	\$ 99,812	\$ -0-	\$ 7,891,722
	1,156,401	210,337	4,822,360	36,143	3,446	3,198	458,487	2,024,768
	-0-	29,196	4	-0-	-0-	-0-	438	-0-
	2,054	-0-	-0-	-0-	-0-	-0-	-0-	38,706
	<u>2,337,745</u>	<u>239,533</u>	<u>4,822,364</u>	<u>394,178</u>	<u>19,839</u>	<u>103,010</u>	<u>458,925</u>	<u>9,955,196</u>
	293,089	40	21,122	161,833	1,422	13,556	1,042	10,554,119
	-0-	1,385	19	-0-	-0-	-0-	6,049	-0-
	-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
	18,067	629	10,453	4,355	205	1,106	786	435,589
	32,502	454	13,232	5,338	711	4,888	622	442,401
	21,214	-0-	10,982	4,860	217	1,245	785	444,692
	67,789	4,094	61,249	40,341	47,740	46,299	31,492	185,839
	68,709	3,636	37,514	5,334	-0-	28,884	13,492	82,503
	143,808	-0-	-0-	-0-	-0-	-0-	-0-	48,033
	37,821	838	35,666	25,463	22,719	23,167	5,024	133,408
	3,058	411	3,276	3,678	3,847	1,232	524	13,748
	-0-	-0-	6,950	-0-	-0-	-0-	-0-	-0-
	<u>44,699</u>	<u>1,111</u>	<u>24,596</u>	<u>19,155</u>	<u>10,476</u>	<u>14,621</u>	<u>8,921</u>	<u>199,498</u>
	730,756	12,598	225,059	270,357	87,337	134,998	68,737	12,539,830
	(70,081)	(1,556)	(51,082)	(54,986)	(83,250)	(111,595)	(50,367)	(19)
	660,675	11,042	173,977	215,371	4,087	23,403	18,370	12,539,811
	<u>1,677,070</u>	<u>228,491</u>	<u>4,648,387</u>	<u>178,807</u>	<u>15,752</u>	<u>79,607</u>	<u>440,555</u>	<u>(2,584,615)</u>
	953,738	(11,730,297)	(3,372,859)	1,569,856	(201,075)	64,092	(2,617,859)	81,924,209
	-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
	13,224,134	11,832,477	5,323,717	4,534,248	311,956	993,154	2,621,852	139,921,878
	462,749	22,078	(189,038)	-0-	-0-	-0-	-0-	-0-
	(779,869)	(37,451)	(228,714)	-0-	457	(5,790)	(185,886)	948,884
	24,681	75,053	-0-	-0-	-0-	-0-	6,184	-0-
	-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
	(2,283)	(925)	1,905	-0-	193	787	337	93
	<u>15,560,220</u>	<u>389,426</u>	<u>6,183,398</u>	<u>6,282,911</u>	<u>127,283</u>	<u>1,131,850</u>	<u>265,183</u>	<u>220,210,449</u>
	42,058,426	(111,374,416)	(579,133)	15,876,095	13,719	4,853,153	(18,242,671)	(211,874,973)
	(1,327,076)	-0-	(126,522)	-0-	-0-	-0-	(1,039)	(308)
	114,393,470	110,984,990	98,716,277	24,623,797	1,678,711	3,584,452	17,978,527	1,085,081,373
	-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
€	<u>170,685,040</u>	<u>\$ -0-</u>	<u>\$ 104,194,020</u>	<u>\$ 46,782,803</u>	<u>\$ 1,819,713</u>	<u>\$ 9,569,455</u>	<u>\$ -0-</u>	<u>\$ 1,093,416,541</u>

**ERTRAGS- UND AUFWANDSRECHNUNG UND VERÄNDERUNG DES
FONDSVERMÖGENS (Fortsetzung)**
Für das Geschäftsjahr zum 31. Mai 2024

AB SICAV I

	China Net Zero Solutions Portfolio (USD)	American Multi- Asset Portfolio (USD)	Diversity Champions Equity Portfolio (USD)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 188,601	\$ 206,196	\$ 796,742
Zinsen	37,171	36,273	47,973
Swap-Erträge.	-0-	19,012	-0-
Erträge aus der Wertpapierleihe, netto.. . . .	-0-	-0-	-0-
	<u>225,772</u>	<u>261,481</u>	<u>844,715</u>
AUFWENDUNGEN			
Verwaltungsgebühr	1,858	2,474	244,406
Aufwendungen für Swaps.	-0-	2,216	-0-
Leistungsgebühr	-0-	-0-	-0-
Gebühr der Verwaltungsgesellschaft.	1,720	689	4,970
Transferstelle.	1,927	1,352	9,635
Steuern	1,542	583	5,045
Gebühr für professionelle Dienstleistungen	97,922	88,616	203,265
Depotbankgebühren.	30,459	16,505	12,172
Vertriebsgebühr.	-0-	-0-	-0-
Bilanzierungs- und Administrationsgebühr	24,571	23,545	51,947
Druckkosten	2,672	2,805	522
Gründungskosten	-0-	-0-	1,871
Sonstige Aufwendungen	26,902	19,455	30,647
	<u>189,573</u>	<u>158,240</u>	<u>564,480</u>
Rückerstattete oder erlassene Aufwendungen	(162,628)	(142,333)	(260,616)
Nettoaufwendungen	<u>26,945</u>	<u>15,907</u>	<u>303,864</u>
Netto-Anlageertrag/(-verlust)	<u>198,827</u>	<u>245,574</u>	<u>540,851</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen.	(4,073,777)	(13,325)	2,906,150
Kapitalertragsteuer	-0-	-0-	-0-
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	2,246,626	988,691	5,294,129
Aus Finanzterminkontrakten.	-0-	(3,035)	-0-
Aus Devisentermingeschäften.	2,220	3,322	18,304
Aus Swaps.	-0-	(1,748)	-0-
Aus verkauften Optionen.	-0-	1,550	-0-
Aus Fremdwährung.	1,119	4	460
Ergebnis der Geschäftstätigkeit	<u>(1,624,985)</u>	<u>1,221,033</u>	<u>8,759,894</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	(9,821,966)	4,396	(13,071,618)
Ausschüttungen.	-0-	(4,518)	(98)
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres.	20,407,705	6,766,111	53,910,619
Anpassung aus Währungsumrechnung.	-0-	-0-	-0-
Am Ende des Geschäftsjahres.	<u>\$ 8,960,754</u>	<u>\$ 7,987,022</u>	<u>\$ 49,598,797</u>

- (e) Die Finanzinformationen für das Global ESG Improvers Portfolio beziehen sich auf den Zeitraum vom 1. Juni 2023 bis zum 30. Januar 2024. Siehe Anmerkung A.
- (f) Die Finanzinformationen für das Security of the Future Portfolio beziehen sich auf den Zeitraum vom 19. Dezember 2023 bis zum 31. Mai 2024. Siehe Anmerkung A.
- (g) Die Finanzinformationen für das Global Growth Portfolio beziehen sich auf den Zeitraum vom 27. February 2024 bis zum 31. Mai 2024. Siehe Anmerkung A.
- (h) Die Finanzinformationen für das European Growth Portfolio beziehen sich auf den Zeitraum vom 27. February 2024 bis zum 31. Mai 2024. Siehe Anmerkung A.

Siehe Anmerkungen zum Jahresabschluss.

Global ESG Improvers Portfolio (USD) (e)	Global Value Portfolio (USD)	Security of the Future Portfolio (USD) (f)	Global Growth Portfolio (USD) (g)	European Growth Portfolio (EUR) (h)	Kombiniert (USD)
\$ 31,620	\$ 11,912,728	\$ 12,873	\$ 4,509	€ 38,601	\$ 382,694,642*
2,181	712,764	1,159	118	100	365,903,831
-0-	-0-	-0-	-0-	-0-	29,040,645
-0-	147,663	-0-	-0-	-0-	1,541,268
33,801	12,773,155	14,032	4,627	38,701	779,180,386*
578	4,449,623	2,314	366	3,006	360,616,386
-0-	-0-	-0-	-0-	-0-	34,442,034
-0-	-0-	-0-	-0-	-0-	16,543,548
208	259,361	346	57	132	14,124,429
421	188,399	531	65	139	14,013,681
207	151,719	575	100	251	12,174,285
66,636	296,158	29,764	36,659	25,108	6,558,236
12,852	113,307	962	1,896	-0-	5,607,542
-0-	1,136	-0-	-0-	-0-	5,243,626
6,917	93,895	10,220	5,784	5,452	3,834,299
6,216	11,903	11	1,936	2,395	608,767
1,337	-0-	1,348	773	773	13,303
19,966	67,078	10,036	8,690	8,130	4,684,895
115,338	5,632,579	56,107	56,326	45,386	478,465,031
(112,711)	(17,262)	(51,528)	(55,404)	(41,088)	(3,155,630)
2,627	5,615,317	4,579	922	4,298	475,309,401
31,174	7,157,838	9,453	3,705	34,403	303,870,985*
29,694	21,126,040	60,877	(1,877)	(9,442)	1,910,237,859*
-0-	-0-	-0-	-0-	-0-	(13,567,737)
183,153	83,628,107	382,826	39,541	24,832	4,729,970,550*
-0-	-0-	-0-	-0-	-0-	2,685,969
155	(790,748)	(63)	-0-	-0-	44,452,879
-0-	-0-	-0-	-0-	-0-	(1,489,494)
-0-	-0-	-0-	-0-	-0-	(200,006)
957	48,495	-0-	2	237	423,302
245,133	111,169,732	453,093	41,371	50,030	6,976,384,307*
(3,108,460)	(142,673,083)	4,460,326	2,037,095	6,229,749	(4,312,539,358)*
-0-	(7,877,847)	(61)	(5)	(205)	(357,924,853)*
2,863,327	610,198,229	-0-	-0-	-0-	36,771,750,553
-0-	-0-	-0-	-0-	-0-	19,792,786*
\$ -0-	\$ 570,817,031	\$ 4,913,358	\$ 2,078,461	€ 6,279,574	\$ 39,097,463,435*

* 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 Short Duration High Yield Portfolio, die sich auf seine Anlage im Sustainable Euro High Yield Portfolio bezieht, die Anlageaktivität innerhalb des Global Plus Fixed Income Portfolio, die sich auf seine Anlage im Sustainable Global Thematic Credit 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 Income Portfolio, die sich auf seine Anlage im Emerging Market Corporate Debt Portfolio, Sustainable Euro High Yield Portfolio, Asia Income Opportunities Portfolio, Financial Credit Portfolio bezieht, die Anlageaktivität innerhalb des All Market Income Portfolio, die sich auf seine Anlage im Emerging Market Corporate Debt Portfolio, Asia Income Opportunities Portfolio, Sustainable Euro High Yield Portfolio, 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, 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.

	International Health Care Portfolio	International Technology Portfolio	Global Real Estate Securities Portfolio
KLASSE			
A	2,258,108	758,334	487,156
A AUD H	-0-	498,525	-0-
A EUR	843,580	117,341	17,767
A EUR H	6,854,259	-0-	-0-
A PLN H	-0-	146,434	-0-
A SGD	78,935	198	-0-
A SGD H	659,046	-0-	-0-
AD	884,387	-0-	347,762
AD AUD H	221,164	-0-	77,782
AD NZD H	-0-	-0-	54,855
AD SGD H	-0-	-0-	5,598
AX	7,176	-0-	-0-
B	5,754	5,419	43,479
B SGD	158	-0-	-0-
BX	850	-0-	-0-
C	74,462	17,338	19,444
C EUR	14,154	491	133
E	-0-	1,269,250	-0-
E AUD H	-0-	307,818	-0-
ED	1,519,140	-0-	-0-
ED AUD H	296,636	-0-	-0-
I	544,984	553,735	184,167
I EUR	302,436	11,469	242
I GBP	731,546	-0-	-0-
ID	-0-	-0-	8,805
S1	1,874,311	131,272	20,753
S1 EUR	550,954	20	356
S1 GBP	240,960	-0-	346
S14	173	602	-0-
S14 GBP	1,634,544	-0-	-0-
S1L	-0-	-0-	8,575
S1NN	5,965	-0-	-0-
S1NN EUR	2,548	-0-	-0-
S1NN GBP	26,093	-0-	-0-

KLASSE	Sustainable Global Thematic Portfolio	India Growth Portfolio	Sustainable Euro High Yield Portfolio
A	6,627,499	329,640	33,612
A AUD H	749,269	-0-	-0-
A CAD H	8,047	-0-	-0-
A EUR	1,486,351	14,649	-0-
A EUR H	1,099,290	-0-	-0-
A GBP	20,906	-0-	-0-
A HKD	311,491	7,154	-0-
A PLN H	-0-	4,149	-0-
A SGD	548,544	-0-	-0-
A SGD H	1,342,887	8,196	-0-
A USD	-0-	-0-	12,516
A2	-0-	-0-	166,752
A2 CHF H	-0-	-0-	600
A2 PLN H	-0-	-0-	21,259
A2 USD	-0-	-0-	10,336
A2 USD H	-0-	-0-	42,728
AA	-0-	-0-	756,416
AA AUD H	-0-	-0-	19,618
AA USD H	-0-	-0-	1,163,645
AD AUD H	-0-	1,239	-0-
AN	724	-0-	-0-
AR	-0-	-0-	1,442
AT	-0-	-0-	154,369
AT USD	-0-	-0-	750
AT USD H	-0-	-0-	168,574
AX	3,518,480	177,365	-0-
AX EUR	1,038,271	21,284	-0-
AX SGD	107,606	-0-	-0-
AXX	9,320	-0-	-0-
B	7,152	376	-0-
BX	49,019	16,342	-0-
BX EUR	1,325	440	-0-
BX SGD	7,751	-0-	-0-
BXX	6,592	-0-	-0-
C	109,663	1,057	1,003
C USD	-0-	-0-	1,053
C2	-0-	-0-	500
CX	7,334	-0-	-0-
CX EUR	522	-0-	-0-
E	1,181,362	-0-	-0-
E AUD H	380,257	-0-	-0-
I	2,176,518	25,098	61
I AUD	2,174,700	-0-	-0-
I AUD H	5,077,995	-0-	-0-
I EUR	2,874,275	1,048	-0-
I EUR H	495,342	-0-	-0-
I GBP	156,985	-0-	-0-
I HKD	656	-0-	-0-
I SGD H	675	-0-	-0-
I USD	-0-	-0-	5,080
I2	-0-	-0-	300,516
I2 CHF H	-0-	-0-	600
I2 GBP H	-0-	-0-	483
I2 USD	-0-	-0-	25,656
I2 USD H	-0-	-0-	26,625
IN	647	-0-	-0-
IN EUR	182	-0-	-0-
INN	8,463,655	-0-	-0-
IT USD H	-0-	-0-	456
IX	34,699	-0-	-0-
IX EUR	34,711	-0-	-0-
IX SGD	770	-0-	-0-

UMLAUFENDE ANTEILE (Fortsetzung)

31. Mai 2024

AB SICAV I

KLASSE	Sustainable Global Thematic Portfolio	India Growth Portfolio	Sustainable Euro High Yield Portfolio
NT USD H	-0-	-0-	6,997
S	1,721,540	771	6,066,478
S GBP	452,081	-0-	-0-
S USD	-0-	-0-	265,447
S1	5,959,379	768	997,009
S1 AUD	113,190	-0-	-0-
S1 AUD H	19,692	-0-	-0-
S1 EUR	4,979,822	436	-0-
S1 EUR HP	650,000	-0-	-0-
S1 GBP	10,716	-0-	-0-
S1 JPY	3,388,019	-0-	-0-
S1 NZD	150	-0-	-0-
S1 USD	-0-	-0-	274
S1 USD H	-0-	-0-	11,747
S1X SGD	366,821	-0-	-0-
SD	367,676	-0-	-0-
SX GBP	1,958	-0-	-0-

KLASSE	US Small and Mid-Cap Portfolio	Emerging Markets Multi-Asset Portfolio	RMB Income Plus Portfolio
A	1,053,108	1,857,085	-0-
A AUD H	39,229	89,444	-0-
A CAD H	-0-	10,175	-0-
A CHF H	-0-	6,587	-0-
A EUR	21,403	1,747,659	-0-
A EUR H	46,319	593,111	-0-
A GBP H	-0-	89,247	-0-
A HKD	-0-	42,277	-0-
A SGD H	-0-	88,946	-0-
A2	-0-	-0-	2,056,905
A2 CHF	-0-	-0-	80,463
A2 EUR	-0-	-0-	373,787
A2 GBP	-0-	-0-	41,547
A2 HKD	-0-	-0-	50,239
A2 SGD	-0-	-0-	56,100
A2 USD	-0-	-0-	3,030,921
AA HKD H	-0-	-0-	788
AA USD H	-0-	-0-	674
AD	-0-	13,540,359	-0-
AD AUD H	-0-	4,729,290	-0-
AD CAD H	-0-	663,245	-0-
AD EUR H	-0-	648,253	-0-
AD GBP H	-0-	1,030,460	-0-
AD HKD	-0-	3,974,740	-0-
AD RMB H	-0-	166,612	-0-
AD SGD H	-0-	2,036,133	-0-
AD ZAR H	-0-	1,061,839	-0-
AR	-0-	333,422	-0-
AR EUR	-0-	-0-	8,788
AR EUR H	-0-	168,296	-0-
AT	-0-	-0-	5,540,572
AT HKD	-0-	-0-	1,113,614
AT SGD	-0-	-0-	472,070
AT USD	-0-	-0-	6,470,293
C	87,215	203,409	-0-
C EUR	2,088	-0-	-0-
C2 USD	-0-	-0-	11,903
CT USD	-0-	-0-	98,599
ED	-0-	85,638	-0-
ED AUD H	-0-	7,203	-0-
ED ZAR H	-0-	88,749	-0-
I	864,292	551,753	-0-
I CHF H	-0-	537	-0-
I EUR	191	296,374	-0-
I EUR H	4,105	39,024	-0-
I GBP	487	725	-0-
I GBP H	-0-	10,915	-0-
I2	-0-	-0-	347,159
I2 CHF	-0-	-0-	131,219
I2 EUR	-0-	-0-	207,498
I2 GBP	-0-	-0-	95,187
I2 HKD	-0-	-0-	10,468
I2 USD	-0-	-0-	403,155
IA HKD H	-0-	-0-	788
IA USD H	-0-	-0-	674
ID	-0-	255,243	-0-
ID GBP H	-0-	154,337	-0-
INN GBP	540	-0-	-0-
IT	-0-	-0-	143,135
IT SGD	-0-	-0-	10,112
IT USD	-0-	-0-	178,864
N	-0-	39,065	-0-

UMLAUFENDE ANTEILE (Fortsetzung)

31. Mai 2024

AB SICAV I

KLASSE	US Small and Mid-Cap Portfolio	Emerging Markets Multi-Asset Portfolio	RMB Income Plus Portfolio
S	-0-	653,774	-0-
S GBP	-0-	509,672	-0-
S GBP H	-0-	450	-0-
S USD	-0-	-0-	37,598
S1	184,514	6,113,135	-0-
S1 EUR	24,435	-0-	394
S1 EUR H	4,921	-0-	-0-
S1 GBP	2,252	4,195	-0-
S1 GBP H	-0-	304	-0-
S1 USD	-0-	-0-	2,114,203
S1D	-0-	54,337	-0-
S1NN GBP	81	-0-	-0-
SD	-0-	1,087,111	-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-	206,566
1D EUR H	-0-	-0-	46,799
1D GBP H	-0-	-0-	13,389
2	-0-	-0-	77,542
2 EUR H	-0-	-0-	275,896
2 GBP H	-0-	-0-	515
A	-0-	7,491,393	-0-
A AUD H	-0-	6,077	-0-
A CHF H	-0-	32,584	-0-
A CZK H	-0-	3,640	-0-
A EUR	-0-	2,430,576	-0-
A EUR H	-0-	4,688,996	-0-
A GBP H	-0-	253,550	-0-
A HKD	-0-	38,337	-0-
A PLN	-0-	2,175	-0-
A PLN H	-0-	526,047	-0-
A SGD H	-0-	95,679	-0-
A2	12,748,080	-0-	3,371,848
A2 CHF H	69,439	-0-	-0-
A2 EUR H	858,288	-0-	6,755
A2 GBP H	14,895	-0-	-0-
A2 HKD	6,578	-0-	-0-
A2 SGD H	-0-	-0-	111,201
AA	548,783	-0-	-0-
AA AUD H	523,067	-0-	-0-
AI	89,989	-0-	140
AI AUD H	2,906	-0-	-0-
AR	-0-	130,578	-0-
AR EUR H	104,096	7,189	-0-
AT	6,843,680	-0-	55,967
AT AUD H	69,325	-0-	12,483
AT CAD H	55,043	-0-	8,723
AT EUR H	506,290	-0-	3,408
AT GBP H	82,408	-0-	-0-
AT HKD	48,728	-0-	-0-
AT SGD H	194,907	-0-	83,866
B2	748	-0-	-0-
BT	3,217	-0-	-0-
C	-0-	1,516,962	-0-
C2	2,904,252	-0-	496,236
C2 EUR H	-0-	-0-	507
CT	1,976,945	-0-	1,570
EI	712,776	-0-	140
EI AUD H	95,243	-0-	-0-
FX	-0-	462,729	-0-
FX EUR H	-0-	59,792	-0-
I	-0-	3,955,706	-0-
I AUD H	-0-	1,077,322	-0-
I CHF H	-0-	52,949	-0-
I EUR	-0-	458,515	-0-
I EUR H	-0-	912,104	-0-
I GBP H	-0-	6,499	-0-
I SGD H	-0-	4,244	-0-
I2	11,527,607	-0-	6,797,083
I2 CHF H	2,176,367	-0-	-0-
I2 EUR H	1,991,985	-0-	507
I2 GBP H	192,262	-0-	433
IT	7,106,413	-0-	-0-
IT GBP H	401,815	-0-	-0-
IT SGD H	67,679	-0-	-0-
N	-0-	1,076,865	-0-
N2	1,157,242	-0-	-0-

UMLAUFENDE ANTEILE (Fortsetzung)

31. Mai 2024

AB SICAV I

KLASSE	Short Duration High Yield Portfolio	Select US Equity Portfolio	Global Plus Fixed Income Portfolio
NT	1,178,871	-0-	-0-
S	574,060	2,119,308	2,754,688
S CAD H	-0-	-0-	667,694
S GBP H	-0-	-0-	5,143
S1	11,054,064	11,768,390	27,716,266
S1 AUD H	-0-	-0-	96,344
S1 EUR	-0-	4,865,875	-0-
S1 EUR H	592,233	1,553,815	129,875
S1 GBP H	85	667	147,459
S1L	-0-	-0-	287,278
S1L EUR H	-0-	-0-	8,311
S1L GBP H	-0-	-0-	198,240
S1T	19,678	-0-	-0-
SA	-0-	-0-	548,339
W	-0-	3,896,542	-0-
W CHF H	-0-	176,616	-0-
W EUR	-0-	3,585,739	-0-
W EUR H	-0-	620,463	-0-
W GBP H	-0-	7,809	-0-
W SGD H	-0-	7,029	-0-
W2 CHF H	81,378	-0-	-0-

KLASSE	Select Absolute Alpha Portfolio	Emerging Market Local Currency Debt Portfolio	Emerging Market Corporate Debt Portfolio
A	5,918,848	-0-	-0-
A CHF H	8,447	-0-	-0-
A EUR	375,101	-0-	-0-
A EUR H	2,596,322	-0-	-0-
A GBP H	165,272	-0-	-0-
A PLN H	2,050	-0-	-0-
A SGD H	68,237	-0-	-0-
A2	-0-	55,452	141,193
A2 CZK H	-0-	207	-0-
A2 EUR H	-0-	5,890	29,064
A2 PLN H	-0-	15,025	-0-
AA	-0-	147,859	-0-
AR EUR	-0-	-0-	1,224
AT	-0-	3,123	-0-
AT GBP H	-0-	-0-	137
C	851,377	-0-	-0-
C2	-0-	-0-	667
CT	-0-	-0-	1,057
FX	67,689	-0-	-0-
FX EUR H	3,155	-0-	-0-
I	1,852,143	-0-	-0-
I CHF H	107,551	-0-	-0-
I EUR	35,758	-0-	-0-
I EUR H	1,069,378	-0-	-0-
I GBP H	36,142	-0-	-0-
I SGD H	927	-0-	-0-
I2	-0-	640	1,411,517
I2 EUR H	-0-	500	434
IT	-0-	-0-	18,779
L	667	-0-	-0-
L EUR H	600	-0-	-0-
L GBP H	533	-0-	-0-
L HKD	5,233	-0-	-0-
L SGD H	900	-0-	-0-
LNN GBP H	533	-0-	-0-
N	975,628	-0-	-0-
N2	-0-	-0-	168,550
NT	-0-	-0-	8,392
S	660	-0-	4,137,911
S1	614,740	-0-	175,667
S1 EUR H	1,299,029	-0-	-0-
S1 GBP H	7,813	-0-	-0-
S1 JPY H	613,128	-0-	-0-
S13 EUR H	79,051	-0-	-0-
S1NN	6,031	-0-	-0-
S1NN EUR H	16,892	-0-	-0-
S1NN GBP H	3,080	-0-	-0-
SA	-0-	114,604	-0-
W	667	-0-	-0-
W CHF H	667	-0-	-0-
W EUR H	620	-0-	-0-
W GBP H	533	-0-	-0-
ZT	-0-	5,215,178	834,856

KLASSE	US High Yield Portfolio	Low Volatility Equity Portfolio	Emerging Markets Low Volatility Equity Portfolio
A	-0	17,048,452	36,832
A AUD H	-0	662,126	-0
A EUR	-0	121,132	-0
A EUR H	-0	938,870	-0
A HKD	-0	301,459	1,713
A NZD H	-0	123,082	-0
A PLN H	-0	2,573	-0
A SGD H	-0	2,343,178	-0
A2	282,893	-0	-0
A2 EUR H	15,839	-0	-0
A2 SEK H	1,963,068	-0	-0
AA	1,914	-0	-0
AA AUD H	4,100	-0	-0
AD	-0	57,509,255	9,515
AD AUD H	-0	11,393,527	7,988
AD CAD H	-0	3,500,617	-0
AD EUR H	-0	2,102,212	-0
AD GBP H	-0	3,784,668	-0
AD HKD	-0	11,899,472	66,304
AD NZD H	-0	2,025,034	-0
AD RMB H	-0	2,344,507	-0
AD SGD H	-0	30,124,743	-0
AD ZAR H	-0	385,812	-0
AI	145,110	-0	-0
AI AUD H	59,279	-0	-0
AR	-0	110,576	-0
AR EUR H	-0	32,357	-0
C	-0	2,144,142	-0
C2	45,093	-0	-0
ED	-0	2,192,912	-0
ED AUD H	-0	647,925	-0
ED ZAR H	-0	1,144,624	-0
EI	640,065	-0	-0
EI AUD H	203,601	-0	-0
F	-0	-0	140,337
I	-0	6,989,317	115,200
I EUR	-0	7,780,381	-0
I EUR H	-0	277,451	-0
I GBP	-0	790,219	-0
I GBP H	-0	18,652	-0
I SGD H	-0	1,006,728	-0
I2	118,871	-0	-0
I2 EUR H	500	-0	-0
I2 SEK H	426,482	-0	-0
ID	-0	2,377,070	-0
IL	-0	681	-0
INN EUR	-0	638	-0
IT	14,484	-0	-0
N	-0	2,250,396	-0
N2	88,815	-0	-0
NT	133,298	-0	-0
S	69,000	13,459,513	-0
S EUR	-0	-0	661,981
S GBP	-0	-0	16,947,180
S1	48,053	16,803,058	-0
S1 AUD H	-0	105,744	-0
S1 EUR	-0	90	-0
S1 EUR HP	-0	9,446	-0
S1 GBP	-0	80	-0
S1 GBP HP	-0	22,514	-0
S1D	-0	104	-0
S1L	-0	647,804	-0

	US High Yield Portfolio	Low Volatility Equity Portfolio	Emerging Markets Low Volatility Equity Portfolio
KLASSE			
S1NN EUR	-0-	914,717	-0-
SD	-0-	1,307,175	-0-
ZT	9,296,654	-0-	-0-
	Global Dynamic Bond Portfolio	Concentrated US Equity Portfolio	Concentrated Global Equity Portfolio
KLASSE			
A	-0-	2,037,279	699,269
A AUD H	-0-	65,029	-0-
A EUR	-0-	955	-0-
A EUR H	-0-	92,642	115,674
A SGD H	-0-	198,013	11,043
A2 CHF H	667	-0-	-0-
A2 EUR H	22,111	-0-	-0-
A2 USD H	12,513	-0-	-0-
AR EUR	-0-	91,690	417,617
AR EUR H	701	-0-	-0-
C	-0-	489,251	7,450
I	-0-	8,126,366	2,837,223
I AUD H	-0-	31,745	-0-
I CAD H	-0-	-0-	1,987
I CHF H	-0-	72,411	2,000
I EUR	-0-	-0-	2,510
I EUR H	-0-	159,079	63,316
I GBP	-0-	1,327	191,170
I GBP H	-0-	107,483	154
I SGD H	-0-	4,397	-0-
I2	387	-0-	-0-
I2 CHF H	18,200	-0-	-0-
I2 EUR H	226,023	-0-	-0-
I2 USD H	667	-0-	-0-
N	-0-	59,086	18,887
S	8,317,427	3,837,543	-0-
S EUR H	1,989,390	-0-	-0-
S GBP	-0-	-0-	100,046
S1	1,833	2,589,225	2,883,431
S1 EUR	-0-	213,071	314
S1 EUR H	467	8,660	-0-
S1 EUR HP	-0-	-0-	93
S1 GBP H	-0-	1,413	-0-
S1 GBP HP	-0-	-0-	5,427
S1 USD H	667	-0-	-0-
SD	-0-	325,052	-0-
SQD	2,334,109	-0-	-0-

	Global Core Equity Portfolio	Asia Income Opportunities Portfolio	Global Income Portfolio
KLASSE			
A	382,108	-0-	-0-
A AUD H	4,847	-0-	-0-
A EUR H	17,585	-0-	-0-
A SGD H	19,100	-0-	-0-
A2	-0-	211,866	119,644
A2 AUD H	-0-	62,121	-0-
A2 CHF H	-0-	-0-	667
A2 EUR H	-0-	-0-	72,998
A2 GBP H	-0-	-0-	533
A2 HKD	-0-	16,319	2,594
A2 PLN H	-0-	-0-	23,396
AA	-0-	1,167,758	328,669
AA AUD H	-0-	547,577	156,161
AA CAD H	-0-	112,733	15,326
AA EUR H	-0-	58,698	1,835
AA GBP H	-0-	81,161	-0-
AA HKD	-0-	2,004,262	284,918
AA NZD H	-0-	238,047	-0-
AA SGD H	-0-	-0-	1,401
AR EUR	771,919	-0-	-0-
AT	-0-	962,470	107,057
AT AUD H	-0-	92,693	1,169
AT CAD H	-0-	-0-	1,171
AT EUR H	-0-	17,495	3,352
AT GBP H	-0-	-0-	7,526
AT HKD	-0-	55,802	2,085
AT SGD H	-0-	379,818	50,952
C	9,612	-0-	-0-
I	883,463	-0-	-0-
I AUD H	340,003	-0-	-0-
I CHF H	593	-0-	-0-
I EUR	600	-0-	-0-
I EUR H	126,851	-0-	-0-
I GBP H	5,785	-0-	-0-
I SGD H	9,279	-0-	-0-
I2	-0-	4,091	83,167
I2 CHF H	-0-	-0-	667
I2 EUR H	-0-	-0-	613
I2 GBP H	-0-	-0-	520
I2 HKD	-0-	527	553
I2 SGD H	-0-	-0-	9,906
IT	-0-	416	50,687
IT HKD	-0-	765	804
IX EUR	20,276	-0-	-0-
N	28,586	-0-	-0-
RX EUR	6,665	-0-	-0-
S	4,402,823	206,836	90
S GBP H	510,641	-0-	-0-
S1	25,101,786	7,840	100
S1 EUR H	-0-	-0-	90
S1 EUR HP	17,444	-0-	-0-
S1 GBP	80	-0-	-0-
S1 GBP H	-0-	-0-	80
S1 GBP HP	51,691	-0-	-0-
S1 NOK HP	519,668	-0-	-0-
S1NN GBP	229,610	-0-	-0-
SA	-0-	308	-0-
SD	779,866	-0-	-0-
ZT	-0-	5,098,695	1,159,244

KLASSE	European Equity Portfolio	Eurozone Equity Portfolio	American Growth Portfolio
A	636,841	1,510,724	10,540,030
A AUD H	-0-	113	-0-
A EUR	-0-	-0-	1,068,204
A EUR H	-0-	-0-	459,964
A HKD H	33,508	-0-	-0-
A PLN H	-0-	29,389	286,640
A SGD	-0-	-0-	77,316
A SGD H	27,614	5,361	1,620,532
A USD	790,626	88,839	-0-
A USD H	230,603	249,890	-0-
AD	114,879	-0-	3,287,825
AD AUD H	204,410	-0-	2,305,819
AD HKD	-0-	-0-	1,484,238
AD RMB H	-0-	-0-	10,923
AD SGD H	23,549	-0-	-0-
AD USD H	432,453	-0-	-0-
AD ZAR H	-0-	-0-	2,016,470
AR	-0-	515	-0-
AX	-0-	528,986	82,128
AX USD	-0-	25,708	-0-
B	-0-	-0-	36,857
B USD	730	-0-	-0-
BX	-0-	5,000	1,647
BX USD	-0-	46,720	-0-
C	37,436	127,168	779,817
C EUR	-0-	-0-	885,252
C EUR H	-0-	-0-	35,567
C USD	39,296	28,076	-0-
C USD H	8,626	10,806	-0-
CX	-0-	21,548	-0-
CX USD	-0-	4,299	-0-
ED	-0-	-0-	3,539,589
ED AUD H	-0-	-0-	535,480
I	1,503,909	750,817	2,728,790
I EUR	-0-	-0-	645,835
I EUR H	-0-	-0-	313,876
I GBP	763	533	1,149,802
I GBP H	-0-	487	113,344
I USD	1,961,124	479,359	-0-
I USD H	21,413	18,562	-0-
INN	-0-	39,638	-0-
IX	-0-	105	-0-
IX USD	-0-	2,471	-0-
N	-0-	-0-	594,795
S	10,869	-0-	960,810
S1	87,525	1,128,752	4,669,373
S1 AUD H	35,413	17,720	111,555
S1 EUR	-0-	-0-	265,889
S1 EUR H	-0-	-0-	280,915
S1 GBP	52,972	80	98,099
S1 USD	732,356	1,441,326	-0-
S1 USD H	-0-	506,628	-0-
S1N	-0-	6,689	-0-
S1N USD	-0-	7,158	-0-
S1NN	4,527	-0-	-0-
S1NN USD	41,463	-0-	-0-
S1X	122,511	-0-	-0-
S1X USD	2,217,763	-0-	-0-
SD	692,060	-0-	447,351
SK	-0-	-0-	6,812,264

KLASSE	All Market Income Portfolio	All China Equity Portfolio	China A Shares Equity Portfolio
A	586,875	1,855,268	19,200
A CHF H	600	-0-	-0-
A EUR	-0-	33,769	8,870
A EUR H	4,304	-0-	-0-
A HKD	38,299	25,803	-0-
A HKD H	-0-	-0-	2,788
A PLN H	-0-	19,270	-0-
A USD	-0-	-0-	8,532
A USD H	-0-	-0-	667
A2X	24,215	-0-	-0-
A2X EUR	1,318	-0-	-0-
AD	53,769,085	364,315	-0-
AD AUD H	12,377,088	810,106	-0-
AD CAD H	2,494,333	66,029	-0-
AD EUR H	2,813,546	18,563	-0-
AD GBP H	5,060,571	44,593	-0-
AD HKD	24,034,265	143,847	892
AD HKD H	-0-	-0-	961
AD NZD H	3,004,011	142,445	-0-
AD RMB H	1,136,729	-0-	-0-
AD SGD H	83,237	7,116	-0-
AD USD H	-0-	-0-	770
AD ZAR H	7,204,011	2,544,751	-0-
AMG EUR H	798	-0-	-0-
ANN	750	-0-	-0-
ANN EUR H	677	-0-	-0-
AR EUR H	5,667	-0-	-0-
AX	93,795	-0-	-0-
AX EUR	689	-0-	-0-
AX SGD	6,426	-0-	-0-
B	-0-	10,894	-0-
B EUR	-0-	282	-0-
B2X	693	-0-	-0-
BX	2,986	-0-	-0-
C	49,153	5,128	-0-
C EUR	-0-	1,160	-0-
C2X	23,436	-0-	-0-
CD	250,363	-0-	-0-
CX	21,839	-0-	-0-
ED	9,669,757	-0-	-0-
ED AUD H	1,975,579	-0-	-0-
ED ZAR H	3,867,388	-0-	-0-
I	132,212	5,879	670
I CHF H	600	-0-	-0-
I EUR	-0-	292	1,170,829
I EUR H	3,929	-0-	20,272
I GBP	-0-	-0-	92,963
I USD	-0-	-0-	667
I USD H	-0-	-0-	3,020,304
ID	39,838	-0-	-0-
INN	21,987	-0-	-0-
INN EUR	-0-	-0-	600
INN EUR H	703	-0-	-0-
INN GBP	-0-	-0-	533
INN GBP H	625	-0-	-0-
INN USD	-0-	-0-	667
N	15,408	-0-	-0-
ND	16,558	-0-	-0-
S	-0-	700	-0-
S USD	-0-	-0-	233,562
S1	6,174,011	532,516	67
S1 AUD H	39,277	-0-	-0-

	All Market Income Portfolio	All China Equity Portfolio	China A Shares Equity Portfolio
KLASSE			
S1 CAD	-0-	-0-	60,208
S1 CHF H	100	-0-	-0-
S1 EUR	-0-	98	640,059
S1 EUR H	90	-0-	90
S1 GBP	-0-	-0-	945,081
S1 GBP H	80	-0-	-0-
S1 USD	-0-	-0-	214,394
S1D JPY H	351,776	-0-	-0-
S1NN GBP	-0-	-0-	80
SD	1,269,338	-0-	-0-
SP1 USD	-0-	-0-	39
	China Bond Portfolio	Low Volatility Total Return Equity Portfolio	Sustainable Global Thematic Credit Portfolio
KLASSE			
A	-0-	350,145	-0-
A AUD H	-0-	987	-0-
A EUR H	-0-	12,839	-0-
A GBP H	-0-	3,921	-0-
A HKD	-0-	8,460	-0-
A PLN H	-0-	444,807	-0-
A SGD H	-0-	4,620	-0-
A2	670	-0-	1,884
AD	-0-	436,916	-0-
AD AUD H	-0-	152,317	-0-
AD CAD H	-0-	2,335	-0-
AD GBP H	-0-	42,564	-0-
AD HKD	-0-	37,497	-0-
AD SGD H	-0-	67,839	-0-
I	-0-	1,725	-0-
I EUR H	-0-	600	-0-
I2	-0-	-0-	291,106
I2 CHF H	-0-	-0-	770,703
I2 GBP H	-0-	-0-	228,001
I2 USD H	-0-	-0-	667
INN AUD H	-0-	-0-	1,961,875
S	-0-	100	161,550
S GBP H	-0-	-0-	457,958
S1	-0-	77,863	95
S1 GBP H	-0-	-0-	80
S1 JPY H	-0-	1,653,361	-0-
S1 USD H	-0-	-0-	2,218
SA	2,288,829	-0-	-0-
Z2	-0-	-0-	63,000

UMLAUFENDE ANTEILE (Fortsetzung)

31. Mai 2024

AB SICAV I

KLASSE	Event Driven Portfolio	Sustainable All Market Portfolio
A	-0-	31,191
A CNH	-0-	-0-
A USD H	-0-	124,779
AD	-0-	676
AD AUD H	-0-	1,053
AD CAD H	-0-	950
AD CNH	-0-	-0-
AD GBP H	-0-	597
AD HKD H	-0-	824
AD SGD H	-0-	982
AD USD H	-0-	713
AI AUD H	-0-	2,904
AI USD H	-0-	64,314
EI AUD H	-0-	32,235
EI USD H	-0-	685,930
F	-0-	93
F CHF H	-0-	92
F GBP H	-0-	93,265
F USD H	-0-	100
I	667	600
I EUR	-0-	-0-
I EUR H	600	-0-
I GBP	-0-	-0-
I GBP H	533	1,745
I USD H	-0-	667
S	77,334	90
S GBP H	-0-	903,520
S1	100	90
S1 EUR H	1,140,401	-0-
S1 GBP H	80	-0-
S1 SEK H	899,648	-0-
SU	100	-0-

KLASSE	Sustainable Income Portfolio	US Low Volatility Equity Portfolio
A	-0-	667
A EUR	-0-	1,080
A2	20,145	-0-
AA	772	-0-
AA AUD H	986	-0-
AA EUR H	590	-0-
AA GBP H	536	-0-
AA RMB H	801	-0-
AA SGD H	987	-0-
AT	741	-0-
AT CHF H	732	-0-
AT EUR H	566	-0-
AT SGD H	948	-0-
I	-0-	201,402
I EUR	-0-	424,085
I GBP	-0-	467
I2	667	-0-
I2 CHF H	30,345	-0-
I2 EUR H	533	-0-
I2 GBP H	467	-0-
IT	3,753	-0-
S	1,054,651	97
S1	100	252,578
S1 EUR	-0-	80
S1 GBP	-0-	70
S1QG JPY	27,023	-0-
S1QG JPY H	14,777	-0-

UMLAUFENDE ANTEILE (Fortsetzung)

31. Mai 2024

AB SICAV I

KLASSE	Sustainable Climate Solutions Portfolio	Global Low Carbon Equity Portfolio	Sustainable US Thematic Portfolio
A	1,452	667	4,617,062
A AUD H	933	-0-	83,843
A CAD H	-0-	-0-	70,101
A EUR	3,024	600	310,915
A EUR H	-0-	-0-	2,618,950
A GBP H	-0-	-0-	33,887
A HKD	-0-	-0-	164,779
A HKD H	780	-0-	-0-
A RMB H	640	-0-	-0-
A SGD H	-0-	-0-	229,196
B	-0-	-0-	51,643
C	-0-	-0-	296,712
C EUR	-0-	-0-	25,091
C EUR H	-0-	-0-	535
C SGD	-0-	-0-	410
E	-0-	-0-	161,501
I	667	667	4,936,297
I CHF	600	600	-0-
I EUR	600	600	2,191,058
I EUR H	-0-	-0-	75,565
I GBP	467	180,949	19,720
I GBP H	-0-	-0-	19,007
IN	-0-	-0-	667
IN EUR	-0-	-0-	110
INN EUR	-0-	-0-	15,600
S	18,800	29,300	758
S1	100	100	1,038,261
S1 EUR	90	90	3,189,807
S1 GBP	70	13,255	74
S1 GBP H	-0-	-0-	75
S1NN GBP	-0-	-0-	1,111

KLASSE	China Net Zero Solutions Portfolio	American Multi-Asset Portfolio	Diversity Champions Equity Portfolio
A	667	667	667
A AUD H	933	933	-0-
A CHF	-0-	-0-	600
A CHF HP	-0-	-0-	2,336
A EUR	600	600	2,669
A EUR H	600	600	-0-
A EUR HP	-0-	-0-	6,553
A GBP	-0-	-0-	533
A GBP HP	-0-	-0-	533
A HKD	8,103	5,200	-0-
A RMB H	640	640	-0-
A SGD H	933	933	-0-
A USD HP	-0-	-0-	667
AD	-0-	756	-0-
AD AUD H	-0-	1,040	-0-
AD EUR	-0-	680	-0-
AD EUR H	-0-	655	-0-
AD HKD	-0-	5,901	-0-
AD RMB H	-0-	704	-0-
AD SGD H	-0-	1,042	-0-
F	-0-	-0-	393,682
F CHF	-0-	-0-	90
F CHF HP	-0-	-0-	90
F EUR HP	-0-	-0-	8,315
F GBP HP	-0-	-0-	80
F USD HP	-0-	-0-	100
FNN CHF	-0-	-0-	90
I	4,241	667	667
I AUD H	1,320	-0-	-0-
I CHF	-0-	-0-	600
I EUR	600	600	633
I EUR H	600	600	-0-
I GBP	533	533	533
I GBP H	533	533	-0-
I HKD	780	-0-	-0-
I RMB H	640	-0-	-0-
I SGD H	933	933	-0-
ID	-0-	767	-0-
S	122,036	67,800	94
S1	100	100	100
W	-0-	-0-	667
W CHF HP	-0-	-0-	600
W EUR HP	-0-	-0-	10,978
W GBP HP	-0-	-0-	533
W USD HP	-0-	-0-	667

KLASSE	Global Value Portfolio	Security of the Future Portfolio	Global Growth Portfolio
A	1,993,988	667	667
A EUR	227,968	-0-	600
A SGD	3,279,210	-0-	-0-
A SGD H	360,224	-0-	-0-
AD	854,661	-0-	-0-
AD AUD H	523,254	-0-	-0-
AD CAD H	210,131	-0-	-0-
AD EUR H	53,818	-0-	-0-
AD GBP H	124,231	-0-	-0-
AD HKD	905,157	-0-	-0-
AD ZAR H	812,722	-0-	-0-
ANN EUR	-0-	-0-	600
B	6,415	-0-	-0-
C	171,595	-0-	667
C EUR	1,965	-0-	600
F	-0-	100	100
F EUR	-0-	90	90
F EUR H	-0-	90	-0-
F GBP	-0-	-0-	80
FNN GBP	-0-	80	-0-
I	830,730	667	3,167
I EUR	456	-0-	600
I GBP	480,163	-0-	533
I SGD	411	-0-	-0-
INN EUR	-0-	-0-	600
L	-0-	667	-0-
L EUR	-0-	600	-0-
L EUR H	-0-	600	-0-
LNN	-0-	667	-0-
S	309	18,300	18,500
S GBP	4,339	-0-	-0-
S GBP H	438,042	-0-	-0-
S1	7,164,989	100	100
S1 AUD H	94,557	-0-	-0-
S1 EUR	360	-0-	90
S1 EUR HP	93	-0-	-0-
S1 GBP	6,972	-0-	-0-
S1 GBP HP	80	-0-	-0-
SINN	-0-	-0-	100
SD	1,208,811	-0-	-0-
W	-0-	153,055	-0-
W EUR	-0-	600	-0-
W EUR H	-0-	600	-0-
WNN	-0-	667	-0-
WNN EUR	-0-	600	-0-
WNN GBP	-0-	533	-0-

KLASSE	European Growth Portfolio
A	600
A EUR	-0-
ANN	600
ANN GBP	533
C	600
F	43,030
F GBP	80
I	3,100
I EUR	-0-
I GBP	-0-
INN	600
INN GBP	533
INN USD	667
S	17,380
S1	90
S1 GBP	-0-
S1NN	90

	International Health Care Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$3.750.997,930</u>	<u>\$3.086.050,753</u>	<u>\$2.979.516,429</u>
Klasse			
A	<u>\$583.94</u>	<u>\$508.46</u>	<u>\$495.67</u>
A EUR	<u>€538.09</u>	<u>€475.62</u>	<u>€461.65</u>
A EUR H	<u>€22.16</u>	<u>€19.71</u>	<u>€19.92</u>
A SGD	<u>SGD789.71</u>	<u>SGD688.19</u>	<u>SGD679.68</u>
A SGD H	<u>SGD17.27</u>	<u>SGD15.34</u>	<u>N/A</u>
AD	<u>\$21.50</u>	<u>\$19.15</u>	<u>\$19.12</u>
AD AUD H	<u>AUD16.12</u>	<u>AUD14.47</u>	<u>AUD14.63</u>
AX	<u>\$676.24</u>	<u>\$585.89</u>	<u>\$568.30</u>
B	<u>\$426.58</u>	<u>\$375.17</u>	<u>\$369.41</u>
B SGD	<u>SGD576.92</u>	<u>SGD507.79</u>	<u>SGD506.54</u>
BX	<u>\$582.09</u>	<u>\$504.33</u>	<u>\$489.17</u>
C	<u>\$524.47</u>	<u>\$458.73</u>	<u>\$449.20</u>
C EUR	<u>€483.27</u>	<u>€429.08</u>	<u>€418.35</u>
ED	<u>\$23.92</u>	<u>\$21.30</u>	<u>\$21.26</u>
ED AUD H	<u>AUD15.81</u>	<u>AUD14.19</u>	<u>AUD14.34</u>
I	<u>\$715.89</u>	<u>\$618.39</u>	<u>\$598.01</u>
I EUR	<u>€659.63</u>	<u>€578.41</u>	<u>€556.97</u>
I GBP	<u>£25.09</u>	<u>£22.21</u>	<u>£21.20</u>
S1	<u>\$242.32</u>	<u>\$208.92</u>	<u>\$201.67</u>
S1 EUR	<u>€223.31</u>	<u>€195.44</u>	<u>€187.84</u>
S1 GBP	<u>£115.57</u>	<u>£102.07</u>	<u>£97.26</u>
S14	<u>\$122.77</u>	<u>\$105.53</u>	<u>N/A</u>
S14 GBP	<u>£166.85</u>	<u>£146.92</u>	<u>£139.58</u>
S1NN (1)	<u>\$109.11</u>	<u>N/A</u>	<u>N/A</u>
S1NN EUR (2)	<u>€108.98</u>	<u>N/A</u>	<u>N/A</u>
S1NN GBP (3)	<u>£111.17</u>	<u>N/A</u>	<u>N/A</u>

	International Technology Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$1.400.363,712</u>	<u>\$1.200.739,032</u>	<u>\$1.164.401,030</u>
Klasse			
A	<u>\$795.97</u>	<u>\$586.73</u>	<u>\$531.13</u>
A AUD H	<u>AUD15.77</u>	<u>AUD11.87</u>	<u>AUD11.17</u>
A EUR	<u>€733.48</u>	<u>€548.84</u>	<u>€494.68</u>
A PLN H	<u>PLN210.91</u>	<u>PLN155.62</u>	<u>PLN138.63</u>
A SGD	<u>SGD1.076.44</u>	<u>SGD794.12</u>	<u>SGD728.32</u>
B	<u>\$597.25</u>	<u>\$444.66</u>	<u>\$406.58</u>
C	<u>\$720.96</u>	<u>\$533.81</u>	<u>\$485.41</u>
C EUR	<u>€664.37</u>	<u>€499.37</u>	<u>€452.12</u>
E	<u>\$32.93</u>	<u>\$24.51</u>	<u>\$22.41</u>
E AUD H	<u>AUD14.81</u>	<u>AUD11.25</u>	<u>AUD10.69</u>
I	<u>\$1.001.41</u>	<u>\$732.29</u>	<u>\$657.62</u>
I EUR	<u>€922.74</u>	<u>€684.96</u>	<u>€612.45</u>
S1	<u>\$480.80</u>	<u>\$350.72</u>	<u>\$314.18</u>
S1 EUR	<u>€442.98</u>	<u>€328.08</u>	<u>€292.62</u>
S14	<u>\$157.23</u>	<u>\$114.34</u>	<u>N/A</u>

	Global Real Estate Securities Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$27,259,540</u>	<u>\$28,784,234</u>	<u>\$44,129,783</u>
Klasse			
A	<u>\$25.20</u>	<u>\$23.64</u>	<u>\$27.87</u>
A EUR	<u>€23.23</u>	<u>€22.12</u>	<u>€25.97</u>
AD	<u>\$10.73</u>	<u>\$10.64</u>	<u>\$13.30</u>
AD AUD H	<u>AUD9.26</u>	<u>AUD9.29</u>	<u>AUD11.95</u>
AD NZD H	<u>NZD9.52</u>	<u>NZD9.53</u>	<u>NZD12.23</u>
AD SGD H	<u>SGD10.11</u>	<u>SGD10.10</u>	<u>SGD12.79</u>
B	<u>\$19.94</u>	<u>\$18.89</u>	<u>\$22.50</u>
C	<u>\$19.29</u>	<u>\$18.18</u>	<u>\$21.53</u>
C EUR	<u>€15.77</u>	<u>€15.09</u>	<u>N/A</u>
I	<u>\$30.38</u>	<u>\$28.28</u>	<u>\$33.07</u>
I EUR	<u>€28.00</u>	<u>€26.46</u>	<u>€30.81</u>
ID	<u>\$11.19</u>	<u>\$11.09</u>	<u>\$13.87</u>
S1 (4)	<u>\$102.06</u>	<u>N/A</u>	<u>N/A</u>
S1 EUR	<u>€22.33</u>	<u>€21.01</u>	<u>€24.35</u>
S1 GBP	<u>£19.02</u>	<u>£18.06</u>	<u>£20.76</u>
S1L	<u>\$102.78</u>	<u>\$97.28</u>	<u>N/A</u>

	Sustainable Global Thematic Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$2,778,680,208</u>	<u>\$2,983,949,595</u>	<u>\$3,453,983,585</u>
Klasse			
A	<u>\$41.04</u>	<u>\$35.74</u>	<u>\$37.07</u>
A AUD H	<u>AUD45.55</u>	<u>AUD40.44</u>	<u>AUD43.37</u>
A CAD H	<u>CAD15.21</u>	<u>CAD13.35</u>	<u>CAD14.01</u>
A EUR	<u>€37.82</u>	<u>€33.43</u>	<u>€34.53</u>
A EUR H	<u>€29.62</u>	<u>€26.36</u>	<u>€28.44</u>
A GBP	<u>£32.22</u>	<u>£28.74</u>	<u>£29.43</u>
A HKD	<u>HKD320.95</u>	<u>HKD279.85</u>	<u>HKD290.90</u>
A SGD	<u>SGD55.50</u>	<u>SGD48.37</u>	<u>SGD50.83</u>
A SGD H	<u>SGD31.31</u>	<u>SGD27.80</u>	<u>SGD29.32</u>
AN	<u>\$41.10</u>	<u>\$35.79</u>	<u>\$37.12</u>
AX	<u>\$120.32</u>	<u>\$104.78</u>	<u>\$108.69</u>
AX EUR	<u>€110.87</u>	<u>€98.00</u>	<u>€101.22</u>
AX SGD	<u>SGD162.70</u>	<u>SGD141.80</u>	<u>SGD149.02</u>
AXX	<u>\$139.26</u>	<u>\$120.66</u>	<u>\$124.54</u>
B	<u>\$31.08</u>	<u>\$27.33</u>	<u>\$28.64</u>
BX	<u>\$86.99</u>	<u>\$76.51</u>	<u>\$80.16</u>
BX EUR	<u>€80.16</u>	<u>€71.57</u>	<u>€74.66</u>
BX SGD	<u>SGD117.64</u>	<u>SGD103.55</u>	<u>SGD109.92</u>
BXX	<u>\$119.03</u>	<u>\$103.12</u>	<u>\$106.44</u>
C	<u>\$39.65</u>	<u>\$34.69</u>	<u>\$36.14</u>
CX	<u>\$108.23</u>	<u>\$94.68</u>	<u>\$98.65</u>
CX EUR	<u>€99.74</u>	<u>€88.57</u>	<u>€91.88</u>
E	<u>\$14.49</u>	<u>\$12.74</u>	<u>\$13.35</u>
E AUD H	<u>AUD13.30</u>	<u>AUD11.93</u>	<u>AUD12.92</u>
I	<u>\$51.37</u>	<u>\$44.37</u>	<u>\$45.66</u>
I AUD	<u>AUD18.33</u>	<u>AUD16.20</u>	<u>AUD15.11</u>
I AUD H	<u>AUD14.13</u>	<u>AUD12.44</u>	<u>AUD13.24</u>
I EUR	<u>€47.33</u>	<u>€41.51</u>	<u>€42.53</u>
I EUR H	<u>€32.90</u>	<u>€29.04</u>	<u>€31.08</u>
I GBP	<u>£40.32</u>	<u>£35.68</u>	<u>£36.25</u>
I HKD	<u>HKD401.80</u>	<u>HKD347.48</u>	<u>HKD358.37</u>
I SGD H	<u>SGD19.55</u>	<u>SGD17.21</u>	<u>SGD18.00</u>
IN	<u>\$51.39</u>	<u>\$44.39</u>	<u>\$45.68</u>
IN EUR	<u>€47.39</u>	<u>€41.54</u>	<u>€42.54</u>
INN	<u>\$13.16</u>	<u>\$11.37</u>	<u>\$11.70</u>
IX	<u>\$149.88</u>	<u>\$129.47</u>	<u>\$133.24</u>
IX EUR	<u>€138.11</u>	<u>€121.10</u>	<u>€124.09</u>
IX SGD	<u>SGD202.69</u>	<u>SGD175.23</u>	<u>SGD182.70</u>
S	<u>\$56.41</u>	<u>\$48.24</u>	<u>\$49.16</u>
S GBP	<u>£48.80</u>	<u>£42.75</u>	<u>£43.01</u>
S1	<u>\$50.94</u>	<u>\$43.87</u>	<u>\$45.02</u>
S1 AUD	<u>AUD121.01</u>	<u>AUD106.60</u>	<u>AUD99.16</u>
S1 AUD H	<u>AUD96.18</u>	<u>AUD84.43</u>	<u>AUD89.63</u>
S1 EUR	<u>€46.93</u>	<u>€41.03</u>	<u>€41.93</u>
S1 EUR HP	<u>€100.59</u>	<u>€87.62</u>	<u>€93.86</u>
S1 GBP (5)	<u>£108.92</u>	<u>N/A</u>	<u>N/A</u>
S1 JPY	<u>¥16,505.00</u>	<u>¥12,593.00</u>	<u>¥11,941.00</u>
S1 NZD	<u>NZD98.52</u>	<u>NZD86.57</u>	<u>NZD82.10</u>
S1X SGD	<u>SGD223.37</u>	<u>SGD192.52</u>	<u>SGD200.18</u>
SD	<u>\$170.92</u>	<u>\$154.14</u>	<u>\$166.21</u>
SX GBP	<u>£146.88</u>	<u>£128.67</u>	<u>£129.45</u>

India Growth Portfolio			
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$135.466.448</u>	<u>\$121.466.231</u>	<u>\$121.150.073</u>
Klasse			
A	<u>\$237.08</u>	<u>\$191.06</u>	<u>\$189.12</u>
A EUR	<u>€218.47</u>	<u>€178.73</u>	<u>€176.14</u>
A HKD	<u>HKD1.854.37</u>	<u>HKD1.496.39</u>	<u>HKD1.484.30</u>
A PLN H	<u>PLN133.31</u>	<u>PLN107.02</u>	<u>PLN102.31</u>
A SGD H	<u>SGD23.61</u>	<u>SGD19.39</u>	<u>SGD19.36</u>
AD AUD H	<u>AUD16.61</u>	<u>AUD13.83</u>	<u>AUD14.12</u>
AX	<u>\$214.15</u>	<u>\$172.24</u>	<u>\$170.14</u>
AX EUR	<u>€197.33</u>	<u>€161.11</u>	<u>€158.46</u>
B	<u>\$220.05</u>	<u>\$177.37</u>	<u>\$175.74</u>
BX	<u>\$158.45</u>	<u>\$128.72</u>	<u>\$128.43</u>
BX EUR	<u>€146.03</u>	<u>€120.42</u>	<u>€119.63</u>
C	<u>\$204.09</u>	<u>\$165.22</u>	<u>\$164.27</u>
I	<u>\$241.01</u>	<u>\$192.69</u>	<u>\$189.20</u>
I EUR	<u>€222.12</u>	<u>€180.25</u>	<u>€176.22</u>
S	<u>\$25.17</u>	<u>\$19.92</u>	<u>\$19.34</u>
S1	<u>\$25.59</u>	<u>\$20.44</u>	<u>\$20.04</u>
S1 EUR	<u>€23.58</u>	<u>€19.12</u>	<u>€18.67</u>

Sustainable Euro High Yield Portfolio			
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>€280.326.539</u>	<u>€296.251.286</u>	<u>€305.068.037</u>
Klasse			
A	<u>€14.91</u>	<u>€14.06</u>	<u>€14.92</u>
A USD	<u>\$16.17</u>	<u>\$15.03</u>	<u>\$16.00</u>
A2	<u>€27.03</u>	<u>€24.43</u>	<u>€25.04</u>
A2 CHF H	<u>CHF17.31</u>	<u>CHF16.02</u>	<u>CHF16.57</u>
A2 PLN H	<u>PLN118.93</u>	<u>PLN104.81</u>	<u>PLN101.00</u>
A2 USD	<u>\$29.34</u>	<u>\$26.12</u>	<u>\$26.89</u>
A2 USD H	<u>\$20.78</u>	<u>\$18.46</u>	<u>\$18.37</u>
AA	<u>€11.27</u>	<u>€10.78</u>	<u>€11.60</u>
AA AUD H	<u>AUD10.72</u>	<u>AUD10.26</u>	<u>AUD11.11</u>
AA USD H	<u>\$11.51</u>	<u>\$10.98</u>	<u>\$11.74</u>
AR	<u>€11.42</u>	<u>€10.94</u>	<u>€11.80</u>
AT	<u>€14.96</u>	<u>€14.11</u>	<u>€14.96</u>
AT USD	<u>\$15.88</u>	<u>\$14.75</u>	<u>\$16.05</u>
AT USD H	<u>\$13.48</u>	<u>\$12.69</u>	<u>\$13.37</u>
C	<u>€14.91</u>	<u>€14.07</u>	<u>€14.92</u>
C USD	<u>\$16.19</u>	<u>\$15.06</u>	<u>\$16.03</u>
C2	<u>€25.38</u>	<u>€23.04</u>	<u>€23.73</u>
I	<u>€14.93</u>	<u>€14.09</u>	<u>€14.92</u>
I USD	<u>\$16.16</u>	<u>\$15.02</u>	<u>\$15.98</u>
I2	<u>€29.23</u>	<u>€26.27</u>	<u>€26.77</u>
I2 CHF H	<u>CHF18.31</u>	<u>CHF16.85</u>	<u>CHF17.33</u>
I2 GBP H	<u>£19.69</u>	<u>£17.47</u>	<u>£17.57</u>
I2 USD	<u>\$31.72</u>	<u>\$28.09</u>	<u>\$28.75</u>
I2 USD H	<u>\$22.64</u>	<u>\$19.98</u>	<u>\$19.78</u>
IT USD H	<u>\$13.48</u>	<u>\$12.68</u>	<u>\$13.35</u>
NT USD H	<u>\$13.46</u>	<u>\$12.66</u>	<u>\$13.35</u>
S	<u>€32.75</u>	<u>€29.23</u>	<u>€29.58</u>
S USD	<u>\$35.53</u>	<u>\$31.24</u>	<u>\$31.75</u>
S1	<u>€30.14</u>	<u>€27.04</u>	<u>€27.51</u>
S1 USD	<u>\$32.72</u>	<u>\$28.91</u>	<u>\$29.54</u>
S1 USD H	<u>\$23.58</u>	<u>\$20.79</u>	<u>\$20.54</u>

	US Small and Mid-Cap Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$117.516.329</u>	<u>\$92.948.495</u>	<u>\$109.784.845</u>
Klasse			
A	<u>\$47.96</u>	<u>\$38.67</u>	<u>\$42.85</u>
A AUD H	<u>AUD23.26</u>	<u>AUD19.16</u>	<u>AUD21.92</u>
A EUR	<u>€44.19</u>	<u>€36.17</u>	<u>€39.90</u>
A EUR H	<u>€40.68</u>	<u>€33.57</u>	<u>€38.56</u>
A HKD (6)	<u>N/A</u>	<u>HKD302.81</u>	<u>HKD336.26</u>
C	<u>\$45.02</u>	<u>\$36.46</u>	<u>\$40.59</u>
C EUR	<u>€41.48</u>	<u>€34.10</u>	<u>€37.80</u>
C EUR H (7)	<u>N/A</u>	<u>€31.80</u>	<u>€36.68</u>
I	<u>\$53.77</u>	<u>\$43.01</u>	<u>\$47.28</u>
I EUR	<u>€49.55</u>	<u>€40.24</u>	<u>€44.04</u>
I EUR H	<u>€45.49</u>	<u>€37.19</u>	<u>€42.29</u>
I GBP	<u>£16.87</u>	<u>£13.80</u>	<u>£14.98</u>
INN GBP	<u>£17.45</u>	<u>£14.31</u>	<u>N/A</u>
S1	<u>\$55.97</u>	<u>\$44.63</u>	<u>\$48.91</u>
S1 EUR	<u>€51.57</u>	<u>€41.75</u>	<u>€45.56</u>
S1 EUR H	<u>€109.41</u>	<u>€89.23</u>	<u>N/A</u>
S1 GBP (5)	<u>£111.13</u>	<u>N/A</u>	<u>N/A</u>
S1NN GBP	<u>£116.28</u>	<u>£95.39</u>	<u>N/A</u>

	Emerging Markets Multi-Asset Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$628.109.673</u>	<u>\$619.691.016</u>	<u>\$794.996.247</u>
Klasse			
A	<u>\$17.87</u>	<u>\$14.74</u>	<u>\$16.13</u>
A AUD H	<u>AUD19.22</u>	<u>AUD16.15</u>	<u>AUD18.18</u>
A CAD H	<u>CAD18.86</u>	<u>CAD15.68</u>	<u>CAD17.36</u>
A CHF H	<u>CHF13.36</u>	<u>CHF11.49</u>	<u>CHF13.08</u>
A EUR	<u>€16.47</u>	<u>€13.79</u>	<u>€15.03</u>
A EUR H	<u>€14.26</u>	<u>€12.01</u>	<u>€13.62</u>
A GBP H	<u>£15.68</u>	<u>£13.04</u>	<u>£14.60</u>
A HKD	<u>HKD139.78</u>	<u>HKD115.43</u>	<u>HKD126.61</u>
A SGD H	<u>SGD18.57</u>	<u>SGD15.63</u>	<u>SGD17.36</u>
AD	<u>\$10.62</u>	<u>\$9.20</u>	<u>\$10.67</u>
AD AUD H	<u>AUD9.23</u>	<u>AUD8.07</u>	<u>AUD9.55</u>
AD CAD H	<u>CAD9.72</u>	<u>CAD8.46</u>	<u>CAD9.91</u>
AD EUR H	<u>€9.99</u>	<u>€8.71</u>	<u>€10.22</u>
AD GBP H	<u>£9.84</u>	<u>£8.59</u>	<u>£10.11</u>
AD HKD	<u>HKD83.09</u>	<u>HKD72.12</u>	<u>HKD83.78</u>
AD RMB H	<u>CNH85.27</u>	<u>CNH74.38</u>	<u>CNH87.44</u>
AD SGD H	<u>SGD10.85</u>	<u>SGD9.47</u>	<u>SGD11.10</u>
AD ZAR H	<u>R74.20</u>	<u>R64.81</u>	<u>R76.30</u>
AR	<u>\$11.15</u>	<u>\$9.89</u>	<u>\$11.74</u>
AR EUR H	<u>€9.86</u>	<u>€8.78</u>	<u>€10.58</u>
B	<u>N/A</u>	<u>N/A</u>	<u>\$14.49</u>
BD	<u>N/A</u>	<u>N/A</u>	<u>\$10.71</u>
C	<u>\$16.86</u>	<u>\$13.97</u>	<u>\$15.36</u>
ED	<u>\$12.01</u>	<u>\$10.42</u>	<u>\$12.07</u>
ED AUD H	<u>AUD12.23</u>	<u>AUD10.70</u>	<u>AUD12.66</u>
ED ZAR H	<u>R83.85</u>	<u>R73.32</u>	<u>R86.26</u>
I	<u>\$19.86</u>	<u>\$16.25</u>	<u>\$17.65</u>
I CHF H	<u>CHF14.76</u>	<u>CHF12.60</u>	<u>CHF14.22</u>
I EUR	<u>€18.30</u>	<u>€15.20</u>	<u>€16.44</u>
I EUR H	<u>€15.88</u>	<u>€13.26</u>	<u>€14.92</u>
I GBP	<u>£17.35</u>	<u>£14.54</u>	<u>£15.59</u>
I GBP H	<u>£17.37</u>	<u>£14.33</u>	<u>£15.92</u>
ID	<u>\$9.70</u>	<u>\$8.39</u>	<u>\$9.73</u>
ID GBP H	<u>£11.16</u>	<u>£9.72</u>	<u>£11.45</u>
N	<u>\$17.94</u>	<u>\$14.86</u>	<u>\$16.34</u>
S	<u>\$22.51</u>	<u>\$18.25</u>	<u>\$19.63</u>
S GBP	<u>£17.68</u>	<u>£14.68</u>	<u>£15.58</u>
S GBP H	<u>£21.99</u>	<u>£17.97</u>	<u>£19.77</u>
S1	<u>\$20.30</u>	<u>\$16.58</u>	<u>\$17.98</u>
S1 GBP	<u>£15.93</u>	<u>£13.34</u>	<u>£14.28</u>
S1 GBP H (5)	<u>£117.82</u>	<u>N/A</u>	<u>N/A</u>
S1 JPY	<u>N/A</u>	<u>N/A</u>	<u>¥12.105.00</u>
S1 JPY H	<u>N/A</u>	<u>N/A</u>	<u>¥9.588.00</u>
S1D	<u>\$79.10</u>	<u>\$68.41</u>	<u>\$79.32</u>
SD	<u>\$90.90</u>	<u>\$78.51</u>	<u>\$91.03</u>

	RMB Income Plus Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>CNH2.492.762.772</u>	<u>CNH3.199.414.731</u>	<u>CNH4.279.856.739</u>
Klasse			
A2	<u>CNH144.68</u>	<u>CNH138.57</u>	<u>CNH138.56</u>
A2 CHF	<u>CHF18.19</u>	<u>CHF17.84</u>	<u>CHF20.09</u>
A2 EUR	<u>€18.42</u>	<u>€18.27</u>	<u>€19.42</u>
A2 GBP	<u>£15.69</u>	<u>£15.77</u>	<u>£16.51</u>
A2 HKD	<u>HKD155.67</u>	<u>HKD152.21</u>	<u>HKD162.87</u>
A2 SGD	<u>SGD26.95</u>	<u>SGD26.35</u>	<u>SGD28.47</u>
A2 USD	<u>\$19.92</u>	<u>\$19.44</u>	<u>\$20.76</u>
AA HKD H (8)	<u>HKD99.85</u>	<u>N/A</u>	<u>N/A</u>
AA USD H (8)	<u>\$14.99</u>	<u>N/A</u>	<u>N/A</u>
AR EUR	<u>€9.59</u>	<u>€10.18</u>	<u>€11.58</u>
AT	<u>CNH81.69</u>	<u>CNH82.47</u>	<u>CNH86.81</u>
AT HKD	<u>HKD87.09</u>	<u>HKD90.32</u>	<u>HKD102.08</u>
AT SGD	<u>SGD15.08</u>	<u>SGD15.65</u>	<u>SGD17.85</u>
AT USD	<u>\$11.13</u>	<u>\$11.53</u>	<u>\$13.01</u>
C2 (9)	<u>N/A</u>	<u>CNH131.41</u>	<u>CNH131.99</u>
C2 USD	<u>\$18.80</u>	<u>\$18.43</u>	<u>\$19.77</u>
CT (10)	<u>N/A</u>	<u>CNH83.15</u>	<u>CNH87.44</u>
CT USD	<u>\$11.25</u>	<u>\$11.62</u>	<u>\$13.10</u>
I2	<u>CNH155.44</u>	<u>CNH148.05</u>	<u>CNH147.22</u>
I2 CHF	<u>CHF19.54</u>	<u>CHF19.06</u>	<u>CHF21.34</u>
I2 EUR	<u>€19.79</u>	<u>€19.52</u>	<u>€20.64</u>
I2 GBP	<u>£16.86</u>	<u>£16.84</u>	<u>£17.55</u>
I2 HKD	<u>HKD167.26</u>	<u>HKD162.65</u>	<u>HKD173.08</u>
I2 SGD (11)	<u>N/A</u>	<u>SGD28.14</u>	<u>SGD30.24</u>
I2 USD	<u>\$21.40</u>	<u>\$20.77</u>	<u>\$22.06</u>
IA HKD H (8)	<u>HKD99.96</u>	<u>N/A</u>	<u>N/A</u>
IA USD H (8)	<u>\$15.00</u>	<u>N/A</u>	<u>N/A</u>
IT	<u>CNH82.07</u>	<u>CNH82.94</u>	<u>CNH87.41</u>
IT SGD	<u>SGD15.13</u>	<u>SGD15.73</u>	<u>SGD17.97</u>
IT USD	<u>\$11.16</u>	<u>\$11.59</u>	<u>\$13.10</u>
S	<u>N/A</u>	<u>N/A</u>	<u>CNH960.24</u>
S USD	<u>\$23.46</u>	<u>\$22.62</u>	<u>\$23.87</u>
S1 EUR	<u>€20.19</u>	<u>€19.89</u>	<u>€21.01</u>
S1 USD	<u>\$21.83</u>	<u>\$21.16</u>	<u>\$22.46</u>
W2	<u>CNH116.71</u>	<u>CNH110.98</u>	<u>CNH110.18</u>
W2 CHF	<u>CHF14.67</u>	<u>CHF14.29</u>	<u>CHF15.97</u>

	Short Duration High Yield Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$1.483.005.664</u>	<u>\$1.323.925.462</u>	<u>\$1.519.277.097</u>
Klasse			
A2	<u>\$23.51</u>	<u>\$21.52</u>	<u>\$21.44</u>
A2 CHF H	<u>CHF16.63</u>	<u>CHF15.87</u>	<u>CHF16.44</u>
A2 EUR H	<u>€19.58</u>	<u>€18.26</u>	<u>€18.72</u>
A2 GBP H	<u>£21.42</u>	<u>£19.71</u>	<u>£19.93</u>
A2 HKD	<u>HKD183.86</u>	<u>HKD168.49</u>	<u>HKD168.23</u>
AA	<u>\$11.70</u>	<u>\$11.35</u>	<u>\$11.99</u>
AA AUD H	<u>AUD11.07</u>	<u>AUD10.78</u>	<u>AUD11.49</u>
AA SGD H (12)	<u>N/A</u>	<u>SGD11.66</u>	<u>SGD12.38</u>
AI	<u>\$70.48</u>	<u>\$69.93</u>	<u>\$74.33</u>
AI AUD H	<u>AUD69.45</u>	<u>AUD69.19</u>	<u>AUD74.27</u>
AR EUR H	<u>€11.80</u>	<u>€11.50</u>	<u>€12.29</u>
AT	<u>\$13.40</u>	<u>\$13.18</u>	<u>\$14.11</u>
AT AUD H	<u>AUD12.82</u>	<u>AUD12.66</u>	<u>AUD13.68</u>
AT CAD H	<u>CAD12.75</u>	<u>CAD12.57</u>	<u>CAD13.51</u>
AT EUR H	<u>€12.99</u>	<u>€12.81</u>	<u>€13.79</u>
AT GBP H	<u>£12.75</u>	<u>£12.58</u>	<u>£13.57</u>
AT HKD	<u>HKD104.80</u>	<u>HKD103.20</u>	<u>HKD110.73</u>
AT SGD H	<u>SGD13.15</u>	<u>SGD12.98</u>	<u>SGD13.96</u>
B2	<u>\$20.68</u>	<u>\$19.12</u>	<u>\$19.24</u>
BT	<u>\$13.36</u>	<u>\$13.14</u>	<u>\$14.07</u>
C2	<u>\$22.19</u>	<u>\$20.40</u>	<u>\$20.41</u>
CT	<u>\$12.98</u>	<u>\$12.76</u>	<u>\$13.66</u>
EI	<u>\$69.70</u>	<u>\$69.53</u>	<u>\$74.29</u>
EI AUD H	<u>AUD68.73</u>	<u>AUD68.87</u>	<u>AUD74.24</u>
I2	<u>\$25.21</u>	<u>\$22.95</u>	<u>\$22.74</u>
I2 CHF H	<u>CHF17.74</u>	<u>CHF16.83</u>	<u>CHF17.34</u>
I2 EUR H	<u>€21.01</u>	<u>€19.47</u>	<u>€19.85</u>
I2 GBP H	<u>£22.96</u>	<u>£21.00</u>	<u>£21.13</u>
IT	<u>\$13.11</u>	<u>\$12.89</u>	<u>\$13.80</u>
IT GBP H	<u>£13.30</u>	<u>£13.11</u>	<u>£14.15</u>
IT SGD H	<u>SGD13.52</u>	<u>SGD13.35</u>	<u>SGD14.36</u>
N2	<u>\$20.06</u>	<u>\$18.46</u>	<u>\$18.49</u>
NT	<u>\$12.85</u>	<u>\$12.64</u>	<u>\$13.53</u>
S	<u>\$27.66</u>	<u>\$25.00</u>	<u>\$24.61</u>
S1	<u>\$25.90</u>	<u>\$23.54</u>	<u>\$23.28</u>
S1 EUR H (13)	<u>€105.88</u>	<u>N/A</u>	<u>€94.37</u>
S1 GBP H (14)	<u>£108.19</u>	<u>N/A</u>	<u>N/A</u>
S1T (15)	<u>\$100.67</u>	<u>N/A</u>	<u>\$92.52</u>
W2 CHF H	<u>CHF16.02</u>	<u>CHF15.17</u>	<u>CHF15.60</u>

	Select US Equity Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$3.415.390,286</u>	<u>\$3.256.618,694</u>	<u>\$4.162.881,017</u>
Klasse			
A	<u>\$64.52</u>	<u>\$50.81</u>	<u>\$50.86</u>
A AUD H	<u>AUD30.35</u>	<u>AUD24.32</u>	<u>AUD24.94</u>
A CHF H	<u>CHF33.94</u>	<u>CHF27.86</u>	<u>CHF29.17</u>
A CZK H	<u>CZK1.841.51</u>	<u>CZK1.444.50</u>	<u>CZK1.421.99</u>
A EUR	<u>€59.45</u>	<u>€47.52</u>	<u>€47.37</u>
A EUR H	<u>€52.91</u>	<u>€42.50</u>	<u>€44.19</u>
A GBP H	<u>£56.89</u>	<u>£45.16</u>	<u>£46.20</u>
A HKD	<u>HKD504.64</u>	<u>HKD397.87</u>	<u>HKD399.14</u>
A PLN	<u>PLN254.31</u>	<u>PLN215.24</u>	<u>PLN217.20</u>
A PLN H	<u>PLN185.25</u>	<u>PLN145.53</u>	<u>PLN142.24</u>
A SGD H	<u>SGD58.44</u>	<u>SGD46.86</u>	<u>SGD47.51</u>
AR	<u>\$30.60</u>	<u>\$24.85</u>	<u>\$25.65</u>
AR EUR H	<u>€29.19</u>	<u>€23.82</u>	<u>€25.05</u>
C	<u>\$55.07</u>	<u>\$43.56</u>	<u>\$43.80</u>
FX	<u>\$73.78</u>	<u>\$57.27</u>	<u>\$56.52</u>
FX EUR H	<u>€59.65</u>	<u>€47.23</u>	<u>€48.41</u>
I	<u>\$71.33</u>	<u>\$55.72</u>	<u>\$55.33</u>
I AUD H	<u>AUD18.26</u>	<u>AUD14.52</u>	<u>N/A</u>
I CHF H	<u>CHF36.96</u>	<u>CHF30.09</u>	<u>CHF31.25</u>
I EUR	<u>€65.72</u>	<u>€52.11</u>	<u>€51.53</u>
I EUR H	<u>€58.52</u>	<u>€46.63</u>	<u>€48.10</u>
I GBP H	<u>£62.98</u>	<u>£49.60</u>	<u>£50.34</u>
I SGD H	<u>SGD47.98</u>	<u>SGD38.16</u>	<u>SGD38.37</u>
N	<u>\$52.61</u>	<u>\$41.62</u>	<u>\$41.85</u>
S	<u>\$82.54</u>	<u>\$63.76</u>	<u>\$62.61</u>
S1	<u>\$75.07</u>	<u>\$58.42</u>	<u>\$57.79</u>
S1 EUR	<u>€69.17</u>	<u>€54.64</u>	<u>€53.83</u>
S1 EUR H	<u>€62.10</u>	<u>€49.30</u>	<u>€50.67</u>
S1 GBP H	<u>£66.38</u>	<u>£52.07</u>	<u>£52.64</u>
S1 SGD H (16)	<u>N/A</u>	<u>SGD184.73</u>	<u>SGD185.29</u>
W	<u>\$43.26</u>	<u>\$33.61</u>	<u>\$33.20</u>
W CHF H	<u>CHF34.01</u>	<u>CHF27.54</u>	<u>CHF28.45</u>
W EUR	<u>€39.86</u>	<u>€31.44</u>	<u>€30.92</u>
W EUR H	<u>€35.86</u>	<u>€28.43</u>	<u>€29.14</u>
W GBP H	<u>£37.91</u>	<u>£29.69</u>	<u>£29.96</u>
W SGD H	<u>SGD40.17</u>	<u>SGD31.78</u>	<u>SGD31.80</u>

	Global Plus Fixed Income Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$977,989,667</u>	<u>\$936,973,291</u>	<u>\$860,543,648</u>
Klasse			
1	<u>\$26.14</u>	<u>\$25.36</u>	<u>\$25.83</u>
1 EUR H (17)	<u>N/A</u>	<u>€21.06</u>	<u>€22.09</u>
1 GBP H (18)	<u>N/A</u>	<u>£24.14</u>	<u>£24.95</u>
1D (19)	<u>N/A</u>	<u>\$17.72</u>	<u>\$18.48</u>
1D EUR H	<u>€16.82</u>	<u>€16.92</u>	<u>€17.79</u>
1D GBP H	<u>£17.35</u>	<u>£17.46</u>	<u>£18.34</u>
2	<u>\$26.35</u>	<u>\$25.55</u>	<u>\$26.01</u>
2 EUR H	<u>€21.43</u>	<u>€21.18</u>	<u>€22.20</u>
2 GBP H	<u>£24.90</u>	<u>£24.28</u>	<u>£25.07</u>
A2	<u>\$17.92</u>	<u>\$17.47</u>	<u>\$17.87</u>
A2 EUR H	<u>€14.98</u>	<u>€14.88</u>	<u>€15.67</u>
A2 SGD H	<u>SGD15.36</u>	<u>SGD15.24</u>	<u>SGD15.72</u>
AI (20)	<u>\$73.98</u>	<u>N/A</u>	<u>N/A</u>
AT	<u>\$15.17</u>	<u>\$15.21</u>	<u>\$15.85</u>
AT AUD H	<u>AUD14.36</u>	<u>AUD14.47</u>	<u>AUD15.22</u>
AT CAD H	<u>CAD14.49</u>	<u>CAD14.57</u>	<u>CAD15.23</u>
AT EUR H	<u>€14.10</u>	<u>€14.19</u>	<u>€14.97</u>
AT GBP H (21)	<u>N/A</u>	<u>£14.37</u>	<u>£15.08</u>
AT SGD H	<u>SGD14.50</u>	<u>SGD14.60</u>	<u>SGD15.28</u>
C2	<u>\$16.98</u>	<u>\$16.62</u>	<u>\$17.08</u>
C2 EUR H	<u>€14.24</u>	<u>€14.21</u>	<u>€15.03</u>
CT	<u>\$14.43</u>	<u>\$14.47</u>	<u>\$15.08</u>
EI (20)	<u>\$73.64</u>	<u>N/A</u>	<u>N/A</u>
I2	<u>\$19.18</u>	<u>\$18.59</u>	<u>\$18.92</u>
I2 EUR H	<u>€16.10</u>	<u>€15.90</u>	<u>€16.65</u>
I2 GBP H	<u>£17.73</u>	<u>£17.30</u>	<u>£17.86</u>
S	<u>\$19.80</u>	<u>\$19.05</u>	<u>\$19.25</u>
S CAD H	<u>CAD107.84</u>	<u>CAD104.53</u>	<u>CAD106.20</u>
S GBP H	<u>£27.97</u>	<u>£27.07</u>	<u>£27.76</u>
S1	<u>\$18.70</u>	<u>\$18.08</u>	<u>\$18.37</u>
S1 AUD H	<u>AUD105.32</u>	<u>AUD103.45</u>	<u>N/A</u>
S1 EUR H	<u>€22.32</u>	<u>€22.00</u>	<u>€22.99</u>
S1 GBP H (4)	<u>£102.66</u>	<u>N/A</u>	<u>N/A</u>
S1L	<u>\$99.56</u>	<u>\$99.56</u>	<u>N/A</u>
S1L EUR H	<u>€99.18</u>	<u>€99.57</u>	<u>N/A</u>
S1L GBP H	<u>£99.20</u>	<u>£99.59</u>	<u>N/A</u>
SA	<u>\$92.49</u>	<u>\$92.80</u>	<u>\$96.84</u>

	Select Absolute Alpha Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	\$520.012,245	\$663.954,328	\$1.011,344,960
Klasse			
A	\$27.92	\$24.37	\$24.89
A CHF H	CHF19.12	CHF17.38	CHF18.46
A EUR	€25.66	€22.71	€23.10
A EUR H	€24.02	€21.35	€22.42
A GBP H	£25.87	£22.72	£23.53
A PLN H	PLN141.49	PLN123.05	PLN121.04
A SGD H	SGD27.19	SGD24.15	SGD24.87
C	\$24.88	\$21.77	\$22.33
FX	\$35.89	\$30.62	\$30.83
FX EUR H	€30.49	€26.44	€27.40
I	\$30.64	\$26.51	\$26.86
I CHF H	CHF20.60	CHF18.67	CHF19.68
I EUR	€28.11	€24.82	€25.04
I EUR H	€26.03	€23.08	€24.05
I GBP H	£27.58	£24.13	£24.79
I SGD H	SGD16.93	SGD15.04	N/A
L	\$17.16	\$15.04	N/A
L EUR H	€16.81	€15.01	N/A
L GBP H	£17.05	£15.03	N/A
L HKD	HKD17.10	HKD15.00	N/A
L SGD H	SGD16.85	SGD15.02	N/A
LNN GBP H	£17.05	£15.03	N/A
N	\$23.66	\$20.69	\$21.23
S	\$42.15	\$35.20	\$35.27
S1	\$32.72	\$28.45	\$28.79
S1 EUR H	€26.32	€23.18	€24.13
S1 GBP H (4)	£109.83	N/A	N/A
S1 JPY H	¥14,965.00	¥13.801.00	¥14,539.00
S13 EUR H	€131.20	€114.52	€119.01
S1NN (22)	\$105.42	N/A	N/A
S1NN EUR H (22)	€104.83	N/A	N/A
S1NN GBP H (22)	£105.29	N/A	N/A
W	\$22.05	\$19.17	\$19.39
W CHF H	CHF18.63	CHF16.79	CHF17.65
W EUR H (14)	€16.50	N/A	N/A
W GBP H (20)	£16.72	N/A	N/A

	Emerging Market Local Currency Debt Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	\$54,127,616	\$53,046,836	\$50,261,035
Klasse			
A2	\$12.94	\$12.35	\$12.06
A2 CZK H	CZK824.23	CZK783.79	CZK750.57
A2 EUR H	€10.36	€10.10	€10.21
A2 PLN (23)	N/A	PLN52.28	PLN51.46
A2 PLN H	PLN94.97	PLN90.43	PLN85.93
AA	\$8.86	\$9.44	\$10.27
AT	\$9.67	\$10.10	\$10.80
I2	\$13.84	\$13.14	\$12.75
I2 EUR H	€11.06	€10.73	€10.78
SA	\$61.95	\$64.77	\$69.30
ZT	\$8.54	\$9.00	\$9.70

Asia Pacific Local Currency Debt Portfolio (24)			
	26. September 2023	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$19,227,033</u>	<u>\$27,192,574</u>	<u>\$30,754,257</u>
Klasse			
A2	<u>\$16.79</u>	<u>\$17.43</u>	<u>\$17.49</u>
A2 EUR H	<u>€13.97</u>	<u>€14.62</u>	<u>€15.16</u>
A2 HKD	<u>HKD131.29</u>	<u>HKD136.48</u>	<u>HKD137.26</u>
AA	<u>\$9.81</u>	<u>\$10.40</u>	<u>\$11.30</u>
AA AUD H	<u>AUD9.35</u>	<u>AUD9.94</u>	<u>AUD10.94</u>
AA CAD H	<u>CAD9.60</u>	<u>CAD10.19</u>	<u>CAD11.12</u>
AA EUR H	<u>€9.55</u>	<u>€10.15</u>	<u>€11.14</u>
AA GBP H	<u>£9.50</u>	<u>£10.08</u>	<u>£11.07</u>
AA HKD	<u>HKD76.98</u>	<u>HKD81.63</u>	<u>HKD88.77</u>
AA SGD H	<u>SGD9.62</u>	<u>SGD10.23</u>	<u>SGD11.18</u>
AT	<u>\$9.59</u>	<u>\$10.12</u>	<u>\$10.79</u>
AT AUD H	<u>AUD9.00</u>	<u>AUD9.53</u>	<u>AUD10.29</u>
AT CAD H	<u>CAD9.22</u>	<u>CAD9.74</u>	<u>CAD10.44</u>
AT EUR H	<u>€9.22</u>	<u>€9.75</u>	<u>€10.50</u>
AT GBP H	<u>£9.21</u>	<u>£9.73</u>	<u>£10.49</u>
AT HKD	<u>HKD75.10</u>	<u>HKD79.28</u>	<u>HKD84.70</u>
AT SGD H	<u>SGD9.26</u>	<u>SGD9.79</u>	<u>SGD10.51</u>
C2 EUR H	<u>N/A</u>	<u>N/A</u>	<u>€14.43</u>
I2	<u>\$17.89</u>	<u>\$18.55</u>	<u>\$18.51</u>
I2 EUR H	<u>€14.87</u>	<u>€15.53</u>	<u>€16.02</u>
S	<u>\$19.87</u>	<u>\$20.54</u>	<u>\$20.31</u>
S1	<u>\$18.41</u>	<u>\$19.07</u>	<u>\$18.99</u>

Emerging Market Corporate Debt Portfolio			
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$169,799,161</u>	<u>\$129,807,376</u>	<u>\$127,665,639</u>
Klasse			
A2	<u>\$22.65</u>	<u>\$20.84</u>	<u>\$20.94</u>
A2 EUR H	<u>€18.79</u>	<u>€17.62</u>	<u>€18.27</u>
AA AUD H (25)	<u>N/A</u>	<u>AUD9.74</u>	<u>AUD10.59</u>
AA SGD H (26)	<u>N/A</u>	<u>SGD10.37</u>	<u>SGD11.23</u>
AR EUR	<u>€11.04</u>	<u>€11.06</u>	<u>€11.87</u>
AT GBP H	<u>£11.74</u>	<u>£11.39</u>	<u>£12.18</u>
C2	<u>\$19.24</u>	<u>\$17.79</u>	<u>\$17.95</u>
CT	<u>\$11.92</u>	<u>\$11.54</u>	<u>\$12.22</u>
I2	<u>\$24.21</u>	<u>\$22.16</u>	<u>\$22.15</u>
I2 EUR H	<u>€20.09</u>	<u>€18.73</u>	<u>€19.29</u>
IT	<u>\$11.90</u>	<u>\$11.52</u>	<u>\$12.22</u>
N2	<u>\$19.04</u>	<u>\$17.62</u>	<u>\$17.80</u>
NT	<u>\$11.99</u>	<u>\$11.61</u>	<u>\$12.28</u>
S	<u>\$27.41</u>	<u>\$24.85</u>	<u>\$24.62</u>
S1	<u>\$25.17</u>	<u>\$22.98</u>	<u>\$22.92</u>
ZT	<u>\$12.49</u>	<u>\$12.10</u>	<u>\$12.86</u>

	US High Yield Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$182.716.142</u>	<u>\$192.216.832</u>	<u>\$160.453.258</u>
Klasse			
A2	<u>\$25.03</u>	<u>\$22.55</u>	<u>\$22.93</u>
A2 EUR H	<u>€20.72</u>	<u>€19.03</u>	<u>€19.95</u>
A2 SEK H	<u>kr105.33</u>	<u>kr96.76</u>	<u>kr101.36</u>
AA	<u>\$12.41</u>	<u>\$11.98</u>	<u>\$13.07</u>
AA AUD H	<u>AUD12.16</u>	<u>AUD11.80</u>	<u>AUD13.02</u>
AI	<u>\$11.97</u>	<u>\$11.82</u>	<u>\$13.27</u>
AI AUD H	<u>AUD11.74</u>	<u>AUD11.65</u>	<u>AUD13.23</u>
C2	<u>\$18.94</u>	<u>\$17.13</u>	<u>\$17.50</u>
EI	<u>\$11.82</u>	<u>\$11.74</u>	<u>\$13.24</u>
EI AUD H	<u>AUD11.59</u>	<u>AUD11.56</u>	<u>AUD13.18</u>
I2	<u>\$26.76</u>	<u>\$23.97</u>	<u>\$24.24</u>
I2 EUR H	<u>€22.19</u>	<u>€20.26</u>	<u>€21.13</u>
I2 SEK H	<u>kr107.55</u>	<u>kr98.31</u>	<u>kr102.33</u>
IT	<u>\$13.05</u>	<u>\$12.40</u>	<u>\$13.30</u>
IT AUD H (27)	<u>N/A</u>	<u>AUD14.40</u>	<u>N/A</u>
N2	<u>\$18.43</u>	<u>\$16.69</u>	<u>\$17.07</u>
NT	<u>\$13.38</u>	<u>\$12.73</u>	<u>\$13.65</u>
S	<u>\$103.53</u>	<u>\$92.01</u>	<u>\$92.30</u>
S1	<u>\$27.83</u>	<u>\$24.86</u>	<u>\$25.07</u>
ZT	<u>\$13.31</u>	<u>\$12.65</u>	<u>\$13.60</u>

	Low Volatility Equity Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$6,233,251,905</u>	<u>\$5,013,542,755</u>	<u>\$4,791,517,701</u>
Klasse			
A	<u>\$43.47</u>	<u>\$35.90</u>	<u>\$35.35</u>
A AUD H	<u>AUD35.14</u>	<u>AUD29.56</u>	<u>AUD29.78</u>
A EUR	<u>€23.87</u>	<u>€20.02</u>	<u>€19.63</u>
A EUR H	<u>€35.98</u>	<u>€30.33</u>	<u>€31.00</u>
A HKD	<u>HKD339.98</u>	<u>HKD281.17</u>	<u>HKD277.43</u>
A NZD H	<u>NZD37.46</u>	<u>NZD31.10</u>	<u>NZD31.14</u>
A PLN H	<u>PLN154.89</u>	<u>PLN127.67</u>	<u>PLN122.22</u>
A SGD H	<u>SGD34.67</u>	<u>SGD29.19</u>	<u>SGD29.12</u>
AD	<u>\$23.94</u>	<u>\$20.71</u>	<u>\$21.50</u>
AD AUD H	<u>AUD21.74</u>	<u>AUD18.95</u>	<u>AUD19.98</u>
AD CAD H	<u>CAD21.31</u>	<u>CAD18.52</u>	<u>CAD19.41</u>
AD EUR H	<u>€21.83</u>	<u>€18.99</u>	<u>€20.00</u>
AD GBP H	<u>£21.16</u>	<u>£18.43</u>	<u>£19.43</u>
AD HKD	<u>HKD187.41</u>	<u>HKD162.32</u>	<u>HKD168.83</u>
AD NZD H	<u>NZD22.24</u>	<u>NZD19.34</u>	<u>NZD20.41</u>
AD RMB H	<u>CNH118.15</u>	<u>CNH102.75</u>	<u>CNH107.86</u>
AD SGD H	<u>SGD22.90</u>	<u>SGD19.95</u>	<u>SGD20.90</u>
AD ZAR H	<u>R115.87</u>	<u>R100.70</u>	<u>R105.39</u>
AR	<u>\$19.34</u>	<u>\$16.75</u>	<u>\$17.44</u>
AR EUR H	<u>€18.50</u>	<u>€16.11</u>	<u>€17.07</u>
C	<u>\$29.30</u>	<u>\$24.31</u>	<u>\$24.04</u>
ED	<u>\$19.47</u>	<u>\$16.85</u>	<u>\$17.49</u>
ED AUD H	<u>AUD16.67</u>	<u>AUD14.54</u>	<u>AUD15.31</u>
ED ZAR H	<u>R112.03</u>	<u>R97.44</u>	<u>R101.85</u>
I	<u>\$47.65</u>	<u>\$39.04</u>	<u>\$38.13</u>
I EUR	<u>€24.84</u>	<u>€20.66</u>	<u>€20.09</u>
I EUR H	<u>€39.34</u>	<u>€32.91</u>	<u>€33.36</u>
I GBP	<u>£23.82</u>	<u>£20.00</u>	<u>£19.28</u>
I GBP H	<u>£27.77</u>	<u>£22.94</u>	<u>£22.90</u>
I SGD H	<u>SGD35.41</u>	<u>SGD29.57</u>	<u>SGD29.27</u>
ID	<u>\$17.88</u>	<u>\$15.45</u>	<u>\$16.06</u>
IL	<u>\$17.23</u>	<u>\$14.27</u>	<u>\$14.09</u>
INN EUR	<u>€18.09</u>	<u>€15.20</u>	<u>N/A</u>
N	<u>\$29.37</u>	<u>\$24.36</u>	<u>\$24.10</u>
S	<u>\$52.60</u>	<u>\$42.74</u>	<u>\$41.41</u>
S1	<u>\$49.72</u>	<u>\$40.60</u>	<u>\$39.53</u>
S1 AUD H	<u>AUD136.45</u>	<u>AUD113.46</u>	<u>N/A</u>
S1 EUR	<u>€168.61</u>	<u>€139.75</u>	<u>€135.43</u>
S1 EUR HP (14)	<u>€117.09</u>	<u>N/A</u>	<u>N/A</u>
S1 GBP (28)	<u>£102.13</u>	<u>N/A</u>	<u>N/A</u>
S1 GBP HP (14)	<u>£118.56</u>	<u>N/A</u>	<u>N/A</u>
S1D	<u>\$117.30</u>	<u>\$101.40</u>	<u>\$105.42</u>
S1L	<u>\$120.13</u>	<u>\$99.42</u>	<u>N/A</u>
S1NN EUR	<u>€121.58</u>	<u>€102.15</u>	<u>N/A</u>
SD	<u>\$119.40</u>	<u>\$103.16</u>	<u>\$107.32</u>

	Emerging Markets Low Volatility Equity Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$805.580,505</u>	<u>\$671.334,487</u>	<u>\$676.060,351</u>
Klasse			
A	<u>\$22.17</u>	<u>\$17.99</u>	<u>\$19.17</u>
A HKD	<u>HKD173.48</u>	<u>HKD141.01</u>	<u>HKD150.50</u>
AD	<u>\$12.28</u>	<u>\$10.35</u>	<u>\$11.49</u>
AD AUD H	<u>AUD11.18</u>	<u>AUD9.52</u>	<u>AUD10.76</u>
AD CAD H (29)	<u>N/A</u>	<u>CAD9.89</u>	<u>CAD11.07</u>
AD HKD	<u>HKD96.15</u>	<u>HKD81.11</u>	<u>HKD90.22</u>
F	<u>\$120.28</u>	<u>\$96.26</u>	<u>\$101.12</u>
I	<u>\$24.06</u>	<u>\$19.37</u>	<u>\$20.47</u>
S EUR	<u>€130.43</u>	<u>€105.51</u>	<u>€109.89</u>
S GBP	<u>£31.97</u>	<u>£26.10</u>	<u>£26.95</u>

	Global Dynamic Bond Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>£265,140,395</u>	<u>£250,677,727</u>	<u>£352,735,215</u>
Klasse			
A2 CHF H	<u>CHF13.61</u>	<u>CHF13.33</u>	<u>CHF13.73</u>
A2 EUR H	<u>€14.56</u>	<u>€13.92</u>	<u>€14.19</u>
A2 USD H	<u>\$17.36</u>	<u>\$16.30</u>	<u>\$16.15</u>
AR EUR H	<u>€11.46</u>	<u>€11.44</u>	<u>€12.03</u>
I2	<u>£16.93</u>	<u>£15.88</u>	<u>£15.86</u>
I2 CHF H	<u>CHF14.31</u>	<u>CHF13.94</u>	<u>CHF14.29</u>
I2 EUR H	<u>€15.40</u>	<u>€14.64</u>	<u>€14.84</u>
I2 USD H	<u>\$18.26</u>	<u>\$17.05</u>	<u>\$16.82</u>
S	<u>£24.18</u>	<u>£22.54</u>	<u>£22.39</u>
S EUR H	<u>€16.53</u>	<u>€15.63</u>	<u>€15.75</u>
S1	<u>£17.45</u>	<u>£16.34</u>	<u>£16.30</u>
S1 EUR H	<u>€15.86</u>	<u>€15.06</u>	<u>€15.25</u>
S1 USD H	<u>\$18.87</u>	<u>\$17.58</u>	<u>\$17.31</u>
S1QD	<u>N/A</u>	<u>N/A</u>	<u>£94.24</u>
SQD	<u>£13.83</u>	<u>£13.42</u>	<u>£13.69</u>

	Concentrated US Equity Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$915,385,004</u>	<u>\$1,122,269,571</u>	<u>\$1,368,168,002</u>
Klasse			
A	<u>\$43.40</u>	<u>\$36.25</u>	<u>\$37.70</u>
A AUD H	<u>AUD40.43</u>	<u>AUD34.35</u>	<u>AUD36.94</u>
A EUR	<u>€42.97</u>	<u>€36.44</u>	<u>€37.72</u>
A EUR H	<u>€36.39</u>	<u>€31.04</u>	<u>€33.58</u>
A SGD H	<u>SGD41.04</u>	<u>SGD34.92</u>	<u>SGD36.94</u>
AR EUR	<u>€29.19</u>	<u>€25.84</u>	<u>€28.06</u>
C	<u>\$41.42</u>	<u>\$34.75</u>	<u>\$36.30</u>
I	<u>\$47.29</u>	<u>\$39.17</u>	<u>\$40.38</u>
I AUD H	<u>AUD43.92</u>	<u>AUD36.98</u>	<u>AUD39.45</u>
I CHF H	<u>CHF37.24</u>	<u>CHF32.19</u>	<u>CHF34.80</u>
I EUR H	<u>€39.50</u>	<u>€33.42</u>	<u>€35.85</u>
I GBP	<u>£23.39</u>	<u>£19.84</u>	<u>£20.20</u>
I GBP H	<u>£41.89</u>	<u>£34.99</u>	<u>£37.06</u>
I SGD H	<u>SGD44.74</u>	<u>SGD37.75</u>	<u>SGD39.59</u>
N	<u>\$41.42</u>	<u>\$34.76</u>	<u>\$36.30</u>
S	<u>\$52.18</u>	<u>\$42.84</u>	<u>\$43.79</u>
S1	<u>\$48.16</u>	<u>\$39.84</u>	<u>\$41.03</u>
S1 EUR	<u>€44.38</u>	<u>€37.27</u>	<u>€38.21</u>
S1 EUR H (4)	<u>€107.57</u>	<u>N/A</u>	<u>N/A</u>
S1 GBP H	<u>£35.82</u>	<u>£29.88</u>	<u>£31.62</u>
SD	<u>\$162.04</u>	<u>\$138.59</u>	<u>\$148.25</u>
SQD EUR H	<u>N/A</u>	<u>N/A</u>	<u>€17.24</u>

	Concentrated Global Equity Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$264,936,032</u>	<u>\$428,716,999</u>	<u>\$515,268,450</u>
Klasse			
A	<u>\$33.91</u>	<u>\$30.68</u>	<u>\$31.66</u>
A EUR H	<u>€27.69</u>	<u>€25.61</u>	<u>€27.46</u>
A SGD H	<u>SGD26.81</u>	<u>SGD24.74</u>	<u>SGD25.95</u>
AR EUR	<u>€21.62</u>	<u>€20.79</u>	<u>€22.36</u>
C	<u>\$24.06</u>	<u>\$21.87</u>	<u>\$22.68</u>
I	<u>\$37.02</u>	<u>\$33.19</u>	<u>\$33.95</u>
I CAD H	<u>CAD25.28</u>	<u>CAD22.84</u>	<u>CAD23.69</u>
I CHF H	<u>CHF28.44</u>	<u>CHF26.63</u>	<u>CHF28.51</u>
I EUR	<u>€20.57</u>	<u>€18.71</u>	<u>€19.06</u>
I EUR H	<u>€30.23</u>	<u>€27.71</u>	<u>€29.52</u>
I GBP	<u>£20.12</u>	<u>£18.48</u>	<u>£18.66</u>
I GBP H	<u>£32.14</u>	<u>£29.10</u>	<u>£30.51</u>
N	<u>\$26.62</u>	<u>\$24.18</u>	<u>\$25.07</u>
S GBP	<u>£43.47</u>	<u>£39.57</u>	<u>£39.60</u>
S1	<u>\$37.65</u>	<u>\$33.74</u>	<u>\$34.49</u>
S1 EUR	<u>€34.72</u>	<u>€31.58</u>	<u>€32.13</u>
S1 EUR HP (14)	<u>€105.62</u>	<u>N/A</u>	<u>N/A</u>
S1 GBP HP (14)	<u>£106.86</u>	<u>N/A</u>	<u>N/A</u>

	Global Core Equity Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$1.272.157.249</u>	<u>\$1.226.279.917</u>	<u>\$1.326.790.682</u>
Klasse			
A	<u>\$28.41</u>	<u>\$24.05</u>	<u>\$23.84</u>
A AUD H	<u>AUD25.45</u>	<u>AUD21.96</u>	<u>AUD22.48</u>
A EUR H	<u>€23.24</u>	<u>€20.10</u>	<u>€20.72</u>
A SGD H	<u>SGD26.24</u>	<u>SGD22.64</u>	<u>SGD22.83</u>
AR EUR	<u>€22.78</u>	<u>€20.08</u>	<u>€20.34</u>
C	<u>\$27.17</u>	<u>\$23.10</u>	<u>\$23.01</u>
I	<u>\$30.78</u>	<u>\$25.85</u>	<u>\$25.42</u>
I AUD H	<u>AUD27.38</u>	<u>AUD23.46</u>	<u>AUD23.85</u>
I CHF H	<u>CHF23.94</u>	<u>CHF20.98</u>	<u>CHF21.60</u>
I EUR	<u>€21.82</u>	<u>€18.59</u>	<u>€18.21</u>
I EUR H	<u>€25.09</u>	<u>€21.52</u>	<u>€22.01</u>
I GBP H	<u>£26.71</u>	<u>£22.63</u>	<u>£22.81</u>
I SGD H	<u>SGD28.44</u>	<u>SGD24.34</u>	<u>SGD24.34</u>
INN EUR	<u>N/A</u>	<u>N/A</u>	<u>€17.84</u>
IX EUR	<u>€458.63</u>	<u>€390.27</u>	<u>€381.53</u>
N	<u>\$27.17</u>	<u>\$23.11</u>	<u>\$23.01</u>
RX EUR	<u>€387.47</u>	<u>€333.81</u>	<u>€330.36</u>
S	<u>\$33.70</u>	<u>\$28.07</u>	<u>\$27.38</u>
S GBP H	<u>£31.63</u>	<u>£26.56</u>	<u>£26.55</u>
S NOK HP (30)	<u>N/A</u>	<u>kr1,114.42</u>	<u>kr1,103.96</u>
S1	<u>\$31.73</u>	<u>\$26.59</u>	<u>\$26.09</u>
S1 EUR HP (14)	<u>€112.18</u>	<u>N/A</u>	<u>N/A</u>
S1 GBP	<u>£123.44</u>	<u>£105.94</u>	<u>N/A</u>
S1 GBP HP (14)	<u>£113.66</u>	<u>N/A</u>	<u>N/A</u>
S1 NOK	<u>N/A</u>	<u>N/A</u>	<u>kr928.86</u>
S1 NOK HP	<u>kr1,789.06</u>	<u>kr1,510.20</u>	<u>kr1,505.42</u>
S1NN GBP	<u>£121.92</u>	<u>£105.53</u>	<u>N/A</u>
SD	<u>\$116.51</u>	<u>\$102.63</u>	<u>\$106.43</u>

	Asia Income Opportunities Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$493,809,084</u>	<u>\$554,021,433</u>	<u>\$609,520,431</u>
Klasse			
A2	<u>\$15.99</u>	<u>\$15.13</u>	<u>\$15.61</u>
A2 AUD H	<u>AUD13.42</u>	<u>AUD12.90</u>	<u>AUD13.56</u>
A2 HKD	<u>HKD125.09</u>	<u>HKD118.49</u>	<u>HKD122.54</u>
AA	<u>\$10.22</u>	<u>\$10.26</u>	<u>\$11.26</u>
AA AUD H	<u>AUD9.93</u>	<u>AUD10.02</u>	<u>AUD11.12</u>
AA CAD H	<u>CAD10.17</u>	<u>CAD10.24</u>	<u>CAD11.28</u>
AA EUR H	<u>€10.13</u>	<u>€10.20</u>	<u>€11.26</u>
AA GBP H	<u>£10.05</u>	<u>£10.12</u>	<u>£11.20</u>
AA HKD	<u>HKD79.92</u>	<u>HKD80.34</u>	<u>HKD88.40</u>
AA NZD H	<u>NZD10.06</u>	<u>NZD10.12</u>	<u>NZD11.22</u>
AT	<u>\$11.46</u>	<u>\$11.35</u>	<u>\$12.30</u>
AT AUD H	<u>AUD11.20</u>	<u>AUD11.15</u>	<u>AUD12.21</u>
AT EUR H	<u>€11.24</u>	<u>€11.17</u>	<u>€12.17</u>
AT HKD	<u>HKD89.67</u>	<u>HKD88.94</u>	<u>HKD96.52</u>
AT SGD H	<u>SGD11.20</u>	<u>SGD11.15</u>	<u>SGD12.12</u>
I2	<u>\$16.70</u>	<u>\$15.71</u>	<u>\$16.13</u>
I2 HKD	<u>HKD130.72</u>	<u>HKD123.12</u>	<u>HKD126.60</u>
IT	<u>\$11.47</u>	<u>\$11.36</u>	<u>\$12.29</u>
IT HKD	<u>HKD89.69</u>	<u>HKD88.94</u>	<u>HKD96.52</u>
S	<u>\$90.79</u>	<u>\$84.85</u>	<u>\$86.51</u>
S1	<u>\$113.31</u>	<u>\$106.44</u>	<u>\$109.06</u>
SA	<u>\$80.87</u>	<u>\$80.11</u>	<u>\$86.90</u>
ZT	<u>\$81.21</u>	<u>\$80.38</u>	<u>\$87.05</u>

	Global Income Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$103.621,017</u>	<u>\$102.980,288</u>	<u>\$106.651,779</u>
Klasse			
A2	<u>\$16.12</u>	<u>\$15.37</u>	<u>\$15.74</u>
A2 CHF H	<u>CHF13.04</u>	<u>CHF12.97</u>	<u>CHF13.83</u>
A2 EUR H	<u>€13.75</u>	<u>€13.37</u>	<u>€14.11</u>
A2 GBP H	<u>£14.62</u>	<u>£14.02</u>	<u>£14.59</u>
A2 HKD	<u>HKD125.86</u>	<u>HKD120.08</u>	<u>HKD123.21</u>
A2 PLN H	<u>PLN106.18</u>	<u>PLN100.56</u>	<u>PLN99.67</u>
AA	<u>\$10.46</u>	<u>\$10.75</u>	<u>\$11.94</u>
AA AUD H	<u>AUD9.95</u>	<u>AUD10.31</u>	<u>AUD11.58</u>
AA CAD H	<u>CAD10.22</u>	<u>CAD10.53</u>	<u>CAD11.75</u>
AA EUR H	<u>€10.21</u>	<u>€10.55</u>	<u>€11.80</u>
AA HKD	<u>HKD81.77</u>	<u>HKD84.20</u>	<u>HKD93.74</u>
AA SGD H	<u>SGD10.25</u>	<u>SGD10.60</u>	<u>SGD11.85</u>
AT	<u>\$11.47</u>	<u>\$11.62</u>	<u>\$12.70</u>
AT AUD H	<u>AUD10.85</u>	<u>AUD11.07</u>	<u>AUD12.24</u>
AT CAD H	<u>CAD11.23</u>	<u>CAD11.44</u>	<u>CAD12.57</u>
AT EUR H	<u>€11.11</u>	<u>€11.30</u>	<u>€12.44</u>
AT GBP H	<u>£10.98</u>	<u>£11.18</u>	<u>£12.33</u>
AT HKD	<u>HKD89.81</u>	<u>HKD91.10</u>	<u>HKD99.72</u>
AT SGD H	<u>SGD11.19</u>	<u>SGD11.40</u>	<u>SGD12.53</u>
I2	<u>\$16.77</u>	<u>\$15.89</u>	<u>\$16.19</u>
I2 AUD H (31)	<u>N/A</u>	<u>AUD14.79</u>	<u>AUD15.35</u>
I2 CHF H	<u>CHF13.52</u>	<u>CHF13.37</u>	<u>CHF14.18</u>
I2 EUR H	<u>€14.29</u>	<u>€13.82</u>	<u>€14.51</u>
I2 GBP H	<u>£15.32</u>	<u>£14.62</u>	<u>£15.12</u>
I2 HKD	<u>HKD131.16</u>	<u>HKD124.47</u>	<u>HKD127.06</u>
I2 SGD H	<u>SGD15.69</u>	<u>SGD15.14</u>	<u>SGD15.58</u>
IT	<u>\$11.46</u>	<u>\$11.61</u>	<u>\$12.71</u>
IT EUR H (32)	<u>N/A</u>	<u>€11.38</u>	<u>€12.55</u>
IT HKD	<u>HKD89.68</u>	<u>HKD91.00</u>	<u>HKD99.80</u>
IT SGD H (33)	<u>N/A</u>	<u>SGD11.47</u>	<u>SGD12.63</u>
S	<u>\$117.42</u>	<u>\$110.50</u>	<u>\$111.77</u>
S GBP H (34)	<u>N/A</u>	<u>£100.83</u>	<u>£103.59</u>
S1	<u>\$113.31</u>	<u>\$107.18</u>	<u>\$108.95</u>
S1 EUR H	<u>€96.74</u>	<u>€93.34</u>	<u>€97.80</u>
S1 GBP H	<u>£103.04</u>	<u>£98.11</u>	<u>£101.32</u>
ZT	<u>\$76.17</u>	<u>\$77.21</u>	<u>\$84.75</u>

	European Equity Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>€437.720.270</u>	<u>€520.634.165</u>	<u>€594.866.824</u>
Klasse			
A	<u>€21.69</u>	<u>€19.30</u>	<u>€19.18</u>
A HKD H	<u>HKD127.62</u>	<u>HKD112.35</u>	<u>HKD109.48</u>
A SGD H	<u>SGD28.62</u>	<u>SGD25.46</u>	<u>SGD24.82</u>
A USD	<u>\$23.53</u>	<u>\$20.63</u>	<u>\$20.60</u>
A USD H	<u>\$30.54</u>	<u>\$26.65</u>	<u>\$25.65</u>
AD	<u>€17.71</u>	<u>€16.33</u>	<u>€16.86</u>
AD AUD H	<u>AUD16.81</u>	<u>AUD15.55</u>	<u>AUD16.17</u>
AD SGD H	<u>SGD17.28</u>	<u>SGD15.94</u>	<u>SGD16.43</u>
AD USD H	<u>\$18.09</u>	<u>\$16.60</u>	<u>\$16.97</u>
B USD	<u>\$18.76</u>	<u>\$16.61</u>	<u>\$16.74</u>
C	<u>€19.65</u>	<u>€17.56</u>	<u>€17.53</u>
C USD	<u>\$21.31</u>	<u>\$18.77</u>	<u>\$18.83</u>
C USD H	<u>\$27.22</u>	<u>\$23.86</u>	<u>\$23.07</u>
I	<u>€28.10</u>	<u>€24.80</u>	<u>€24.46</u>
I GBP	<u>£19.19</u>	<u>£17.10</u>	<u>£16.71</u>
I USD	<u>\$30.48</u>	<u>\$26.51</u>	<u>\$26.26</u>
I USD H	<u>\$30.36</u>	<u>\$26.27</u>	<u>\$25.08</u>
S	<u>€33.71</u>	<u>€29.51</u>	<u>€28.84</u>
S1	<u>€144.14</u>	<u>€126.92</u>	<u>€124.79</u>
S1 AUD H	<u>AUD132.92</u>	<u>AUD116.95</u>	<u>N/A</u>
S1 GBP	<u>£129.68</u>	<u>£115.22</u>	<u>£112.33</u>
S1 USD	<u>\$156.41</u>	<u>\$135.66</u>	<u>\$133.97</u>
S1NN (35)	<u>€105.39</u>	<u>N/A</u>	<u>N/A</u>
S1NN USD (36)	<u>\$101.94</u>	<u>N/A</u>	<u>N/A</u>
S1X	<u>€30.40</u>	<u>€26.75</u>	<u>€26.29</u>
S1X USD	<u>\$32.98</u>	<u>\$28.59</u>	<u>\$28.22</u>
SD	<u>€119.76</u>	<u>€110.59</u>	<u>€114.35</u>

	Eurozone Equity Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>€246.443.436</u>	<u>€434.046.160</u>	<u>€611.099.406</u>
Klasse			
A	<u>€33.74</u>	<u>€29.75</u>	<u>€29.73</u>
A AUD H	<u>AUD29.38</u>	<u>AUD25.82</u>	<u>AUD25.53</u>
A PLN H	<u>PLN138.69</u>	<u>PLN119.44</u>	<u>PLN112.23</u>
A SGD H	<u>SGD29.63</u>	<u>SGD26.11</u>	<u>SGD25.59</u>
A USD	<u>\$36.61</u>	<u>\$31.80</u>	<u>\$31.92</u>
A USD H	<u>\$31.70</u>	<u>\$27.41</u>	<u>\$26.52</u>
AR	<u>€13.80</u>	<u>€12.50</u>	<u>€14.26</u>
AX	<u>€17.41</u>	<u>€15.34</u>	<u>€15.32</u>
AX USD	<u>\$18.88</u>	<u>\$16.40</u>	<u>\$16.45</u>
BX	<u>€13.56</u>	<u>€12.07</u>	<u>€12.17</u>
BX USD	<u>\$14.71</u>	<u>\$12.90</u>	<u>\$13.07</u>
C	<u>€31.71</u>	<u>€28.09</u>	<u>€28.20</u>
C USD	<u>\$34.41</u>	<u>\$30.03</u>	<u>\$30.27</u>
C USD H	<u>\$28.60</u>	<u>\$24.84</u>	<u>\$24.14</u>
CX	<u>€12.36</u>	<u>€10.94</u>	<u>€10.98</u>
CX USD	<u>\$13.41</u>	<u>\$11.69</u>	<u>\$11.78</u>
I	<u>€37.65</u>	<u>€32.93</u>	<u>€32.65</u>
I GBP	<u>£18.83</u>	<u>£16.62</u>	<u>£16.33</u>
I GBP H	<u>£16.69</u>	<u>£14.42</u>	<u>£14.13</u>
I USD	<u>\$40.86</u>	<u>\$35.21</u>	<u>\$35.05</u>
I USD H	<u>\$31.90</u>	<u>\$27.36</u>	<u>\$26.28</u>
INN	<u>€17.83</u>	<u>€15.83</u>	<u>€15.98</u>
IX	<u>€21.37</u>	<u>€18.67</u>	<u>€18.47</u>
IX USD	<u>\$23.11</u>	<u>\$19.90</u>	<u>\$19.81</u>
S USD	<u>N/A</u>	<u>N/A</u>	<u>\$167.02</u>
S1	<u>€39.21</u>	<u>€34.20</u>	<u>€33.81</u>
S1 AUD H	<u>AUD109.51</u>	<u>AUD95.44</u>	<u>N/A</u>
S1 GBP	<u>£124.86</u>	<u>£109.86</u>	<u>£107.72</u>
S1 USD	<u>\$42.55</u>	<u>\$36.56</u>	<u>\$36.30</u>
S1 USD H	<u>\$36.23</u>	<u>\$30.98</u>	<u>\$29.66</u>
S1N	<u>€127.93</u>	<u>€113.69</u>	<u>€114.09</u>
S1N USD	<u>\$124.86</u>	<u>\$108.70</u>	<u>\$110.38</u>

	American Growth Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$7.484.095,085</u>	<u>\$6.746.615,841</u>	<u>\$6.392.960,057</u>
Klasse			
A	<u>\$203.57</u>	<u>\$156.36</u>	<u>\$145.30</u>
A EUR	<u>€187.58</u>	<u>€146.27</u>	<u>€135.33</u>
A EUR H	<u>€91.98</u>	<u>€72.15</u>	<u>€69.51</u>
A PLN H	<u>PLN202.11</u>	<u>PLN154.96</u>	<u>PLN139.86</u>
A SGD	<u>SGD275.30</u>	<u>SGD211.63</u>	<u>SGD199.24</u>
A SGD H	<u>SGD24.62</u>	<u>SGD19.26</u>	<u>SGD18.14</u>
AD	<u>\$47.81</u>	<u>\$37.35</u>	<u>\$35.43</u>
AD AUD H	<u>AUD43.63</u>	<u>AUD34.31</u>	<u>AUD33.15</u>
AD HKD	<u>HKD374.10</u>	<u>HKD292.56</u>	<u>HKD278.05</u>
AD RMB H	<u>CNH176.15</u>	<u>CNH139.07</u>	<u>CNH133.98</u>
AD ZAR H	<u>R308.53</u>	<u>R241.77</u>	<u>R231.32</u>
AX	<u>\$238.89</u>	<u>\$182.44</u>	<u>\$168.55</u>
B	<u>\$148.20</u>	<u>\$114.98</u>	<u>\$107.92</u>
BX	<u>\$205.46</u>	<u>\$156.90</u>	<u>\$144.96</u>
C	<u>\$172.64</u>	<u>\$133.21</u>	<u>\$124.34</u>
C EUR	<u>€159.08</u>	<u>€124.60</u>	<u>€115.80</u>
C EUR H	<u>€86.86</u>	<u>€68.45</u>	<u>€66.24</u>
ED	<u>\$30.85</u>	<u>\$24.13</u>	<u>\$22.88</u>
ED AUD H	<u>AUD15.91</u>	<u>AUD12.54</u>	<u>AUD12.12</u>
I	<u>\$253.18</u>	<u>\$192.93</u>	<u>\$177.85</u>
I EUR	<u>€233.31</u>	<u>€180.47</u>	<u>€165.65</u>
I EUR H	<u>€103.15</u>	<u>€80.27</u>	<u>€76.69</u>
I GBP	<u>£29.12</u>	<u>£22.73</u>	<u>£20.68</u>
I GBP H	<u>£29.02</u>	<u>£22.33</u>	<u>£21.05</u>
N	<u>\$49.82</u>	<u>\$38.44</u>	<u>\$35.88</u>
S	<u>\$202.19</u>	<u>\$152.70</u>	<u>\$139.53</u>
S1	<u>\$270.97</u>	<u>\$205.99</u>	<u>\$189.44</u>
S1 AUD H	<u>AUD152.59</u>	<u>AUD117.91</u>	<u>N/A</u>
S1 EUR	<u>€249.71</u>	<u>€192.69</u>	<u>€176.44</u>
S1 EUR H	<u>€197.52</u>	<u>€153.29</u>	<u>€146.05</u>
S1 GBP	<u>£141.30</u>	<u>£110.03</u>	<u>N/A</u>
SD	<u>\$343.47</u>	<u>\$267.54</u>	<u>\$253.89</u>
SK	<u>\$222.42</u>	<u>\$169.16</u>	<u>\$155.65</u>

	All Market Income Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$1.257.043,196</u>	<u>\$1.186.724,408</u>	<u>\$1.507.145,480</u>
Klasse			
A	<u>\$18.98</u>	<u>\$16.62</u>	<u>\$17.33</u>
A CHF H	<u>CHF14.86</u>	<u>CHF13.58</u>	<u>CHF14.74</u>
A EUR H	<u>€15.84</u>	<u>€14.15</u>	<u>€15.23</u>
A HKD	<u>HKD127.92</u>	<u>HKD112.14</u>	<u>HKD117.17</u>
A SGD H (37)	<u>N/A</u>	<u>SGD15.94</u>	<u>SGD16.80</u>
A2X	<u>\$24.99</u>	<u>\$21.80</u>	<u>\$22.65</u>
A2X EUR	<u>€23.03</u>	<u>€20.40</u>	<u>€21.10</u>
AD	<u>\$8.75</u>	<u>\$8.36</u>	<u>\$9.57</u>
AD AUD H	<u>AUD8.09</u>	<u>AUD7.79</u>	<u>AUD9.04</u>
AD CAD H	<u>CAD8.30</u>	<u>CAD7.97</u>	<u>CAD9.17</u>
AD EUR H	<u>€8.41</u>	<u>€8.08</u>	<u>€9.32</u>
AD GBP H	<u>£8.24</u>	<u>£7.92</u>	<u>£9.17</u>
AD HKD	<u>HKD58.87</u>	<u>HKD56.37</u>	<u>HKD64.62</u>
AD NZD H	<u>NZD8.24</u>	<u>NZD7.91</u>	<u>NZD9.17</u>
AD RMB H	<u>CNH75.50</u>	<u>CNH72.58</u>	<u>CNH83.77</u>
AD SGD H	<u>SGD8.44</u>	<u>SGD8.11</u>	<u>SGD9.34</u>
AD ZAR H	<u>R55.75</u>	<u>R53.57</u>	<u>R61.73</u>
AMG (38)	<u>N/A</u>	<u>\$11.63</u>	<u>\$12.80</u>
AMG EUR H	<u>€10.99</u>	<u>€10.40</u>	<u>€11.85</u>
ANN	<u>\$14.49</u>	<u>\$12.97</u>	<u>\$13.90</u>
ANN EUR H	<u>€12.74</u>	<u>€11.64</u>	<u>€12.87</u>
AQG (38)	<u>N/A</u>	<u>\$11.53</u>	<u>\$12.70</u>
AQG EUR H (39)	<u>N/A</u>	<u>€10.34</u>	<u>€11.77</u>
AR EUR H	<u>€6.66</u>	<u>€6.55</u>	<u>€7.77</u>
AX	<u>\$15.68</u>	<u>\$14.08</u>	<u>\$15.11</u>
AX EUR	<u>€14.52</u>	<u>€13.22</u>	<u>€14.12</u>
AX SGD	<u>SGD21.29</u>	<u>SGD19.12</u>	<u>SGD20.78</u>
B2X	<u>\$20.56</u>	<u>\$18.12</u>	<u>\$19.01</u>
BX	<u>\$15.68</u>	<u>\$14.06</u>	<u>\$15.08</u>
C	<u>\$18.02</u>	<u>\$15.85</u>	<u>\$16.60</u>
C2X	<u>\$22.91</u>	<u>\$20.08</u>	<u>\$20.96</u>
CD	<u>\$8.74</u>	<u>\$8.35</u>	<u>\$9.54</u>
CX	<u>\$15.73</u>	<u>\$14.10</u>	<u>\$15.15</u>
ED	<u>\$10.83</u>	<u>\$10.35</u>	<u>\$11.83</u>
ED AUD H	<u>AUD9.94</u>	<u>AUD9.57</u>	<u>AUD11.09</u>
ED ZAR H	<u>R68.31</u>	<u>R65.55</u>	<u>R75.47</u>
I	<u>\$20.48</u>	<u>\$17.79</u>	<u>\$18.40</u>
I CHF H	<u>CHF16.00</u>	<u>CHF14.50</u>	<u>CHF15.63</u>
I EUR H	<u>€17.06</u>	<u>€15.12</u>	<u>€16.13</u>
I SGD H (40)	<u>N/A</u>	<u>SGD17.03</u>	<u>SGD17.81</u>
ID	<u>\$8.72</u>	<u>\$8.34</u>	<u>\$9.55</u>
IMG (41)	<u>N/A</u>	<u>\$12.10</u>	<u>\$13.20</u>
IMG EUR H (42)	<u>N/A</u>	<u>€10.82</u>	<u>€12.22</u>
INN	<u>\$14.51</u>	<u>\$12.98</u>	<u>\$13.91</u>
INN EUR H	<u>€12.72</u>	<u>€11.62</u>	<u>€12.84</u>
INN GBP H	<u>£13.36</u>	<u>£12.04</u>	<u>£13.13</u>
IQG (43)	<u>N/A</u>	<u>\$11.98</u>	<u>\$13.08</u>
IQG EUR H (44)	<u>N/A</u>	<u>€10.74</u>	<u>€12.13</u>
N	<u>\$18.22</u>	<u>\$16.03</u>	<u>\$16.79</u>
ND	<u>\$8.77</u>	<u>\$8.39</u>	<u>\$9.59</u>
S1	<u>\$20.09</u>	<u>\$17.42</u>	<u>\$17.98</u>
S1 AUD H	<u>AUD118.69</u>	<u>AUD104.70</u>	<u>N/A</u>
S1 CHF H	<u>CHF99.61</u>	<u>CHF90.07</u>	<u>CHF96.86</u>
S1 EUR H	<u>€103.66</u>	<u>€91.71</u>	<u>€97.66</u>
S1 GBP H	<u>£108.79</u>	<u>£95.05</u>	<u>£99.95</u>
S1D JPY H	<u>¥6.895.00</u>	<u>¥6.638.00</u>	<u>¥7.667.00</u>
S1QG GBP H (45)	<u>N/A</u>	<u>£74.99</u>	<u>£83.30</u>
SD	<u>\$78.56</u>	<u>\$75.13</u>	<u>\$85.99</u>

	All China Equity Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$89,148,125</u>	<u>\$38,901,432</u>	<u>\$1,913,529</u>
Klasse			
A	<u>\$11.22</u>	<u>\$10.77</u>	<u>\$13.33</u>
A EUR (46)	<u>€39.98</u>	<u>N/A</u>	<u>N/A</u>
A HKD (46)	<u>HKD339.32</u>	<u>N/A</u>	<u>N/A</u>
A PLN H (46)	<u>PLN75.05</u>	<u>N/A</u>	<u>N/A</u>
AD (46)	<u>\$11.31</u>	<u>N/A</u>	<u>N/A</u>
AD AUD H (46)	<u>AUD9.81</u>	<u>N/A</u>	<u>N/A</u>
AD CAD H (46)	<u>CAD10.34</u>	<u>N/A</u>	<u>N/A</u>
AD EUR H (46)	<u>€10.65</u>	<u>N/A</u>	<u>N/A</u>
AD GBP H (46)	<u>£10.46</u>	<u>N/A</u>	<u>N/A</u>
AD HKD (46)	<u>HKD88.53</u>	<u>N/A</u>	<u>N/A</u>
AD NZD H (46)	<u>NZD10.12</u>	<u>N/A</u>	<u>N/A</u>
AD SGD H (46)	<u>SGD10.55</u>	<u>N/A</u>	<u>N/A</u>
AD ZAR H (46)	<u>R65.44</u>	<u>N/A</u>	<u>N/A</u>
B (46)	<u>\$33.25</u>	<u>N/A</u>	<u>N/A</u>
B EUR (46)	<u>€30.64</u>	<u>N/A</u>	<u>N/A</u>
C (46)	<u>\$40.14</u>	<u>N/A</u>	<u>N/A</u>
C EUR (46)	<u>€36.98</u>	<u>N/A</u>	<u>N/A</u>
I	<u>\$11.77</u>	<u>\$11.21</u>	<u>\$13.77</u>
I EUR (46)	<u>€49.28</u>	<u>N/A</u>	<u>N/A</u>
S	<u>\$83.60</u>	<u>\$78.76</u>	<u>\$95.75</u>
S1	<u>\$79.72</u>	<u>\$75.67</u>	<u>\$92.69</u>
S1 EUR (46)	<u>€55.60</u>	<u>N/A</u>	<u>N/A</u>

	China A Shares Equity Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>CNH2.235.481.985</u>	<u>CNH853.146.436</u>	<u>CNH598.220.693</u>
Klasse			
A	<u>CNH121.92</u>	<u>CNH119.15</u>	<u>CNH124.83</u>
A AUD H (47)	<u>N/A</u>	<u>AUD14.72</u>	<u>AUD15.40</u>
A EUR	<u>€17.86</u>	<u>€18.07</u>	<u>€20.13</u>
A HKD H	<u>HKD114.02</u>	<u>HKD109.93</u>	<u>HKD114.33</u>
A SGD H (48)	<u>N/A</u>	<u>SGD15.23</u>	<u>SGD15.79</u>
A USD	<u>\$17.29</u>	<u>\$17.21</u>	<u>\$19.26</u>
A USD H	<u>\$17.52</u>	<u>\$16.74</u>	<u>\$17.20</u>
AD HKD	<u>HKD99.91</u>	<u>HKD103.43</u>	<u>HKD120.43</u>
AD HKD H	<u>HKD100.33</u>	<u>HKD101.84</u>	<u>HKD110.69</u>
AD SGD H (49)	<u>N/A</u>	<u>SGD15.14</u>	<u>SGD16.40</u>
AD USD H	<u>\$15.11</u>	<u>\$15.30</u>	<u>\$16.54</u>
I	<u>CNH128.72</u>	<u>CNH124.79</u>	<u>CNH129.70</u>
I EUR (50)	<u>€14.94</u>	<u>N/A</u>	<u>N/A</u>
I EUR H (28)	<u>€14.73</u>	<u>N/A</u>	<u>N/A</u>
I GBP	<u>£18.27</u>	<u>£18.58</u>	<u>£20.22</u>
I USD (28)	<u>\$14.72</u>	<u>N/A</u>	<u>N/A</u>
I USD H	<u>\$18.08</u>	<u>\$17.14</u>	<u>\$17.48</u>
INN EUR (28)	<u>€14.41</u>	<u>N/A</u>	<u>N/A</u>
INN GBP (28)	<u>£14.36</u>	<u>N/A</u>	<u>N/A</u>
INN USD (28)	<u>\$14.67</u>	<u>N/A</u>	<u>N/A</u>
S (51)	<u>N/A</u>	<u>CNH177.60</u>	<u>CNH182.76</u>
S USD	<u>\$108.35</u>	<u>\$105.95</u>	<u>\$116.39</u>
S1	<u>CNH1.277.84</u>	<u>CNH1.235.55</u>	<u>CNH1.280.60</u>
S1 CAD	<u>CAD111.22</u>	<u>CAD109.56</u>	<u>N/A</u>
S1 EUR	<u>€112.66</u>	<u>€112.79</u>	<u>€124.29</u>
S1 EUR H (28)	<u>€98.25</u>	<u>N/A</u>	<u>N/A</u>
S1 GBP	<u>£84.10</u>	<u>£85.32</u>	<u>£92.64</u>
S1 USD (14)	<u>\$99.71</u>	<u>N/A</u>	<u>N/A</u>
S1NN GBP (28)	<u>£95.71</u>	<u>N/A</u>	<u>N/A</u>
SP1 USD	<u>\$213.10</u>	<u>\$208.13</u>	<u>\$228.70</u>

	China Bond Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>CNH245.423.092</u>	<u>CNH326.925.181</u>	<u>CNH406.297.162</u>
Klasse			
A2	<u>CNH122.35</u>	<u>CNH117.72</u>	<u>CNH115.14</u>
I2	<u>N/A</u>	<u>N/A</u>	<u>CNH118.11</u>
SA	<u>CNH107.19</u>	<u>CNH105.03</u>	<u>CNH104.65</u>

	Financial Credit Portfolio (52)		
	23. Januar 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$151,539,364</u>	<u>\$138,713,963</u>	<u>\$152,267,451</u>
Klasse			
A2	<u>\$18.25</u>	<u>\$16.12</u>	<u>\$17.77</u>
A2 CHF H	<u>CHF15.52</u>	<u>CHF14.09</u>	<u>CHF16.14</u>
A2 EUR H	<u>€15.94</u>	<u>€14.25</u>	<u>€16.24</u>
AT	<u>\$14.88</u>	<u>\$13.48</u>	<u>\$15.52</u>
I2	<u>\$18.84</u>	<u>\$16.59</u>	<u>\$18.18</u>
I2 CHF H	<u>CHF16.02</u>	<u>CHF14.49</u>	<u>CHF16.51</u>
I2 EUR H	<u>€16.41</u>	<u>€14.62</u>	<u>€16.57</u>
I2 GBP H	<u>£17.14</u>	<u>£15.15</u>	<u>£16.90</u>
IT	<u>\$14.92</u>	<u>\$13.52</u>	<u>\$15.56</u>
S	<u>\$130.94</u>	<u>\$114.73</u>	<u>\$124.87</u>
S EUR H	<u>€114.31</u>	<u>€101.38</u>	<u>€114.04</u>
S GBP H	<u>£118.93</u>	<u>£104.59</u>	<u>£115.86</u>
S1	<u>\$127.30</u>	<u>\$111.91</u>	<u>\$122.41</u>
S1 EUR H	<u>€111.10</u>	<u>€98.87</u>	<u>€111.77</u>
S1 GBP H	<u>£115.60</u>	<u>£101.99</u>	<u>£113.54</u>
ZT	<u>\$99.30</u>	<u>\$89.91</u>	<u>\$103.51</u>

	Low Volatility Total Return Equity Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$138,196,106</u>	<u>\$180,567,445</u>	<u>\$108,439,447</u>
Klasse			
A	<u>\$15.77</u>	<u>\$14.88</u>	<u>\$14.64</u>
A AUD H	<u>AUD14.61</u>	<u>AUD13.95</u>	<u>AUD13.86</u>
A CAD H (53)	<u>N/A</u>	<u>CAD14.16</u>	<u>CAD13.94</u>
A EUR H	<u>€14.14</u>	<u>€13.57</u>	<u>€13.67</u>
A GBP H	<u>£14.78</u>	<u>£13.99</u>	<u>£13.88</u>
A HKD	<u>HKD100.89</u>	<u>HKD95.34</u>	<u>HKD93.98</u>
A NZD H (54)	<u>N/A</u>	<u>NZD14.24</u>	<u>NZD14.02</u>
A PLN H	<u>PLN111.48</u>	<u>PLN104.18</u>	<u>PLN98.13</u>
A SGD H	<u>SGD14.72</u>	<u>SGD14.11</u>	<u>SGD13.95</u>
AD	<u>\$12.35</u>	<u>\$12.24</u>	<u>\$12.64</u>
AD AUD H	<u>AUD12.22</u>	<u>AUD12.12</u>	<u>AUD12.53</u>
AD CAD H	<u>CAD12.31</u>	<u>CAD12.21</u>	<u>CAD12.60</u>
AD GBP H	<u>£12.22</u>	<u>£12.13</u>	<u>£12.54</u>
AD HKD	<u>HKD82.63</u>	<u>HKD81.96</u>	<u>HKD84.77</u>
AD NZD H (55)	<u>N/A</u>	<u>NZD12.21</u>	<u>NZD12.62</u>
AD SGD H	<u>SGD12.28</u>	<u>SGD12.20</u>	<u>SGD12.61</u>
I	<u>\$16.44</u>	<u>\$15.39</u>	<u>\$15.02</u>
I EUR H	<u>€15.52</u>	<u>€14.77</u>	<u>€14.78</u>
I PLN H (56)	<u>N/A</u>	<u>PLN106.95</u>	<u>PLN99.93</u>
S	<u>\$115.18</u>	<u>\$106.90</u>	<u>\$103.42</u>
S1	<u>\$112.15</u>	<u>\$104.61</u>	<u>\$101.72</u>
S1 JPY H	<u>¥9,753.00</u>	<u>¥9,622.00</u>	<u>¥9,728.00</u>

Sustainable Global Thematic Credit Portfolio			
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>€105.681,355</u>	<u>€97.985,845</u>	<u>€94.055,028</u>
Klasse			
A2	<u>€13.56</u>	<u>€13.15</u>	<u>€13.87</u>
I2	<u>€14.47</u>	<u>€13.96</u>	<u>€14.65</u>
I2 CHF H	<u>CHF14.87</u>	<u>CHF14.70</u>	N/A
I2 GBP H	<u>£14.42</u>	<u>£13.73</u>	<u>£14.22</u>
I2 USD H	<u>\$15.11</u>	<u>\$14.30</u>	<u>\$14.59</u>
INN AUD H	<u>AUD12.88</u>	<u>AUD12.80</u>	<u>AUD13.65</u>
S	<u>€98.87</u>	<u>€94.93</u>	<u>€99.20</u>
S GBP H	<u>£90.58</u>	<u>£85.86</u>	<u>£88.46</u>
S1	<u>€96.89</u>	<u>€93.40</u>	<u>€97.98</u>
S1 GBP H	<u>£96.41</u>	<u>£91.74</u>	<u>£94.91</u>
S1 USD H	<u>\$101.30</u>	<u>\$95.77</u>	<u>\$97.38</u>
Z2	<u>€86.71</u>	<u>€83.17</u>	<u>€86.82</u>
Event Driven Portfolio			
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$201.030,059</u>	<u>\$184,186,106</u>	<u>\$252,867,047</u>
Klasse			
I	<u>\$14.19</u>	<u>\$13.56</u>	<u>\$14.76</u>
I EUR H	<u>€13.41</u>	<u>€13.05</u>	<u>€14.62</u>
I GBP H	<u>£14.63</u>	<u>£14.04</u>	N/A
S	<u>\$97.82</u>	<u>\$92.60</u>	<u>\$99.84</u>
S1	<u>\$98.56</u>	<u>\$94.00</u>	<u>\$102.07</u>
S1 EUR H	<u>€92.10</u>	<u>€89.44</u>	<u>€99.76</u>
S1 GBP H	<u>£97.84</u>	<u>£93.68</u>	N/A
S1 SEK H	<u>kr929.29</u>	<u>kr902.88</u>	<u>kr1,002.88</u>
SU	<u>\$98.34</u>	<u>\$93.82</u>	<u>\$101.93</u>

Sustainable All Market Portfolio			
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>€170.685.040</u>	<u>€114.393.470</u>	<u>€101.584.226</u>
Klasse			
A	<u>€16.41</u>	<u>€15.03</u>	<u>€15.57</u>
A USD H	<u>\$17.51</u>	<u>\$15.73</u>	<u>\$15.83</u>
AD	<u>€15.65</u>	<u>€14.81</u>	<u>N/A</u>
AD AUD H	<u>AUD15.60</u>	<u>AUD14.79</u>	<u>N/A</u>
AD CAD H	<u>CAD15.70</u>	<u>CAD14.83</u>	<u>N/A</u>
AD GBP H	<u>£15.62</u>	<u>£14.81</u>	<u>N/A</u>
AD HKD H	<u>HKD104.77</u>	<u>HKD98.97</u>	<u>N/A</u>
AD SGD H	<u>SGD15.64</u>	<u>SGD14.82</u>	<u>N/A</u>
AD USD H	<u>\$15.78</u>	<u>\$14.87</u>	<u>N/A</u>
AI AUD H (57)	<u>AUD80.00</u>	<u>N/A</u>	<u>N/A</u>
AI USD H	<u>\$69.93</u>	<u>\$67.61</u>	<u>\$73.83</u>
EI AUD H (58)	<u>AUD78.85</u>	<u>N/A</u>	<u>N/A</u>
EI USD H	<u>\$68.42</u>	<u>\$66.87</u>	<u>\$73.76</u>
F	<u>€110.78</u>	<u>€100.35</u>	<u>N/A</u>
F CHF H	<u>CHF107.90</u>	<u>CHF100.02</u>	<u>N/A</u>
F GBP H	<u>£112.64</u>	<u>£100.82</u>	<u>N/A</u>
F USD H	<u>\$113.27</u>	<u>\$100.62</u>	<u>N/A</u>
I	<u>€16.82</u>	<u>€15.30</u>	<u>€15.75</u>
I GBP H	<u>£17.45</u>	<u>£15.69</u>	<u>£15.94</u>
I USD H	<u>\$17.97</u>	<u>\$16.04</u>	<u>\$16.01</u>
S	<u>€115.64</u>	<u>€104.32</u>	<u>€106.39</u>
S GBP H	<u>£100.41</u>	<u>£89.51</u>	<u>£90.09</u>
S1	<u>€113.10</u>	<u>€102.66</u>	<u>€105.38</u>

Short Duration Income Portfolio (59)			
	22. Juni 2023	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$24.362.874</u>	<u>\$110.984.990</u>	<u>\$94.585.062</u>
Klasse			
A2	<u>\$14.22</u>	<u>\$14.13</u>	<u>\$14.11</u>
AT	<u>\$12.86</u>	<u>\$12.78</u>	<u>\$13.36</u>
I2	<u>\$14.41</u>	<u>\$14.32</u>	<u>\$14.21</u>
I2 EUR H	<u>€13.80</u>	<u>€13.72</u>	<u>€14.01</u>
I2 GBP H	<u>£14.17</u>	<u>£14.09</u>	<u>£14.17</u>
IT	<u>\$12.85</u>	<u>\$12.77</u>	<u>\$13.36</u>
S	<u>\$97.37</u>	<u>\$96.69</u>	<u>\$95.48</u>
S1	<u>\$96.54</u>	<u>\$95.89</u>	<u>\$95.02</u>

	Sustainable Income Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$104.194.020</u>	<u>\$98.716.277</u>	<u>\$99.822.295</u>
Klasse			
A2	<u>\$13.78</u>	<u>\$13.10</u>	<u>\$13.40</u>
AA	<u>\$11.84</u>	<u>\$11.95</u>	<u>\$12.86</u>
AA AUD H	<u>AUD11.58</u>	<u>AUD11.76</u>	<u>AUD12.80</u>
AA EUR H	<u>€11.69</u>	<u>€11.84</u>	<u>€12.82</u>
AA GBP H	<u>£11.63</u>	<u>£11.79</u>	<u>£12.82</u>
AA RMB H	<u>CNH78.02</u>	<u>CNH79.12</u>	<u>CNH85.94</u>
AA SGD H	<u>SGD11.71</u>	<u>SGD11.88</u>	<u>SGD12.86</u>
AT	<u>\$12.36</u>	<u>\$12.29</u>	<u>\$13.04</u>
AT CHF H	<u>CHF14.67</u>	<u>CHF14.68</u>	<u>N/A</u>
AT EUR H	<u>€12.19</u>	<u>€12.17</u>	<u>€12.99</u>
AT SGD H	<u>SGD12.22</u>	<u>SGD12.21</u>	<u>SGD13.03</u>
I2	<u>\$14.01</u>	<u>\$13.25</u>	<u>\$13.47</u>
I2 CHF H	<u>CHF12.73</u>	<u>CHF12.56</u>	<u>CHF13.29</u>
I2 EUR H	<u>€13.18</u>	<u>€12.71</u>	<u>€13.31</u>
I2 GBP H	<u>£13.61</u>	<u>£12.98</u>	<u>£13.42</u>
IT	<u>\$12.36</u>	<u>\$12.28</u>	<u>\$13.04</u>
S	<u>\$95.38</u>	<u>\$89.53</u>	<u>\$90.43</u>
S1	<u>\$93.97</u>	<u>\$88.65</u>	<u>\$89.99</u>
S1QG JPY	<u>¥11.503.00</u>	<u>¥10.199.00</u>	<u>¥10.075.00</u>
S1QG JPY H	<u>¥8.015.00</u>	<u>¥8.096.00</u>	<u>¥8.706.00</u>

	US Low Volatility Equity Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$46.782.803</u>	<u>\$24.623.797</u>	<u>\$11.120.483</u>
Klasse			
A	<u>\$18.91</u>	<u>\$15.62</u>	<u>\$14.96</u>
A EUR (60)	<u>€16.80</u>	<u>N/A</u>	<u>N/A</u>
I	<u>\$19.36</u>	<u>\$15.86</u>	<u>\$15.08</u>
I EUR	<u>€21.64</u>	<u>€18.00</u>	<u>€17.03</u>
I GBP	<u>£21.40</u>	<u>£17.96</u>	<u>£16.85</u>
S	<u>\$131.97</u>	<u>\$107.33</u>	<u>\$101.25</u>
S1	<u>\$130.03</u>	<u>\$106.29</u>	<u>\$100.77</u>
S1 EUR	<u>€145.33</u>	<u>€120.58</u>	<u>€113.83</u>
S1 GBP	<u>£143.69</u>	<u>£120.31</u>	<u>£112.60</u>

Sustainable Climate Solutions Portfolio			
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$1.819.713</u>	<u>\$1.678.711</u>	<u>\$1.657.520</u>
Klasse			
A	<u>\$12.82</u>	<u>\$12.10</u>	<u>\$12.28</u>
A AUD H	<u>AUD11.93</u>	<u>AUD11.52</u>	<u>AUD12.10</u>
A EUR	<u>€13.40</u>	<u>€12.83</u>	<u>€12.98</u>
A HKD H	<u>HKD83.42</u>	<u>HKD79.50</u>	<u>HKD81.77</u>
A RMB H	<u>CNH81.62</u>	<u>CNH79.21</u>	<u>CNH82.51</u>
I	<u>\$13.08</u>	<u>\$12.24</u>	<u>\$12.33</u>
I CHF	<u>CHF12.86</u>	<u>CHF12.15</u>	<u>CHF12.89</u>
I EUR	<u>€13.67</u>	<u>€12.99</u>	<u>€13.03</u>
I GBP	<u>£13.65</u>	<u>£13.09</u>	<u>£13.02</u>
S	<u>\$89.05</u>	<u>\$82.66</u>	<u>\$82.57</u>
S1	<u>\$87.50</u>	<u>\$81.80</u>	<u>\$82.28</u>
S1 EUR	<u>€91.46</u>	<u>€86.78</u>	<u>€86.92</u>
S1 GBP	<u>£91.32</u>	<u>£87.45</u>	<u>£86.84</u>

Global Low Carbon Equity Portfolio			
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$9.569.455</u>	<u>\$3.584.452</u>	<u>\$2.682.996</u>
Klasse			
A (60)	<u>\$16.93</u>	N/A	N/A
A EUR (60)	<u>€16.92</u>	N/A	N/A
I	<u>\$17.06</u>	<u>\$13.88</u>	<u>\$13.37</u>
I CHF	<u>CHF16.65</u>	<u>CHF13.67</u>	<u>CHF13.87</u>
I EUR	<u>€17.72</u>	<u>€14.63</u>	<u>€14.04</u>
I GBP	<u>£17.73</u>	<u>£14.77</u>	<u>£14.06</u>
S	<u>\$115.81</u>	<u>\$93.54</u>	<u>\$89.48</u>
S1	<u>\$114.39</u>	<u>\$92.85</u>	<u>\$89.27</u>
S1 EUR	<u>€118.79</u>	<u>€97.87</u>	<u>€93.69</u>
S1 GBP	<u>£118.89</u>	<u>£98.86</u>	<u>£93.82</u>

	Climate High Income Portfolio (61)		
	26. Oktober 2023	31. Mai 2023	31. Mai 2022
Nettovermögen	<u>\$18.244,011</u>	<u>\$17.978,527</u>	<u>\$18.218,499</u>
Klasse			
A2	<u>\$13.22</u>	<u>\$13.09</u>	<u>\$13.58</u>
A2 AUD H	<u>AUD12.92</u>	<u>AUD12.87</u>	<u>AUD13.55</u>
A2 HKD H	<u>HKD86.60</u>	<u>HKD86.11</u>	<u>HKD90.45</u>
A2 RMB H	<u>CNH86.42</u>	<u>CNH86.54</u>	<u>CNH91.42</u>
AA	<u>\$11.84</u>	<u>\$11.98</u>	<u>\$13.23</u>
AA AUD H	<u>AUD11.71</u>	<u>AUD11.87</u>	<u>AUD13.21</u>
AA EUR H	<u>€11.78</u>	<u>€11.93</u>	<u>€13.22</u>
AA HKD H	<u>HKD78.50</u>	<u>HKD79.45</u>	<u>HKD88.15</u>
AA RMB H	<u>CNH78.19</u>	<u>CNH79.26</u>	<u>CNH88.05</u>
AT	<u>\$12.28</u>	<u>\$12.33</u>	<u>\$13.35</u>
AT EUR H	<u>€12.21</u>	<u>€12.27</u>	<u>€13.34</u>
F	<u>\$101.80</u>	<u>\$100.41</u>	<u>N/A</u>
F CHF H	<u>CHF99.09</u>	<u>CHF99.30</u>	<u>N/A</u>
F EUR H	<u>€100.23</u>	<u>€99.60</u>	<u>N/A</u>
F GBP H	<u>£101.02</u>	<u>£99.80</u>	<u>N/A</u>
I2	<u>\$13.37</u>	<u>\$13.21</u>	<u>\$13.62</u>
I2 CHF H	<u>CHF12.57</u>	<u>CHF12.63</u>	<u>CHF13.53</u>
I2 EUR H	<u>€12.84</u>	<u>€12.78</u>	<u>€13.55</u>
I2 GBP H	<u>£13.18</u>	<u>£13.04</u>	<u>£13.61</u>
IT	<u>\$12.26</u>	<u>\$12.32</u>	<u>\$13.34</u>
S	<u>\$90.31</u>	<u>\$88.98</u>	<u>\$91.12</u>
S1	<u>\$89.40</u>	<u>\$88.28</u>	<u>\$90.88</u>
S1 EUR H	<u>€85.82</u>	<u>€85.37</u>	<u>€90.34</u>
S1 GBP H	<u>£88.12</u>	<u>£87.12</u>	<u>£90.79</u>

	Sustainable US Thematic Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	\$1,093,416,541	\$1,085,081,373	\$986,313,897
Klasse			
A	\$45.08	\$37.06	\$37.38
A AUD H	AUD73.62	AUD61.65	AUD64.19
A CAD H	CAD70.36	CAD58.30	CAD59.63
A EUR	€41.54	€34.67	€34.82
A EUR H	€65.64	€55.12	€57.75
A GBP H	£56.79	£47.09	£48.72
A HKD	HKD352.59	HKD290.28	HKD293.42
A SGD H	SGD56.30	SGD47.16	SGD48.34
B	\$35.92	\$29.83	\$30.39
C	\$42.23	\$34.88	\$35.34
C EUR	€38.92	€32.63	€32.92
C EUR H	€62.15	€52.43	€55.19
C SGD	SGD57.15	SGD47.23	SGD48.48
E	\$16.39	\$13.61	\$13.87
I	\$54.42	\$44.39	\$44.41
I EUR	€50.15	€41.52	€41.37
I EUR H	€72.82	€60.68	€63.09
I GBP	£27.56	£23.03	£22.75
I GBP H	£15.93	£13.11	£13.46
IN	\$97.12	\$79.22	\$79.26
IN EUR	€89.54	€74.11	€73.82
INN EUR	€16.98	€14.06	€14.01
S	\$75.81	\$61.32	\$60.86
S1	\$57.69	\$46.98	\$46.93
S1 EUR	€53.17	€43.95	€43.71
S1 GBP	£117.95	£98.34	£96.93
S1 GBP H	£106.69	£87.61	£89.78
S1 JPY H (62)	N/A	¥414.00	¥434.00
S1NN GBP	£118.95	£99.41	N/A

	China Net Zero Solutions Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	\$8,960,754	\$20,407,705	\$2,094,451
Klasse			
A	\$10.34	\$11.13	\$15.69
A AUD H	AUD9.82	AUD10.80	AUD15.68
A EUR	€10.34	€11.31	€15.88
A EUR H	€9.80	€10.77	€15.66
A HKD	HKD68.69	HKD74.07	HKD104.63
A RMB H	CNH65.66	CNH72.47	CNH105.03
A SGD H	SGD10.01	SGD10.99	SGD15.69
I	\$10.51	\$11.23	\$15.70
I AUD H	AUD9.99	AUD10.90	AUD15.69
I EUR	€10.52	€11.41	€15.89
I EUR H	€9.97	€10.86	€15.68
I GBP	£10.77	£11.83	£16.24
I GBP H	£10.29	£11.05	£15.70
I HKD	HKD69.86	HKD74.74	HKD104.72
I RMB H	CNH66.78	CNH73.11	CNH105.13
I SGD H	SGD10.18	SGD11.09	SGD15.70
S	\$71.64	\$75.70	\$104.79
S1	\$70.51	\$75.07	\$104.70

	American Multi-Asset Portfolio		
	31. Mai 2024	31. Mai 2023	31. Mai 2022
Nettovermögen	\$7.987.022	\$6.766.111	\$6.670.545
Klasse			
A	\$16.62	\$14.28	\$14.28
A AUD H	AUD15.95	AUD13.95	AUD14.23
A EUR	€16.60	€14.48	€14.41
A EUR H	€15.69	€13.77	€14.24
A HKD	HKD16.56	HKD14.25	HKD14.28
A RMB H	CNH105.31	CNH92.95	CNH95.16
A SGD H	SGD16.11	SGD14.11	SGD14.27
AD	\$14.56	\$13.33	\$14.21
AD AUD H	AUD14.24	AUD13.13	AUD14.17
AD EUR	€14.55	€13.54	€14.34
AD EUR H	€14.30	€13.17	€14.18
AD HKD	HKD14.51	HKD13.31	HKD14.21
AD RMB H	CNH95.32	CNH87.76	CNH94.55
AD SGD H	SGD14.36	SGD13.23	SGD14.20
I	\$16.86	\$14.39	\$14.29
I EUR	€16.84	€14.59	€14.42
I EUR H	€15.93	€13.88	€14.25
I GBP	£17.24	£15.07	£14.77
I GBPH	£16.36	£14.08	£14.26
I SGD H	SGD16.35	SGD14.22	SGD14.28
ID	\$14.55	\$13.33	\$14.21
S	\$114.33	\$96.80	\$95.32
S1	\$112.90	\$96.16	\$95.26

	Diversity Champions Equity Portfolio	
	31. Mai 2024	31. Mai 2023
Nettovermögen	\$49.598.797	\$53.910.619
Klasse		
A	\$17.93	\$15.12
A CHF	CHF17.41	CHF14.82
A CHF HP	CHF17.05	CHF14.91
A EUR	€17.57	€15.04
A EUR HP	€17.59	€15.02
A GBP	£17.39	£15.02
A GBP HP	£17.93	£15.13
A USD HP	\$18.27	\$15.22
F	\$121.55	\$101.33
F CHF	CHF118.02	CHF99.30
F CHF HP	CHF115.56	CHF99.90
F EUR HP	€119.11	€100.57
F GBP HP	£121.50	£101.40
F USD HP	\$123.80	\$102.02
FNN CHF	CHF116.46	CHF98.81
I	\$18.13	\$15.17
I CHF	CHF17.61	CHF14.87
I EUR	€17.76	€15.09
I GBP	£17.59	£15.08
S	\$122.39	\$101.55
S1	\$121.14	\$101.23
W	\$18.21	\$15.19
W CHF HP	CHF17.31	CHF14.98
W EUR HP	€17.87	€15.10
W GBP HP	£18.20	£15.21
W USD HP	\$18.54	\$15.29

	Global ESG Improvers Portfolio (63)	
	30. Januar 2024	31. Mai 2023
Nettovermögen	\$3.108.460	\$2.863.327
Klasse		
A	\$15.19	\$14.15
A EUR	€15.41	€14.55
A EUR HP	€15.46	€14.55
F	\$102.50	\$94.68
F EUR	€102.75	€96.30
F GBP	£99.53	£93.84
I	\$15.31	\$14.18
I EUR	€15.35	€14.43
I GBP	£14.87	£14.06
S	\$102.97	\$94.83
S1	\$102.26	\$94.62
	Global Value Portfolio	
	31. Mai 2024	31. Mai 2023
Nettovermögen	\$570.817.031	\$610.198.229
Klasse		
A	\$22.95	\$19.27
A EUR	€21.14	€18.03
A SGD	SGD31.03	SGD26.08
A SGD H	SGD22.38	SGD19.15
AD	\$15.71	\$13.70
AD AUD H	AUD13.91	AUD12.23
AD CAD H	CAD14.53	CAD12.73
AD EUR H	€15.09	€13.23
AD GBP H	£14.44	£12.68
AD HKD	HKD122.97	HKD107.38
AD ZAR H	R96.39	R84.35
B	\$18.25	\$15.48
C	\$20.90	\$17.63
C EUR	€19.26	€16.49
I	\$27.40	\$22.83
I EUR	€25.26	€21.36
I GBP	£17.22	£14.70
I SGD	SGD37.06	SGD30.89
S	\$32.85	\$27.13
S GBP	£25.80	£21.82
S GBP H	£24.82	£20.65
S1	\$28.96	\$24.08
S1 AUD H	AUD135.38	AUD114.62
S1 EUR	€26.71	€22.54
S1 EUR HP (14)	€112.26	N/A
S1 GBP	£22.74	£19.37
S1 GBP HP (14)	£113.69	N/A
SD	\$106.81	\$92.94

		Security of the Future Portfolio (64)
		31. Mai 2024
Nettovermögen		<u>\$4.913.358</u>
Klasse		
A		<u>\$17.10</u>
F		<u>\$114.62</u>
F EUR		<u>€115.98</u>
F EUR H		<u>€113.56</u>
FNN GBP **		<u>£114.23</u>
I		<u>\$17.16</u>
L		<u>\$17.16</u>
L EUR		<u>€17.37</u>
L EUR H		<u>€17.00</u>
LNN **		<u>\$17.16</u>
S		<u>\$114.83</u>
S1		<u>\$114.52</u>
W		<u>\$17.18</u>
W EUR		<u>€17.38</u>
W EUR H		<u>€17.02</u>
WNN		<u>\$17.16</u>
WNN EUR		<u>€17.36</u>
WNN GBP **		<u>£17.13</u>

		Global Growth Portfolio (35)
		31. Mai 2024
Nettovermögen		<u>\$2.078.461</u>
Klasse		
A		<u>\$15.25</u>
A EUR		<u>€15.24</u>
ANN EUR		<u>€15.24</u>
C		<u>\$15.23</u>
C EUR		<u>€15.22</u>
F		<u>\$102.01</u>
F EUR		<u>€101.96</u>
F GBP		<u>£101.52</u>
I		<u>\$15.28</u>
I EUR		<u>€15.27</u>
I GBP		<u>£15.21</u>
INN EUR		<u>€15.27</u>
S		<u>\$102.10</u>
S1		<u>\$101.96</u>
S1 EUR		<u>€101.90</u>
S1NN		<u>\$101.91</u>

	European Growth Portfolio (36)
	31. Mai 2024
Nettovermögen	<u>€6.279.574</u>
Klasse	
A	<u>€15.19</u>
ANN	<u>€15.16</u>
ANN GBP	<u>£15.09</u>
C	<u>€15.17</u>
F	<u>€101.61</u>
F GBP	<u>£101.18</u>
I	<u>€15.22</u>
INN	<u>€15.16</u>
INN GBP	<u>£15.09</u>
INN USD	<u>\$15.17</u>
S	<u>€101.70</u>
S1	<u>€101.56</u>
S1NN	<u>€101.07</u>

** Die Anteilklasse wurde umbenannt. Siehe Anmerkung A.

- (1) Auflegungsdatum 12. Dezember 2023
- (2) Auflegungsdatum 6. Dezember 2023
- (3) Auflegungsdatum 28. November 2023
- (4) Auflegungsdatum 18. Juli 2023
- (5) Auflegungsdatum 14. August 2023
- (6) Aufgelöst am 12. November 2023 mit einem endgültigen NIW je Anteil von HKD319.10
- (7) Aufgelöst am 1. März 2024 mit einem endgültigen NIW je Anteil von €37.92
- (8) Auflegungsdatum 18. März 2024
- (9) Aufgelöst am 12. Januar 2024 mit einem endgültigen NIW je Anteil von CNH132.69
- (10) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von CHN80.78
- (11) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von SGD27.60
- (12) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von SGD11.75
- (13) Aufgelöst am 25. Mai 2023 mit einem endgültigen NIW je Anteil von €92.43 und neu aufgelegt am 18. Juli 2023
- (14) Auflegungsdatum 15. Juni 2023
- (15) Aufgelöst am 13. April 2023 mit einem endgültigen NIW je Anteil von \$87.74 und neu aufgelegt am 18. Juli 2023
- (16) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von SGD197.98
- (17) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von €20.87
- (18) Aufgelöst am 25. September 2023 mit einem endgültigen NIW je Anteil von £23.62
- (19) Aufgelöst am 28. September 2023 mit einem endgültigen NIW je Anteil von \$17.14
- (20) Auflegungsdatum 6. Juli 2023
- (21) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von £14.16
- (22) Auflegungsdatum 26. Januar 2024
- (23) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von PLN51.89
- (24) Letzte offizielle NIW-Berechnung am 26. September 2023. Siehe Anmerkung A.
- (25) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von AUD9.66
- (26) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von SGD10.29
- (27) Aufgelöst am 2. April 2024 mit einem endgültigen NIW je Anteil von AUD15.07
- (28) Auflegungsdatum 19. April 2024

- (29) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von CAD10.37
- (30) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von kr1,168.81
- (31) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von AUD14.82
- (32) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von €11.16
- (33) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von SGD11.23
- (34) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von £101.90
- (35) Auflegungsdatum 27. Februar 2024
- (36) Auflegungsdatum 29. Dezember 2023
- (37) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von SGD16.56
- (38) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von \$11.92
- (39) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von €10.57
- (40) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von SGD17.76
- (41) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von \$12.45
- (42) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von €11.00
- (43) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von \$12.44
- (44) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von €11.03
- (45) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von £77.56
- (46) Auflegungsdatum 8. März 2024
- (47) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von AUD14.02
- (48) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von SGD14.51
- (49) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von SGD14.19
- (50) Auflegungsdatum 12. Juni 2023
- (51) Aufgelöst am 7. Juni 2023 mit einem endgültigen NIW je Anteil von CHN177.45
- (52) Letzte offizielle NIW-Berechnung am 23. Januar 2024. Siehe Anmerkung A.
- (53) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von CAD14.74
- (54) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von NZD14.87
- (55) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von NZD12.49
- (56) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von PLN112.82
- (57) Auflegungsdatum 3. November 2023
- (58) Auflegungsdatum 12. Oktober 2023
- (59) Letzte offizielle NIW-Berechnung am 22. Juni 2023. Siehe Anmerkung A.
- (60) Auflegungsdatum 16. November 2023
- (61) Letzte offizielle NIW-Berechnung am 26. Oktober 2023. Siehe Anmerkung A.
- (62) Aufgelöst am 21. November 2023 mit einem endgültigen NIW je Anteil von ¥433
- (63) Letzte offizielle NIW-Berechnung am 30. Januar 2024. Siehe Anmerkung A.
- (64) Auflegungsdatum 19. Dezember 2023

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 Anteilklassen innerhalb der einzelnen Portefeuilles an. Alle Anteile derselben Klasse haben dieselben Rechte in Bezug auf Dividenden und Rücknahmen.

Das Portefeuille AB SICAV I – Short Duration Income Portfolio wurde aufgelöst. Der letzte offizielle Nettoinventarwert („NIW“) wurde am 22. Juni 2023 berechnet. Zum 31. Mai 2024 belief sich der Barsaldo für das Portefeuille auf \$3,583. Ein illiquides Wertpapier verbleibt zum Jahresende unverkauft bei der Registerstelle. Es gibt keinen öffentlichen Markt, auf dem das Wertpapier verkauft werden könnte.

Das Portefeuille AB SICAV I – Asia Pacific Local Currency Debt Portfolio wurde aufgelöst. Der letzte offizielle NIW wurde am 26. September 2023 berechnet. Zum 31. Mai 2024 belief sich der Barsaldo für das Portefeuille auf \$4,554.

Das Portefeuille AB SICAV I – Climate High Income Portfolio wurde aufgelöst. Der letzte offizielle NIW wurde am 26. Oktober 2023 berechnet. Zum 31. Mai 2024 belief sich der Barsaldo für das Portefeuille auf \$3,129.

Der Verwaltungsrat hat beschlossen, die Einrichtung der neuen Portefeuilles innerhalb des Fonds zu genehmigen: AB SICAV I – Security of the Future Portfolio, AB SICAV I – Global Growth Portfolio und AB SICAV I – European Growth Portfolio. Die Portefeuilles nahmen ihre Tätigkeit jeweils am 19. Dezember 2023, 27. Februar 2024 und 27. Februar 2024 auf.

Das Portefeuille AB SICAV I – Financial Credit Portfolio wurde aufgelöst. Der letzte offizielle NIW wurde am 23. Januar 2024 berechnet. Zum 31. Mai 2024 belief sich der Barsaldo für das Portefeuille auf \$58,581.

Das Portefeuille AB SICAV I – Global ESG Improvers Portfolio wurde aufgelöst. Der letzte offizielle NIW wurde am 30. Januar 2024 berechnet. Zum 31. Mai 2024 belief sich der Barsaldo für das Portefeuille auf \$37,442.

Der Verwaltungsrat hat beschlossen, die Neuklassifizierung der aktuellen Anteilklassen FD GBP, LQD und WD GBP des AB SICAV I – Security of the Future Portfolio in die Anteilklassen FNN GBP, LNN bzw. WNN GBP mit Wirkung zum 7. Februar 2024 zu genehmigen.

Der Verwaltungsrat hat beschlossen, die Übertragung aller Vermögenswerte und Verbindlichkeiten (die „Zusammenlegung“) des AB FCP I – China Low Volatility Equity Portfolio auf AB SICAV I – All China Equity Portfolio zu genehmigen. Die Zusammenlegung erfolgte mit Wirkung zum 8. März 2024 zum Umtauschverhältnis von 1:1, mit Ausnahme der folgenden Anteilklassen: A, I und S1 mit einem Umtauschverhältnis von 1:3.8669, 1:4.5445 bzw. 1:0.7566. Der erste Handelstag innerhalb des Fonds war der 11. März 2024.

Die folgende Tabelle zeigt den Beginn der Geschäftstätigkeit der einzelnen Portefeuilles sowie die zum 31. Mai 2024 angebotenen Anteilklassen:

AB SICAV I –	Geschäftsaufnahme	Angebote Anteilklassen
International Health Care Portfolio	1. September 2006	A, A EUR, A EUR H, A SGD, A SGD H, 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, S14 GBP, S1NN, S1NN EUR & S1NN 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 & S14
Global Real Estate Securities Portfolio	1. September 2006	A, A EUR, AD, AD AUD H, AD NZD H, AD SGD H, B, C, C EUR, I, I EUR, ID, S1, S1 EUR, S1 GBP & S1L
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 HP, S1 GBP, 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
Sustainable 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

AB SICAV I –	Geschäftsaufnahme	Angebote Anteilklassen
US Small and Mid-Cap Portfolio	15. März 2010	A, A AUD H, A EUR, A EUR H, C, C EUR, I, I EUR, I EUR H, I GBP, INN GBP, S1, S1 EUR, S1 EUR H, S1 GBP & S1INN GBP
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, 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 GBP H, S1D & SD
RMB Income Plus Portfolio	23. Mai 2011	A2, A2 CHF, A2 EUR, A2 GBP, A2 HKD, A2 SGD, A2 USD, AA HKD H, AA USD H, AR EUR, AT, AT HKD, AT SGD, AT USD, C2 USD, CT USD, I2, I2 CHF, I2 EUR, I2 GBP, I2 HKD, I2 USD, IA HKD H, IA USD H, IT, IT SGD, IT USD, 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, 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, S1 GBP 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 AUD H, 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, W, W CHF H, W EUR, W EUR H, W GBP H & W SGD H
Global Plus Fixed Income Portfolio	1. Februar 2012	1, 1D EUR H, 1D GBP H, 2, 2 EUR H, 2 GBP H, A2, A2 EUR H, A2 SGD H, AI, AT, AT AUD H, AT CAD H, AT EUR H, AT SGD H, C2, C2 EUR H, CT, EI, I2, I2 EUR H, I2 GBP H, S, S CAD H, S GBP H, S1, S1 AUD H, S1 EUR H, S1 GBP H, S1L, S1L EUR H, S1L GBP 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, I SGD H, L, L EUR H, L GBP H, L HKD, L SGD H, LNN GBP H, N, S, S1, S1 EUR H, S1 GBP H, S1 JPY H, S13 EUR H, S1NN, S1NN EUR H, S1NN GBP H, W, W CHF H, W EUR H & W GBP H
Emerging Market Local Currency Debt Portfolio	22. Februar 2012	A2, A2 CZK H, A2 EUR H, A2 PLN H, AA, AT, I2, I2 EUR H, SA & ZT
Emerging Market Corporate Debt Portfolio . .	22. Februar 2012	A2, A2 EUR H, AR EUR, AT GBP H, C2, CT, I2, I2 EUR H, IT, N2, NT, S, S1 & ZT
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, INN EUR, N, S, S1, S1 AUD H, S1 EUR, S1 EUR HP, S1 GBP, S1 GBP HP, S1D, S1L, S1NN EUR & SD

AB SICAV I –	Geschäftsaufnahme	Angeborene Anteilklassen
Emerging Markets Low Volatility Equity Portfolio	13. März 2014	A, A HKD, AD, AD AUD 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 & 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 EUR H, S1 GBP H & SD
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, S1 EUR HP & S1 GBP HP
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, IX EUR, N, RX EUR, S, S GBP H, S1, S1 EUR HP, S1 GBP, S1 GBP HP, S1 NOK HP, S1 NN GBP & 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 CHF H, I2 EUR H, I2 GBP H, I2 HKD, I2 SGD H, IT, IT HKD, S, S1, S1 EUR H, S1 GBP H & ZT
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 AUD H, S1 GBP, S1 USD, S1 NN, S1 NN 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, S1, S1 AUD H, S1 GBP, S1 USD, S1 USD H, S1 N & S1 N USD
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 AUD H, S1 EUR, S1 EUR H, S1 GBP, SD & SK
All Market Income Portfolio	4. Mai 2018	A, A CHF H, A EUR H, A HKD, 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 EUR H, ANN, ANN 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, ID, INN, INN EUR H, INN GBP H, N, ND, S1, S1 AUD H, S1 CHF H, S1 EUR H, S1 GBP H, S1D JPY H & SD
All China Equity Portfolio	9. Mai 2018	A, A EUR, A HKD, A PLN H, AD, AD AUD H, AD CAD H, AD EUR H, AD GBP H, AD HKD, AD NZD H, AD SGD H, AD ZAR H, B, B EUR, C, C EUR, I, I EUR, S, S1 & S1 EUR

AB SICAV I –	Geschäftsaufnahme	Angebotene Anteilklassen
China A Shares Equity Portfolio	30. November 2018	A, A EUR, A HKD H, A USD, A USD H, AD HKD, AD HKD H, AD USD H, I, I EUR, I EUR H, I GBP, I USD, I USD H, INN EUR, INN GBP, INN USD, S USD, S1, S1 CAD, S1 EUR, S1 EUR H, S1 GBP, S1 USD, S1INN GBP & SP1 USD
China Bond Portfolio	30. November 2018	A2 & SA
Low Volatility Total Return Equity Portfolio	31. Januar 2019	A, A AUD H, A EUR H, A GBP H, A HKD, A PLN H, A SGD H, AD, AD AUD H, AD CAD H, AD GBP H, AD HKD, AD SGD H, I, I EUR H, S, S1 & S1 JPY H
Sustainable Global Thematic Credit Portfolio	14. Mai 2019	A2, I2, I2 CHF H, I2 GBP H, I2 USD H, INN AUD H, S, S GBP H, S1, S1 GBP H, S1 USD H & Z2
Event Driven Portfolio	25. Februar 2020	I, I EUR H, I GBP H, S, S1, S1 EUR H, S1 GBP H, S1 SEK H & SU
Sustainable All Market Portfolio	27. Oktober 2020	A, A USD H, AD, AD AUD H, AD CAD H, AD GBP H, AD HKD H, AD SGD H, AD USD H, AI AUD H, AI USD H, EI AUD H, EI USD H, F, F CHF H, F GBP H, F USD H, I, I GBP H, I USD H, S, S GBP H & 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 CHF H, AT EUR H, AT SGD H, I2, I2 CHF H, I2 EUR H, I2 GBP H, IT, S, S1, S1QG JPY & S1QG JPY H
US Low Volatility Equity Portfolio	15. Juni 2021	A, A EUR, I, I EUR, I GBP, S, S1, S1 EUR & S1 GBP
Sustainable Climate Solutions Portfolio . . .	30. November 2021	A, A AUD H, A EUR, A HKD H, A RMB H, I, I CHF, I EUR, I GBP, S, S1, S1 EUR & S1 GBP
Global Low Carbon Equity Portfolio	7. Dezember 2021	A, A EUR, I, I CHF, I EUR, I GBP, S, S1, S1 EUR & S1 GBP
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 & S1INN GBP
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
Diversity Champions Equity Portfolio	13. Dezember 2022	A, A CHF, A CHF HP, A EUR, A EUR HP, A GBP, A GBP HP, A USD HP, F, F CHF, F CHF HP, F EUR HP, F GBP HP, F USD HP, FNN CHF, I, I CHF, I EUR, I GBP, S, S1, W, W CHF HP, W EUR HP, W GBP HP & W USD HP
Global Value Portfolio	31. März 2023	A, A EUR, A SGD, A SGD H, AD, AD AUD H, AD CAD H, AD EUR H, AD GBP H, AD HKD, AD ZAR H, B, C, C EUR, I, I EUR, I GBP, I SGD, S, S GBP, S GBP H, S1, S1 AUD H, S1 EUR, S1 EUR HP, S1 GBP, S1 GBP HP & SD
Security of the Future Portfolio	19. Dezember 2023	A, F, F EUR, F EUR H, FNN GBP, I, L, L EUR, L EUR H, LNN, S, S1, W, W EUR, W EUR H, WNN, WNN EUR & WNN GBP

AB SICAV I –	Geschäftsaufnahme	Angeborene Anteilklassen
Global Growth Portfolio	27. Februar 2024	A, A EUR, ANN EUR, C, C EUR, F, F EUR, F GBP, I, I EUR, I GBP, INN EUR, S, S1, S1 EUR & S1NN
European Growth Portfolio	27. Februar 2024	A, ANN, ANN GBP, C, F, F GBP, I, INN, INN GBP, INN USD, S, S1 & S1NN

ANMERKUNG B: Relevante Bilanzierungsgrundsätze

Der Jahresabschluss wurde im Einklang mit den in Luxemburg geltenden gesetzlichen und behördlichen Vorschriften und nach dem Fortführungsprinzip erstellt, mit Ausnahme des Diversity Champions Equity Portfolio, dessen Jahresabschluss auf Basis der Nichtfortführung erstellt wurde, da der Verwaltungsrat entschieden hat, dieses Portefeuille am 14. Juni 2024 aufzulösen. Folglich wurden die Vermögenswerte des letzteren Portefeuilles zum geschätzten realisierbaren Wert und die Verbindlichkeiten zum geschätzten Abwicklungsbetrag ausgewiesen. Es folgt eine Zusammenfassung der relevanten Bilanzierungsgrundsätze der Portefeuilles.

1. Bewertung

1.1 Anlagen in Wertpapieren

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 Verfah-

ren 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 Portefeuille-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 Kurstdienst 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 Anschaffungs-

kosten verwendet werden, muss der Bewertungsausschuss (der „Ausschuss“) vernünftigerweise zu dem Schluss kommen, dass die Verwendung der fortgeführten Anschaffungskosten in etwa dem beizulegenden Zeitwert des Wertpapiers entspricht. Zu den Faktoren, die der Ausschuss 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 erhalten. 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 Portefeuille einen Gewinn oder Verlust realisiert hat. Wenn eine

gekaufte Kaufoption ausgeübt wird, erhöht der Optionspreis die Kostenbasis des Wertpapiers oder der vom jeweiligen Portefeuille 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 Portefeuille 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 Portefeuille einen Gewinn oder Verlust realisiert hat. Wenn eine verkaufte Verkaufsoption ausgeübt wird, senkt der Optionspreis die Kostenbasis des vom jeweiligen Portefeuille gekauften Wertpapiers oder der Fremdwährung. Börsennotierte Kauf- oder Verkaufsoptionen, die von einem Portefeuille 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 Agreements

Für Zwischenzahlungen auf Swap-Kontrakte nehmen die Portefeuilles 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 Fondsvermögens 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 abgeschriebener, bezahlter Vorabgebühren auf Credit-Default-Swaps sind in den „Swap-Erträgen“ enthalten, bis die Position verkauft wird. Danach sind die abgeschriebenen, bezahlten Vorabgebühren unter „Realisierte Gewinne und (Verluste) aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen“ enthalten. Bei allen anderen Arten von Swaps werden die abgeschriebenen, 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 Portefeuilles werden linear zu folgenden Daten abgeschrieben.

AB SICAV I –	Datum
Sustainable Income Portfolio	Juni 2026
Security of the Future Portfolio	Dezember 2028
Global Growth Portfolio	Februar 2029
European Growth Portfolio	Februar 2029

Die Gründungskosten anderer Portefeuilles wurden in früheren Jahren vollständig abgeschrieben.

Für das US Low Volatility Equity Portfolio, Diversity Champions Equity Portfolio und Global ESG Improvers Portfolio hat der Anlageverwalter auf die ihm zustehenden Beträge in Bezug auf die Gründungskosten verzichtet, so dass die abgegrenzten Gründungskosten für diese Portefeuilles im Geschäftsjahr zum 31. Mai 2024 abgeschrieben wurden.

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 Portefeuille denominiert ist, werden unter Anwendung des Mittelwerts zwischen dem letzten erhältlichen Kauf- und Verkaufspreis umgerechnet. Fremdwährungsgeschäfte werden zu dem am Tag der Transaktion geltenden Wechselkurs in die Währung des jeweiligen Portefeuilles umgerechnet.

Die kombinierte Zusammensetzung des Fondsvermögens wird in US-Dollar zu den am Datum der kombinierten Zusammensetzung des Fondsvermögens geltenden Wechselkursen darge-

stellt, während die kombinierte Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens in US-Dollar zu den durchschnittlichen, während des Geschäftsjahres geltenden Wechselkursen dargestellt wird. Dem Jahresabschluss wurden folgende Kurse zugrunde gelegt: der Kassakurs von 1.0851 und der Durchschnittskurs von 1.0822 für die Umrechnung von EUR in USD, der Kassakurs von 0.1377 und der Durchschnittskurs von 0.1383 für CNH zu USD sowie der Kassakurs von 1.2743 und der Durchschnittskurs von 1.2589 für GBP zu USD.

Die in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens ausgewiesene „Währungsberichtigung“ ergibt sich aus der Differenz der Wechselkurse, die für die Umrechnung des konsolidierten Nettovermögens zu Beginn des Geschäftsjahres, der Zusammensetzung des Fondsvermögens und der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens verwendet werden.

5. Anlagerträge und Anlagetransaktionen

Dividendenerträge 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 Abschlusses 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 Berichtszeitraums 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 und Global Value Portfolio)

Der Fonds hat mit Wirkung zum 2. November 2015 eine NIW-Anpassungsrichtlinie eingeführt, die auch als „Swing Pricing“ bezeichnet wird. 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 Anteilinhaber 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 Anteilinhaber-Investitionen in Anteile eines Portefeuilles, die durch Transaktionen mit Portefeuilleanteilen hervorgerufen wird, minimieren.

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

Alle Portefeuilles, die dem Swing Pricing unterliegen, mit Ausnahme des International Technology Portfolio, India Growth Portfolio, RMB Income Plus Portfolio, Asia Pacific Local

Currency Debt Portfolio, Emerging Market Local Currency Debt Portfolio, Global Dynamic Bond Portfolio, Asia Income Opportunities Portfolio, Global Income Portfolio, Financial Credit Portfolio, Event Driven Portfolio, Short Duration Income Portfolio, Sustainable Income Portfolio, Sustainable Climate Solutions Portfolio, Climate High Income Portfolio, American Multi-Asset Portfolio, Global ESG Improvers Portfolio und Global Growth Portfolio passten den NIW während des Berichtszeitraums an und zum 31. Mai 2024 nahm kein Portefeuille eine NIW-Anpassung vor.

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 Gesamtnettovermögen 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.

Volksrepublik („VR“) China

Körperschaftssteuer

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, unterliegt ein Portefeuille 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 Portefeuille als Steuerzahler gilt. Falls der RQFII als Steuerzahler gilt, werden alle gegenüber dem RQFII erhobenen chinesischen Steuern erstattet und letztendlich von den entsprechenden Portefeuilles des Fonds getragen.

Falls die betreffenden Portefeuilles als Steuerzahler gelten, unterliegen die betreffenden Portefeuilles der chinesischen Körperschaftssteuer in Höhe von 25% ihrer weltweiten steuerpflichtigen Einkünfte, falls sie als steuerpflichtige, in der VR China ansässige Unternehmen gelten. Falls das Portefeuille 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 dauerhaften 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 Portefeuilles so zu verwalten und zu betreiben, dass die Portefeuilles 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 Portefeuilles lediglich der Quellensteuer von 10% unterliegen, soweit das betreffende Portefeuille 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 Cais-hui [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 und Bekanntmachung [2021] Nr. 34 („Bekanntmachung 34“) sind ausländische institutionelle Anleger für den Zeitraum vom 7. November 2018 bis zum 31. Dezember 2025 vorübergehend von der Quellensteuer und der Mehrwertsteuer der VRC auf Zinserträge aus Anleihen auf dem inländischen Anleihemarkt befreit.

Weder Rundschreiben 108 noch Bekanntmachung 34 erwähnt die rückwirkende Steuererhebung auf Anleihezinsen, die vor dem 7. November 2018 vereinnahmt 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 ¹
AB, F, S, SU, S1, W, 1, 2	Nimmt keine Ausschüttungen vor, es sei denn, es wird ein Namensuffix verwendet, wie unten beschrieben.	

Namensuffix	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
4 <i>Beispiel: S14</i>	Beabsichtigt nicht, Ausschüttungen vorzunehmen
D <i>Beispiel: AD, S1D</i>	Für Aktien-/Misch-Portefeuilles: Erklärt und zahlt Ausschüttungen monatlich und kann Auszahlungen aus dem Kapital vornehmen ² Für Renten-Portefeuilles: Erklärt und zahlt Ausschüttungen monatlich auf Basis des Nettoertrags 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 erhebliche Auszahlungen aus dem Kapital vornehmen

Namensuffix	Einzelheiten zur Ausschüttungspolitik
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
NN <i>Beispiel: ANN, INN</i>	Jährliche Ausschüttung auf Basis des Nettoertrags und keine Auszahlungen aus dem Kapital
K <i>Beispiel: AK, IK</i>	Ausschüttungen werden halbjährlich auf Basis des Nettoertrags erklärt und gezahlt und können aus dem Kapital gezahlt werden ⁵
R <i>Beispiel: AR</i>	Erklärt und zahlt Ausschüttungen jährlich auf Basis des Bruttoertrags und kann Auszahlungen aus dem Kapital vornehmen
L <i>Beispiel: IL</i>	Monatliche Ausschüttungen auf der Grundlage des Nettoertrags, keine Auszahlung aus dem Kapital

Namenssuffix	Zusätzliche Informationen
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. Es ist darauf zu achten, des Namenssuffix X von den für das Global Core Equity Portfolio angebotenen Basisanteilklassen (IX, XX, RX).

¹ Anteile am All Market Income Portfolio: AX, BX, und CX zahlen vierteljährliche Ausschüttungen auf Basis des Nettoertrags und können Auszahlungen aus dem Kapital vornehmen.

² Global Real Estate Securities Portfolio: Die Anteilklasse 1D 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 Europe (Ex UK) Equity Portfolio und 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 Portfeuilleanlagen und/oder dem in das Portfeuille 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 Portfolios 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 Portfeuille zurückgegeben.

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

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

Portfeuille	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
India Growth Portfolio	AD & SD
Sustainable Euro High Yield Portfolio	AA
Emerging Markets Multi-Asset Portfolio.	AD, BD, ED, ID, SD & S1D SQD
RMB Income Plus Portfolio	AA, AT, CT, IA, IT & ZT
Short Duration High Yield Portfolio.	AA, AI & EI
Global Plus Fixed Income Portfolio	AI & EI
Emerging Market Local Currency Debt Portfolio	AA & SA, AT,
Emerging Market Corporate Debt Portfolio.	AA
US High Yield Portfolio	AA, AI, EA, EI & SA
Low Volatility Equity Portfolio.	AD, ID, ED, SD & S1D CT, IT & ZT
Emerging Markets Low Volatility Equity Portfolio.	AD
Global Dynamic Bond Portfolio	AI, EI & SA
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

Portfeuille	Anteilklassen und entsprechende abgesicherte Klassen
American Growth Portfolio	AD, BD, ED & SD
All Market Income Portfolio.	AD, BD, CD, ED, ID, ND, S1D & SD
All China Equity Portfolio	AD
China A Shares Equity Portfolio.	AD
Low Volatility Total Return Equity Portfolio.	AD & ID

Portfeuille	Anteilklassen und entsprechende abgesicherte Klassen
Sustainable Global Thematic Credit Portfolio.	AI, EI & SA
Sustainable All Market Portfolio	AD, AI, ED & EI
Sustainable Income Portfolio	AA, AI, EI & SA
Sustainable US Thematic Portfolio.	AD
American Multi-Asset Portfolio	AD & SA
Global Value Portfolio	AD

ANMERKUNG E: Verwaltungsgebühren und andere Transaktionen mit verbundenen Unternehmen

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

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	%
Global Real Estate Securities Portfolio	Klasse A	2.00%
	Klasse A EUR	2.00%
	Klasse AD	2.00%
	Klasse AD AUD H	2.00%
	Klasse AD NZD H	2.00%
	Klasse AD SGD H	2.00%
	Klasse B	3.00%
	Klasse C	2.45%
	Klasse C EUR	2.45%
	Klasse I	1.20%
	Klasse I EUR	1.20%
	Klasse ID	1.20%
	Klasse S1	0.75%
	Klasse S1 EUR	0.75%
	Klasse S1 GBP	0.75%
	Klasse S1L	0.75%
Sustainable Global Thematic Portfolio	Klasse A	2.25%
	Klasse A AUD H	2.25%
	Klasse A CAD H	2.25%
	Klasse A EUR	2.25%
	Klasse A EUR H	2.25%
	Klasse A GBP	2.25%
	Klasse A HKD	2.25%
	Klasse A SGD	2.25%
	Klasse A SGD H	2.25%
	Klasse AN	2.25%
	Klasse B	3.25%
	Klasse C	2.70%
	Klasse E	3.25%

AB SICAV I –	Anteilklasse	%
Sustainable Global Thematic Portfolio (Fortsetzung) . . .	Klasse E AUD H	3.25%
	Klasse I	1.45%
	Klasse I AUD	1.45%
	Klasse I AUD H	1.45%
	Klasse I EUR	1.45%
	Klasse I EUR H	1.45%
	Klasse I GBP	1.45%
	Klasse I HKD	1.45%
	Klasse I SGD H	1.45%
	Klasse IN	1.45%
	Klasse IN EUR	1.45%
	Klasse INN	1.45%
	Klasse S	0.15%
	Klasse S GBP	0.15%
	Klasse S1	0.85%
	Klasse S1 AUD	0.85%
	Klasse S1 AUD H	0.85%
	Klasse S1 EUR	0.85%
	Klasse S1 EUR HP	0.85%
	Klasse S1 GBP	0.85%
	Klasse S1 JPY	0.85%
	Klasse S1 NZD	0.85%
	Klasse S1X SGD	0.85%
	Klasse SD	0.15%
	Klasse SX GBP	0.15%
India Growth Portfolio.	Klasse A	2.15% (1)
	Klasse A EUR	2.15% (1)
	Klasse A HKD	2.15% (1)
	Klasse A PLN H	2.15% (1)
	Klasse A SGD H	2.15% (1)
	Klasse AD AUD H	2.15% (1)
	Klasse AX	1.95% (2)
	Klasse AX EUR	1.95% (2)
	Klasse B	2.15% (1)
	Klasse BX	2.95% (3)
	Klasse BX EUR	2.95% (3)
	Klasse C	2.60% (4)
	Klasse I	1.35% (5)
	Klasse I EUR	1.35% (5)
	Klasse S	0.35% (6)
	Klasse S1	1.29% (7)
	Klasse S1 EUR	1.29% (7)

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Sustainable Euro High			Emerging Markets Multi-		
Yield Portfolio	Klasse A	1.40%	Asset Portfolio	Klasse A	1.95%
	Klasse A USD	1.40%		Klasse A AUD H	1.95%
	Klasse A2	1.40%		Klasse A CAD H	1.95%
	Klasse A2 CHF H	1.40%		Klasse A CHF H	1.95%
	Klasse A2 PLN H	1.40%		Klasse A EUR	1.95%
	Klasse A2 USD	1.40%		Klasse A EUR H	1.95%
	Klasse A2 USD H	1.40%		Klasse A GBP H	1.95%
	Klasse AA	1.40%		Klasse A HKD	1.95%
	Klasse AA AUD H	1.40%		Klasse A SGD H	1.95%
	Klasse AA USD H	1.40%		Klasse AD	1.95%
	Klasse AR	1.40%		Klasse AD AUD H	1.95%
	Klasse AT	1.40%		Klasse AD CAD H	1.95%
	Klasse AT USD	1.40%		Klasse AD EUR H	1.95%
	Klasse AT USD H	1.40%		Klasse AD GBP H	1.95%
	Klasse C	1.85%		Klasse AD HKD	1.95%
	Klasse C USD	1.85%		Klasse AD RMB H	1.95%
	Klasse C2	1.85%		Klasse AD SGD H	1.95%
	Klasse I	0.80%		Klasse AD ZAR H	1.95%
	Klasse I USD	0.80%		Klasse AR	1.95%
	Klasse I2	0.80%		Klasse AR EUR H	1.95%
	Klasse I2 CHF H	0.80%		Klasse C	2.40%
	Klasse I2 GBP H	0.80%		Klasse ED	2.95%
	Klasse I2 USD	0.80%		Klasse ED AUD H	2.95%
	Klasse I2 USD H	0.80%		Klasse ED ZAR H	2.95%
	Klasse IT USD H	0.80%		Klasse I	1.15%
	Klasse NT USD H	1.85%		Klasse I CHF H	1.15%
	Klasse S	0.15%		Klasse I EUR	1.15%
	Klasse S USD	0.15%		Klasse I EUR H	1.15%
	Klasse S1	0.65%		Klasse I GBP	1.15%
	Klasse S1 USD	0.65%		Klasse I GBP H	1.15%
	Klasse S1 USD H	0.65%		Klasse ID	1.15%
US Small and Mid-Cap				Klasse ID GBP H	1.15%
Portfolio	Klasse A	2.00%		Klasse N	2.40%
	Klasse A AUD H	2.00%		Klasse S	0.15%
	Klasse A EUR	2.00%		Klasse S GBP	0.15%
	Klasse A EUR H	2.00%		Klasse S GBP H	0.15%
	Klasse A HKD(8)	2.00%		Klasse S1	0.95%
	Klasse C	2.45%		Klasse S1 GBP	0.95%
	Klasse C EUR	2.45%		Klasse S1 GBP H	0.95%
	Klasse C EUR H(9)	2.45%		Klasse S1D	0.95%
	Klasse I	1.20%		Klasse SD	0.15%
	Klasse I EUR	1.20%	RMB Income Plus		
	Klasse I EUR H	1.20%	Portfolio	Klasse A2	1.50%
	Klasse I GBP	1.20%		Klasse A2 CHF	1.50%
	Klasse INN GBP	1.20%		Klasse A2 EUR	1.50%
	Klasse S1	0.90%		Klasse A2 GBP	1.50%
	Klasse S1 EUR	0.90%		Klasse A2 HKD	1.50%
	Klasse S1 EUR H	0.90%		Klasse A2 SGD	1.50%
	Klasse S1 GBP	0.90%		Klasse A2 USD	1.50%
	Klasse S1NN GBP	0.90%		Klasse AA HKD H	1.50%
				Klasse AA USD H	1.50%
				Klasse AR EUR	1.50%
				Klasse AT	1.50%
				Klasse AT HKD	1.50%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
RMB Income Plus			Short Duration High Yield		
Portfolio (Fortsetzung) . . .	Klasse AT SGD	1.50%	Portfolio (Fortsetzung) . . .	Klasse IT SGD H	0.90%
	Klasse AT USD	1.50%		Klasse N2	2.00%
	Klasse C2(10)	1.95%		Klasse NT	2.00%
	Klasse C2 USD	1.95%		Klasse S	0.15%
	Klasse CT(8)	1.95%		Klasse S1	0.65%
	Klasse CT USD	1.95%		Klasse S1 EUR H	0.65%
	Klasse I2	0.95%		Klasse S1 GBP H	0.65%
	Klasse I2 CHF	0.95%		Klasse S1T	0.65%
	Klasse I2 EUR	0.95%		Klasse W2 CHF H	0.90%
	Klasse I2 GBP	0.95%			
	Klasse I2 HKD	0.95%	Select US Equity		
	Klasse I2 SGD(8)	0.95%	Portfolio	Klasse A	2.10%
	Klasse I2 USD	0.95%		Klasse A AUD H	2.10%
	Klasse IA HKD H	0.95%		Klasse A CHF H	2.10%
	Klasse IA USD H	0.95%		Klasse A CZK H	2.10%
	Klasse IT	0.95%		Klasse A EUR	2.10%
	Klasse IT SGD	0.95%		Klasse A EUR H	2.10%
	Klasse IT USD	0.95%		Klasse A GBP H	2.10%
	Klasse S USD	0.15%		Klasse A HKD	2.10%
	Klasse S1 EUR	0.70%		Klasse A PLN	2.10%
	Klasse S1 USD	0.70%		Klasse A PLN H	2.10%
	Klasse W2	0.95%		Klasse A SGD H	2.10%
	Klasse W2 CHF	0.95%		Klasse AR	2.10%
				Klasse AR EUR H	2.10%
Short Duration High Yield				Klasse C	2.55%
Portfolio	Klasse A2	1.45%		Klasse FX	0.76%
	Klasse A2 CHF H	1.45%		Klasse FX EUR H	0.76%
	Klasse A2 EUR H	1.45%		Klasse I	1.30%
	Klasse A2 GBP H	1.45%		Klasse I AUD H	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(8)	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 S1	0.90%
	Klasse AT AUD H	1.45%		Klasse S1 EUR	0.90%
	Klasse AT CAD H	1.45%		Klasse S1 EUR H	0.90%
	Klasse AT EUR H	1.45%		Klasse S1 GBP H	0.90%
	Klasse AT GBP H	1.45%		Klasse S1 SGD H(8)	0.90%
	Klasse AT HKD	1.45%		Klasse W	0.65%
	Klasse AT SGD H	1.45%		Klasse W CHF H	0.65%
	Klasse B2	2.45%		Klasse W EUR	0.65%
	Klasse BT	2.45%		Klasse W EUR H	0.65%
	Klasse C2	1.90%		Klasse W GBP H	0.65%
	Klasse CT	1.90%		Klasse W SGD H	0.65%
	Klasse EI	1.95%			
	Klasse EI AUD H	1.95%	Global Plus Fixed Income		
	Klasse I2	0.90%	Portfolio	Klasse 1	0.90%
	Klasse I2 CHF H	0.90%		Klasse 1 EUR H(8)	0.90%
	Klasse I2 EUR H	0.90%		Klasse 1 GBP H(11)	0.90%
	Klasse I2 GBP H	0.90%		Klasse 1D(12)	0.90%
	Klasse IT	0.90%		Klasse 1D EUR H	0.90%
	Klasse IT GBP H	0.90%		Klasse 1D GBP H	0.90%
				Klasse 2	0.90%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Global Plus Fixed Income			Select Absolute Alpha		
Portfolio (Fortsetzung) . . .	Klasse 2 EUR H	0.90%	Portfolio (Fortsetzung) . . .	Klasse S	0.15%
	Klasse 2 GBP H	0.90%		Klasse S1	1.15%
	Klasse A2	1.50%		Klasse S1 EUR H	1.15%
	Klasse A2 EUR H	1.50%		Klasse S1 GBP H	1.15%
	Klasse A2 SGD H	1.50%		Klasse S1 JPY H	1.15%
	Klasse AI	1.50%		Klasse S13 EUR H	0.99%
	Klasse AT	1.50%		Klasse S1NN	1.15%
	Klasse AT AUD H	1.50%		Klasse S1NN EUR H	1.15%
	Klasse AT CAD H	1.50%		Klasse S1NN GBP H	1.15%
	Klasse AT EUR H	1.50%		Klasse W	1.45%
	Klasse AT GBP H(8)	1.50%		Klasse W CHF H	1.45%
	Klasse AT SGD H	1.50%		Klasse W EUR H	1.45%
	Klasse C2	1.95%		Klasse W GBP H	1.45%
	Klasse C2 EUR H	1.95%	Emerging Market Local		
	Klasse CT	1.95%	Currency Debt Portfolio. . .	Klasse A2	1.75%
	Klasse EI	2.00%		Klasse A2 CZK H	1.75%
	Klasse I2	0.95%		Klasse A2 EUR H	1.75%
	Klasse I2 EUR H	0.95%		Klasse A2 PLN(8)	1.75%
	Klasse I2 GBP H	0.95%		Klasse A2 PLN H	1.75%
	Klasse S	0.15%		Klasse AA	1.75%
	Klasse S CAD H	0.15%		Klasse AT	1.75%
	Klasse S GBP H	0.15%		Klasse I2	1.20%
	Klasse S1	0.65%		Klasse I2 EUR H	1.20%
	Klasse S1 AUD H	0.65%		Klasse SA	0.15%
	Klasse S1 EUR H	0.65%		Klasse ZT	0.05%
	Klasse S1 GBP H	0.65%	Asia Pacific Local Currency		
	Klasse S1L	0.65%	Debt Portfolio (13)	Klasse A2	1.60%
	Klasse S1L EUR H	0.65%		Klasse A2 EUR H	1.60%
	Klasse S1L GBP H	0.65%		Klasse A2 HKD	1.60%
	Klasse SA	0.15%		Klasse AA	1.60%
Select Absolute Alpha				Klasse AA AUD H	1.60%
Portfolio	Klasse A	2.25%		Klasse AA CAD H	1.60%
	Klasse A CHF H	2.25%		Klasse AA EUR H	1.60%
	Klasse A EUR	2.25%		Klasse AA GBP H	1.60%
	Klasse A EUR H	2.25%		Klasse AA HKD	1.60%
	Klasse A GBP H	2.25%		Klasse AA SGD H	1.60%
	Klasse A PLN H	2.25%		Klasse AT	1.60%
	Klasse A SGD H	2.25%		Klasse AT AUD H	1.60%
	Klasse C	2.70%		Klasse AT CAD H	1.60%
	Klasse FX	0.81%		Klasse AT EUR H	1.60%
	Klasse FX EUR H	0.81%		Klasse AT GBP H	1.60%
	Klasse I	1.45%		Klasse AT HKD	1.60%
	Klasse I CHF H	1.45%		Klasse AT SGD H	1.60%
	Klasse I EUR	1.45%		Klasse I2	1.05%
	Klasse I EUR H	1.45%		Klasse I2 EUR H	1.05%
	Klasse I GBP H	1.45%		Klasse S	0.15%
	Klasse I SGD H	1.45%		Klasse S1	0.80%
	Klasse L	1.70%	Emerging Market Corporate		
	Klasse L EUR H	1.70%	Debt Portfolio	Klasse A2	1.75%
	Klasse L GBP H	1.70%		Klasse A2 EUR H	1.75%
	Klasse L HKD	1.70%		Klasse AA AUD H(8)	1.75%
	Klasse L SGD H	1.70%		Klasse AA SGD H(8)	1.75%
	Klasse LNN GBP H	1.70%		Klasse AR EUR	1.75%
	Klasse N	2.70%		Klasse AT GBP H	1.75%

AB SICAV I –	Anteilklasse	%
Emerging Market Corporate		
Debt Portfolio		
(Fortsetzung)	Klasse C2	2.20%
	Klasse CT	2.20%
	Klasse I2	1.20%
	Klasse I2 EUR H	1.20%
	Klasse IT	1.20%
	Klasse N2	2.30%
	Klasse NT	2.30%
	Klasse S	0.15%
	Klasse S1	0.85%
	Klasse ZT	0.05%
US High Yield Portfolio. . . .		
	Klasse A2	1.55%
	Klasse A2 EUR H	1.55%
	Klasse A2 SEK H	1.55%
	Klasse AA	1.55%
	Klasse AA AUD H	1.55%
	Klasse AI	1.55%
	Klasse AI AUD H	1.55%
	Klasse C2	2.00%
	Klasse EI	2.05%
	Klasse EI AUD H	2.05%
	Klasse I2	1.00%
	Klasse I2 EUR H	1.00%
	Klasse I2 SEK H	1.00%
	Klasse IT	1.00%
	Klasse IT AUD H(14)	1.00%
	Klasse N2	2.10%
	Klasse NT	2.10%
	Klasse S	0.15%
	Klasse S1	0.65%
	Klasse ZT	0.05%
Low Volatility Equity		
Portfolio	Klasse A	1.90%
	Klasse A AUD H	1.90%
	Klasse A EUR	1.90%
	Klasse A EUR H	1.90%
	Klasse A HKD	1.90%
	Klasse A NZD H	1.90%
	Klasse A PLN H	1.90%
	Klasse A SGD H	1.90%
	Klasse AD	1.90%
	Klasse AD AUD H	1.90%
	Klasse AD CAD H	1.90%
	Klasse AD EUR H	1.90%
	Klasse AD GBP H	1.90%
	Klasse AD HKD	1.90%
	Klasse AD NZD H	1.90%
	Klasse AD RMB H	1.90%
	Klasse AD SGD H	1.90%
	Klasse AD ZAR H	1.90%
	Klasse AR	1.90%
	Klasse AR EUR H	1.90%
	Klasse C	2.35%

AB SICAV I –	Anteilklasse	%
Low Volatility Equity		
Portfolio (Fortsetzung) . . .		
	Klasse ED	2.90%
	Klasse ED AUD H	2.90%
	Klasse ED ZAR H	2.90%
	Klasse I	1.10%
	Klasse I EUR	1.10%
	Klasse I EUR H	1.10%
	Klasse I GBP	1.10%
	Klasse I GBP H	1.10%
	Klasse I SGD H	1.10%
	Klasse ID	1.10%
	Klasse IL	1.10%
	Klasse INN EUR	1.10%
	Klasse N	2.35%
	Klasse S	0.15%
	Klasse S1	0.65%
	Klasse S1 AUD H	0.65%
	Klasse S1 EUR	0.65%
	Klasse S1 EUR HP	0.65%
	Klasse S1 GBP	0.65%
	Klasse S1 GBP HP	0.65%
	Klasse S1D	0.65%
	Klasse S1L	0.65%
	Klasse S1NN EUR	0.65%
	Klasse SD	0.15%
Emerging Markets Low		
Volatility Equity		
Portfolio	Klasse A	1.95%
	Klasse A HKD	1.95%
	Klasse AD	1.95%
	Klasse AD AUD H	1.95%
	Klasse AD CAD H(8)	1.95%
	Klasse AD HKD	1.95%
	Klasse F	0.575%
	Klasse I	1.15%
	Klasse S EUR	0.15%
	Klasse S GBP	0.15%
Global Dynamic Bond		
Portfolio	Klasse A2 CHF H	1.25%
	Klasse A2 EUR H	1.25%
	Klasse A2 USD H	1.25%
	Klasse AR EUR H	1.25%
	Klasse I2	0.70%
	Klasse I2 CHF H	0.70%
	Klasse I2 EUR H	0.70%
	Klasse I2 USD H	0.70%
Concentrated US Equity		
Portfolio	Klasse A	1.79%
	Klasse A AUD H	1.79%
	Klasse A EUR	1.79%
	Klasse A EUR H	1.79%
	Klasse A SGD H	1.79%
	Klasse AR EUR	1.79%
	Klasse C	2.30%
	Klasse I	0.94%

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 S1 EUR HP	0.75%
	Klasse I CHF H	0.94%		Klasse S1 GBP	0.75%
	Klasse I EUR H	0.94%		Klasse S1 GBP HP	0.75%
	Klasse I GBP	0.94%		Klasse S1 NOK HP	0.75%
	Klasse I GBP H	0.94%		Klasse S1NN GBP	0.75%
	Klasse I SGD H	0.94%		Klasse SD	0.15%
	Klasse N	2.30%	Asia Income Opportunities		
	Klasse S	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	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				Klasse AA EUR H	1.50%
Equity 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 EUR H	1.50%
	Klasse I CAD H	0.99%		Klasse AT HKD	1.50%
	Klasse I CHF H	0.99%		Klasse AT SGD H	1.50%
	Klasse I EUR	0.99%		Klasse I2	0.95%
	Klasse I EUR H	0.99%		Klasse I2 HKD	0.95%
	Klasse I GBP	0.99%		Klasse IT	0.95%
	Klasse I GBP H	0.99%		Klasse IT HKD	0.95%
	Klasse N	2.45%		Klasse S	0.15%
	Klasse S GBP	0.15%		Klasse S1	0.65%
	Klasse S1	1.00%		Klasse SA	0.15%
	Klasse S1 EUR	1.00%		Klasse ZT	0.05%
	Klasse S1 EUR HP	1.00%	Global Income		
	Klasse S1 GBP HP	1.00%	Portfolio	Klasse A2	1.40%
Global Core Equity				Klasse A2 CHF H	1.40%
Portfolio	Klasse A	1.90%		Klasse A2 EUR H	1.40%
	Klasse A AUD H	1.90%		Klasse A2 GBP H	1.40%
	Klasse A EUR H	1.90%		Klasse A2 HKD	1.40%
	Klasse A SGD H	1.90%		Klasse A2 PLN H	1.40%
	Klasse AR EUR	1.90%		Klasse AA	1.40%
	Klasse C	2.35%		Klasse AA AUD H	1.40%
	Klasse I	1.10%		Klasse AA CAD H	1.40%
	Klasse I AUD H	1.10%		Klasse AA EUR H	1.40%
	Klasse I CHF H	1.10%		Klasse AA HKD	1.40%
	Klasse I EUR	1.10%		Klasse AA SGD H	1.40%
	Klasse I EUR H	1.10%		Klasse AT	1.40%
	Klasse I GBP H	1.10%		Klasse AT AUD H	1.40%
	Klasse I SGD H	1.10%		Klasse AT CAD H	1.40%
	Klasse IX EUR	0.80%		Klasse AT EUR H	1.40%
	Klasse N	2.35%		Klasse AT GBP H	1.40%
	Klasse RX EUR	1.99%		Klasse AT HKD	1.40%
	Klasse S	0.15%		Klasse AT SGD H	1.40%
	Klasse S GBP H	0.15%		Klasse I2	0.85%
	Klasse S NOK HP(8)	0.15%		Klasse I2 AUD H(8)	0.85%
	Klasse S1	0.75%		Klasse I2 CHF H	0.85%
				Klasse I2 EUR H	0.85%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Global Income			Eurozone Equity		
Portfolio (Fortsetzung) . . .	Klasse I2 GBP H	0.85%	Portfolio (Fortsetzung) . . .	Klasse S1N	0.70%
	Klasse I2 HKD	0.85%		Klasse S1N USD	0.70%
	Klasse I2 SGD H	0.85%	American Growth		
	Klasse IT	0.85%	Portfolio	Klasse S	0.15%
	Klasse IT EUR H(8)	0.85%		Klasse S1	0.80%
	Klasse IT HKD	0.85%		Klasse S1 AUD H	0.80%
	Klasse IT SGD H(8)	0.85%		Klasse S1 EUR	0.80%
	Klasse S	0.15%		Klasse S1 EUR H	0.80%
	Klasse S GBP H(8)	0.15%		Klasse S1 GBP	0.80%
	Klasse S1	0.65%		Klasse SD	0.15%
	Klasse S1 EUR H	0.65%		Klasse SK	0.85%
	Klasse S1 GBP H	0.65%	All Market Income		
	Klasse ZT	0.05%	Portfolio	Klasse A	1.85%
European Equity				Klasse A CHF H	1.85%
Portfolio	Klasse S	0.15%		Klasse A EUR H	1.85%
	Klasse S1	0.75%		Klasse A HKD	1.85%
	Klasse S1 AUD H	0.75%		Klasse A SGD H(8)	1.85%
	Klasse S1 GBP	0.75%		Klasse A2X	1.65%
	Klasse S1 USD	0.75%		Klasse A2X EUR	1.65%
	Klasse S1NN	0.75%		Klasse AD	1.85%
	Klasse S1NN 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%
Eurozone Equity				Klasse AD HKD	1.85%
Portfolio	Klasse A	1.95%		Klasse AD NZD H	1.85%
	Klasse A AUD H	1.95%		Klasse AD RMB H	1.85%
	Klasse A PLN H	1.95%		Klasse AD SGD H	1.85%
	Klasse A SGD H	1.95%		Klasse AD ZAR H	1.85%
	Klasse A USD	1.95%		Klasse AMG(8)	1.85%
	Klasse A USD H	1.95%		Klasse AMG EUR H	1.85%
	Klasse AR	1.95%		Klasse ANN	1.85%
	Klasse AX	1.90%		Klasse ANN EUR H	1.85%
	Klasse AX USD	1.90%		Klasse AQG(8)	1.85%
	Klasse BX	2.90%		Klasse AQG EUR H(8)	1.85%
	Klasse BX USD	2.90%		Klasse AR EUR H	1.85%
	Klasse C	2.40%		Klasse AX	1.65%
	Klasse C USD	2.40%		Klasse AX EUR	1.65%
	Klasse C USD H	2.40%		Klasse AX SGD	1.65%
	Klasse CX	2.35%		Klasse B2X	2.65%
	Klasse CX USD	2.35%		Klasse BX	2.65%
	Klasse I	1.15%		Klasse C	2.30%
	Klasse I GBP	1.15%		Klasse C2X	2.10%
	Klasse I GBP H	1.15%		Klasse CD	2.30%
	Klasse I USD	1.15%		Klasse CX	2.10%
	Klasse I USD H	1.15%		Klasse ED	2.85%
	Klasse INN	1.15%		Klasse ED AUD H	2.85%
	Klasse IX	1.10%		Klasse ED ZAR H	2.85%
	Klasse IX USD	1.10%		Klasse I	1.05%
	Klasse S1	0.80%		Klasse I CHF H	1.05%
	Klasse S1 AUD H	0.80%		Klasse I EUR H	1.05%
	Klasse S1 GBP	0.80%		Klasse I SGD H(8)	1.05%
	Klasse S1 USD	0.80%		Klasse ID	1.05%
	Klasse S1 USD H	0.80%		Klasse IMG(8)	1.05%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
All Market Income			China A Shares Equity		
Portfolio (Fortsetzung) . . .	Klasse IMG EUR H(8)	1.05%	Portfolio (Fortsetzung) . . .	Klasse I GBP	1.19%
	Klasse INN	1.05%		Klasse I USD	1.19%
	Klasse INN EUR H	1.05%		Klasse I USD H	1.19%
	Klasse INN GBP H	1.05%		Klasse INN EUR	1.19%
	Klasse IQG(8)	1.05%		Klasse INN GBP	1.19%
	Klasse IQG EUR H(8)	1.05%		Klasse INN USD	1.19%
	Klasse N	2.30%		Klasse S(19)	0.20%
	Klasse ND	2.30%		Klasse S USD	0.20%
	Klasse S1	0.85%		Klasse S1	0.95%
	Klasse S1 AUD H	0.85%		Klasse S1 CAD	0.95%
	Klasse S1 CHF H	0.85%		Klasse S1 EUR	0.95%
	Klasse S1 EUR H	0.85%		Klasse S1 EUR H	0.95%
	Klasse S1 GBP H	0.85%		Klasse S1 GBP	0.95%
	Klasse S1D JPY H	0.85%		Klasse S1 USD	0.95%
	Klasse S1QG GBP H(8)	0.85%		Klasse S1NN GBP	0.95%
	Klasse SD	0.15%		Klasse SP1 USD	0.20%
All China Equity			China Bond Portfolio		
Portfolio	Klasse A	1.94% (15)		Klasse A2	1.40%
	Klasse A EUR	1.94% (15)		Klasse SA	0.20%
	Klasse A HKD	1.94% (15)	Financial Credit		
	Klasse A PLN H	1.94% (15)	Portfolio (20)	Klasse A2	1.40%
	Klasse AD	1.94% (15)		Klasse A2 CHF H	1.40%
	Klasse AD AUD H	1.94% (15)		Klasse A2 EUR H	1.40%
	Klasse AD CAD H	1.94% (15)		Klasse AT	1.40%
	Klasse AD EUR H	1.94% (15)		Klasse I2	0.85%
	Klasse AD GBP H	1.94% (15)		Klasse I2 CHF H	0.85%
	Klasse AD HKD	1.94% (15)		Klasse I2 EUR H	0.85%
	Klasse AD NZD H	1.94% (15)		Klasse I2 GBP H	0.85%
	Klasse AD SGD H	1.94% (15)		Klasse IT	0.85%
	Klasse AD ZAR H	1.94% (15)		Klasse S	0.15%
	Klasse B	2.94% (16)		Klasse S EUR H	0.15%
	Klasse B EUR	2.94% (16)		Klasse S GBP H	0.15%
	Klasse C	2.39% (17)		Klasse S1	0.65%
	Klasse C EUR	2.39% (17)		Klasse S1 EUR H	0.65%
	Klasse I	1.14% (18)		Klasse S1 GBP H	0.65%
	Klasse I EUR	1.14% (18)		Klasse ZT	0.05%
	Klasse S	0.15%	Low Volatility Total Return		
	Klasse S1	0.90%	Equity Portfolio	Klasse A	1.90%
	Klasse S1 EUR	0.90%		Klasse A AUD H	1.90%
China A Shares Equity				Klasse A CAD H(8)	1.90%
Portfolio	Klasse A	1.99%		Klasse A EUR H	1.90%
	Klasse A AUD H(8)	1.99%		Klasse A GBP H	1.90%
	Klasse A EUR	1.99%		Klasse A HKD	1.90%
	Klasse A HKD H	1.99%		Klasse A NZD H(8)	1.90%
	Klasse A SGD H(8)	1.99%		Klasse A PLN H	1.90%
	Klasse A USD	1.99%		Klasse A SGD H	1.90%
	Klasse A USD H	1.99%		Klasse AD	1.90%
	Klasse AD HKD	1.99%		Klasse AD AUD H	1.90%
	Klasse AD HKD H	1.99%		Klasse AD CAD H	1.90%
	Klasse AD SGD H(8)	1.99%		Klasse AD GBP H	1.90%
	Klasse AD USD H	1.99%		Klasse AD HKD	1.90%
	Klasse I	1.19%		Klasse AD NZD H(8)	1.90%
	Klasse I EUR	1.19%		Klasse AD SGD H	1.90%
	Klasse I EUR H	1.19%			

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Low Volatility Total Return			Short Duration Income		
Equity Portfolio			Portfolio (21)	Klasse A2	1.25%
(Fortsetzung)	Klasse I	1.10%		Klasse AT	1.25%
	Klasse I EUR H	1.10%		Klasse I2	0.70%
	Klasse I PLN H(8)	1.10%		Klasse I2 EUR H	0.70%
	Klasse S	0.15%		Klasse I2 GBP H	0.70%
	Klasse S1	0.65%		Klasse IT	0.70%
	Klasse S1 JPY H	0.65%		Klasse S	0.15%
Sustainable Global Thematic				Klasse S1	0.50%
Credit Portfolio	Klasse A2	1.08%	Sustainable Income		
	Klasse I2	0.63%	Portfolio	Klasse A2	1.40%
	Klasse I2 CHF H	0.63%		Klasse AA	1.40%
	Klasse I2 GBP H	0.63%		Klasse AA AUD H	1.40%
	Klasse I2 USD H	0.63%		Klasse AA EUR H	1.40%
	Klasse INN AUD H	0.63%		Klasse AA GBP H	1.40%
	Klasse S	0.15%		Klasse AA RMB H	1.40%
	Klasse S GBP H	0.15%		Klasse AA SGD H	1.40%
	Klasse S1	0.55%		Klasse AT	1.40%
	Klasse S1 GBP H	0.55%		Klasse AT CHF H	1.40%
	Klasse S1 USD H	0.55%		Klasse AT EUR H	1.40%
	Klasse Z2	0.05%		Klasse AT SGD H	1.40%
Event Driven Portfolio	Klasse I	1.10%		Klasse I2	0.85%
	Klasse I EUR H	1.10%		Klasse I2 CHF H	0.85%
	Klasse I GBP H	1.10%		Klasse I2 EUR H	0.85%
	Klasse S	0.15%		Klasse I2 GBP H	0.85%
	Klasse S1	0.90%		Klasse IT	0.85%
	Klasse S1 EUR H	0.90%		Klasse S	0.15%
	Klasse S1 GBP H	0.90%		Klasse S1	0.65%
	Klasse S1 SEK H	0.90%		Klasse S1QG JPY	0.65%
	Klasse SU	1.05%		Klasse S1QG JPY H	0.65%
Sustainable All Market			US Low Volatility Equity		
Portfolio	Klasse A	1.70%	Portfolio	Klasse A	1.70%
	Klasse A USD H	1.70%		Klasse A EUR	1.70%
	Klasse AD	1.70%		Klasse I	0.90%
	Klasse AD AUD H	1.70%		Klasse I EUR	0.90%
	Klasse AD CAD H	1.70%		Klasse I GBP	0.90%
	Klasse AD GBP H	1.70%		Klasse S	0.15%
	Klasse AD HKD H	1.70%		Klasse S1	0.65%
	Klasse AD SGD H	1.70%		Klasse S1 EUR	0.65%
	Klasse AD USD H	1.70%		Klasse S1 GBP	0.65%
	Klasse AI AUD H	1.70%	Sustainable Climate		
	Klasse AI USD H	1.70%	Solutions Portfolio	Klasse A	1.80%
	Klasse EI AUD H	2.70%		Klasse A AUD H	1.80%
	Klasse EI USD H	2.70%		Klasse A EUR	1.80%
	Klasse F	0.55%		Klasse A HKD H	1.80%
	Klasse F CHF H	0.55%		Klasse A RMB H	1.80%
	Klasse F GBP H	0.55%		Klasse I	0.99%
	Klasse F USD H	0.55%		Klasse I CHF	0.99%
	Klasse I	0.99%		Klasse I EUR	0.99%
	Klasse I GBP H	0.99%		Klasse I GBP	0.99%
	Klasse I USD H	0.99%		Klasse S	0.15%
	Klasse S	0.15%		Klasse S1	0.85%
	Klasse S GBP H	0.15%		Klasse S1 EUR	0.85%
	Klasse S1	0.75%		Klasse S1 GBP	0.85%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Global Low Carbon Equity			Sustainable US Thematic		
Portfolio	Klasse A	1.75 %	Portfolio (Fortsetzung) . . .	Klasse I GBP H	0.95%
	Klasse A EUR	1.75 %		Klasse IN	0.95%
	Klasse I	0.85%		Klasse IN EUR	0.95%
	Klasse I CHF	0.85%		Klasse INN EUR	0.95%
	Klasse I EUR	0.85%		Klasse S	0.15%
	Klasse I GBP	0.85%		Klasse S1	0.80%
	Klasse S	0.15%		Klasse S1 EUR	0.80%
	Klasse S1	0.65%		Klasse S1 GBP	0.80%
	Klasse S1 EUR	0.65%		Klasse S1 GBP H	0.80%
	Klasse S1 GBP	0.65%		Klasse S1 JPY H(8)	0.80%
				Klasse S1NN GBP	0.80%
Climate High Income			China Net Zero Solutions		
Portfolio (22)	Klasse A2	1.45%	Portfolio	Klasse A	1.99%
	Klasse A2 AUD H	1.45%		Klasse A AUD H	1.99%
	Klasse A2 HKD H	1.45%		Klasse A EUR	1.99%
	Klasse A2 RMB H	1.45%		Klasse A EUR H	1.99%
	Klasse AA	1.45%		Klasse A HKD	1.99%
	Klasse AA AUD H	1.45%		Klasse A RMB H	1.99%
	Klasse AA EUR H	1.45%		Klasse A SGD H	1.99%
	Klasse AA HKD H	1.45%		Klasse I	1.19%
	Klasse AA RMB H	1.45%		Klasse I AUD H	1.19%
	Klasse AT	1.45%		Klasse I EUR	1.19%
	Klasse AT EUR H	1.45%		Klasse I EUR H	1.19%
	Klasse F	0.425%		Klasse I GBP	1.19%
	Klasse F EUR H	0.425%		Klasse I GBP H	1.19%
	Klasse F CHF H	0.425%		Klasse I HKD	1.19%
	Klasse F GBP H	0.425%		Klasse I RMB H	1.19%
	Klasse I2	0.85%		Klasse I SGD H	1.19%
	Klasse I2 CHF H	0.85%		Klasse S	0.15%
	Klasse I2 EUR H	0.85%		Klasse S1	0.90%
	Klasse I2 GBP H	0.85%			
	Klasse IT	0.85%	American Multi-Asset		
	Klasse S	0.15%	Portfolio	Klasse A	1.65%
	Klasse S1	0.70%		Klasse A AUD H	1.65%
	Klasse S1 EUR H	0.70%		Klasse A EUR	1.65%
	Klasse S1 GBP H	0.70%		Klasse A EUR H	1.65%
				Klasse A HKD	1.65%
Sustainable US Thematic				Klasse A RMB H	1.65%
Portfolio	Klasse A	1.75%		Klasse A SGD H	1.65%
	Klasse A AUD H	1.75%		Klasse AD	1.65%
	Klasse A CAD H	1.75%		Klasse AD AUD H	1.65%
	Klasse A EUR	1.75%		Klasse AD EUR	1.65%
	Klasse A EUR H	1.75%		Klasse AD EUR H	1.65%
	Klasse A GBP H	1.75%		Klasse AD HKD	1.65%
	Klasse A HKD	1.75%		Klasse AD RMB H	1.65%
	Klasse A SGD H	1.75%		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%			

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Diversity Champions Equity			Security of the Future		
Portfolio	Klasse A	1.75%	Portfolio (Fortsetzung) . . .	Klasse FNN GBP	0.50%
	Klasse A CHF	1.75%		Klasse I	0.89%
	Klasse A CHF HP	1.75%		Klasse L	0.90%
	Klasse A EUR	1.75%		Klasse L EUR	0.90%
	Klasse A EUR HP	1.75%		Klasse L EUR H	0.90%
	Klasse A GBP	1.75%		Klasse LNN	0.90%
	Klasse A GBP HP	1.75%		Klasse S	0.10%
	Klasse A USD HP	1.75%		Klasse S1	0.70%
	Klasse F	0.62%		Klasse W	0.65%
	Klasse F CHF	0.62%		Klasse W EUR	0.65%
	Klasse F CHF HP	0.62%		Klasse W EUR H	0.65%
	Klasse F EUR HP	0.62%		Klasse WNN	0.65%
	Klasse F GBP HP	0.62%		Klasse WNN EUR	0.65%
	Klasse F USD HP	0.62%		Klasse WNN GBP	0.65%
	Klasse FNN CHF	0.62%			
	Klasse I	0.99%	Global Growth Portfolio . . .	Klasse A	1.80%
	Klasse I CHF	0.99%		Klasse A EUR	1.80%
	Klasse I EUR	0.99%		Klasse ANN EUR	1.80%
	Klasse I GBP	0.99%		Klasse C	2.25%
	Klasse S	0.15%		Klasse C EUR	2.25%
	Klasse S1	0.85%		Klasse F	0.45%
	Klasse W	0.70%		Klasse F EUR	0.45%
	Klasse W CHF HP	0.70%		Klasse F GBP	0.45%
	Klasse W EUR HP	0.70%		Klasse I	0.95%
	Klasse W GBP HP	0.70%		Klasse I EUR	0.95%
	Klasse W USD HP	0.70%		Klasse I GBP	0.95%
Global ESG Improvers				Klasse INN EUR	0.95%
Portfolio (23)	Klasse A	1.74%		Klasse S	0.10%
	Klasse A EUR	1.74%		Klasse S1	0.65%
	Klasse A EUR HP	1.74%		Klasse S1 EUR	0.65%
	Klasse F	0.55%		Klasse S1NN	0.65%
	Klasse F EUR	0.55%			
	Klasse F GBP	0.55%	European Growth Portfolio .	Klasse A	1.75%
	Klasse I	0.99%		Klasse ANN	1.75%
	Klasse I EUR	0.99%		Klasse ANN GBP	1.75%
	Klasse I GBP	0.99%		Klasse C	2.20%
	Klasse S	0.10%		Klasse F	0.45%
	Klasse S1	0.80%		Klasse F GBP	0.45%
				Klasse I	0.95%
Global Value Portfolio	Klasse S	0.12%		Klasse INN	0.95%
	Klasse S GBP	0.12%		Klasse INN GBP	0.95%
	Klasse S GBP H	0.12%		Klasse INN USD	0.95%
	Klasse S1	0.82%		Klasse S	0.10%
	Klasse S1 AUD H	0.82%		Klasse S1	0.65%
	Klasse S1 EUR	0.82%		Klasse S1NN	0.65%
	Klasse S1 EUR HP	0.82%			
	Klasse S1 GBP	0.82%	(1) Im Laufe des Geschäftsjahres mit Wirkung zum 1. Januar		
	Klasse S1 GBP HP	0.82%	2024 von 2.27% auf 2.15% gesenkt.		
	Klasse SD	0.12%	(2) Im Laufe des Geschäftsjahres mit Wirkung zum 1. Januar		
			2024 von 2.07% auf 1.95% gesenkt.		
Security of the Future			(3) Im Laufe des Geschäftsjahres mit Wirkung zum 1. Januar		
Portfolio	Klasse A	1.70%	2024 von 3.07% auf 2.95% gesenkt.		
	Klasse F	0.50%	(4) Im Laufe des Geschäftsjahres mit Wirkung zum 1. Januar		
	Klasse F EUR	0.50%	2024 von 2.72% auf 2.60% gesenkt.		
	Klasse F EUR H	0.50%			

- (5) Im Laufe des Geschäftsjahres mit Wirkung zum 1. Januar 2024 von 1.47% auf 1.35% gesenkt.
- (6) Im Laufe des Geschäftsjahres mit Wirkung zum 1. Januar 2024 von 0.43% auf 0.35% gesenkt.
- (7) Im Laufe des Geschäftsjahres mit Wirkung zum 1. Januar 2024 von 1.37% auf 1.29% gesenkt.
- (8) Die Anteilklasse wurde am 21. November 2023 aufgelöst.
- (9) Die Anteilklasse wurde am 1. März 2024 aufgelöst.
- (10) Die Anteilklasse wurde am 12. Januar 2024 aufgelöst.
- (11) Die Anteilklasse wurde am 25. September 2023 aufgelöst.
- (12) Die Anteilklasse wurde am 28. September 2023 aufgelöst.
- (13) Letzte offizielle NIW-Berechnung am 26. September 2023.
- (14) Die Anteilklasse wurde am 2. April 2024 aufgelöst.
- (15) Im Laufe des Geschäftsjahres mit Wirkung zum 8. März 2024 von 1.99% auf 1.94% gesenkt.
- (16) Im Laufe des Geschäftsjahres mit Wirkung zum 8. März 2024 von 2.99% auf 2.94% gesenkt.
- (17) Im Laufe des Geschäftsjahres mit Wirkung zum 8. März 2024 von 2.44% auf 2.39% gesenkt.
- (18) Im Laufe des Geschäftsjahres mit Wirkung zum 8. März 2024 von 1.19% auf 1.14% gesenkt.
- (19) Die Anteilklasse wurde am 7. Juni 2023 aufgelöst.
- (20) Letzte offizielle NIW-Berechnung am 23. Januar 2024.
- (21) Letzte offizielle NIW-Berechnung am 22. Juni 2023.
- (22) Letzte offizielle NIW-Berechnung am 26. Oktober 2023.
- (23) Letzte offizielle NIW-Berechnung am 30. Januar 2024.

Folgende Tabelle gibt Aufschluss über die von der Verwaltungsgesellschaft getragenen Aufwendungen während des Geschäftsjahres zum 31. Mai 2024 und die Forderungen aus Aufwandsersstattungen zum 31. Mai 2024:

AB SICAV I-	Getragene Aufwendungen	Forderungen aus Aufwands- ersstattungen
Global Real Estate Securities		
Portfolio	\$ 105,597	-
India Growth Portfolio	\$ 36,775	-
Sustainable Euro High Yield		
Portfolio	€ 723	-
US Small and Mid-Cap		
Portfolio	\$ 4,843	-
Emerging Markets Multi-Asset		
Portfolio	\$ 2,197	-
RMB Income Plus Portfolio	CNH 24,430	-
Global Plus Fixed Income		
Portfolio	\$ 3,210	-
Select Absolute Alpha		
Portfolio	\$ 23,839	175
Emerging Market Local Currency		
Debt Portfolio	\$ 200,541	8,737
Asia Pacific Local Currency Debt		
Portfolio(a)	\$ 23,664	-
Emerging Market Corporate		
Debt Portfolio	\$ 49,358	-
US High Yield Portfolio	\$ 87,748	2,413
Emerging Markets Low Volatility		
Equity Portfolio	\$ 439	-

AB SICAV I-	Getragene Aufwendungen	Forderungen aus Aufwands- ersstattungen
Global Dynamic Bond		
Portfolio	£ 1,651	-
Concentrated US Equity		
Portfolio	\$ 168,622	-
Concentrated Global Equity		
Portfolio	\$ 180,890	-
Asia Income Opportunities		
Portfolio	\$ 119,219	-
Global Income Portfolio	\$ 146,513	-
European Equity Portfolio	€ 18,801	4,548
All China Equity Portfolio	\$ 98,179	10,203
China A Shares Equity		
Portfolio	CNH 135	131
China Bond Portfolio	CNH 305,155	-
Financial Credit Portfolio(b)	\$ 54,618	-
Low Volatility Total Return		
Equity Portfolio	\$ 71,279	-
Sustainable Global Thematic		
Credit Portfolio	€ 94,591	-
Sustainable All Market		
Portfolio	€ 70,081	-
Short Duration Income		
Portfolio(c)	\$ 1,556	-
Sustainable Income Portfolio	\$ 51,082	-
US Low Volatility Equity		
Portfolio	\$ 54,986	6,186
Sustainable Climate Solutions		
Portfolio	\$ 83,250	1,543
Global Low Carbon Equity		
Portfolio	\$ 111,595	15,352
Climate High Income		
Portfolio(d)	\$ 50,367	-
Sustainable US Thematic		
Portfolio	\$ 19	-
China Net Zero Solutions		
Portfolio	\$ 162,628	7,558
American Multi-Asset		
Portfolio	\$ 142,333	6,309
Diversity Champions Equity		
Portfolio	\$ 260,616	30,164
Global ESG Improvers		
Portfolio(e)	\$ 112,711	-
Global Value Portfolio	\$ 17,262	-
Security of the Future		
Portfolio	\$ 51,528	4,721
Global Growth Portfolio	\$ 55,404	24,792
European Growth Portfolio	€ 41,088	19,136

- (a) Letzte offizielle NIW-Berechnung am 26. September 2023.
- (b) Letzte offizielle NIW-Berechnung am 23. Januar 2024.
- (c) Letzte offizielle NIW-Berechnung am 22. Juni 2023.
- (d) Letzte offizielle NIW-Berechnung am 26. Oktober 2023.
- (e) Letzte offizielle NIW-Berechnung am 30. Januar 2024.

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 411 bis 437) aufgeführt. Ferner unterliegen die Anteile der Klassen B, BD und die entsprechenden Anteile der Klasse H 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 2024 belief sich diese Vergütung auf \$14,013,681.

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 2024 belief sich diese Vergütung auf \$1,023,192. 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* für juristische Dienstleistungen, die gegenüber dem Fonds erbracht werden. Für das Geschäftsjahr zum 31. Mai 2024 wurde eine Vergütung in Höhe von €25,771 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.

Für das Geschäftsjahr zum 31. Mai 2024 wurden keine Provisionen für Wertpapiertransaktionen gezahlt, bei denen die Dienstleistungen der verbundenen Unternehmen Sanford C. Bernstein & Co. LLC und Bernstein Autonomous LLP in Anspruch genommen wurden. Mehrere Verwaltungsratsmitglieder des Fonds sind Mitarbeiter und/oder leitende Angestellte des Anlageverwalters und/oder seiner verbundenen Unternehmen.

Das US High Yield Portfolio investiert in das AB FCP I – Mortgage Income Portfolio, ein von der Verwaltungsgesellschaft verwaltetes Portefeuille. Das American Multi-Asset Portfolio investiert 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 2024 beliefen sich diese abgegrenzten Vergütungen auf \$139,685. Der Betrag ist unter „Sonstiges“ in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens enthalten.

ANMERKUNG F: Vereinbarungen über Ausgleichsprovisionen und Transaktionskosten

Im Geschäftsjahr zum 31. Mai 2024 hat der Anlageverwalter und jeder verbundene Unteranlageverwalter (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 Fondsmæglerselskab 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 Verzeichnis der Anlagewerte sowie unter „Realisierte Gewinne und (Verluste) aus Anlagen, Devisenterminkontrakten, Swaps, Finanzterminkontrakten, Optionen und Devisen“ und unter „Änderung 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 2024 entstanden sind, aufgeführt:

AB SICAV I –	Transaktionskosten
International Health Care Portfolio	\$ 685,790
International Technology Portfolio	\$ 992,476
Global Real Estate Securities Portfolio	\$ 28,968
Sustainable Global Thematic Portfolio	\$ 1,939,439
India Growth Portfolio	\$ 96,012
Sustainable Euro High Yield Portfolio	€ -0-
US Small and Mid-Cap Portfolio	\$ 50,936
Emerging Markets Multi-Asset Portfolio	\$ 1,420,732
RMB Income Plus Portfolio	CNH 126,913
Short Duration High Yield Portfolio	\$ 8,104
Select US Equity Portfolio	\$ 934,011
Global Plus Fixed Income Portfolio	\$ 78,825
Select Absolute Alpha Portfolio	\$ 255,428
Emerging Market Local Currency Debt Portfolio	\$ 3,697
Asia Pacific Local Currency Debt Portfolio(a)	\$ 13,670
Emerging Market Corporate Debt Portfolio	\$ 1,047
US High Yield Portfolio	\$ 1,766

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 Glattstellung 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.

AB SICAV I –	Transaktionskosten
US High Yield Portfolio	\$ 1,766
Low Volatility Equity Portfolio	\$ 3,304,049
Emerging Markets Low Volatility Equity Portfolio	\$ 2,311,376
Global Dynamic Bond Portfolio	£ 4,631
Concentrated US Equity Portfolio	\$ 63,281
Concentrated Global Equity Portfolio	\$ 108,080
Global Core Equity Portfolio	\$ 689,178
Asia Income Opportunities Portfolio	\$ 4,007
Global Income Portfolio	\$ 8,577
European Equity Portfolio	€ 896,456
Eurozone Equity Portfolio	€ 290,226
American Growth Portfolio	\$ 472,574
All Market Income Portfolio	\$ 420,569
All China Equity Portfolio	\$ 124,348
China A Shares Equity Portfolio	CNH 4,757,005
China Bond Portfolio	CNH -0-
Financial Credit Portfolio(b)	\$ -0-
Low Volatility Total Return Equity Portfolio	\$ 150,333
Sustainable Global Thematic Credit Portfolio	€ 3,025
Event Driven Portfolio	\$ 110,313
Sustainable All Market Portfolio	€ 59,022
Short Duration Income Portfolio(c)	\$ 709
Sustainable Income Portfolio	\$ 6,845
US Low Volatility Equity Portfolio	\$ 4,985
Sustainable Climate Solutions Portfolio	\$ 1,461
Global Low Carbon Equity Portfolio	\$ 3,754
Climate High Income Portfolio(d)	\$ -0-
Sustainable US Thematic Portfolio	\$ 243,175
China Net Zero Solutions Portfolio	\$ 66,931
American Multi-Asset Portfolio	\$ 1,174
Diversity Champions Equity Portfolio	\$ 13,042
Global ESG Improvers Portfolio(e)	\$ 1,819
Global Value Portfolio	\$ 433,527
Security of the Future Portfolio	\$ 536
Global Growth Portfolio	\$ 1,321
European Growth Portfolio	€ 12,783

- (a) Letzte offizielle NIW-Berechnung am 26. September 2023.
- (b) Letzte offizielle NIW-Berechnung am 23. Januar 2024.
- (c) Letzte offizielle NIW-Berechnung am 22. Juni 2023.
- (d) Letzte offizielle NIW-Berechnung am 26. Oktober 2023.
- (e) Letzte offizielle NIW-Berechnung am 30. Januar 2024.

Wertschwankungen offener Devisenterminkontrakte werden zu Finanzberichterstattungszwecken unter „Unrealisierte Wertsteigerung/(-minderung) aus Devisenterminkontrakten“ 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 Wechselkursschwankungen 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.

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.

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.

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.

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 Anla-

gen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen“ und als Komponente der „Änderung der unrealisierten Gewinne und (Verluste) aus Swaps“ ausgewiesen.

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.

Zum 31. Mai 2024 gab es keine Pensionsgeschäfte.

Während des Geschäftsjahres zum 31. Mai 2024 wurden keine Zinserträge aus Pensionsgeschäften verzeichnet.

Der Gesamtzinsaufwand aus Pensionsgeschäften für das Global Income Portfolio belief sich im Geschäftsjahr zum 31. Mai 2024 auf \$4,624.

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 2024 bestanden keine umgekehrten Pensionsgeschäfte

Im Geschäftsjahr zum 31. Mai 2024 gab es keine Zinserträge aus umgekehrten Pensionsgeschäften.

Die Zinsaufwendungen aus umgekehrten Pensionsgeschäften beliefen sich während des Geschäftsjahres zum 31. Mai 2024 für das Global Income Portfolio und Short Duration Income Portfolio insgesamt auf jeweils \$193,519 und \$25,188.

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.

gen, 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.

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 Ausleihung zahlen. Für besicherte Wertpapierleihen erhält ein Portefeuille Brutto-Gebühreneinnahmen, von denen 20% an die Wertpapierleihstelle für die Bereitstellung von Wertpapierleihdiensten entrichtet werden.

Für das Geschäftsjahr zum 31. Mai 2024 erwirtschafteten die Portefeuilles einen Netto-Gebührentrag, der in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens unter „Erträge aus der Wertpapierleihe, netto“ ausgewiesen ist.

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.

Für das Geschäftsjahr zum 31. Mai 2024 verdiente Brothers Harriman & Co. (in ihrer Funktion als Wertpapierleihagent) ein Honorar von \$385,317 für die Bereitstellung von Wertpapierleihdiensten. Dieses Honorar ist in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens unter „Erträge aus der Wertpapierleihe, netto“ ausgewiesen.

Die zum 31. Mai 2024 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 Health Care Portfolio		
Citigroup Global Markets Limited	\$ 20,818,881	21,860,584
UBS AG	16,172,310	16,983,631
JPMorgan Chase	\$ 3,228,563	3,390,686
BNP Paribas	\$ 2,416,785	2,539,631
Merrill Lynch	\$ 208,666	219,135
Global Real Estate Securities Portfolio		
Societe Generale	\$ 149,940	157,463
UBS AG	\$ 99,708	104,710
BNP Paribas	\$ 49,714	52,240
Sustainable Global Thematic Portfolio		
Morgan Stanley	\$ 2,872,471	3,017,434
Societe Generale	\$ 2,765,019	2,903,757
Emerging Markets Multi-Asset Portfolio		
UBS AG	\$ 349,538	367,073
Global Core Equity Portfolio		
Merrill Lynch	\$ 32,054,603	33,662,761

AB SICAV I-	Wert	Marktwert der Sicherheiten
European Equity Portfolio		
BNP Paribas	€ 5,149,528	5,411,281
JPMorgan Chase	€ 1,784,359	1,873,959
UBS AG	€ 1,055,877	1,108,848
Eurozone Equity Portfolio		
JPMorgan Chase	€ 6,656,437	6,990,690
Barclays	€ 4,467,286	4,692,284

AB SICAV I-	Wert	Marktwert der Sicherheiten
BNP Paribas	€ 4,122,687	4,332,245
Societe Generale	€ 2,669,976	2,803,945
Merrill Lynch	€ 1,529,888	1,606,641
Sustainable All Market Portfolio		
Morgan Stanley	€ 82,884	87,066
Global Value Portfolio		
Societe Generale	\$ 10,124,086	10,632,077

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.

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.

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.

den 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.

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.

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.

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 Gattstellungstransaktion, einschließlich Händlerprovisionen, wird ebenfalls als realisierter Gewinn behandelt, bzw. als realisierter Verlust, wenn die erhaltene Prämie geringer ist als der bezahlte Betrag für die Gattstellungstransaktion. 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.

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 Gesamtrendite eines bestimmten Vermögenswertes, eines Referenzsatzes oder eines Index. Eine Payer Swaption gibt dem Erwerber das Recht auf Zahlung der Gesamtrendite 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 2024 gehalten oder die diesen dafür geschuldet wurden:

AB SICAV I-	Vom Broker gehaltene Barmittel	Dem Broker geschuldete Barmittel
Sustainable Global Thematic Portfolio		
Bank of America	\$ -	398,123
Goldman Sachs	\$ -	322,430
Morgan Stanley	\$ -	115,013

AB SICAV I-	Vom Broker gehaltene Barmittel	Dem Broker geschuldete Barmittel
Sustainable Euro High Yield Portfolio		
Citibank	€ 1,074,473	-
Emerging Markets Multi-Asset Portfolio		
Deutsche Bank	\$ 290,000	-
Goldman Sachs	\$ 65,672,515	62,671,464
Morgan Stanley	\$ 4,067,878	-
UBS AG	\$ -	280,000

AB SICAV I-	Vom Broker gehaltene Barmittel	Dem Broker geschuldete Barmittel	AB SICAV I-	Vom Broker gehaltene Barmittel	Dem Broker geschuldete Barmittel
RMB Income Plus Portfolio			Sustainable All Market Portfolio		
Citibank	CNH 9,088,346	827	Citibank	€ 5,923,972	5,254,787
Morgan Stanley	CNH 14,863,729	2,965,240	Sustainable Income Portfolio		
Short Duration High Yield Portfolio			Citibank	\$ 1,000,189	–
Deutsche Bank	\$ 290,000	–	American Multi-Asset Portfolio		
Goldman Sachs	\$ 210,000	–	Citibank	\$ 39,512	290
Morgan Stanley	\$ 3,640,435	3,819,731	Morgan Stanley	\$ 178,900	–
Global Plus Fixed Income Portfolio			Global Value Portfolio		
Citibank	\$ 782,813	84,708	Morgan Stanley	\$ –	138,292
Credit Suisse	\$ 260,320	–	Barsicherheiten, die von Brokern in Bezug auf Derivate gehalten bzw. diesen geschuldet werden, sind in der Zusammensetzung des Fondsvermögens unter „Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel“ und „An die Hinterlegungsstelle/den Broker zahlbar“ ausgewiesen.		
Goldman Sachs	\$ 3,665,779	3,481,615	In Bezug auf die am 31. Mai 2024 von den einzelnen Portefeuilles gehaltenen Derivate sind in der folgenden Tabelle aus Wertpapieren bestehende Sicherheiten aufgeführt:		
Select Absolute Alpha Portfolio				Marktwert der dem Broker bereitgestellten Sicherheiten	Marktwert der vom Broker erhaltenen Sicherheiten
Morgan Stanley	\$ 250,000	60,928	AB SICAV I-		
Emerging Market Local Currency Debt Portfolio			Emerging Markets Multi-Asset Portfolio		
Morgan Stanley	\$ 2,223,060	2,132,510	Bank of America		
Emerging Market Corporate Debt Portfolio			U.S. Treasury Notes, 1.63%, 05/15/2031	\$ –	271,352
Citibank	\$ 396,753	–	Global Plus Fixed Income Portfolio		
Morgan Stanley	\$ 199,258	–	Goldman Sachs		
US High Yield Portfolio			U.S. Treasury Notes, 1.50%, 11/30/2028	\$ 4,382,813	–
Morgan Stanley	\$ 490,183	446,717	Select Absolute Alpha Portfolio		
Global Dynamic Bond Portfolio			Morgan Stanley		
Citibank	£ 1,845,254	870,992	U.S. Treasury Bill, 0.00%, 07/02/2024	\$ 995,751	–
Goldman Sachs	£ 177	–	All Market Income Portfolio		
Asia Income Opportunities Portfolio			Credit Suisse		
Morgan Stanley	\$ 2,911,914	–	U.S. Treasury Notes, 0.88%, 06/30/2026	\$ 248,806	–
Global Income Portfolio			Goldman Sachs		
Citibank	\$ 368,965	155,884	U.S. Treasury Notes, 0.88%, 06/30/2026	\$ 126,616	–
Deutsche Bank	\$ 254,000	–	JP Morgan Chase		
Goldman Sachs	\$ 153,000	–	U.S. Treasury Notes, 0.88%, 06/30/2026	\$ 126,801	–
JPMorgan Chase	\$ 94,000	–	Morgan Stanley		
Morgan Stanley	\$ 1,617,814	293,287	U.S. Treasury Notes, 0.88%, 06/30/2026	\$ 176,599	–
All Market Income Portfolio					
Citibank	\$ –	105,846			
Morgan Stanley	\$ 43,217,644	18,132,944			
China Bond Portfolio					
Citibank	CNH 371,101	–			
Low Volatility Total Return Equity Portfolio					
Goldman Sachs	\$ 1,072,585	–			
Sustainable Global Thematic Credit Portfolio					
Citibank	€ 336,601	87,009			
Event Driven Portfolio					
Goldman Sachs	\$ 1,818,000	–			
JPMorgan Chase	\$ 11,250,000	–			
Morgan Stanley	\$ 10,921,063	–			

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
U.S. Treasury Notes, 1.63%, 08/15/2029	\$ 5,203,125	-	Event Driven Portfolio.		
UBS AG			Goldman Sachs		
U.S. Treasury Notes, 4.63%, 06/30/2025	\$ 308,455	-	U.S. Treasury Bill, 0.00%, 09/17/2024	\$ 460,589	-
Low Volatility Total Return Equity Portfolio.....			U.S. Treasury Bill, 0.00%, 09/19/2024	\$ 7,874,120	-
Goldman Sachs					
Apple, Inc.	\$ 3,556,626	-			
Microsoft Corp.	\$ 6,226,951	-			

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 Anteilinhaber 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. Werden die Vermögenswerte mehrerer Portefeuilles zu

Pool an Vermögenswerten

- AB – Global Growth Pool
- AB – Global Value 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 ABL-Quote zu hinterlegen. Der Prozentsatz wird jeweils von

ANMERKUNG R: Leistungsgebühr

Select Absolute Alpha Portfolio

Am Ende jedes Teilgeschäftsjahres/Geschäftsjahres erhielt/erhält der Anlageverwalter einen Betrag in Höhe von 20% (10% für Anteile der Klasse F und 15% für Anteile der Klasse S13) des Betrags, um den der „bereinigte NIW“ (wie unten definiert) jeder der betreffenden Anteilklassen die „High Water Mark“ (wie unten definiert) am Ende eines Geschäftsjahres übersteigt.

Begriffsbestimmungen:

„Bereinigter NIW“ bezeichnet den Nettoinventarwert je Anteil vor Abzug der gegebenenfalls für das laufende Geschäftsjahr geltenden Leistungsgebühr.¹

¹ Zur Klarstellung: Der angepasste NIW versteht sich abzüglich der Kosten.

einem Pool zusammengelegt, so werden die Vermögenswerte der beteiligten Portefeuilles zunächst auf der Grundlage der ursprünglichen Vermögensallokation bestimmt und bei weiteren Zuweisungen oder Entnahmen entsprechend angepasst.

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 2024 verwaltet der Fonds die Vermögenswerte bestimmter Portefeuilles innerhalb des Fonds unter Verwendung der folgenden Pools gemeinsam:

Beteiligte Portefeuilles

- Sustainable Global Thematic Portfolio
- Global Value Portfolio

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 0.06%.

„High Water Mark“ oder „HWM“ bezeichnet für eine Anteilklasse den Nettoinventarwert pro Anteil am Ende des letzten Tages des letzten Geschäftsjahres, in dem die letzte Leistungsgebühr gezahlt wurde, oder, falls keine Leistungsgebühr gezahlt wurde, den Erstausgabepreis der betreffenden Anteilklasse bei der Ausgabe.

„Derzeitig umlaufende Anteile“ bezeichnet die Gesamtzahl der ausgegebenen Anteile für jede Anteilklasse an jedem Tag des Geschäftsjahres des Portefeuilles.

„Zeichnungsanpassung“ bezeichnet die nicht realisierte Leistungsgebühr des Vortags, geteilt durch die im am Vortag umlaufenden Anteile, multipliziert mit den Bruttozeichnungsanteilen.

„Kumulative Zeichnungsanpassung“ bezeichnet die kumulative Zeichnungsanpassung der vorangegangenen Tage während des Bezugszeitraums zuzüglich der Zeichnungsanpassung des aktuellen Tages.

„Referenzzeitraum“ bezeichnet den Zeitraum von mindestens 12 Monaten, der entweder bei der Ausgabe der Anteilklasse oder zum Zeitpunkt der Zahlung der letzten Leistungsgebühr beginnt. Der Bezugszeitraum endet immer am Ende eines Geschäftsjahres, außer im Falle einer Liquidation der Anteilklasse.

Erfolgt die Rücknahme eines Anteils, für den eine Leistungsgebühr erhoben wird, zu einem anderen Zeitpunkt im Laufe des Jahres als zum Ende eines Geschäftsjahres, wird eine Leistungsgebühr für diesen Anteil für dieses Teilgeschäftsjahr ermittelt und ab diesem Zeitpunkt gezahlt, unabhängig davon, ob der bereinigte Nettoinventarwert am Ende des Geschäftsjahres die High Water Mark übersteigt. Die High Water Mark wird an den Geschäftstagen, an denen die Leistungsgebühren nach der Rücknahme von Anteilen ausgewiesen werden, nicht zurückgesetzt.

In Übereinstimmung mit den ESMA-Leitlinien 34/39/992 über Leistungsgebühren für OGAW und bestimmte Arten von AIF setzt der Verwaltungsrat die High Water Mark zurück, wenn während eines fünfjährigen Referenzzeitraums keine Leistungsgebühr gezahlt wurde.

Für die folgenden Anteilklassen (und die entsprechenden H-Klassen) wird keine Leistungsgebühr berechnet: S und Z.

Zum 31. Mai 2024 betrug die zahlbare Leistungsgebühr \$12,770,656. Diese ist im Posten „Antizipative Passiva und andere Verbindlichkeiten“ in der Zusammensetzung des Fondsvermögens ausgewiesen.

Im Geschäftsjahr zum 31. Mai 2024 erhoben die folgenden Anteilklassen die folgenden Leistungsgebühren:

Anteilklasse	Erhobene Leistungsgebühr	Prozentsatz der Leistungsgebühr basierend auf dem durchschnittlichen NIW der Anteilklasse
A	\$ 4,191,222	2.53%
A CHF H	4,545	2.20%

Anteilklasse	Erhobene Leistungsgebühr	Prozentsatz der Leistungsgebühr basierend auf dem durchschnittlichen NIW der Anteilklasse
A EUR	249,569	2.38%
A EUR H	1,898,071	2.47%
A GBP H	133,802	2.66%
A PLN H	1,843	2.38%
A SGD H	40,164	2.57%
C	495,818	2.31%
FX	39,211	1.67%
FX EUR H	2,818	1.30%
I	1,472,912	2.58%
I CHF H	77,473	3.03%
I EUR	30,238	2.98%
I EUR H	1,143,245	3.02%
I GBP H	41,268	2.32%
I SGD H	395	3.62%
L	360	3.38%
L EUR H	345	3.36%
L GBP H	358	3.35%
L HKD	360	3.38%
L SGD H	358	3.38%
LNN GBP H	358	3.35%
N	507,466	2.36%
S	0	0.00%
S1	1,024,543	3.32%
S1 EUR H	2,892,075	2.70%
S1 GBP H	20,684	2.75%
S1 JPY H	2,013,333	3.38%
S13 EUR H	221,374	1.17%
S1NN	8,148	1.31%
S1NN EUR H	24,554	1.31%
S1NN GBP H	5,240	1.30%
W	441	3.23%
W CHF H	365	2.75%
W EUR H	294	2.83%
W GBP H	298	2.84%

ANMERKUNG S: Gemeinsame Kreditfazilität

Der Fonds beteiligt sich zusammen mit weiteren Investmentfonds (die „teilnehmenden Fonds“) an einer revolving Kreditfazilität in Höhe von USD 300 Mio. (die „Kreditfazilität“), die vorbehaltlich bestimmter Beschränkungen eine kurzfristige Finanzierung in Verbindung mit Rücknahmen

und anderen kurzfristigen Liquiditätsbedürfnissen bieten soll. Die Gebühren für die Kreditfazilität werden von den teilnehmenden Fonds gezahlt und in der konsolidierten Ertrags- und Aufwandsrechnung unter „Sonstige Aufwendungen“ ausgewiesen. Der Fonds hat die Kreditfazilität im Geschäftsjahr zum 31. Mai 2024 nicht in Anspruch genommen.

ANMERKUNG T: Ereignisse nach dem Bilanzstichtag

Das Portefeuille AB SICAV I – Diversity Champions Equity Portfolio wurde aufgelöst. Der letzte offizielle NIW wurde am 14. Juni 2024 berechnet.

Der Verwaltungsrat hat beschlossen, die Auflegung von zwei neuen Portefeuilles innerhalb des Fonds zu genehmigen: AB SICAV I – USD Corporate Bond Portfolio und AB SICAV I – Euro Corporate Bond Portfolio. Die Portefeuilles nahmen ihre Geschäftstätigkeit am 10. Juli 2024 bzw. am 11. Juli 2024 auf.

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	1.95%
A EUR	1.76%(1)	0.05%	N/A	1.94%
A EUR H	1.76%(1)	0.05%	N/A	1.93%
A SGD	1.76%(1)	0.05%	N/A	1.94%
A SGD H	1.76%(1)	0.05%	N/A	1.95%
AD	1.76%(1)	0.05%	N/A	1.95%
AD AUD H	1.76%(1)	0.05%	N/A	1.94%
AX	1.26%(2)	0.05%	N/A	1.44%
B	1.76%(1)	0.05%	1.00%	2.95%
B SGD	1.76%(1)	0.05%	1.00%	2.94%
BX	1.26%(2)	0.05%	N/A	1.45%
C	2.21%(3)	0.05%	N/A	2.39%
C EUR	2.21%(3)	0.05%	N/A	2.39%
ED	1.76%(1)	0.05%	1.00%	2.94%
ED AUD H	1.76%(1)	0.05%	1.00%	2.95%
I	0.96%(4)	0.05%	N/A	1.14%
I EUR	0.96%(4)	0.05%	N/A	1.15%
I GBP	0.96%(4)	0.05%	N/A	1.15%
S1	0.90%	0.01%(13)	N/A	0.96%
S1 EUR	0.90%	0.01%(13)	N/A	0.96%
S1 GBP	0.90%	0.01%(13)	N/A	0.95%
S14	0.60%	0.01%(13)	N/A	0.65%
S14 GBP	0.60%	0.01%(13)	N/A	0.66%
S1NN	0.90%	0.01%(13)	N/A	0.95%
S1NN EUR	0.90%	0.01%(13)	N/A	0.95%
S1NN GBP	0.90%	0.01%(13)	N/A	0.95%
<u>International Technology Portfolio</u>				
Klasse				
A	1.81%(5)	0.05%	N/A	2.03%
A AUD H	1.81%(5)	0.05%	N/A	2.02%
A EUR	1.81%(5)	0.05%	N/A	2.02%
A PLN H	1.81%(5)	0.05%	N/A	2.02%
A SGD	1.81%(5)	0.05%	N/A	2.02%
B	1.81%(5)	0.05%	1.00%	3.02%
C	2.26%(6)	0.05%	N/A	2.47%
C EUR	2.26%(6)	0.05%	N/A	2.48%
E	1.81%(5)	0.05%	1.00%	3.03%
E AUD H	1.81%(5)	0.05%	1.00%	3.03%
I	1.01%(7)	0.05%	N/A	1.22%
I EUR	1.01%(7)	0.05%	N/A	1.22%
S1	0.90%	0.01%(13)	N/A	0.98%
S1 EUR	0.90%	0.01%(13)	N/A	0.99%
S14	0.60%	0.01%(13)	N/A	0.67%
<u>Global Real Estate Securities Portfolio</u>				
Klasse				
A	1.50%	0.05%	N/A	2.00%
A EUR	1.50%	0.05%	N/A	2.00%
AD	1.50%	0.05%	N/A	2.00%
AD AUD H	1.50%	0.05%	N/A	2.00%
AD NZD H	1.50%	0.05%	N/A	2.00%
AD SGD H	1.50%	0.05%	N/A	2.00%

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				
B	1.50%	0.05%	1.00%	3.00%
C	1.95%	0.05%	N/A	2.45%
C EUR	1.95%	0.05%	N/A	2.45%
I	0.70%	0.05%	N/A	1.20%
I EUR	0.70%	0.05%	N/A	1.20%
ID	0.70%	0.05%	N/A	1.20%
S1	0.60%	0.01%(13)	N/A	0.75%
S1 EUR	0.60%	0.01%(13)	N/A	0.75%
S1 GBP	0.60%	0.01%(13)	N/A	0.75%
S1L	0.60%	0.01%(13)	N/A	0.75%
Sustainable Global Thematic Portfolio				
Klasse				
A	1.67%(8)	0.05%	N/A	1.88%
A AUD H	1.67%(8)	0.05%	N/A	1.88%
A CAD H	1.67%(8)	0.05%	N/A	1.87%
A EUR	1.67%(8)	0.05%	N/A	1.88%
A EUR H	1.68%(8)	0.05%	N/A	1.88%
A GBP	1.67%(8)	0.05%	N/A	1.88%
A HKD	1.67%(8)	0.05%	N/A	1.88%
A SGD	1.67%(8)	0.05%	N/A	1.88%
A SGD H	1.67%(8)	0.05%	N/A	1.88%
AN	1.67%(8)	0.05%	N/A	1.87%
AX	1.67%(8)	0.05%	N/A	1.88%
AX EUR	1.67%(8)	0.05%	N/A	1.88%
AX SGD	1.67%(8)	0.05%	N/A	1.88%
AXX	1.17%(8)	0.05%	N/A	1.37%
B	1.67%(8)	0.05%	1.00%	2.88%
BX	1.67%(8)	0.05%	1.00%	2.88%
BX EUR	1.67%(8)	0.05%	1.00%	2.88%
BX SGD	1.68%(8)	0.05%	1.00%	2.88%
BXX	1.17%(9)	0.05%	N/A	1.37%
C	2.13%(10)	0.05%	N/A	2.33%
CX	2.13%(10)	0.05%	N/A	2.33%
CX EUR	2.13%(10)	0.05%	N/A	2.33%
E	1.67%(8)	0.05%	1.00%	2.88%
E AUD H	1.67%(8)	0.05%	1.00%	2.88%
I	0.86%(11)	0.05%	N/A	1.07%
I AUD	0.86%(11)	0.05%	N/A	1.07%
I AUD H	0.86%(11)	0.05%	N/A	1.07%
I EUR	0.86%(11)	0.05%	N/A	1.07%
I EUR H	0.86%(11)	0.05%	N/A	1.07%
I GBP	0.86%(11)	0.05%	N/A	1.07%
I HKD	0.86%(11)	0.05%	N/A	1.07%
I SGD H	0.86%(11)	0.05%	N/A	1.04%
IN	0.86%(11)	0.05%	N/A	1.07%
IN EUR	0.86%(11)	0.05%	N/A	1.03%
INN	0.86%(11)	0.05%	N/A	1.07%
IX	0.86%(11)	0.05%	N/A	1.07%
IX EUR	0.86%(11)	0.05%	N/A	1.07%
IX SGD	0.86%(11)	0.05%	N/A	1.07%
S	N/A	0.01%(13)	N/A	0.06%
S GBP	N/A	0.01%(13)	N/A	0.06%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Sustainable Global Thematic Portfolio (Fortsetzung)				
Klasse				
S1	0.70%	0.01%(13)	N/A	0.76%
S1 AUD	0.70%	0.01%(13)	N/A	0.76%
S1 AUD H	0.70%	0.01%(13)	N/A	0.77%
S1 EUR	0.70%	0.01%(13)	N/A	0.76%
S1 EUR HP	0.70%	0.01%(13)	N/A	0.76%
S1 GBP	0.70%	0.01%(13)	N/A	0.76%
S1 JPY	0.70%	0.01%(13)	N/A	0.76%
S1 NZD	0.70%	0.01%(13)	N/A	0.74%
S1X SGD	0.70%	0.01%(13)	N/A	0.76%
SD	N/A	0.01%(13)	N/A	0.06%
SX GBP	N/A	0.01%(13)	N/A	0.06%

India Growth Portfolio

Klasse				
A	1.75%	0.05%	N/A	2.20%
A EUR	1.75%	0.05%	N/A	2.20%
A HKD	1.75%	0.05%	N/A	2.20%
A PLN H	1.75%	0.05%	N/A	2.19%
A SGD H	1.75%	0.05%	N/A	2.20%
AD AUD H	1.75%	0.05%	N/A	2.19%
AX	1.55%(12)	0.05%	N/A	2.00%
AX EUR	1.55%(12)	0.05%	N/A	2.00%
B	1.75%	0.05%	1.00%	2.22%
BX	1.55%(12)	0.05%	1.00%	3.00%
BX EUR	1.55%(12)	0.05%	1.00%	3.00%
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	1.42%
S	N/A	0.01%(13)	N/A	0.37%
S1	0.95%	0.01%(13)	N/A	1.32%
S1 EUR	0.95%	0.01%(13)	N/A	1.33%

Sustainable Euro High Yield Portfolio

Klasse				
A	1.10%	0.05%	N/A	1.37%
A USD	1.10%	0.05%	N/A	1.36%
A2	1.10%	0.05%	N/A	1.36%
A2 CHF H	1.10%	0.05%	N/A	1.32%
A2 PLN H	1.10%	0.05%	N/A	1.36%
A2 USD	1.10%	0.05%	N/A	1.36%
A2 USD H	1.10%	0.05%	N/A	1.34%
AA	1.10%	0.05%	N/A	1.37%
AA AUD H	1.10%	0.05%	N/A	1.37%
AA USD H	1.10%	0.05%	N/A	1.37%
AR	1.10%	0.05%	N/A	1.35%
AT	1.10%	0.05%	N/A	1.37%
AT USD	1.10%	0.05%	N/A	1.35%
AT USD H	1.10%	0.05%	N/A	1.36%
C	1.55%	0.05%	N/A	1.82%
C USD	1.55%	0.05%	N/A	1.81%
C2	1.55%	0.05%	N/A	1.81%
I	0.55%	0.05%	N/A	0.80%
I USD	0.55%	0.05%	N/A	0.80%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Sustainable Euro High Yield Portfolio (Fortsetzung)				
Klasse				
I2	0.55%	0.05%	N/A	0.80%
I2 CHF H	0.55%	0.05%	N/A	0.78%
I2 GBP H	0.55%	0.05%	N/A	0.79%
I2 USD	0.55%	0.05%	N/A	0.80%
I2 USD H	0.55%	0.05%	N/A	0.80%
IT USD H	0.55%	0.05%	N/A	0.80%
NT USD H	1.55%	0.05%	N/A	1.82%
S	N/A	0.01%(13)	N/A	0.13%
S USD	N/A	0.01%(13)	N/A	0.14%
S1	0.50%	0.01%(13)	N/A	0.63%
S1 USD	0.50%	0.01%(13)	N/A	0.61%
S1 USD H	0.50%	0.01%(13)	N/A	0.64%
US Small and Mid-Cap Portfolio				
Klasse				
A	1.60%	0.05%	N/A	2.00%
A AUD H	1.60%	0.05%	N/A	2.00%
A EUR	1.60%	0.05%	N/A	1.99%
A EUR H	1.60%	0.05%	N/A	2.00%
A HKD(a)	1.60%	0.05%	N/A	1.97%
C	2.05%	0.05%	N/A	2.45%
C EUR	2.05%	0.05%	N/A	2.45%
C EUR H(b)	2.05%	0.05%	N/A	2.45%
I	0.80%	0.05%	N/A	1.20%
I EUR	0.80%	0.05%	N/A	1.20%
I EUR H	0.80%	0.05%	N/A	1.20%
I GBP	0.80%	0.05%	N/A	1.03%
INN GBP	0.80%	0.05%	N/A	0.90%
S1	0.75%	0.01%(13)	N/A	0.90%
S1 EUR	0.75%	0.01%(13)	N/A	0.90%
S1 EUR H	0.75%	0.01%(13)	N/A	0.90%
S1 GBP	0.75%	0.01%(13)	N/A	0.90%
S1NN GBP	0.75%	0.01%(13)	N/A	0.90%
Emerging Markets Multi-Asset Portfolio**				
Klasse				
A	1.60%	0.05%	N/A	1.89%
A AUD H	1.60%	0.05%	N/A	1.89%
A CAD H	1.60%	0.05%	N/A	1.88%
A CHF H	1.60%	0.05%	N/A	1.89%
A EUR	1.60%	0.05%	N/A	1.89%
A EUR H	1.60%	0.05%	N/A	1.89%
A GBP H	1.60%	0.05%	N/A	1.89%
A HKD	1.60%	0.05%	N/A	1.88%
A SGD H	1.60%	0.05%	N/A	1.89%
AD	1.60%	0.05%	N/A	1.88%
AD AUD H	1.60%	0.05%	N/A	1.89%
AD CAD H	1.60%	0.05%	N/A	1.89%
AD EUR H	1.60%	0.05%	N/A	1.89%
AD GBP H	1.60%	0.05%	N/A	1.89%
AD HKD	1.60%	0.05%	N/A	1.88%
AD RMB H	1.60%	0.05%	N/A	1.88%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Emerging Markets Multi-Asset Portfolio** (Fortsetzung)				
Klasse				
AD SGD H	1.60%	0.05%	N/A	1.89%
AD ZAR H	1.60%	0.05%	N/A	1.88%
AR	1.60%	0.05%	N/A	1.89%
AR EUR H	1.60%	0.05%	N/A	1.89%
C	2.05%	0.05%	N/A	2.34%
ED	1.60%	0.05%	1.00%	2.90%
ED AUD H	1.60%	0.05%	1.00%	2.91%
ED ZAR H	1.60%	0.05%	1.00%	2.90%
I	0.80%	0.05%	N/A	1.08%
I CHF H	0.80%	0.05%	N/A	1.07%
I EUR	0.80%	0.05%	N/A	1.09%
I EUR H	0.80%	0.05%	N/A	1.09%
I GBP	0.80%	0.05%	N/A	1.06%
I GBP H	0.80%	0.05%	N/A	1.10%
ID	0.80%	0.05%	N/A	1.09%
ID GBP H	0.80%	0.05%	N/A	1.09%
N	2.05%	0.05%	N/A	2.34%
S	N/A	0.01%(13)	N/A	0.12%
S GBP	N/A	0.01%(13)	N/A	0.15%
S GBP H	N/A	0.01%(13)	N/A	0.11%
S1	0.80%	0.01%(13)	N/A	0.95%
S1 GBP	0.80%	0.01%(13)	N/A	0.94%
S1 GBP H	0.80%	0.01%(13)	N/A	0.93%
S1D	0.80%	0.01%(13)	N/A	0.95%
SD	N/A	0.01%(13)	N/A	0.15%
RMB Income Plus Portfolio**				
Klasse				
A2	1.10%	0.05%	N/A	1.37%
A2 CHF	1.10%	0.05%	N/A	1.36%
A2 EUR	1.10%	0.05%	N/A	1.37%
A2 GBP	1.10%	0.05%	N/A	1.36%
A2 HKD	1.10%	0.05%	N/A	1.37%
A2 SGD	1.10%	0.05%	N/A	1.37%
A2 USD	1.10%	0.05%	N/A	1.37%
AA HKD H	1.10%	0.05%	N/A	1.44%
AA USD H	1.10%	0.05%	N/A	1.45%
AR EUR	1.10%	0.05%	N/A	1.31%
AT	1.10%	0.05%	N/A	1.37%
AT HKD	1.10%	0.05%	N/A	1.37%
AT SGD	1.10%	0.05%	N/A	1.37%
AT USD	1.10%	0.05%	N/A	1.37%
C2(c)	1.55%	0.05%	N/A	1.82%
C2 USD	1.55%	0.05%	N/A	1.81%
CT(a)	1.55%	0.05%	N/A	1.77%
CT USD	1.55%	0.05%	N/A	1.82%
I2	0.55%	0.05%	N/A	0.82%
I2 CHF	0.55%	0.05%	N/A	0.82%
I2 EUR	0.55%	0.05%	N/A	0.81%
I2 GBP	0.55%	0.05%	N/A	0.81%
I2 HKD	0.55%	0.05%	N/A	0.82%
I2 SGD(a)	0.55%	0.05%	N/A	0.77%
I2 USD	0.55%	0.05%	N/A	0.82%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
RMB Income Plus Portfolio** (Fortsetzung)				
Klasse				
IA HKD H	0.55%	0.05%	N/A	0.89%
IA USD H	0.55%	0.05%	N/A	0.89%
IT	0.55%	0.05%	N/A	0.81%
IT SGD	0.55%	0.05%	N/A	0.81%
IT USD	0.55%	0.05%	N/A	0.81%
S USD	N/A	0.01%(13)	N/A	0.15%
S1 EUR	0.55%	0.01%(13)	N/A	0.70%
S1 USD	0.55%	0.01%(13)	N/A	0.70%
W2	0.385%(14)	0.05%	N/A	0.66%
W2 CHF	0.385%(14)	0.05%	N/A	0.66%
Short Duration High Yield Portfolio**				
Klasse				
A2	1.10%	0.05%	N/A	1.30%
A2 CHF H	1.10%	0.05%	N/A	1.30%
A2 EUR H	1.10%	0.05%	N/A	1.30%
A2 GBP H	1.10%	0.05%	N/A	1.30%
A2 HKD	1.10%	0.05%	N/A	1.30%
AA	1.10%	0.05%	N/A	1.30%
AA AUD H	1.10%	0.05%	N/A	1.30%
AA SGD H(a)	1.10%	0.05%	N/A	1.31%
AI	1.10%	0.05%	N/A	1.30%
AI AUD H	1.10%	0.05%	N/A	1.30%
AR EUR H	1.10%	0.05%	N/A	1.30%
AT	1.10%	0.05%	N/A	1.30%
AT AUD H	1.10%	0.05%	N/A	1.30%
AT CAD H	1.10%	0.05%	N/A	1.30%
AT EUR H	1.10%	0.05%	N/A	1.30%
AT GBP H	1.10%	0.05%	N/A	1.30%
AT HKD	1.10%	0.05%	N/A	1.30%
AT SGD H	1.10%	0.05%	N/A	1.30%
B2	1.10%	0.05%	1.00%	2.28%
BT	1.10%	0.05%	1.00%	2.30%
C2	1.55%	0.05%	N/A	1.75%
CT	1.55%	0.05%	N/A	1.75%
EI	1.10%	0.05%	0.50%	1.80%
EI AUD H	1.10%	0.05%	0.50%	1.80%
I2	0.55%	0.05%	N/A	0.75%
I2 CHF H	0.55%	0.05%	N/A	0.75%
I2 EUR H	0.55%	0.05%	N/A	0.75%
I2 GBP H	0.55%	0.05%	N/A	0.75%
IT	0.55%	0.05%	N/A	0.75%
IT GBP H	0.55%	0.05%	N/A	0.75%
IT SGD H	0.55%	0.05%	N/A	0.75%
N2	1.65%	0.05%	N/A	1.85%
NT	1.65%	0.05%	N/A	1.85%
S	N/A	0.01%(13)	N/A	0.07%
S1	0.50%	0.01%(13)	N/A	0.57%
S1 EUR H	0.50%	0.01%(13)	N/A	0.52%
S1 GBP H	0.50%	0.01%(13)	N/A	0.57%
S1T	0.50%	0.01%(13)	N/A	0.56%
W2 CHF H	0.385%(14)	0.05%	N/A	0.58%

	<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	1.98%
A AUD H	1.80%	0.05%	N/A	1.99%
A CHF H	1.80%	0.05%	N/A	1.99%
A CZK H	1.80%	0.05%	N/A	1.99%
A EUR	1.80%	0.05%	N/A	1.99%
A EUR H	1.80%	0.05%	N/A	1.99%
A GBP H	1.80%	0.05%	N/A	1.99%
A HKD	1.80%	0.05%	N/A	1.98%
A PLN	1.80%	0.05%	N/A	1.97%
A PLN H	1.80%	0.05%	N/A	1.99%
A SGD H	1.80%	0.05%	N/A	1.99%
AR	1.80%	0.05%	N/A	1.99%
AR EUR H	1.80%	0.05%	N/A	1.99%
C	2.25%	0.05%	N/A	2.44%
FX	0.50%	0.01%(13)	N/A	0.56%
FX EUR H	0.50%	0.01%(13)	N/A	0.56%
I	1.00%	0.05%	N/A	1.18%
I AUD H	1.00%	0.05%	N/A	1.19%
I CHF H	1.00%	0.05%	N/A	1.19%
I EUR	1.00%	0.05%	N/A	1.18%
I EUR H	1.00%	0.05%	N/A	1.19%
I GBP H	1.00%	0.05%	N/A	1.19%
I SGD H	1.00%	0.05%	N/A	1.19%
N	2.25%	0.05%	N/A	2.44%
S	N/A	0.01%(13)	N/A	0.06%
S1	0.75%	0.01%(13)	N/A	0.81%
S1 EUR	0.75%	0.01%(13)	N/A	0.81%
S1 EUR H	0.75%	0.01%(13)	N/A	0.81%
S1 GBP H	0.75%	0.01%(13)	N/A	0.80%
S1 SGD H(a)	0.75%	0.01%(13)	N/A	0.80%
W	0.45%	0.05%	N/A	0.64%
W CHF H	0.45%	0.05%	N/A	0.64%
W EUR	0.45%	0.05%	N/A	0.64%
W EUR H	0.45%	0.05%	N/A	0.64%
W GBP H	0.45%	0.05%	N/A	0.64%
W SGD H	0.45%	0.05%	N/A	0.64%

Global Plus Fixed Income Portfolio**

Klasse				
1	0.75%	0.01%(13)	N/A	0.90%
1 EUR H(a)	0.75%	0.01%(13)	N/A	0.90%
1 GBP H(d)	0.75%	0.01%(13)	N/A	0.90%
1D(e)	0.75%	0.01%(13)	N/A	0.90%
1D EUR H	0.75%	0.01%(13)	N/A	0.90%
1D GBP H	0.75%	0.01%(13)	N/A	0.90%
2	0.75%	0.01%(13)	N/A	0.84%
2 EUR H	0.75%	0.01%(13)	N/A	0.83%
2 GBP H	0.75%	0.01%(13)	N/A	0.81%
A2	1.10%	0.05%	N/A	1.34%
A2 EUR H	1.10%	0.05%	N/A	1.34%
A2 SGD H	1.10%	0.05%	N/A	1.34%
AI	1.10%	0.05%	N/A	1.32%
AT	1.10%	0.05%	N/A	1.34%
AT AUD 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				
AT CAD H	1.10%	0.05%	N/A	1.34%
AT EUR H	1.10%	0.05%	N/A	1.33%
AT GBP H(a)	1.10%	0.05%	N/A	1.29%
AT SGD H	1.10%	0.05%	N/A	1.34%
C2	1.55%	0.05%	N/A	1.79%
C2 EUR H	1.55%	0.05%	N/A	1.76%
CT	1.55%	0.05%	N/A	1.78%
EI	1.10%	0.05%	0.50%	1.81%
I2	0.55%	0.05%	N/A	0.79%
I2 EUR H	0.55%	0.05%	N/A	0.77%
I2 GBP H	0.55%	0.05%	N/A	0.75%
S	N/A	0.01%(13)	N/A	0.08%
S CAD H	N/A	0.01%(13)	N/A	0.08%
S GBP H	N/A	0.01%(13)	N/A	0.08%
S1	0.50%	0.01%(13)	N/A	0.58%
S1 AUD H	0.50%	0.01%(13)	N/A	0.59%
S1 EUR H	0.50%	0.01%(13)	N/A	0.58%
S1 GBP H	0.50%	0.01%(13)	N/A	0.59%
S1L	0.50%	0.01%(13)	N/A	0.58%
S1L EUR H	0.50%	0.01%(13)	N/A	0.58%
S1L GBP H	0.50%	0.01%(13)	N/A	0.58%
SA	N/A	0.01%(13)	N/A	0.08%
Select Absolute Alpha Portfolio				
Klasse				
A	1.80%	0.05%	N/A	2.03%
A CHF H	1.80%	0.05%	N/A	2.04%
A EUR	1.80%	0.05%	N/A	2.04%
A EUR H	1.80%	0.05%	N/A	2.04%
A GBP H	1.80%	0.05%	N/A	2.04%
A PLN H	1.80%	0.05%	N/A	2.04%
A SGD H	1.80%	0.05%	N/A	2.03%
C	2.25%	0.05%	N/A	2.48%
FX	0.50%	0.01%(13)	N/A	0.60%
FX EUR H	0.50%	0.01%(13)	N/A	0.62%
I	1.00%	0.05%	N/A	1.23%
I CHF H	1.00%	0.05%	N/A	1.24%
I EUR	1.00%	0.05%	N/A	1.24%
I EUR H	1.00%	0.05%	N/A	1.23%
I GBP H	1.00%	0.05%	N/A	1.23%
I SGD H	1.00%	0.05%	N/A	1.24%
L	1.50%	0.05%	N/A	1.70%
L EUR H	1.50%	0.05%	N/A	1.70%
L GBP H	1.50%	0.05%	N/A	1.70%
L HKD	1.50%	0.05%	N/A	1.70%
L SGD H	1.50%	0.05%	N/A	1.70%
LNN GBP H	1.50%	0.05%	N/A	1.70%
N	2.25%	0.05%	N/A	2.48%
S	N/A	0.01%(13)	N/A	0.12%
S1	1.00%	0.01%(13)	N/A	1.11%
S1 EUR H	1.00%	0.01%(13)	N/A	1.12%
S1 GBP H	1.00%	0.01%(13)	N/A	1.10%
S1 JPY H	1.00%	0.01%(13)	N/A	1.11%
S13 EUR H	0.99%	0.01%(13)	N/A	0.99%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Select Absolute Alpha Portfolio (Fortsetzung)				
Klasse				
S1NN	1.00%	0.01%(13)	N/A	1.08%
S1NN EUR H	1.00%	0.01%(13)	N/A	1.08%
S1NN GBP H	1.00%	0.01%(13)	N/A	1.08%
W	0.80%(15)	0.05%	N/A	1.03%
W CHF H	0.80%(15)	0.05%	N/A	1.04%
W EUR H	0.80%(15)	0.05%	N/A	1.03%
W GBP H	0.80%(15)	0.05%	N/A	0.96%

Emerging Market Local Currency Debt Portfolio

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Klasse				
A2	1.30%	0.05%	N/A	1.75%
A2 CZK H	1.30%	0.05%	N/A	1.75%
A2 EUR H	1.30%	0.05%	N/A	1.75%
A2 PLN(a)	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	1.75%
I2	0.75%	0.05%	N/A	1.20%
I2 EUR H	0.75%	0.05%	N/A	1.20%
SA	N/A	0.01%(13)	N/A	0.15%
ZT	N/A	N/A	N/A	0.05%

Asia Pacific Local Currency Debt Portfolio(f)**

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Klasse				
A2	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%
AA	1.20%	0.05%	N/A	1.60%
AA AUD H	1.20%	0.05%	N/A	1.60%
AA CAD H	1.20%	0.05%	N/A	1.60%
AA EUR H	1.20%	0.05%	N/A	1.60%
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	1.57%
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%
I2	0.65%	0.05%	N/A	1.05%
I2 EUR H	0.65%	0.05%	N/A	1.05%
S	N/A	0.01%(13)	N/A	0.15%
S1	0.65%	0.01%(13)	N/A	0.80%

Emerging Market Corporate Debt Portfolio

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Klasse				
A2	1.30%	0.05%	N/A	1.61%
A2 EUR H	1.30%	0.05%	N/A	1.63%
AA AUD H(a)	1.30%	0.05%	N/A	1.59%
AA SGD H(a)	1.30%	0.05%	N/A	1.62%
AR EUR	1.30%	0.05%	N/A	1.61%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Emerging Market Corporate Debt Portfolio (Fortsetzung)				
Klasse				
AT GBP H	1.30%	0.05%	N/A	1.62%
C2	1.75%	0.05%	N/A	2.07%
CT	1.75%	0.05%	N/A	2.07%
I2	0.75%	0.05%	N/A	1.07%
I2 EUR H	0.75%	0.05%	N/A	0.90%
IT	0.75%	0.05%	N/A	1.06%
N2	1.85%	0.05%	N/A	2.17%
NT	1.85%	0.05%	N/A	2.17%
S	N/A	0.01%(13)	N/A	0.15%
S1	0.70%	0.01%(13)	N/A	0.85%
ZT	N/A	N/A	N/A	0.05%
US High Yield Portfolio**				
Klasse				
A2	1.20%	0.05%	N/A	1.49%
A2 EUR H	1.20%	0.05%	N/A	1.49%
A2 SEK H	1.20%	0.05%	N/A	1.49%
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	1.49%
AI AUD H	1.20%	0.05%	N/A	1.50%
C2	1.65%	0.05%	N/A	1.94%
EI	1.20%	0.05%	0.50%	1.98%
EI AUD H	1.20%	0.05%	0.50%	2.00%
I2	0.65%	0.05%	N/A	0.93%
I2 EUR H	0.65%	0.05%	N/A	0.93%
I2 SEK H	0.65%	0.05%	N/A	0.93%
IT	0.65%	0.05%	N/A	0.93%
IT AUD H(g)	0.65%	0.05%	N/A	0.94%
N2	1.75%	0.05%	N/A	2.04%
NT	1.75%	0.05%	N/A	2.04%
S	N/A	0.01%(13)	N/A	0.13%
S1	0.50%	0.01%(13)	N/A	0.63%
ZT	N/A	N/A	N/A	0.05%
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	1.69%
A EUR H	1.50%	0.05%	N/A	1.68%
A HKD	1.50%	0.05%	N/A	1.68%
A NZD H	1.50%	0.05%	N/A	1.68%
A PLN H	1.50%	0.05%	N/A	1.68%
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%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Low Volatility Equity Portfolio (Fortsetzung)				
Klasse				
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	1.68%
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	0.88%
I EUR H	0.70%	0.05%	N/A	0.88%
I GBP	0.70%	0.05%	N/A	0.88%
I GBP H	0.70%	0.05%	N/A	0.85%
I SGD H	0.70%	0.05%	N/A	0.88%
ID	0.70%	0.05%	N/A	0.88%
IL	0.70%	0.05%	N/A	0.85%
INN EUR	0.70%	0.05%	N/A	0.89%
N	1.95%	0.05%	N/A	2.13%
S	N/A	0.01%(13)	N/A	0.05%
S1	0.50%	0.01%(13)	N/A	0.55%
S1 AUD H	0.50%	0.01%(13)	N/A	0.55%
S1 EUR	0.50%	0.01%(13)	N/A	0.53%
S1 EUR HP	0.50%	0.01%(13)	N/A	0.55%
S1 GBP	0.50%	0.01%(13)	N/A	0.50%
S1 GBP HP	0.50%	0.01%(13)	N/A	0.55%
S1D	0.50%	0.01%(13)	N/A	0.53%
S1L	0.50%	0.01%(13)	N/A	0.55%
S1NN EUR	0.50%	0.01%(13)	N/A	0.55%
SD	N/A	0.01%(13)	N/A	0.05%
Emerging Markets Low Volatility Equity Portfolio				
Klasse				
A	1.65%	0.05%	N/A	1.95%
A HKD	1.65%	0.05%	N/A	1.95%
AD	1.65%	0.05%	N/A	1.95%
AD AUD H	1.65%	0.05%	N/A	1.94%
AD CAD H(a)	1.65%	0.05%	N/A	1.90%
AD HKD	1.65%	0.05%	N/A	1.95%
F	0.425%	0.01%(13)	N/A	0.55%
I	0.85%	0.05%	N/A	1.15%
S EUR	N/A	0.01%(13)	N/A	0.12%
S GBP	N/A	0.01%(13)	N/A	0.12%
Global Dynamic Bond Portfolio				
Klasse				
A2 CHF H	1.00%	0.05%	N/A	1.22%
A2 EUR H	1.00%	0.05%	N/A	1.22%
A2 USD H	1.00%	0.05%	N/A	1.21%
AR EUR H	1.00%	0.05%	N/A	1.24%
I2	0.50%	0.05%	N/A	0.70%
I2 CHF H	0.50%	0.05%	N/A	0.70%
I2 EUR H	0.50%	0.05%	N/A	0.70%
I2 USD H	0.50%	0.05%	N/A	0.70%
S	N/A	0.01%(13)	N/A	0.11%
S EUR H	N/A	0.01%(13)	N/A	0.11%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Global Dynamic Bond Portfolio (Fortsetzung)				
Klasse				
S1	0.45%	0.01%(13)	N/A	0.63%
S1 EUR H	0.45%	0.01%(13)	N/A	0.54%
S1 USD H	0.45%	0.01%(13)	N/A	0.53%
SQD.....	N/A	0.01%(13)	N/A	0.11%
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	1.79%
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%(13)	N/A	0.06%
S1	0.75%	0.01%(13)	N/A	0.81%
S1 EUR	0.75%	0.01%(13)	N/A	0.82%
S1 EUR H	0.75%	0.01%(13)	N/A	0.81%
S1 GBP H	0.75%	0.01%(13)	N/A	0.80%
SD	N/A	0.01%(13)	N/A	0.06%
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	2.38%
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	2.32%
S GBP	N/A	0.01%(13)	N/A	0.10%
S1	0.85%	0.01%(13)	N/A	0.95%
S1 EUR	0.85%	0.01%(13)	N/A	0.92%
S1 EUR HP	0.85%	0.01%(13)	N/A	0.90%
S1 GBP HP	0.85%	0.01%(13)	N/A	0.95%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Global Core Equity Portfolio				
Klasse				
A	1.50%	0.05%	N/A	1.70%
A AUD H	1.50%	0.05%	N/A	1.70%
A EUR H	1.50%	0.05%	N/A	1.70%
A SGD H	1.50%	0.05%	N/A	1.70%
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	0.90%
I CHF H	0.70%	0.05%	N/A	0.89%
I EUR	0.70%	0.05%	N/A	0.90%
I EUR H	0.70%	0.05%	N/A	0.89%
I GBP H	0.70%	0.05%	N/A	0.86%
I SGD H	0.70%	0.05%	N/A	0.90%
IX EUR	0.65%	0.01%(13)	N/A	0.72%
N	1.95%	0.05%	N/A	2.15%
RX EUR	1.75%	0.05%	N/A	1.95%
S	N/A	0.01%(13)	N/A	0.07%
S GBP H	N/A	0.01%(13)	N/A	0.07%
S NOK HP(a)	N/A	0.01%(13)	N/A	0.04%
S1	0.60%	0.01%(13)	N/A	0.67%
S1 EUR HP	0.60%	0.01%(13)	N/A	0.67%
S1 GBP	0.60%	0.01%(13)	N/A	0.66%
S1 GBP HP	0.60%	0.01%(13)	N/A	0.67%
S1 NOK HP	0.60%	0.01%(13)	N/A	0.67%
S1NN GBP	0.60%	0.01%(13)	N/A	0.67%
SD	N/A	0.01%(13)	N/A	0.07%

Asia Income Opportunities Portfolio

Klasse				
A2	1.10%	0.05%	N/A	1.31%
A2 AUD H	1.10%	0.05%	N/A	1.31%
A2 HKD	1.10%	0.05%	N/A	1.31%
AA	1.10%	0.05%	N/A	1.30%
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	1.31%
AA GBP H	1.10%	0.05%	N/A	1.31%
AA HKD	1.10%	0.05%	N/A	1.31%
AA NZD H	1.10%	0.05%	N/A	1.31%
AT	1.10%	0.05%	N/A	1.31%
AT AUD H	1.10%	0.05%	N/A	1.31%
AT EUR H	1.10%	0.05%	N/A	1.30%
AT HKD	1.10%	0.05%	N/A	1.31%
AT SGD H	1.10%	0.05%	N/A	1.31%
I2	0.55%	0.05%	N/A	0.76%
I2 HKD	0.55%	0.05%	N/A	0.73%
IT	0.55%	0.05%	N/A	0.77%
IT HKD	0.55%	0.05%	N/A	0.73%
S	N/A	0.01%(13)	N/A	0.09%
S1	0.50%	0.01%(13)	N/A	0.59%
SA	N/A	0.01%(13)	N/A	0.08%
ZT	N/A	N/A	N/A	0.05%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Global Income Portfolio**				
Klasse				
A2	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	1.40%
A2 PLN H	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	1.40%
AT SGD H	1.10%	0.05%	N/A	1.40%
I2	0.55%	0.05%	N/A	0.85%
I2 AUD H(a)	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%
I2 HKD	0.55%	0.05%	N/A	0.85%
I2 SGD H	0.55%	0.05%	N/A	0.85%
IT	0.55%	0.05%	N/A	0.85%
IT EUR H(a)	0.55%	0.05%	N/A	0.85%
IT HKD	0.55%	0.05%	N/A	0.85%
IT SGD H(a)	0.55%	0.05%	N/A	0.85%
S	N/A	0.01%(13)	N/A	0.15%
S GBP H(a)	N/A	0.01%(13)	N/A	0.15%
S1	0.50%	0.01%(13)	N/A	0.65%
S1 EUR H	0.50%	0.01%(13)	N/A	0.65%
S1 GBP H	0.50%	0.01%(13)	N/A	0.65%
ZT	N/A	N/A	N/A	0.05%
European Equity Portfolio				
Klasse				
A	1.50%	0.10%	N/A	1.81%
A HKD H	1.50%	0.10%	N/A	1.84%
A SGD H	1.50%	0.10%	N/A	1.81%
A USD	1.50%	0.10%	N/A	1.83%
A USD H	1.50%	0.10%	N/A	1.83%
AD	1.50%	0.10%	N/A	1.83%
AD AUD H	1.50%	0.10%	N/A	1.79%
AD SGD H	1.50%	0.10%	N/A	1.78%
AD USD H	1.50%	0.10%	N/A	1.82%
B USD	1.50%	0.10%	1.00%	2.81%
C	1.95%	0.10%	N/A	2.26%
C USD	1.95%	0.10%	N/A	2.28%
C USD H	1.95%	0.10%	N/A	2.28%
I	0.70%	0.10%	N/A	1.00%
I GBP	0.70%	0.10%	N/A	1.02%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
European Equity Portfolio (Fortsetzung)				
Klasse				
I USD.....	0.70%	0.10%	N/A	1.02%
I USD H.....	0.70%	0.10%	N/A	1.02%
S.....	N/A	0.01%(13)	N/A	0.15%
S1.....	0.60%	0.01%(13)	N/A	0.75%
S1 AUD H.....	0.60%	0.01%(13)	N/A	0.74%
S1 GBP.....	0.60%	0.01%(13)	N/A	0.75%
S1 USD.....	0.60%	0.01%(13)	N/A	0.75%
S1NN.....	0.60%	0.01%(13)	N/A	0.75%
S1NN USD.....	0.60%	0.01%(13)	N/A	0.75%
S1X.....	0.55%	0.01%(13)	N/A	0.70%
S1X USD.....	0.55%	0.01%(13)	N/A	0.69%
SD.....	N/A	0.01%(13)	N/A	0.15%

Eurozone Equity Portfolio

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Klasse				
A.....	1.55%	0.10%	N/A	1.84%
A AUD H.....	1.55%	0.10%	N/A	1.59%
A PLN H.....	1.55%	0.10%	N/A	1.84%
A SGD H.....	1.55%	0.10%	N/A	1.84%
A USD.....	1.55%	0.10%	N/A	1.85%
A USD H.....	1.55%	0.10%	N/A	1.85%
AR.....	1.55%	0.10%	N/A	1.83%
AX.....	1.50%	0.10%	N/A	1.79%
AX USD.....	1.50%	0.10%	N/A	1.79%
BX.....	1.50%	0.10%	1.00%	2.79%
BX USD.....	1.50%	0.10%	1.00%	2.79%
C.....	2.00%	0.10%	N/A	2.30%
C USD.....	2.00%	0.10%	N/A	2.29%
C USD H.....	2.00%	0.10%	N/A	2.29%
CX.....	1.95%	0.10%	N/A	2.24%
CX USD.....	1.95%	0.10%	N/A	2.24%
I.....	0.75%	0.10%	N/A	1.05%
I GBP.....	0.75%	0.10%	N/A	1.04%
I GBP H.....	0.75%	0.10%	N/A	1.03%
I USD.....	0.75%	0.10%	N/A	1.04%
I USD H.....	0.75%	0.10%	N/A	1.04%
INN.....	0.75%	0.10%	N/A	1.05%
IX.....	0.70%	0.10%	N/A	0.91%
IX USD.....	0.70%	0.10%	N/A	0.99%
S1.....	0.65%	0.01%(13)	N/A	0.77%
S1 AUD H.....	0.65%	0.01%(13)	N/A	0.76%
S1 GBP.....	0.65%	0.01%(13)	N/A	0.73%
S1 USD.....	0.65%	0.01%(13)	N/A	0.77%
S1 USD H.....	0.65%	0.01%(13)	N/A	0.77%
S1N.....	0.55%	0.01%(13)	N/A	0.62%
S1N USD.....	0.55%	0.01%(13)	N/A	0.63%

American Growth Portfolio

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Klasse				
A.....	1.50%	0.10%	N/A	1.73%
A EUR.....	1.50%	0.10%	N/A	1.74%
A EUR H.....	1.50%	0.10%	N/A	1.73%
A PLN H.....	1.50%	0.10%	N/A	1.73%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
American Growth Portfolio (Fortsetzung)				
Klasse				
A SGD	1.50%	0.10%	N/A	1.73%
A SGD H	1.50%	0.10%	N/A	1.74%
AD	1.50%	0.10%	N/A	1.73%
AD AUD H	1.50%	0.10%	N/A	1.73%
AD HKD	1.50%	0.10%	N/A	1.73%
AD RMB H	1.50%	0.10%	N/A	1.74%
AD ZAR H	1.50%	0.10%	N/A	1.73%
AX	0.92%	0.10%	N/A	1.15%
B	1.50%	0.10%	1.00%	2.73%
BX	0.92%	0.10%	N/A	1.15%
C	1.95%	0.10%	N/A	2.18%
C EUR	1.95%	0.10%	N/A	2.18%
C EUR H	1.95%	0.10%	N/A	2.18%
ED	1.50%	0.10%	1.00%	2.73%
ED AUD H	1.50%	0.10%	1.00%	2.74%
I	0.70%	0.10%	N/A	0.94%
I EUR	0.70%	0.10%	N/A	0.93%
I EUR H	0.70%	0.10%	N/A	0.93%
I GBP	0.70%	0.10%	N/A	0.94%
I GBP H	0.70%	0.10%	N/A	0.93%
N	1.95%	0.10%	N/A	2.18%
S	N/A	0.01%(13)	N/A	0.04%
S1	0.65%	0.01%(13)	N/A	0.69%
S1 AUD H	0.65%	0.01%(13)	N/A	0.69%
S1 EUR	0.65%	0.01%(13)	N/A	0.69%
S1 EUR H	0.65%	0.01%(13)	N/A	0.69%
S1 GBP	0.65%	0.01%(13)	N/A	0.69%
SD	N/A	0.01%(13)	N/A	0.04%
SK	0.70%	0.01%(13)	N/A	0.74%
All Market Income Portfolio**				
Klasse				
A	1.50%	0.10%	N/A	1.80%
A CHF H	1.50%	0.10%	N/A	1.77%
A EUR H	1.50%	0.10%	N/A	1.80%
A HKD	1.50%	0.10%	N/A	1.80%
A SGD H(a)	1.50%	0.10%	N/A	1.77%
A2X	1.15%	0.10%	N/A	1.45%
A2X EUR	1.15%	0.10%	N/A	1.44%
AD	1.50%	0.10%	N/A	1.79%
AD AUD H	1.50%	0.10%	N/A	1.79%
AD CAD H	1.50%	0.10%	N/A	1.80%
AD EUR H	1.50%	0.10%	N/A	1.80%
AD GBP H	1.50%	0.10%	N/A	1.80%
AD HKD	1.50%	0.10%	N/A	1.79%
AD NZD H	1.50%	0.10%	N/A	1.80%
AD RMB H	1.50%	0.10%	N/A	1.80%
AD SGD H	1.50%	0.10%	N/A	1.80%
AD ZAR H	1.50%	0.10%	N/A	1.80%
AMG(a)	1.50%	0.10%	N/A	1.77%
AMG EUR H	1.50%	0.10%	N/A	1.78%
ANN	1.50%	0.10%	N/A	1.79%
ANN EUR H	1.50%	0.10%	N/A	1.78%
AQG(a)	1.50%	0.10%	N/A	1.77%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
All Market Income Portfolio** (Fortsetzung)				
Klasse				
AQG EUR H(a).....	1.50%	0.10%	N/A	1.77%
AR EUR H.....	1.50%	0.10%	N/A	1.79%
AX.....	1.15%	0.10%	N/A	1.45%
AX EUR.....	1.15%	0.10%	N/A	1.44%
AX SGD.....	1.15%	0.10%	N/A	1.45%
B2X.....	1.15%	0.10%	1.00%	2.45%
BX.....	1.15%	0.10%	1.00%	2.44%
C.....	1.95%	0.10%	N/A	2.25%
C2X.....	1.60%	0.10%	N/A	1.90%
CD.....	1.95%	0.10%	N/A	2.25%
CX.....	1.60%	0.10%	N/A	1.90%
ED.....	1.50%	0.10%	1.00%	2.80%
ED AUD H.....	1.50%	0.10%	1.00%	2.80%
ED ZAR H.....	1.50%	0.10%	1.00%	2.80%
I.....	0.70%	0.10%	N/A	1.00%
I CHF H.....	0.70%	0.10%	N/A	0.99%
I EUR H.....	0.70%	0.10%	N/A	1.00%
I SGD H(a).....	0.70%	0.10%	N/A	0.96%
ID.....	0.70%	0.10%	N/A	1.00%
IMG(a).....	0.70%	0.10%	N/A	0.97%
IMG EUR H(a).....	0.70%	0.10%	N/A	0.97%
INN.....	0.70%	0.10%	N/A	0.99%
INN EUR H.....	0.70%	0.10%	N/A	0.99%
INN GBP H.....	0.70%	0.10%	N/A	0.99%
IQG(a).....	0.70%	0.10%	N/A	0.97%
IQG EUR H(a).....	0.70%	0.10%	N/A	0.97%
N.....	1.95%	0.10%	N/A	2.24%
ND.....	1.95%	0.10%	N/A	2.24%
S1.....	0.70%	0.01%(13)	N/A	0.80%
S1 AUD H.....	0.70%	0.01%(13)	N/A	0.80%
S1 CHF H.....	0.70%	0.01%(13)	N/A	0.78%
S1 EUR H.....	0.70%	0.01%(13)	N/A	0.78%
S1 GBP H.....	0.70%	0.01%(13)	N/A	0.79%
S1D JPY H.....	0.70%	0.01%(13)	N/A	0.80%
S1QG GBP H(a).....	0.70%	0.01%(13)	N/A	0.76%
SD.....	N/A	0.01%(13)	N/A	0.09%

All China Equity Portfolio

Klasse				
A.....	1.70%	0.05%	N/A	1.94%
A EUR.....	1.70%	0.05%	N/A	1.94%
A HKD.....	1.70%	0.05%	N/A	1.94%
A PLN H.....	1.70%	0.05%	N/A	1.94%
AD.....	1.70%	0.05%	N/A	1.94%
AD AUD H.....	1.70%	0.05%	N/A	1.94%
AD CAD H.....	1.70%	0.05%	N/A	1.94%
AD EUR H.....	1.70%	0.05%	N/A	1.94%
AD GBP H.....	1.70%	0.05%	N/A	1.94%
AD HKD.....	1.70%	0.05%	N/A	1.94%
AD NZD H.....	1.70%	0.05%	N/A	1.94%
AD SGD H.....	1.70%	0.05%	N/A	1.94%
AD ZAR H.....	1.70%	0.05%	N/A	1.94%
B.....	1.70%	0.05%	1.00%	2.94%
B EUR.....	1.70%	0.05%	1.00%	2.94%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
All China Equity Portfolio (Fortsetzung)				
Klasse				
C	2.15%	0.05%	N/A	2.39%
C EUR	2.15%	0.05%	N/A	2.39%
I	0.90%	0.05%	N/A	1.15%
I EUR	0.90%	0.05%	N/A	1.14%
S	N/A	0.01%(13)	N/A	0.15%
S1	0.75%	0.01%(13)	N/A	0.90%
S1 EUR	0.75%	0.01%(13)	N/A	0.90%
China A Shares Equity Portfolio				
Klasse				
A	1.70%	0.05%	N/A	1.95%
A AUD H(a)	1.70%	0.05%	N/A	1.88%
A EUR	1.70%	0.05%	N/A	1.95%
A HKD H	1.70%	0.05%	N/A	1.95%
A SGD H(a)	1.70%	0.05%	N/A	1.88%
A USD	1.70%	0.05%	N/A	1.89%
A USD H	1.70%	0.05%	N/A	1.96%
AD HKD	1.70%	0.05%	N/A	1.95%
AD HKD H	1.70%	0.05%	N/A	1.95%
AD SGD H(a)	1.70%	0.05%	N/A	1.88%
AD USD H	1.70%	0.05%	N/A	1.95%
I	0.90%	0.05%	N/A	1.15%
I EUR	0.90%	0.05%	N/A	1.18%
I EUR H	0.90%	0.05%	N/A	1.19%
I GBP	0.90%	0.05%	N/A	1.15%
I USD	0.90%	0.05%	N/A	1.19%
I USD H	0.90%	0.05%	N/A	1.17%
INN EUR	0.90%	0.05%	N/A	1.19%
INN GBP	0.90%	0.05%	N/A	1.19%
INN USD	0.90%	0.05%	N/A	1.19%
S(i)	N/A	0.01%(13)	N/A	0.06%
S USD	N/A	0.01%(13)	N/A	0.14%
S1	0.75%	0.01%(13)	N/A	0.89%
S1 CAD	0.75%	0.01%(13)	N/A	0.89%
S1 EUR	0.75%	0.01%(13)	N/A	0.91%
S1 EUR H	0.75%	0.01%(13)	N/A	0.92%
S1 GBP	0.75%	0.01%(13)	N/A	0.90%
S1 USD	0.75%	0.01%(13)	N/A	0.92%
S1NN GBP	0.75%	0.01%(13)	N/A	0.92%
SP1 USD	N/A	0.01%(13)	N/A	0.13%
China Bond Portfolio				
Klasse				
A2	0.95%	0.05%	N/A	1.39%
SA	N/A	0.01%(13)	N/A	0.20%
Financial Credit Portfolio(j)				
Klasse				
A2	1.10%	0.05%	N/A	1.40%
A2 CHF H	1.10%	0.05%	N/A	1.39%
A2 EUR H	1.10%	0.05%	N/A	1.40%
AT	1.10%	0.05%	N/A	1.40%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Financial Credit Portfolio(j) (Fortsetzung)				
Klasse				
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	0.83%
IT	0.55%	0.05%	N/A	0.85%
S	N/A	0.01%(13)	N/A	0.13%
S EUR H	N/A	0.01%(13)	N/A	0.11%
S GBP H	N/A	0.01%(13)	N/A	0.12%
S1	0.50%	0.01%(13)	N/A	0.64%
S1 EUR H	0.50%	0.01%(13)	N/A	0.61%
S1 GBP H	0.50%	0.01%(13)	N/A	0.62%
ZT	N/A	N/A	N/A	0.05%

Low Volatility Total Return Equity Portfolio

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Klasse				
A	1.50%	0.05%	N/A	1.82%
A AUD H	1.50%	0.05%	N/A	1.83%
A CAD H(a)	1.50%	0.05%	N/A	1.79%
A EUR H	1.50%	0.05%	N/A	1.84%
A GBP H	1.50%	0.05%	N/A	1.82%
A HKD	1.50%	0.05%	N/A	1.85%
A NZD H(a)	1.50%	0.05%	N/A	1.80%
A PLN H	1.50%	0.05%	N/A	1.83%
A SGD H	1.50%	0.05%	N/A	1.84%
AD	1.50%	0.05%	N/A	1.83%
AD AUD H	1.50%	0.05%	N/A	1.83%
AD CAD H	1.50%	0.05%	N/A	1.84%
AD GBP H	1.50%	0.05%	N/A	1.83%
AD HKD	1.50%	0.05%	N/A	1.85%
AD NZD H(a)	1.50%	0.05%	N/A	1.80%
AD SGD H	1.50%	0.05%	N/A	1.83%
I	0.70%	0.05%	N/A	1.04%
I EUR H	0.70%	0.05%	N/A	1.03%
I PLN H(a)	0.70%	0.05%	N/A	1.02%
S	N/A	0.01%(13)	N/A	0.15%
S1	0.50%	0.01%(13)	N/A	0.65%
S1 JPY H	0.50%	0.01%(13)	N/A	0.65%

Sustainable Global Thematic Credit Portfolio

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Klasse				
A2	0.90%	0.05%	N/A	1.08%
I2	0.45%	0.05%	N/A	0.63%
I2 CHF H	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%
INN AUD H	0.45%	0.05%	N/A	0.63%
S	N/A	0.01%(13)	N/A	0.15%
S GBP H	N/A	0.01%(13)	N/A	0.15%
S1	0.40%	0.01%(13)	N/A	0.55%
S1 GBP H	0.40%	0.01%(13)	N/A	0.55%
S1 USD H	0.40%	0.01%(13)	N/A	0.55%
Z2	N/A	N/A	N/A	0.05%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Event Driven Portfolio				
Klasse				
I	0.80%	0.05%	N/A	1.05%
I EUR H	0.80%	0.05%	N/A	1.02%
I GBP H	0.80%	0.05%	N/A	1.06%
S	N/A	0.01%(13)	N/A	0.11%
S1	0.75%	0.01%(13)	N/A	0.84%
S1 EUR H	0.75%	0.01%(13)	N/A	0.86%
S1 GBP H	0.75%	0.01%(13)	N/A	0.82%
S1 SEK H	0.75%	0.01%(13)	N/A	0.86%
SU	0.80%	0.01%(13)	N/A	0.87%
Sustainable All Market Portfolio**				
Klasse				
A	1.40%	0.05%	N/A	1.70%
A USD H	1.40%	0.05%	N/A	1.70%
AD	1.40%	0.05%	N/A	1.70%
AD AUD H	1.40%	0.05%	N/A	1.70%
AD CAD H	1.40%	0.05%	N/A	1.70%
AD GBP H	1.40%	0.05%	N/A	1.70%
AD HKD H	1.40%	0.05%	N/A	1.70%
AD SGD H	1.40%	0.05%	N/A	1.70%
AD USD H	1.40%	0.05%	N/A	1.70%
AI AUD H	1.40%	0.05%	N/A	1.70%
AI USD H	1.40%	0.05%	N/A	1.70%
EI AUD H	1.40%	0.05%	1.00%	2.70%
EI USD H	1.40%	0.05%	1.00%	2.70%
F	0.40%(16)	0.01%(13)	N/A	0.55%
F CHF H	0.40%(16)	0.01%(13)	N/A	0.55%
F GBP H	0.40%(16)	0.01%(13)	N/A	0.55%
F USD H	0.40%(16)	0.01%(13)	N/A	0.55%
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%(13)	N/A	0.15%
S GBP H	N/A	0.01%(13)	N/A	0.15%
S1	0.60%	0.01%(13)	N/A	0.75%
Short Duration Income Portfolio(I)**				
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%(13)	N/A	0.15%
S1	0.35%	0.01%(13)	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%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Sustainable Income Portfolio (Fortsetzung)				
Klasse				
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 CHF H	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%(13)	N/A	0.15%
S1	0.50%	0.01%(13)	N/A	0.65%
S1QG JPY	0.50%	0.01%(13)	N/A	0.65%
S1QG JPY H	0.50%	0.01%(13)	N/A	0.65%
US Low Volatility Equity Portfolio				
Klasse				
A	1.40%	0.05%	N/A	1.70%
A EUR	1.40%	0.05%	N/A	1.70%
I	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%(13)	N/A	0.15%
S1	0.50%	0.01%(13)	N/A	0.65%
S1 EUR	0.50%	0.01%(13)	N/A	0.65%
S1 GBP	0.50%	0.01%(13)	N/A	0.65%
Sustainable Climate Solutions Portfolio				
Klasse				
A	1.50%	0.05%	N/A	1.80%
A AUD H	1.50%	0.05%	N/A	1.80%
A EUR	1.50%	0.05%	N/A	1.80%
A HKD H	1.50%	0.05%	N/A	1.80%
A RMB H	1.50%	0.05%	N/A	1.80%
I	0.75%	0.05%	N/A	0.99%
I CHF	0.75%	0.05%	N/A	0.99%
I EUR	0.75%	0.05%	N/A	0.99%
I GBP	0.75%	0.05%	N/A	0.99%
S	N/A	0.01%(13)	N/A	0.15%
S1	0.70%	0.01%(13)	N/A	0.85%
S1 EUR	0.70%	0.01%(13)	N/A	0.85%
S1 GBP	0.70%	0.01%(13)	N/A	0.85%
Global Low Carbon Equity Portfolio				
Klasse				
A	1.50%	0.05%	N/A	1.75%
A EUR	1.50%	0.05%	N/A	1.75%
I	0.60%	0.05%	N/A	0.85%
I CHF	0.60%	0.05%	N/A	0.85%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Global Low Carbon Equity Portfolio (Fortsetzung)				
Klasse				
I EUR	0.60%	0.05%	N/A	0.85%
I GBP	0.60%	0.05%	N/A	0.85%
S	N/A	0.01%(13)	N/A	0.15%
S1	0.50%	0.01%(13)	N/A	0.65%
S1 EUR	0.50%	0.01%(13)	N/A	0.65%
S1 GBP	0.50%	0.01%(13)	N/A	0.65%
Climate High Income Portfolio(m)				
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%
AT EUR H	1.20%	0.05%	N/A	1.45%
F	0.275%(17)	0.01%(13)	N/A	0.425%
F CHF H	0.275%(17)	0.01%(13)	N/A	0.425%
F EUR H	0.275%(17)	0.01%(13)	N/A	0.425%
F GBP H	0.275%(17)	0.01%(13)	N/A	0.425%
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%(13)	N/A	0.15%
S1	0.55%	0.01%(13)	N/A	0.70%
S1 EUR H	0.55%	0.01%(13)	N/A	0.70%
S1 GBP H	0.55%	0.01%(13)	N/A	0.70%
Sustainable US Thematic Portfolio				
Klasse				
A	1.50%	0.05%	N/A	1.70%
A AUD H	1.50%	0.05%	N/A	1.70%
A CAD H	1.50%	0.05%	N/A	1.70%
A EUR	1.50%	0.05%	N/A	1.70%
A EUR H	1.50%	0.05%	N/A	1.71%
A GBP H	1.50%	0.05%	N/A	1.66%
A HKD	1.50%	0.05%	N/A	1.70%
A SGD H	1.50%	0.05%	N/A	1.70%
B	1.50%	0.05%	1.00%	2.70%
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	2.15%
C SGD	1.95%	0.05%	N/A	2.14%
E	1.50%	0.05%	1.00%	2.70%
I	0.70%	0.05%	N/A	0.90%
I EUR	0.70%	0.05%	N/A	0.90%
I EUR H	0.70%	0.05%	N/A	0.90%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Sustainable US Thematic Portfolio (Fortsetzung)				
Klasse				
I GBP	0.70%	0.05%	N/A	0.90%
I GBP H	0.70%	0.05%	N/A	0.91%
IN	0.70%	0.05%	N/A	0.90%
IN EUR	0.70%	0.05%	N/A	0.86%
INN EUR	0.70%	0.05%	N/A	0.90%
S	N/A	0.01%(13)	N/A	0.07%
S1	0.65%	0.01%(13)	N/A	0.73%
S1 EUR	0.65%	0.01%(13)	N/A	0.73%
S1 GBP	0.65%	0.01%(13)	N/A	0.69%
S1 GBP H	0.65%	0.01%(13)	N/A	0.69%
S1 JPY H(a)	0.65%	0.01%(13)	N/A	0.73%
S1NN GBP	0.65%	0.01%(13)	N/A	0.80%
China Net Zero Solutions Portfolio				
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%
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%(13)	N/A	0.15%
S1	0.75%	0.01%(13)	N/A	0.90%
American Multi-Asset Portfolio**				
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%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
American Multi-Asset Portfolio** (Fortsetzung)				
Klasse				
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%(13)	N/A	0.15%
S1	0.60%	0.01%(13)	N/A	0.75%
Diversity Champions Equity Portfolio				
Klasse				
A	1.50%	0.05%	N/A	1.75%
A CHF	1.50%	0.05%	N/A	1.75%
A CHF HP	1.50%	0.05%	N/A	1.75%
A EUR	1.50%	0.05%	N/A	1.75%
A EUR HP	1.50%	0.05%	N/A	1.75%
A GBP	1.50%	0.05%	N/A	1.75%
A GBP HP	1.50%	0.05%	N/A	1.75%
A USD HP	1.50%	0.05%	N/A	1.75%
F	0.50%	0.01%(13)	N/A	0.62%
F CHF	0.50%	0.01%(13)	N/A	0.62%
F CHF HP	0.50%	0.01%(13)	N/A	0.62%
F EUR HP	0.50%	0.01%(13)	N/A	0.62%
F GBP HP	0.50%	0.01%(13)	N/A	0.62%
F USD HP	0.50%	0.01%(13)	N/A	0.62%
FNN CHF	0.50%	0.01%(13)	N/A	0.62%
I	0.75%	0.05%	N/A	0.99%
I CHF	0.75%	0.05%	N/A	0.99%
I EUR	0.75%	0.05%	N/A	0.99%
I GBP	0.75%	0.05%	N/A	0.99%
S	N/A	0.01%(13)	N/A	0.15%
S1	0.70%	0.01%(13)	N/A	0.85%
W	0.50%	0.05%	N/A	0.70%
W CHF HP	0.50%	0.05%	N/A	0.70%
W EUR HP	0.50%	0.05%	N/A	0.70%
W GBP HP	0.50%	0.05%	N/A	0.70%
W USD HP	0.50%	0.05%	N/A	0.70%
Global ESG Improvers Portfolio(n)				
Klasse				
A	1.50%	0.05%	N/A	1.74%
A EUR	1.50%	0.05%	N/A	1.74%
A EUR HP	1.50%	0.05%	N/A	1.74%
F	0.45%(18)	0.01%(13)	N/A	0.55%
F EUR	0.45%(18)	0.01%(13)	N/A	0.55%
F GBP	0.45%(18)	0.01%(13)	N/A	0.55%
I	0.75%	0.05%	N/A	0.99%
I EUR	0.75%	0.05%	N/A	0.99%
I GBP	0.75%	0.05%	N/A	0.99%
S	N/A	0.01%(13)	N/A	0.10%
S1	0.70%	0.01%(13)	N/A	0.80%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Global Value Portfolio				
Klasse				
A	1.50%	0.10%	N/A	1.82%
A EUR	1.50%	0.10%	N/A	1.82%
A SGD	1.50%	0.10%	N/A	1.82%
A SGD H	1.50%	0.10%	N/A	1.82%
AD	1.50%	0.10%	N/A	1.81%
AD AUD H	1.50%	0.10%	N/A	1.82%
AD CAD H	1.50%	0.10%	N/A	1.81%
AD EUR H	1.50%	0.10%	N/A	1.82%
AD GBP H	1.50%	0.10%	N/A	1.81%
AD HKD	1.50%	0.10%	N/A	1.82%
AD ZAR H	1.50%	0.10%	N/A	1.82%
B	1.50%	0.10%	1.00%	2.81%
C	1.95%	0.10%	N/A	2.27%
C EUR	1.95%	0.10%	N/A	2.26%
I	0.70%	0.10%	N/A	1.01%
I EUR	0.70%	0.10%	N/A	1.01%
I GBP	0.70%	0.10%	N/A	1.02%
I SGD	0.70%	0.10%	N/A	1.00%
S	N/A	0.01%(13)	N/A	0.12%
S GBP	N/A	0.01%(13)	N/A	0.12%
S GBP H	N/A	0.01%(13)	N/A	0.12%
S1	0.70%	0.01%(13)	N/A	0.82%
S1 AUD H	0.70%	0.01%(13)	N/A	0.82%
S1 EUR	0.70%	0.01%(13)	N/A	0.80%
S1 EUR HP	0.70%	0.01%(13)	N/A	0.78%
S1 GBP	0.70%	0.01%(13)	N/A	0.82%
S1 GBP HP	0.70%	0.01%(13)	N/A	0.78%
SD	N/A	0.01%(13)	N/A	0.12%
Security of the Future Portfolio				
Klasse				
A	1.50%	0.05%	N/A	1.70%
F	0.40%	0.01%(13)	N/A	0.50%
F EUR	0.40%	0.01%(13)	N/A	0.50%
F EUR H	0.40%	0.01%(13)	N/A	0.50%
FNN GBP	0.40%	0.01%(13)	N/A	0.50%
I	0.70%	0.05%	N/A	0.89%
L	0.65%	0.05%	N/A	0.90%
L EUR	0.65%	0.05%	N/A	0.90%
L EUR H	0.65%	0.05%	N/A	0.90%
LNN	0.65%	0.05%	N/A	0.90%
S	N/A	0.01%(13)	N/A	0.10%
S1	0.60%	0.01%(13)	N/A	0.70%
W	0.40%	0.05%	N/A	0.65%
W EUR	0.40%	0.05%	N/A	0.65%
W EUR H	0.40%	0.05%	N/A	0.65%
WNN	0.40%	0.05%	N/A	0.65%
WNN EUR	0.40%	0.05%	N/A	0.65%
WNN GBP	0.40%	0.05%	N/A	0.65%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Global Growth Portfolio				
Klasse				
A	1.50%	0.05%	N/A	1.80%
A EUR	1.50%	0.05%	N/A	1.80%
ANN EUR	1.50%	0.05%	N/A	1.80%
C	1.95%	0.05%	N/A	2.25%
C EUR	1.95%	0.05%	N/A	2.25%
F	0.35%(16)	0.01%(13)	N/A	0.45%
F EUR	0.35%(16)	0.01%(13)	N/A	0.45%
F GBP	0.35%(16)	0.01%(13)	N/A	0.45%
I	0.70%	0.05%	N/A	0.95%
I EUR	0.70%	0.05%	N/A	0.95%
I GBP	0.70%	0.05%	N/A	0.95%
INN EUR	0.70%	0.05%	N/A	0.95%
S	N/A	0.01%(13)	N/A	0.10%
S1	0.60%	0.01%(13)	N/A	0.65%
S1 EUR	0.60%	0.01%(13)	N/A	0.65%
S1NN	0.60%	0.01%(13)	N/A	0.65%

European Growth Portfolio

Klasse				
A	1.50%	0.05%	N/A	1.75%
ANN	1.50%	0.05%	N/A	1.75%
ANN GBP	1.50%	0.05%	N/A	1.75%
C	1.95%	0.05%	N/A	2.20%
F	0.35%(16)	0.01%(13)	N/A	0.45%
F GBP	0.35%(16)	0.01%(13)	N/A	0.45%
I	0.70%	0.05%	N/A	0.95%
INN	0.70%	0.05%	N/A	0.95%
INN GBP	0.70%	0.05%	N/A	0.95%
INN USD	0.70%	0.05%	N/A	0.95%
S	N/A	0.01%(13)	N/A	0.10%
S1	0.60%	0.01%(13)	N/A	0.65%
S1NN	0.60%	0.01%(13)	N/A	0.65%

* Ungeprüft. Jahressätze. Bei der Berechnung der Gesamtkostenquote werden die von der SFAMA am 16. Mai 2008 aufgestellten Richtlinien befolgt.

** Zur Berechnung der Gesamtkostenquote des Portefeuilles wird das Gesamtvermögen der vom Anlageverwalter verwalteten zugrundeliegenden Fonds bei der Berechnung der Nettoverwaltungsgebühr, der Verwaltungsgesellschaftsgebühr und der taxe d'abonnement des Portefeuilles abgezogen, um eine doppelte Gebührenbelastung zu vermeiden.

- (a) Die Anteilklasse wurde am 21. November 2023 aufgelöst.
- (b) Die Anteilklasse wurde am 1. März 2024 aufgelöst.
- (c) Die Anteilklasse wurde am 12. Januar 2024 aufgelöst.
- (d) Die Anteilklasse wurde am 25. September 2023 aufgelöst.
- (e) Die Anteilklasse wurde am 28. September 2023 aufgelöst.
- (f) Letzte offizielle NIW-Berechnung am 26. September 2023. Siehe Anmerkung A.
- (g) Die Anteilklasse wurde am 2. April 2024 aufgelöst.
- (h) Letzte offizielle NIW-Berechnung am 22. Mai 2024. Siehe Anmerkung A.
- (i) Die Anteilklasse wurde am 7. Juni 2023 aufgelöst.
- (j) Letzte offizielle NIW-Berechnung am 23. Januar 2024. Siehe Anmerkung A.
- (k) Letzte offizielle NIW-Berechnung am 21. Dezember 2023. Siehe Anmerkung A.
- (l) Letzte offizielle NIW-Berechnung am 22. Juni 2023. Siehe Anmerkung A.
- (m) Letzte offizielle NIW-Berechnung am 26. Oktober 2023. Siehe Anmerkung A.
- (n) Letzte offizielle NIW-Berechnung am 30. Januar 2024. Siehe Anmerkung A.

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% bis zu \$300,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (2) 1.30% bis zu \$300,000,000, 1.25% bis zu \$300,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (3) 2.25% bis zu \$300,000,000, 2.20% bis zu \$300,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (4) 1.00% bis zu \$300,000,000, 0.95% bis zu \$300,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (5) 2.00% bis zu \$300,000,000, 1.75% bis zu \$300,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (6) 2.45% bis zu \$300,000,000, 2.20% bis zu \$300,000,000. Die aufeinander folgenden Gebührenstufen beziehen sich auf das Nettovermögen des Portefeuilles.
- (7) 1.20% bis zu \$300,000,000, 0.95% bis zu \$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% bis zu \$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% bis zu \$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% bis zu \$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% bis zu \$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.

Gebühr der Verwaltungsgesellschaft

- (13) 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

- (14) Max. 0.55%
- (15) Max. 1.00%
- (16) Max. 0.40%
- (17) Max. 0.35%
- (18) Max. 0.50%

TABELLE 2
PORTEFEUILLEUMSATZ

AB SICAV I

	Umsatz*
AB SICAV–	
International Health Care Portfolio	(29.11)%
International Technology Portfolio	164.83 %
Global Real Estate Securities Portfolio	72.70 %
Sustainable Global Thematic Portfolio	38.77 %
India Growth Portfolio	6.83 %
Sustainable Euro High Yield Portfolio	83.67 %
US Small and Mid-Cap Portfolio	41.70 %
Emerging Markets Multi-Asset Portfolio	193.19 %
RMB Income Plus Portfolio	180.21 %
Short Duration High Yield Portfolio	(17.08)%
Select US Equity Portfolio	278.27 %
Global Plus Fixed Income Portfolio	175.59 %
Select Absolute Alpha Portfolio	440.07 %
Emerging Market Local Currency Debt Portfolio	142.90 %
Emerging Market Corporate Debt Portfolio	82.36 %
US High Yield Portfolio	32.62 %
Low Volatility Equity Portfolio	(2.50)%
Emerging Markets Low Volatility Equity Portfolio	167.81 %
Global Dynamic Bond Portfolio	217.80 %
Concentrated US Equity Portfolio	(0.55)%
Concentrated Global Equity Portfolio	31.20 %
Global Core Equity Portfolio	81.35 %
Asia Income Opportunities Portfolio	47.21 %
Global Income Portfolio	101.90 %
European Equity Portfolio	44.06 %
Eurozone Equity Portfolio	38.66 %
American Growth Portfolio	(34.37)%
All Market Income Portfolio	50.34 %
All China Equity Portfolio	159.22 %
China A Shares Equity Portfolio	199.14 %
China Bond Portfolio	64.35 %
Low Volatility Total Return Equity Portfolio	165.36 %
Sustainable Global Thematic Credit Portfolio	74.30 %
Event Driven Portfolio	362.10 %
Sustainable All Market Portfolio	12.43 %
Sustainable Income Portfolio	55.35 %
US Low Volatility Equity Portfolio	52.35 %
Sustainable Climate Solutions Portfolio	116.99 %
Global Low Carbon Equity Portfolio	36.26 %
Sustainable US Thematic Portfolio	9.48 %
China Net Zero Solutions Portfolio	301.32 %
American Multi-Asset Portfolio	67.76 %
Diversity Champions Equity Portfolio	3.82 %
Global Value Portfolio	49.31 %
Security of the Future Portfolio	32.59 %
Global Growth Portfolio	4.80 %
European Growth Portfolio	8.39 %

* 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 Verzeichnis der Anlagewerte zum 31. Mai 2024, 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 2024 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

Der Verwaltungsrat ist für die Aufstellung und sachgerechte Darstellung dieses Abschlusses in Übereinstimmung mit den gesetzlichen und aufsichtsbehördlichen Vorschriften Luxemburgs in Bezug auf die Erstellung und Darstellung des Abschlusses verantwortlich, sowie für die internen Kontrollen, die der Verwaltungsrat für erforderlich hält, um die Erstellung von Abschlüssen zu ermöglichen, die frei von wesentlichen falschen Darstellungen aufgrund von dolosen Handlungen oder Irrtümern sind.

Bei der Erstellung des Jahresabschlusses ist der Verwaltungsrat dafür verantwortlich, die Fähigkeit des Fonds und jedes seiner Portefeuilles zur Unternehmensfortführung („Going Concern“) zu bewerten, wobei er gegebenenfalls Fragen im Zusammenhang mit der Unternehmensfortführung offenlegt und die Rechnungslegung auf dem Grundsatz der Unternehmensfortführung vornimmt, es sei denn, der Verwaltungsrat beabsichtigt, den Fonds oder eines seiner Portefeuilles zu liquidieren oder seine Geschäftstätigkeit einzustellen, oder er hat keine realistische Alternative, als so zu handeln.

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 Umständen 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 Unternehmensstätigkeit 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.
- In Bezug auf die Portefeuilles deren Schließung beschlossen wurde oder beabsichtigt ist, stellen wir abschließend fest, ob die Abkehr von der Fortführungsannahme („Non-Going Concern“) bei der Rechnungslegung angemessen ist. Wir bewerten auch die Angemessenheit der Angaben, in denen die Rechnungslegung ohne Fortführungsannahme und die Gründe für ihre Verwendung dargelegt werden.

Unsere Schlussfolgerungen basieren auf den bis zum Datum unseres Prüfungsberichts des „Réviseur d’entreprises agréé“ erlangten Prüfungsnachweisen.

- 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, 18. September 2024

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 2024 hat der Anlageverwalter die Anlageverwaltungsdienstleistungen für die nachstehend aufgeführten Portefeuilles an die folgenden verbundenen Unteranlageverwalter übertragen:

AllianceBernstein Limited:

- Concentrated European Equity Portfolio
- Concentrated Global Equity Portfolio
- European Equity Portfolio
- European Growth Portfolio
- Eurozone Equity Portfolio
- Global Real Estate Securities Portfolio
- Global Growth Portfolio
- Global Value Portfolio
- Sustainable Euro High Yield Portfolio
- Global Dynamic Bond Portfolio
- Global Income Portfolio
- Global Plus Fixed Income Portfolio
- Sustainable Global Thematic Credit Portfolio
- All Market Income Portfolio
- American Multi-Asset Portfolio
- Sustainable All Market Portfolio

AllianceBernstein Australia Limited:

- All China Equity Portfolio
- China A Shares Equity Portfolio
- Emerging Markets Low Volatility Equity Portfolio
- Asia Income Opportunities Portfolio
- China Bond Portfolio
- Emerging Market Local Currency Debt Portfolio
- RMB Income Plus Portfolio

AllianceBernstein Hong Kong Limited:

- All China Equity Portfolio
- China A Shares Equity Portfolio
- China Net Zero Solutions Portfolio
- Emerging Markets Low Volatility Equity Portfolio
- Asia Income Opportunities Portfolio
- China Bond Portfolio
- Emerging Market Corporate Debt Portfolio
- Emerging Market Local Currency Debt Portfolio
- RMB Income Plus Portfolio

AllianceBernstein (Singapore) Ltd.:

- All China Equity Portfolio
- China A Shares Equity Portfolio
- China Net Zero Solutions Portfolio
- India Growth Portfolio
- Asia Income Opportunities Portfolio

- China Bond Portfolio
- Emerging Market Corporate Debt Portfolio
- RMB Income Plus 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 Basisinformationsblätter, 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

AllianceBernstein Hong Kong Limited
39th Floor, One Island East, Taikoo Place,
18 Westlands Road, Quarry Bay
Hongkong

Allfunds Bank, S.A. Zweigniederlassung Mailand
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 Italy
Branch Piazza Cavour n°5
20121 Mailand
Italien

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, Taipei, 110
Taiwan

AllianceBernstein Limited
60 London Wall
London EC2M 5SJ
Großbritannien

Allfunds Bank S.A.
Calle Nuria n° 57
Colonia Mirasierra
28034 Madrid,
Spanien

BNP Paribas, Paris, succursale de Zurich, wurde von der Eidgenössischen Finanzmarktaufsicht FINMA als Schweizer Vertreter des Fonds zugelassen und fungiert außerdem als Zahlstelle. Der Verkaufsprospekt, die Basisinformationsblätter, 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 vom Vertreter in der Schweiz, BNP Paribas, 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.

Informationen für Anleger im Zusammenhang mit Artikel 92 Absatz 1 Ziffer b bis f der OGAW-Richtlinie für Österreich, Belgien, Kroatien, die Tschechische Republik, Dänemark, Finnland, Frankreich, Deutschland, Ungarn, Island, Irland, Liechtenstein, Luxemburg, die Niederlande, Norwegen, Polen, Portugal, Rumänien, die Slowakei und Schweden sind unter www.eifs.lu/alliancebernstein abrufbar. Die Einrichtungsanforderungen für Anleger im Zusammenhang mit Artikel 92 Absatz 1 Ziffer a der OGAW-Richtlinie werden von der AllianceBernstein (Luxemburg) S.à r.l. verarbeitet.

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 weiterhin dem vom CPF-Vorstand Singapur erstellten Anlagerichtlinien (die „CPF-Anlagerichtlinien“), welche 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 Basisinformationsblätter (KIDs) des Fonds stehen unter www.alliancebernstein.com/go/kid 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 veranlasst die globale Überprüfung von Unternehmen hinsichtlich ihrer Beteiligung an der Herstellung von Antipersonenminen, Streumunition und/oder Munition mit abgereichertem Uran, biologischen Waffen, chemischen Waffen und/oder Brandwaffen. In den Fällen, in denen eine solche Beteiligung an der Herstellung verifiziert wurde, ist es die Politik der Verwaltungsgesellschaft, dem Fonds nicht zu gestatten, in Wertpapiere zu investieren, die von solchen Unternehmen ausgegeben werden.

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 2024 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:

Portefeuille	Vergleichsgröße	Tiefstwert	Höchstwert	Durchschnitt
Emerging Markets Multi-Asset Portfolio	MSCI Emerging Markets	59.65%	84.07%	69.43%
All Market Income Portfolio	50% MSCI World Index / 40% Bloomberg Global High Yield (USD Hedged) / 10% Bloomberg Global Treasuries (USD Hedged)	75.89%	97.24%	85.22%
Sustainable All Market Portfolio	30% MSCI World Index / 30% MSCI World Index (EUR hedged) / 40% Bloomberg Global Aggregate Index (EUR hedged)	90.17%	109.96%	100.22%
American Multi-Asset Portfolio	45% S & P 500 TR Index / 45% Bloomberg US Corporate High Yield Index / 10% Bloomberg US Treasuries Index	104.13%	137.96%	122.13%

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
Sustainable Euro High Yield Portfolio	1.89%	3.81%	2.52%
RMB Income Plus Portfolio	1.71%	4.45%	2.28%
Short Duration High Yield Portfolio	1.39%	2.34%	1.85%
Global Plus Fixed Income Portfolio	2.85%	4.37%	3.46%
Select Absolute Alpha Portfolio	4.32%	8.42%	6.59%
Emerging Market Local Currency Debt Portfolio	4.31%	5.97%	5.07%
Emerging Market Corporate Debt Portfolio	2.28%	2.91%	2.59%
US High Yield Portfolio	2.07%	3.17%	2.67%
Global Dynamic Bond Portfolio	1.03%	4.02%	1.63%
Asia Income Opportunities Portfolio	2.39%	3.35%	2.90%
Global Income Portfolio	3.38%	4.49%	3.89%
China Bond Portfolio	0.71%	1.06%	0.84%
Low Volatility Total Return Equity Portfolio	1.46%	2.14%	1.80%
Sustainable Global Thematic Credit Portfolio	3.25%	4.86%	3.60%
Event Driven Portfolio	4.98%	9.68%	6.90%
Sustainable Income Portfolio	3.17%	4.22%	3.62%

Fremdfinanzierung

Für nachstehende Portfeuillees erwartet der Anlageverwalter, dass er keine Bankdarlehen benutzen wird, um die Anlagestrategie des Portfeuillees 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 Portfeuillees 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 Portfeuilleemanagement widerspiegelt. Darüber hinaus kann das tatsächliche Fremdfinanzierungsniveau des Portfeuillees von dem nachstehend genannten erwarteten Fremdfinanzierungsniveau abweichen:

- Sustainable Euro High Yield Portfolio
20%-250% des Nettoinventarwerts des Portfeuillees
- Emerging Markets Multi-Asset Portfolio
50%-300% des Nettoinventarwerts des Portfeuillees
- RMB Income Plus Portfolio
50%-300% des Nettoinventarwerts des Portfeuillees
- Short Duration High Yield Portfolio
20%-300% des Nettoinventarwerts des Portfeuillees
- Global Plus Fixed Income Portfolio
0%-100% des Nettoinventarwerts des Portfeuillees
- Select Absolute Alpha Portfolio
0%-50% des Nettoinventarwerts des Portfeuillees
- Emerging Market Local Currency Debt Portfolio
20%-300% des Nettoinventarwerts des Portfeuillees
- Emerging Market Corporate Debt Portfolio
0%-100% des Nettoinventarwerts des Portfeuillees
- US High Yield Portfolio
20%-100% des Nettoinventarwerts des Portfeuillees
- Global Dynamic Bond Portfolio
100%-200% des Nettoinventarwerts des Portfeuillees

- Asia Income Opportunities Portfolio
0%-100% des Nettoinventarwerts des Portfeuillees
- Global Income Portfolio
0%-400% des Nettoinventarwerts des Portfeuillees
- All Market Income Portfolio
0%-350% des Nettoinventarwerts des Portfeuillees
- China Bond Portfolio
0%-100% des Nettoinventarwerts des Portfeuillees
- Low Volatility Total Return Equity Portfolio
0%-200% des Nettoinventarwerts des Portfeuillees
- Sustainable Global Thematic Credit Portfolio
0%-200% des Nettoinventarwerts des Portfeuillees
- Event Driven Portfolio
200%-500% des Nettoinventarwerts des Portfeuillees
- Sustainable All Market Portfolio
0%-200% des Nettoinventarwerts des Portfeuillees
- Sustainable Income Portfolio
0%-400% des Nettoinventarwerts des Portfeuillees
- American Multi-Asset Portfolio
0%-350% des Nettoinventarwerts des Portfeuillees

Infolge der Verwendung des Summe-der-Nominalbeträge-Ansatzes betrug die durchschnittliche Fremdfinanzierung der Portfeuillees im Geschäftsjahr zum 31. Mai 2024:

Portfeuille	Fremdfinanzierung
Sustainable Euro High Yield Portfolio	12.37%
Emerging Markets Multi-Asset Portfolio	103.71%
RMB Income Plus Portfolio	199.47%
Short Duration High Yield Portfolio	19.20%
Global Plus Fixed Income Portfolio	114.54%
Select Absolute Alpha Portfolio	1.89%
Emerging Market Local Currency Debt Portfolio	183.06%
Emerging Market Corporate Debt Portfolio	10.63%
US High Yield Portfolio	20.13%
Global Dynamic Bond Portfolio	113.34%
Asia Income Opportunities Portfolio	24.22%
Global Income Portfolio	77.43%
All Market Income Portfolio	76.55%

Portfeuille	Fremd- finanzierung
China Bond Portfolio	3.31%
Low Volatility Total Return Equity Portfolio	104.08%
Sustainable Global Thematic Credit Portfolio	109.97%
Event Driven Portfolio	97.30%
Sustainable All Market Portfolio	75.71%
Sustainable Income Portfolio	75.12%
American Multi-Asset Portfolio	31.33%

Für die unten aufgeführten Portfeuille 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 Portfeuille weitgehend entsprechen.

Infolge der Verwendung des Commitment-Ansatzes betrug die durchschnittliche Fremdfinanzierung der Portfeuille im Geschäftsjahr zum 31. Mai 2024:

Portfeuille	Fremd- finanzierung
International Health Care Portfolio	-
International Technology Portfolio	-
Global Real Estate Securities Portfolio	2.05%
Sustainable Global Thematic Portfolio	10.93%

Vergütung

Vom 1. Januar 2023 bis zum 31. Dezember 2023 (der „Referenzzeitraum“) belief sich der Gesamtbetrag der von der Verwaltungsgesellschaft in bar und/oder in Form von Wertpapieren mit Verfügungsbeschränkung an ihre gesamte Belegschaft (die sich während des Referenzzeitraums im Durchschnitt aus 100 Mitarbeitern zusammensetzte) gezahlten Vergütung auf EUR 21,251,629.

Insbesondere war der oben genannte Gesamtbetrag der im Referenzzeitraum gezahlten Vergütung folgendermaßen in eine feste und eine variable Vergütung unterteilt:

- Feste Vergütung: EUR 12,144,465
- Variable Vergütung: EUR 9,107,164

Im Referenzzeitraum belief sich der Gesamtbetrag der an die identifizierte Belegschaft gezahlten Bezüge, die während des Referenzzeitraums aus 7 Mitarbeitern bestand, auf EUR 1,635,957 (wie folgt aufgeteilt: feste Vergütung EUR 1,229,357 variable Vergütung EUR 406,600, was weniger als 8% der Gesamtvergütung entspricht).

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 perma-

Portfeuille	Fremd- finanzierung
India Growth Portfolio	0.02%
US Small and Mid-Cap Portfolio	-
Select US Equity Portfolio	-
Low Volatility Equity Portfolio	2.43%
Emerging Markets Low Volatility Equity Portfolio	-
Concentrated US Equity Portfolio	-
Concentrated Global Equity Portfolio	9.66%
Global Core Equity Portfolio	0.00%
European Equity Portfolio	13.48%
Eurozone Equity Portfolio	0.01%
American Growth Portfolio	0.00%
All China Equity Portfolio	0.00%
China A Shares Equity Portfolio	0.22%
US Low Volatility Equity Portfolio	-
Sustainable Climate Solutions Portfolio	-
Global Low Carbon Equity Portfolio	2.57%
Sustainable US Thematic Portfolio	-
China Net Zero Solutions Portfolio	-
Diversity Champions Equity Portfolio	-
Global Value Portfolio	2.36%
Security of the Future Portfolio	-
Global Growth Portfolio	-
European Growth Portfolio	0.68%

Die oben erwähnte identifizierte Belegschaft setzte sich aus den folgenden Personengruppen zusammen: a) Mitglieder der Geschäftsleitung (während des Berichtszeitraums: fünf), 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: keine) und c) Mitarbeiter mit Kontrollfunktionen (während des Berichtszeitraums: zwei).

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.

nent 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 Körperschaftsteuer oder einer vergleichbaren Steuer unterliegen.

Im Geschäftsjahr zum 31. Mai 2024 investierte das folgende Portfeuille überwiegend in PEA-fähige aktienbezogene Wertpapiere. Der durchschnittliche tägliche Prozentsatz der Anlage in diese Wertpapiere stellt sich wie folgt dar:

Portfeuille	Täglicher Durchschnitt (%)
Eurozone Equity Portfolio	92.71%

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 2024 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 2024 belief sich das Vermögen über alle Wertpapierfinanzierungsgeschäfte und Total-Return-Swaps hinweg auf folgende Beträge:

International Health Care Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$42,845,205	1.14%	2.30%

Global Real Estate Securities Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$299,362	1.10%	2.22%

Sustainable Global Thematic Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$5,637,490	0.20%	0.41%

Emerging Markets Multi-Asset Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$349,538	0.06%	0.11%

Global Core Equity Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$32,054,603	2.52%	5.00%

European Equity Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	€7,989,764	1.83%	3.64%

Eurozone Equity Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	€19,446,274	7.89%	15.80%

Sustainable All Market Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	€82,884	0.05%	0.10%

Global Value Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$10,124,086	1.77%	3.57%

All Market Income Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$55,700	0.00%

Event Driven Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$(116,112)	(0.06)%

Sustainable All Market Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	€24,681	0.01%

Angaben zur Wiederverwendung von Sicherheiten

Während des Geschäftsjahres zum 31. Mai 2024 wurden keine Sicherheiten wiederverwendet.

Im Geschäftsjahr zum 31. Mai 2024 wurden keine Barsicherheiten wiederangelegt.

Angaben zur Konzentration

Zum 31. Mai 2024 waren Folgende die zehn größten Emittenten der bezüglich sämtlicher Wertpapierfinanzierungsgeschäfte und Total-Return-Swaps erhaltenen Sicherheitswertpapiere:

Wertpapierleihe

International Health Care Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	Französische Regierung	\$15,615,680
2	Regierung des Vereinigten Königreichs	\$11,331,233
3	US-Regierung	\$7,325,197
4	Deutsche Regierung	\$5,409,496
5	Niederländische Regierung	5,312,061

Global Real Estate Securities Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	Französische Regierung	\$168,069
2	Regierung des Vereinigten Königreichs	\$85,886
3	Deutsche Regierung	\$39,912
4	Niederländische Regierung	\$20,546

Sustainable Global Thematic Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	Französische Regierung	\$3,515,120
2	Regierung des Vereinigten Königreichs	\$1,319,786
3	Niederländische Regierung	\$543,147
4	Deutsche Regierung	\$543,138

Emerging Markets Multi-Asset Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	Französische Regierung	\$235,013
2	Niederländische Regierung	\$72,028
3	Regierung des Vereinigten Königreichs	\$50,193
4	Deutsche Regierung	\$9,839

Global Core Equity Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	Niederländische Regierung	\$11,874,096
2	Französische Regierung	\$11,017,435
3	Regierung des Vereinigten Königreichs	\$10,771,230

European Equity Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	Deutsche Regierung	€3,873,262
2	Französische Regierung	€2,277,675
3	US-Regierung	€1,873,949
4	Niederländische Regierung	€217,579
5	Regierung des Vereinigten Königreichs	€151,623

Eurozone Equity Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	US-Regierung	€10,515,556
2	Französische Regierung	€3,310,494
3	Deutsche Regierung	€3,077,150
4	Regierung des Vereinigten Königreichs	€1,788,505
5	Schwedische Regierung	€1,167,379
6	Niederländische Regierung	€566,721

Sustainable All Market Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	Französische Regierung	€55,722
2	Niederländische Regierung	€15,672
3	Deutsche Regierung	€15,672

Global Value Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	Französische Regierung	\$5,799,695
2	Regierung des Vereinigten Königreichs	\$4,832,382

Total-Return-Swaps

Zum 31. Mai 2024 wurden keine Wertpapiersicherheiten für Total-Return-Swaps erhalten.

Umgekehrte Pensionsgeschäfte

Zum 31. Mai 2024 wurden keine Wertpapiersicherheiten für umgekehrte Pensionsgeschäfte erhalten.

Zum 31. Mai 2024 waren Folgende die zehn größten Gegenparteien bezüglich sämtlicher Wertpapierfinanzierungsgeschäfte und Total-Return-Swaps:

International Health Care Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	Citigroup Global Markets Limited	\$20,818,881
	2	UBS AG	\$16,172,310
	3	JPMorgan Chase	\$3,228,563
	4	BNP Paribas	\$2,416,785
	5	Merrill Lynch	\$208,666

Global Real Estate Securities Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	Societe Generale	\$149,940
	2	UBS AG	\$99,708
	3	BNP Paribas	\$49,714

Sustainable Global Thematic Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	Morgan Stanley	\$2,872,471
	2	Societe Generale	\$2,765,019

Emerging Markets Multi-Asset Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	UBS AG	\$349,538

Global Core Equity Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	Merrill Lynch	\$32,054,603

European Equity Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	BNP Paribas	€5,149,528
	2	JPMorgan Chase	€1,784,359
	3	UBS AG	€1,055,877

Eurozone Equity Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	JPMorgan Chase	€6,656,437
	2	Barclays	€4,467,286
	3	BNP Paribas	€4,122,687
	4	Societe Generale	€2,669,976
	5	Merrill Lynch	€1,529,888

Sustainable All Market Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	Morgan Stanley	€82,884

Global Value Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	Societe Generale	\$10,124,086

All Market Income Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	Morgan Stanley	\$55,700

Event Driven Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	JPMorgan Chase	\$(116,112)

Sustainable All Market Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	Macquarie Bank	€24,681

Verwahrung der erhaltenen Sicherheiten

Wertpapierleihe

Zum 31. Mai 2024 hielten vier Depotbanken die folgenden erhaltenen Sicherheiten:

International Health Care Portfolio

Depotbank	Art der Sicherheit	Betrag
Clearstream	Wertpapiersicherheit	\$16,983,632
Euroclear	Wertpapiersicherheit	\$15,680,578
CREST	Wertpapiersicherheit	\$8,938,790
Federal Reserve	Wertpapiersicherheit	\$3,390,667

Global Real Estate Securities Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$138,135
Clearstream	Wertpapiersicherheit	\$104,709
CREST	Wertpapiersicherheit	\$71,569

Sustainable Global Thematic Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$4,601,405
CREST	Wertpapiersicherheit	\$1,319,786

Emerging Markets Multi-Asset Portfolio

Depotbank	Art der Sicherheit	Betrag
Clearstream	Wertpapiersicherheit	\$367,073

Global Core Equity Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$33,662,761

European Equity Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	€5,411,291
Federal Reserve	Wertpapiersicherheit	€1,873,949
Clearstream	Wertpapiersicherheit	€1,108,848

Eurozone Equity Portfolio

Depotbank	Art der Sicherheit	Betrag
Federal Reserve	Wertpapiersicherheit	€10,515,556
Euroclear	Wertpapiersicherheit	€8,635,828
CREST	Wertpapiersicherheit	€1,274,421

Sustainable All Market Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	€87,066

Global Value Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$5,799,695
CREST	Wertpapiersicherheit	\$4,832,382

Total-Return-Swaps

Zum 31. Mai 2024 wurden keine Wertpapier- und Barsicherheiten für Total-Return-Swaps erhalten.

Umgekehrte Pensionsgeschäfte

Zum 31. Mai 2024 wurden keine Wertpapiersicherheiten für umgekehrte Pensionsgeschäfte erhalten.

Verwahrung der gewährten Sicherheiten

Total-Return-Swaps

Zum 31. Mai 2024 beläuft sich Anteil der Sicherheiten, der in separaten, gepoolten oder sonstigen Konten gehalten wird, auf Folgendes:

All Market Income Portfolio

	%
Separate Konten	0%
Gepoolte Konten	0%
Sonstige	100%

Event Driven Portfolio

	%
Separate Konten	0%
Gepoolte Konten	0%
Sonstige	100%

Erträge/Kosten

Zum 31. Mai 2024 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	\$200,038	80%
Für dritte Partei	\$50,010	20%

International Technology Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$69,912	80%
Für dritte Partei	\$17,478	20%

Global Real Estate Securities Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$2,165	80%
Für dritte Partei	\$541	20%

Sustainable Global Thematic Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$175,442	80%
Für dritte Partei	\$43,861	20%

US Small and Mid-Cap Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$13,249	80%
Für dritte Partei	\$3,312	20%

Select US Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$27,529	80%
Für dritte Partei	\$6,882	20%

Low Volatility Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$684,943	80%
Für dritte Partei	\$171,236	20%

Emerging Markets Low Volatility Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$1,656	80%
Für dritte Partei	\$414	20%

Concentrated Global Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$6,968	80%
Für dritte Partei	\$1,742	20%

Global Core Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$99,457	80%
Für dritte Partei	\$24,864	20%

European Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	€31,186	80%
Für dritte Partei	€7,797	20%

Eurozone Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	€30,142	80%
Für dritte Partei	€7,536	20%

American Growth Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$4,638	80%
Für dritte Partei	\$1,160	20%

All China Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$310	80%
Für dritte Partei	\$78	20%

Sustainable All Market Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	€2,054	80%
Für dritte Partei	€514	20%

Sustainable US Thematic Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$38,706	80%
Für dritte Partei	\$9,677	20%

Global Value Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$147,663	80%
Für dritte Partei	\$36,916	20%

Total-Return-Swaps

All Market Income Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$585,112	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$359,469	100%

Event Driven Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$2,754,587	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$4,994,060	100%

Sustainable All Market Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	€201,913	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	€358,165	100%

Umgekehrte Pensionsgeschäfte

Global Income Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$0	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$193,519	100%

Short Duration Income Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$0	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$25,188	100%

* Die Erträge (Kosten) werden während des Berichtszeitraums als realisierte Gewinne (Verluste), Änderung der unrealisierten Gewinne (Verluste) und erhaltene (gezahlte) Zinsen auf Total-Return-Swaps, Pensionsgeschäfte und umgekehrte Pensionsgeschäfte verbucht.

** Alle Renditen aus OTC-Derivatgeschäften fließen dem Portefeuille zu und unterliegen keinen Gewinnaufteilungsvereinbarungen.

Zusammenfassende Transaktionsangaben

Zum 31. Mai 2024 besitzen die verschiedenen Wertpapierfinanzierungsgeschäfte und Total-Return-Swaps folgende Fälligkeiten:

Wertpapierleihe

International Health Care 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	\$42,845,205

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	\$299,362

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	\$5,637,490

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	\$349,538

Global Core 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	\$32,054,603

European 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	€7,989,764

Eurozone 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	€19,446,274

Sustainable All Market 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	€82,884

Global Value 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	\$10,124,086

Total-Return-Swaps

All Market Income Portfolio

Fälligkeit	Betrag
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$55,700
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$0

Event Driven Portfolio

Fälligkeit	Betrag
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$(19,110)
Drei Monate bis ein Jahr	\$(97,002)
Über ein Jahr	\$0
Offene Fälligkeit	\$0

Sustainable All Market 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	€24,681
Über ein Jahr	€0
Offene Fälligkeit	€0

Zum 31. Mai 2024 kommen folgende Abrechnungs- und Clearing-Mechanismen für Wertpapierfinanzierungsgeschäfte und Total-Return-Swaps zum Einsatz:

Wertpapierleihe

International Health Care Portfolio

Abrechnungs- und Clearing-Mechanismus	Betrag
Tri-party	\$42,845,205

Global Real Estate Securities Portfolio

Abrechnungs- und Clearing-Mechanismus	Betrag
Tri-party	\$299,362

Sustainable Global Thematic Portfolio

Abrechnungs- und Clearing-Mechanismus	Betrag
Tri-party	\$5,637,490

Emerging Markets Multi-Asset Portfolio

Abrechnungs- und Clearing-Mechanismus	Betrag
Tri-party	\$349,538

Global Core Equity Portfolio

Abrechnungs- und Clearing-Mechanismus	Betrag
Tri-party	\$32,054,603

European Equity Portfolio

Abrechnungs- und Clearing-Mechanismus	Betrag
Tri-party	€7,989,764

Eurozone Equity Portfolio

Abrechnungs- und Clearing-Mechanismus	Betrag
Tri-party	€19,446,274

Sustainable All Market Portfolio

Abrechnungs- und Clearing-Mechanismus	Betrag
Tri-party	€82,884

Global Value Portfolio

Abrechnungs- und Clearing-Mechanismus	Betrag
Tri-party	\$10,124,086

Total-Return-Swaps

All Market Income Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	\$55,700

Event Driven Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	\$(116,112)

Sustainable All Market Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	€24,681

Die zusammenfassenden Transaktionsangaben für Sicherheitspositionen (einschließlich Barmittel), die zum 31. Mai 2024 für sämtliche Wertpapierfinanzierungsgeschäfte und Total-Return-Swaps erhalten wurden, lauten folgendermaßen:

Wertpapierleihe
International Health Care Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Citigroup Global Markets Limited	Britische Staatsanleihe (Gilt) 1.00%, 01/31/2032	\$3,934,835	AA	>1 Jahr	£	Vereinigte Staaten
Citigroup Global Markets Limited	Britische Staatsanleihe (Gilt) 0.75%, 03/22/2034	\$3,934,835	AA	>1 Jahr	£	Vereinigte Staaten
Citigroup Global Markets Limited	Französische Staatsanleihen 0.00%, 11/25/2029	\$3,934,665	AA-	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	US-Schatzanweisungen 3.50%, 09/15/2025	\$3,934,530	AA+	>1 Jahr	\$	Vereinigte Staaten
Citigroup Global Markets Limited	Deutsche Staatsanleihen 0.00%, 02/15/2030	\$3,150,385	AAA	>1 Jahr	€	Vereinigte Staaten
UBS AG	Französische Staatsanleihen 1.75%, 11/25/2024	\$3,055,754	AA-	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 3.00%, 05/25/2033	\$3,055,750	AA-	>1 Jahr	€	Schweiz
UBS AG	Niederländische Staatsanleihen 0.25%, 07/15/2025	\$3,055,698	AAA	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 0.75%, 11/25/2028	\$3,055,483	AA-	>1 Jahr	€	Schweiz
UBS AG	Britische Staatsanleihe (Gilt) 1.00%, 01/31/2032	\$2,322,326	AA	>1 Jahr	£	Schweiz
Citigroup Global Markets Limited	Niederländische Staatsanleihen 0.75%, 07/15/2027	\$1,902,214	AAA	>1 Jahr	€	Vereinigte Staaten
UBS AG	Französische Staatsanleihen 0.70%, 07/25/2030	\$1,699,373	AA-	>1 Jahr	€	Schweiz
Citigroup Global Markets Limited	Britische Staatsanleihe (Gilt) 3.50%, 10/22/2025	\$1,069,120	AA	>1 Jahr	£	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisungen 1.13%, 02/28/2027	\$610,320	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisungen 1.25%, 03/31/2028	\$610,310	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisungen 0.75%, 03/31/2026	\$610,310	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisungen 0.50%, 01/15/2028	\$610,304	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisungen 3.50%, 09/15/2025	\$610,302	AA+	>1 Jahr	\$	Vereinigte Staaten
BNP Paribas	Französische Staatsanleihen 0.00%, 05/25/2032	\$457,133	AA-	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihen 1.70%, 08/15/2032	\$457,132	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Schatzanweisung 0.00%, 06/19/2024	\$457,119	AAA	Weniger als ein Monat	€	Frankreich
UBS AG	Deutsche Staatsanleihen 6.50%, 07/04/2027	\$455,241	AAA	>1 Jahr	€	Schweiz
BNP Paribas	Deutsche Staatsanleihen 0.00%, 01/04/2027	\$369,146	AAA	>1 Jahr	€	Frankreich
UBS AG	Niederländische Staatsanleihen 0.00%, 01/15/2026	\$276,852	AAA	>1 Jahr	€	Schweiz
BNP Paribas	Deutsche Staatsanleihen 0.10%, 04/15/2033	\$214,627	AAA	>1 Jahr	€	Frankreich
JPMorgan Chase	US-Schatzanweisungen 2.88%, 05/15/2032	\$203,640	AA+	>1 Jahr	\$	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
BNP Paribas	Deutsche Staatsanleihen 5.63%, 01/04/2028	\$187,132	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihen 3.50%, 11/25/2033	\$173,849	AA-	>1 Jahr	€	Frankreich
JPMorgan Chase	US-Schatzanweisungen 3.50%, 02/15/2033	\$135,457	AA+	>1 Jahr	\$	Vereinigte Staaten
BNP Paribas	Deutsche Staatsanleihen 0.00%, 02/15/2030	\$118,695	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihen 0.75%, 11/25/2028	\$104,798	AA-	>1 Jahr	€	Frankreich
Merrill Lynch	Französische Staatsanleihen 2.50%, 05/25/2030	\$39,444	AA-	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Niederländische Staatsanleihen 2.50%, 01/15/2033	\$39,443	AAA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Niederländische Staatsanleihen 0.00%, 01/15/2027	\$37,854	AAA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Britische Staatsanleihe (Gilt) 0.38%, 10/22/2026	\$36,734	AA	>1 Jahr	£	Vereinigte Staaten
Merrill Lynch	Britische Staatsanleihe (Gilt) 4.75%, 12/07/2030	\$33,383	AA	>1 Jahr	£	Vereinigte Staaten
Merrill Lynch	Französische Staatsanleihen 5.50%, 04/25/2029	\$32,277	AA-	>1 Jahr	€	Vereinigte Staaten
UBS AG	Französische Staatsanleihen 6.00%, 10/25/2025	\$6,002	AA-	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 0.00%, 03/25/2025	\$560	AA-	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 5.75%, 10/25/2032	\$507	AA-	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 0.75%, 05/25/2028	\$84	AA-	>1 Jahr	€	Schweiz
JPMorgan Chase	US-Schatzanweisungen 2.63%, 07/31/2029	\$24	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihen 4.75%, 07/04/2028	\$19	AAA	>1 Jahr	€	Vereinigte Staaten
UBS AG	Französische Staatsanleihen 5.50%, 04/25/2029	\$1	AA-	>1 Jahr	€	Schweiz

* 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
Societe Generale	Britische Staatsanleihe (Gilt) 2.75%, 09/07/2024	\$28,343	AA	3 Monate bis 1 Jahr	£	Frankreich
Societe Generale	Britische Staatsanleihe (Gilt) 0.13%, 03/22/2026	\$28,343	AA	>1 Jahr	£	Frankreich
Societe Generale	Französische Staatsanleihen 2.50%, 09/24/2027	\$28,340	AA-	>1 Jahr	€	Frankreich
Societe Generale	Französische Staatsanleihen 0.00%, 02/25/2026	\$24,451	AA-	>1 Jahr	€	Frankreich
Societe Generale	Französische Staatsanleihen 0.00%, 11/25/2030	\$22,519	AA-	>1 Jahr	€	Frankreich
UBS AG	Französische Staatsanleihen 3.00%, 05/25/2033	\$18,840	AA-	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 1.75%, 11/25/2024	\$18,840	AA-	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Niederländische Staatsanleihen 0.25%, 07/15/2025	\$18,839	AAA	>1 Jahr	€	Schweiz

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
UBS AG	Französische Staatsanleihen 0.75%, 11/25/2028	\$18,838	AA-	>1 Jahr	€	Schweiz
Societe Generale	Britische Staatsanleihe (Gilt) 4.75%, 12/07/2030	\$14,882	AA	>1 Jahr	£	Frankreich
UBS AG	Britische Staatsanleihe (Gilt) 1.00%, 01/31/2032	\$14,318	AA	>1 Jahr	£	Schweiz
Societe Generale	Französische Staatsanleihen 0.00%, 02/25/2027	\$10,585	AA-	>1 Jahr	€	Frankreich
UBS AG	Französische Staatsanleihen 0.70%, 07/25/2030	\$10,477	AA-	>1 Jahr	€	Schweiz
BNP Paribas	Deutsche Schatzanweisung 0.00%, 06/19/2024	\$9,403	AAA	Weniger als ein Monat	€	Frankreich
BNP Paribas	Deutsche Staatsanleihen 1.70%, 08/15/2032	\$9,403	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihen 0.00%, 05/25/2032	\$9,403	AA-	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihen 0.00%, 01/04/2027	\$7,593	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihen 0.10%, 04/15/2033	\$4,415	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihen 5.63%, 01/04/2028	\$3,849	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihen 3.50%, 11/25/2033	\$3,576	AA-	>1 Jahr	€	Frankreich
UBS AG	Deutsche Staatsanleihen 6.50%, 07/04/2027	\$2,807	AAA	>1 Jahr	€	Schweiz
BNP Paribas	Deutsche Staatsanleihen 0.00%, 02/15/2030	\$2,442	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihen 0.75%, 11/25/2028	\$2,156	AA-	>1 Jahr	€	Frankreich
UBS AG	Niederländische Staatsanleihen 0.00%, 01/15/2026	\$1,707	AAA	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 6.00%, 10/25/2025	\$37	AA-	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 0.00%, 03/25/2025	\$3	AA-	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 5.75%, 10/25/2032	\$3	AA-	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 0.75%, 05/25/2028	\$1	AA-	>1 Jahr	€	Schweiz

* 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
Morgan Stanley	Deutsche Staatsanleihen 2.30%, 02/15/2033	\$543,138	AAA	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley	Niederländische Staatsanleihen 2.50%, 01/15/2030	\$543,138	AAA	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley	Französische Staatsanleihen 0.25%, 07/25/2024	\$543,137	AA-	1 Monat bis 3 Monate	€	Vereinigte Staaten
Morgan Stanley	Französische Staatsanleihen 0.75%, 11/25/2028	\$543,131	AA-	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley	Französische Staatsanleihen 0.00%, 11/25/2030	\$543,043	AA-	>1 Jahr	€	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Societe Generale	Britische Staatsanleihe (Gilt) 2.75%, 09/07/2024	\$522,675	AA	3 Monate bis 1 Jahr	£	Frankreich
Societe Generale	Britische Staatsanleihe (Gilt) 0.13%, 03/22/2026	\$522,674	AA	>1 Jahr	£	Frankreich
Societe Generale	Französische Staatsanleihen 2.50%, 09/24/2027	\$522,612	AA-	>1 Jahr	€	Frankreich
Societe Generale	Französische Staatsanleihen 0.00%, 02/25/2026	\$450,903	AA-	>1 Jahr	€	Frankreich
Societe Generale	Französische Staatsanleihen 0.00%, 11/25/2030	\$415,263	AA-	>1 Jahr	€	Frankreich
Morgan Stanley	Französische Staatsanleihen 0.10%, 03/01/2025	\$301,838	AA-	3 Monate bis 1 Jahr	€	Vereinigte Staaten
Societe Generale	Britische Staatsanleihe (Gilt) 4.75%, 12/07/2030	\$274,437	AA	>1 Jahr	£	Frankreich
Societe Generale	Französische Staatsanleihen 0.00%, 02/25/2027	\$195,193	AA-	>1 Jahr	€	Frankreich
Morgan Stanley	Niederländische Staatsanleihen 0.00%, 01/15/2029	\$9	AAA	>1 Jahr	€	Vereinigte Staaten

* 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	Französische Staatsanleihen 3.00%, 05/25/2033	\$66,045	AA-	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 1.75%, 11/25/2024	\$66,045	AA-	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Niederländische Staatsanleihen 0.25%, 07/15/2025	\$66,044	AAA	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 0.75%, 11/25/2028	\$66,039	AA-	>1 Jahr	€	Schweiz
UBS AG	Britische Staatsanleihe (Gilt) 1.00%, 01/31/2032	\$50,193	AA	>1 Jahr	£	Schweiz
UBS AG	Französische Staatsanleihen 0.70%, 07/25/2030	\$36,729	AA-	>1 Jahr	€	Schweiz
UBS AG	Deutsche Staatsanleihen 6.50%, 07/04/2027	\$9,839	AAA	>1 Jahr	€	Schweiz
UBS AG	Niederländische Staatsanleihen 0.00%, 01/15/2026	\$5,984	AAA	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 6.00%, 10/25/2025	\$130	AA-	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 0.00%, 03/25/2025	\$12	AA-	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 5.75%, 10/25/2032	\$11	AA-	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 0.75%, 05/25/2028	\$2	AA-	>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
Merrill Lynch	Niederländische Staatsanleihen 2.50%, 01/15/2033	\$6,059,109	AAA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Niederländische Staatsanleihen 0.00%, 01/15/2027	\$5,814,987	AAA	>1 Jahr	€	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Merrill Lynch	Britische Staatsanleihe (Gilt) 0.38%, 10/22/2026	\$5,642,959	AA	>1 Jahr	£	Vereinigte Staaten
Merrill Lynch	Britische Staatsanleihe (Gilt) 4.75%, 12/07/2030	\$5,128,271	AA	>1 Jahr	£	Vereinigte Staaten
Merrill Lynch	Französische Staatsanleihen 5.50%, 04/25/2029	\$4,958,233	AA-	>1 Jahr	€	Vereinigte Staaten

* 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
BNP Paribas	Französische Staatsanleihen 0.00%, 05/25/2032	€974,029	AA-	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihen 1.70%, 08/15/2032	€974,027	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Schatzanweisung 0.00%, 06/19/2024	€974,000	AAA	Weniger als ein Monat	€	Frankreich
BNP Paribas	Deutsche Staatsanleihen 0.00%, 01/04/2027	€786,553	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihen 0.10%, 04/15/2033	€457,313	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihen 5.63%, 01/04/2028	€398,730	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihen 3.50%, 11/25/2033	€370,426	AA-	>1 Jahr	€	Frankreich
JPMorgan Chase	US-Schatzanweisungen 1.13%, 02/28/2027	€337,311	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisungen 1.25%, 03/31/2028	€337,306	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisungen 0.75%, 03/31/2026	€337,305	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisungen 0.50%, 01/15/2028	€337,302	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisungen 3.50%, 09/15/2025	€337,301	AA+	>1 Jahr	\$	Vereinigte Staaten
BNP Paribas	Deutsche Staatsanleihen 0.00%, 02/15/2030	€252,907	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihen 0.75%, 11/25/2028	€223,296	AA-	>1 Jahr	€	Frankreich
UBS AG	Französische Staatsanleihen 1.75%, 11/25/2024	€199,508	AA-	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 3.00%, 05/25/2033	€199,507	AA-	>1 Jahr	€	Schweiz
UBS AG	Niederländische Staatsanleihen 0.25%, 07/15/2025	€199,504	AAA	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 0.75%, 11/25/2028	€199,490	AA-	>1 Jahr	€	Schweiz
UBS AG	Britische Staatsanleihe (Gilt) 1.00%, 01/31/2032	€151,623	AA	>1 Jahr	£	Schweiz
JPMorgan Chase	US-Schatzanweisungen 2.88%, 05/15/2032	€112,547	AA+	>1 Jahr	\$	Vereinigte Staaten
UBS AG	Französische Staatsanleihen 0.70%, 07/25/2030	€110,951	AA-	>1 Jahr	€	Schweiz
JPMorgan Chase	US-Schatzanweisungen 3.50%, 02/15/2033	€74,864	AA+	>1 Jahr	\$	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
UBS AG	Deutsche Staatsanleihen 6.50%, 07/04/2027	€29,722	AAA	>1 Jahr	€	Schweiz
UBS AG	Niederländische Staatsanleihen 0.00%, 01/15/2026	€18,075	AAA	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 6.00%, 10/25/2025	€392	AA-	>1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 0.00%, 03/25/2025	€37	AA-	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihen 5.75%, 10/25/2032	€33	AA-	>1 Jahr	€	Schweiz
JPMorgan Chase	US-Schatzanweisungen 2.63%, 07/31/2029	€13	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihen 4.75%, 07/04/2028	€10	AAA	>1 Jahr	€	Vereinigte Staaten
UBS AG	Französische Staatsanleihen 0.75%, 05/25/2028	€6	AA-	>1 Jahr	€	Schweiz

* 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	US-Schatzanweisungen 1.13%, 02/28/2027	€1,258,318	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisungen 1.25%, 03/31/2028	€1,258,297	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisungen 0.75%, 03/31/2026	€1,258,296	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisungen 0.50%, 01/15/2028	€1,258,284	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisungen 3.50%, 09/15/2025	€1,258,280	AA+	>1 Jahr	\$	Vereinigte Staaten
Barclays	US-Schatzanweisungen 0.63%, 08/15/2030	€844,602	AA+	>1 Jahr	\$	Großbritannien
Barclays	US-Schatzanweisungen 4.38%, 08/15/2026	€844,583	AA+	>1 Jahr	\$	Großbritannien
Barclays	US-Schatzanweisungen 0.63%, 07/15/2032	€843,869	AA+	>1 Jahr	\$	Großbritannien
Barclays	US-Schatzanweisungen 0.38%, 07/31/2027	€843,824	AA+	>1 Jahr	\$	Großbritannien
BNP Paribas	Französische Staatsanleihen 0.00%, 05/25/2032	€779,803	AA-	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihen 1.70%, 08/15/2032	€779,801	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Schatzanweisung 0.00%, 06/19/2024	€779,780	AAA	Weniger als ein Monat	€	Frankreich
BNP Paribas	Deutsche Staatsanleihen 0.00%, 01/04/2027	€629,711	AAA	>1 Jahr	€	Frankreich
Barclays	Schwedische Staatsanleihen 0.13%, 12/01/2027	€622,292	AAA	>1 Jahr	SEK	Großbritannien
Barclays	Schwedische Staatsanleihen 0.75%, 05/12/2028	€545,087	AAA	>1 Jahr	SEK	Großbritannien
Societe Generale	Britische Staatsanleihe (Gilt) 2.75%, 09/07/2024	€504,709	AA	3 Monate bis 1 Jahr	£	Frankreich
Societe Generale	Britische Staatsanleihe (Gilt) 0.13%, 03/22/2026	€504,708	AA	>1 Jahr	£	Frankreich

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Societe Generale	Französische Staatsanleihen 2.50%, 09/24/2027	€504,648	AA-	>1 Jahr	€	Frankreich
Societe Generale	Französische Staatsanleihen 0.00%, 02/25/2026	€435,404	AA-	>1 Jahr	€	Frankreich
JPMorgan Chase	US-Schatzanweisungen 2.88%, 05/15/2032	€419,851	AA+	>1 Jahr	\$	Vereinigte Staaten
Societe Generale	Französische Staatsanleihen 0.00%, 11/25/2030	€400,989	AA-	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihen 0.10%, 04/15/2033	€366,122	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihen 5.63%, 01/04/2028	€319,221	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihen 3.50%, 11/25/2033	€296,561	AA-	>1 Jahr	€	Frankreich
Merrill Lynch	Französische Staatsanleihen 2.50%, 05/25/2030	€289,191	AA-	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Niederländische Staatsanleihen 2.50%, 01/15/2033	€289,186	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisungen 3.50%, 02/15/2033	€279,276	AA+	>1 Jahr	\$	Vereinigte Staaten
Merrill Lynch	Niederländische Staatsanleihen 0.00%, 01/15/2027	€277,535	AAA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Britische Staatsanleihe (Gilt) 0.38%, 10/22/2026	€269,325	AA	>1 Jahr	£	Vereinigte Staaten
Societe Generale	Britische Staatsanleihe (Gilt) 4.75%, 12/07/2030	€265,003	AA	>1 Jahr	£	Frankreich
Merrill Lynch	Britische Staatsanleihe (Gilt) 4.75%, 12/07/2030	€244,760	AA	>1 Jahr	£	Vereinigte Staaten
Merrill Lynch	Französische Staatsanleihen 5.50%, 04/25/2029	€236,644	AA-	>1 Jahr	€	Vereinigte Staaten
BNP Paribas	Deutsche Staatsanleihen 0.00%, 02/15/2030	€202,476	AAA	>1 Jahr	€	Frankreich
Societe Generale	Französische Staatsanleihen 0.00%, 02/25/2027	€188,484	AA-	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihen 0.75%, 11/25/2028	€178,770	AA-	>1 Jahr	€	Frankreich
Barclays	US-Schatzanweisungen 1.88%, 07/31/2026	€148,027	AA+	>1 Jahr	\$	Großbritannien
JPMorgan Chase	US-Schatzanweisungen 2.63%, 07/31/2029	€49	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihen 4.75%, 07/04/2028	€39	AAA	>1 Jahr	€	Vereinigte Staaten

* 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
Morgan Stanley	Französische Staatsanleihen 0.75%, 11/25/2028	€15,672	AA-	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley	Deutsche Staatsanleihen 2.30%, 02/15/2033	€15,672	AAA	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley	Niederländische Staatsanleihen 2.50%, 01/15/2030	€15,672	AAA	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley	Französische Staatsanleihen 0.25%, 07/25/2024	€15,672	AA-	1 Monat bis 3 Monate	€	Vereinigte Staaten
Morgan Stanley	Französische Staatsanleihen 0.00%, 11/25/2030	€15,669	AA-	>1 Jahr	€	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Morgan Stanley	Französische Staatsanleihen 0.10%, 03/01/2025	€8,709	AA-	3 Monate bis 1 Jahr	€	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Global Value Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Societe Generale	Britische Staatsanleihe (Gilt) 2.75%, 09/07/2024	\$1,913,769	AA	3 Monate bis 1 Jahr	£	Frankreich
Societe Generale	Britische Staatsanleihe (Gilt) 0.13%, 03/22/2026	\$1,913,766	AA	>1 Jahr	£	Frankreich
Societe Generale	Französische Staatsanleihen 2.50%, 09/24/2027	\$1,913,538	AA-	>1 Jahr	€	Frankreich
Societe Generale	Französische Staatsanleihen 0.00%, 02/25/2026	\$1,650,977	AA-	>1 Jahr	€	Frankreich
Societe Generale	Französische Staatsanleihen 0.00%, 11/25/2030	\$1,520,482	AA-	>1 Jahr	€	Frankreich
Societe Generale	Britische Staatsanleihe (Gilt) 4.75%, 12/07/2030	\$1,004,847	AA	>1 Jahr	£	Frankreich
Societe Generale	Französische Staatsanleihen 0.00%, 02/25/2027	\$714,698	AA-	>1 Jahr	€	Frankreich

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Die gesamten Transaktionsdaten aller im Rahmen von Wertpapierfinanzierungsgeschäften und Total-Return-Swaps gewährten Sicherheitenpositionen (einschließlich Barmitteln) zum 31. Mai 2024 sind nachstehend aufgeführt:

Total-Return-Swaps

All Market Income Portfolio

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Morgan Stanley	US-Schatzanweisung, 0.88%, 06/30/2026	\$176,599	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley	US-Schatzanweisung, 1.63%, 08/15/2029	\$5,203,125	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
JPMorgan Chase	Barmittel	\$11,250,000	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.

Angaben zur Taxonomie

Die folgenden Fonds werden im Sinne der Offenlegungsverordnung (Sustainable Finance Disclosure Regulation, SFDR) als Finanzprodukte gemäß Artikel 6 kategorisiert. Gemäß der Taxonomie-Verordnung berücksichtigen die Anlagen der Fonds die EU-Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten nicht.

Dies umfasst folgende(s) Portefeuille(s):

- China Bond Portfolio
- Emerging Market Local Currency Debt Portfolio
- India Growth Portfolio

Nachhaltigkeitsbezogene Offenlegungen

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: **International Health Care Portfolio**

Unternehmenskennung (LEI-Code): **549300KKFDSHGK22IC22**

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

●● <input type="checkbox"/> Ja		●○ <input checked="" type="checkbox"/> Nein	
<input type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ %	<input type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen
<input type="checkbox"/>	<input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/>	<input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input checked="" type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .
<input type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/> mit einem sozialen Ziel



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielelementen auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 86 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 60 Nennungen von ESG-Engagements bei 30 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 20 Diskussionen zu Umweltthemen und 46 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Entwicklung von Humankapital, Diversität und Inklusion, CO2-Emissionen, Produktsicherheit und -qualität und Möglichkeiten im Gesundheitswesen.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 80 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?

k. A.

- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?

k. A.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

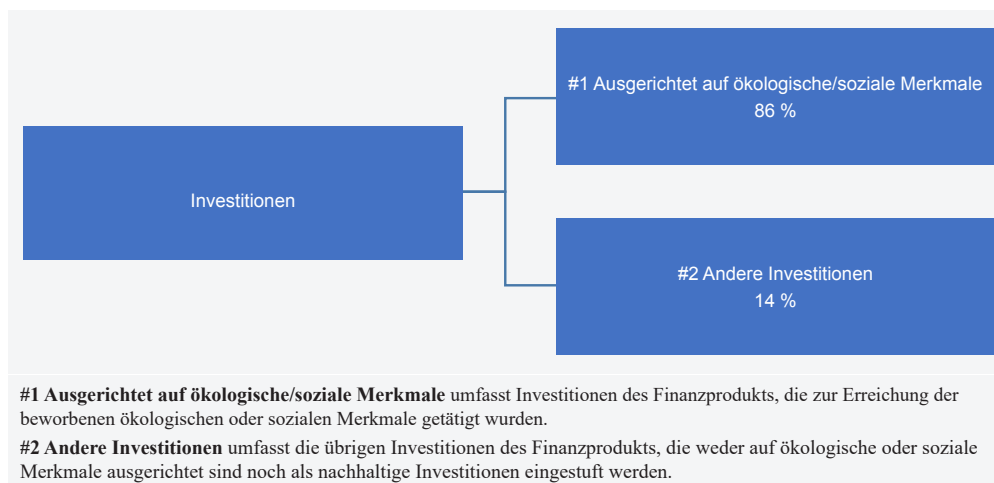
Größte Investitionen	Sektor	% der Vermögenswerte	Land
UnitedHealth Group, Inc.	Gesundheitswesen	8,42	USA
Novo Nordisk A/S	Gesundheitswesen	8,02	Dänemark
Eli Lilly & Co.	Gesundheitswesen	7,06	USA
Roche Holding AG	Gesundheitswesen	5,97	Schweiz
Amgen, Inc.	Gesundheitswesen	4,97	USA
Vertex Pharmaceuticals	Gesundheitswesen	4,83	USA
Regeneron Pharmaceuticals	Gesundheitswesen	4,75	USA
Elevance Health, Inc.	Gesundheitswesen	4,75	USA
GSK PLC	Gesundheitswesen	4,73	Vereinigtes Königreich
Gilead Sciences, Inc.	Gesundheitswesen	4,65	USA
Intuitive Surgical, Inc.	Gesundheitswesen	3,1	USA
Edwards Lifesciences	Gesundheitswesen	3,07	USA
Zoetis, Inc.	Gesundheitswesen	2,95	USA
Veeva Systems, Inc.	Gesundheitswesen	2,84	USA
Genmab A/S	Gesundheitswesen	2,6	Dänemark



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

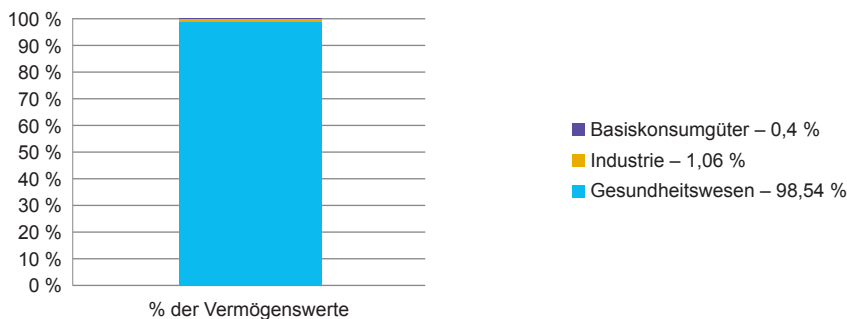
Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 86 %
 - #2 Andere Investitionen: 14 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

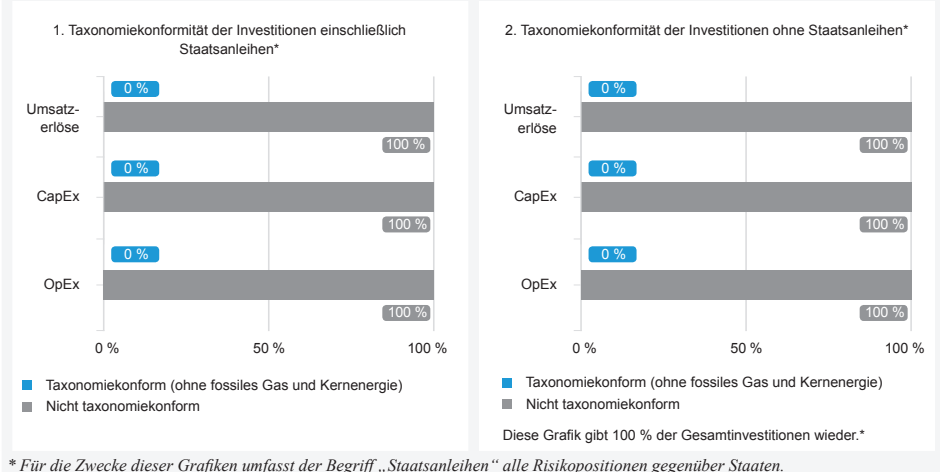
Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 - In fossiles Gas
 - In Kernenergie
- Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 0 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 76 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: International Technology Portfolio

Unternehmenskennung (LEI-Code): 549300Q2D8XGSWTZEY39

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

<input checked="" type="radio"/> <input type="radio"/> Ja		<input type="radio"/> <input checked="" type="radio"/> Nein	
<input type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ %	<input type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen
<input type="checkbox"/>	<input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/>	<input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input checked="" type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .
<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/> mit einem sozialen Ziel



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 76 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 165 Nennungen von ESG-Engagements bei 98 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 73 Diskussionen zu Umwelthemen und 108 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Entwicklung von Humankapital, Diversität und Inklusion, CO2-Emissionen, Arbeitsmanagement sowie Datenschutz und Datensicherheit.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 76 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?

k. A.

- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?

k. A.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

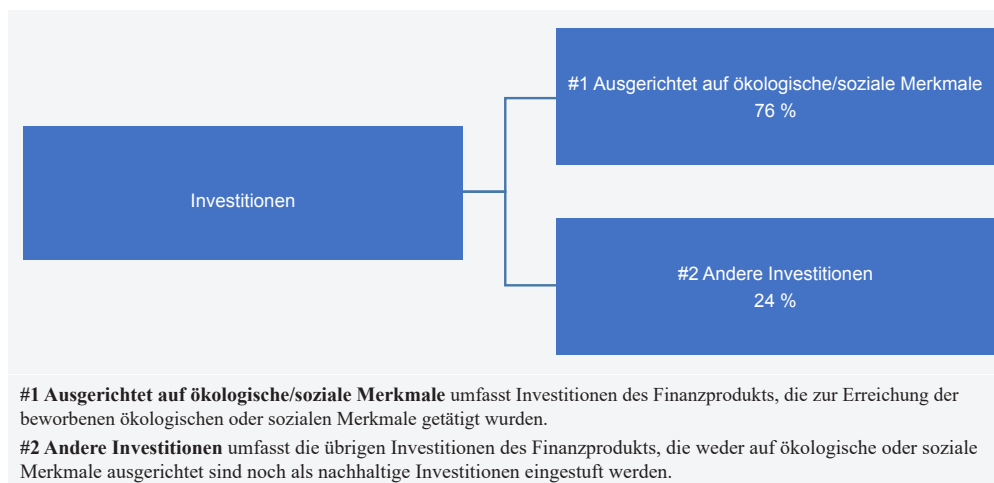
Größte Investitionen	Sektor	% der Vermögenswerte	Land
NVIDIA Corp.	Informationstechnologie	8,49	USA
Microsoft Corp.	Informationstechnologie	5,06	USA
Meta Platforms, Inc.	Kommunikationsdienste	3,16	USA
Amazon.com, Inc.	Zyklische Konsumgüter	3,04	USA
Apple, Inc.	Informationstechnologie	3,04	USA
Broadcom, Inc.	Informationstechnologie	2,5	USA
Alphabet, Inc.	Kommunikationsdienste	2,32	USA
Advanced Micro Devices	Informationstechnologie	1,96	USA
ServiceNow, Inc.	Informationstechnologie	1,69	USA
Intuitive Surgical, Inc.	Gesundheitswesen	1,59	USA
Netflix, Inc.	Kommunikationsdienste	1,58	USA
ASML Holding NV	Informationstechnologie	1,5	Niederlande
Taiwan Semiconductor Manufacturing	Informationstechnologie	1,45	Taiwan
Adyen NV	Finanzbranche	1,27	Niederlande
Adobe, Inc.	Informationstechnologie	1,27	USA



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

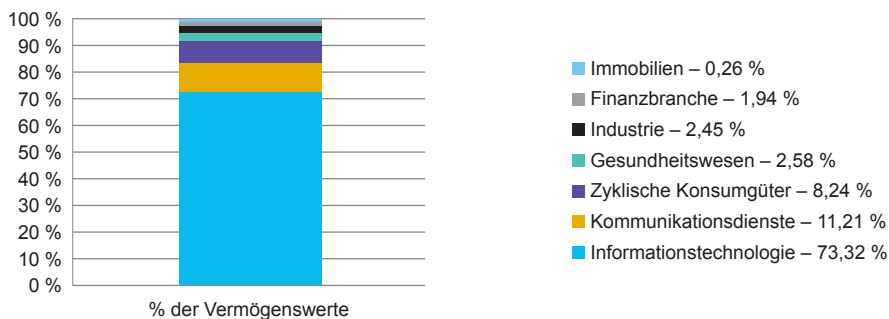
Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 76 %
 - #2 Andere Investitionen: 24 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

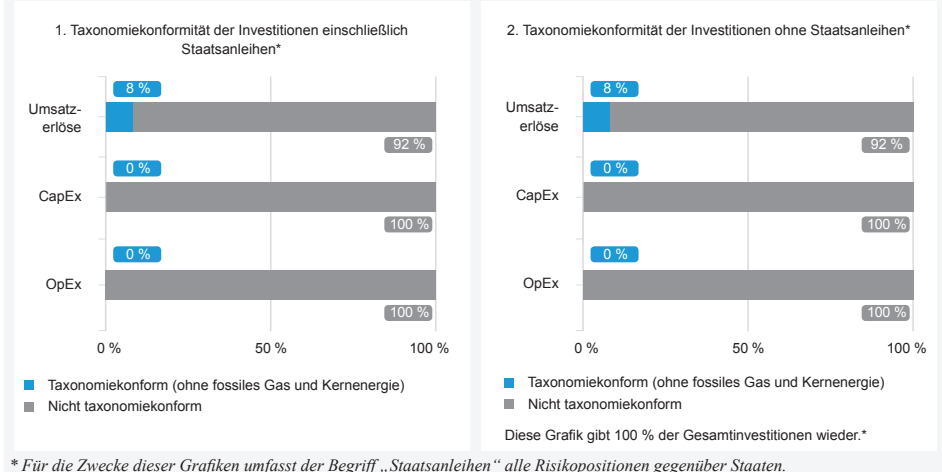
Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 10 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst. Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 70,7 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Global Real Estate Securities Portfolio

Unternehmenskennung (LEI-Code): 549300KPO78J3IQ5E346

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 76 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 102 Nennungen von ESG-Engagements bei 83 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 88 Diskussionen über ökologische Themen und 25 Diskussionen über soziale Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Möglichkeiten im Bereich umweltfreundlicher Gebäude, CO2-Emissionen, Entwicklung von Humankapital, Übergangspläne für den Klimaschutz und Arbeitsmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 78 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?

k. A.

- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?

k. A.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

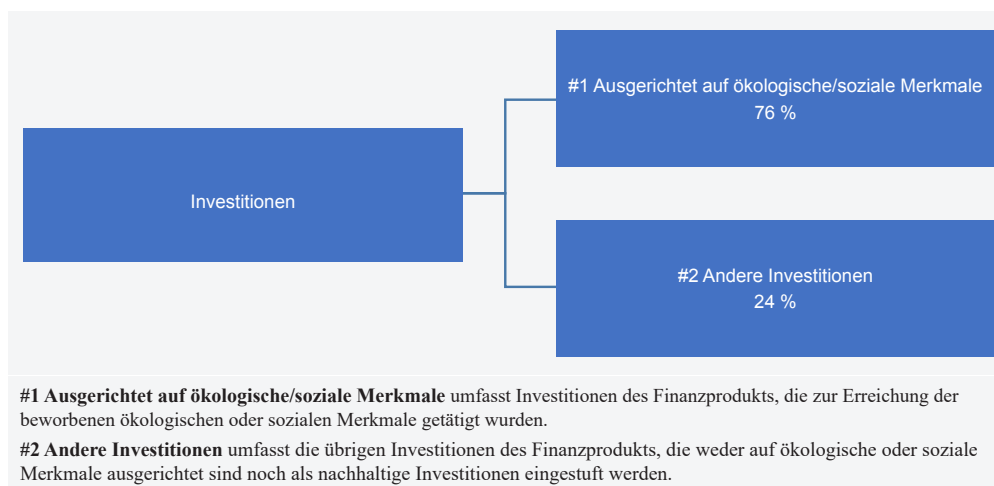
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Prologis, Inc.	Equity Real Estate Investment Trusts (REITs)	8,11	USA
Equinix, Inc.	Equity Real Estate Investment Trusts (REITs)	5,44	USA
Public Storage	Equity Real Estate Investment Trusts (REITs)	2,97	USA
Welltower, Inc.	Equity Real Estate Investment Trusts (REITs)	2,93	USA
Mitsui Fudosan Co., Ltd.	Immobilienbewirtschaftung und -entwicklung	2,92	Japan
Equity Residential	Equity Real Estate Investment Trusts (REITs)	2,82	USA
Digital Realty Trust	Equity Real Estate Investment Trusts (REITs)	2,46	USA
VICI Properties, Inc.	Equity Real Estate Investment Trusts (REITs)	2,38	USA
Simon Property Group	Equity Real Estate Investment Trusts (REITs)	2,3	USA
Ventas, Inc.	Equity Real Estate Investment Trusts (REITs)	2,27	USA
Extra Space Storage, Inc.	Equity Real Estate Investment Trusts (REITs)	2,11	USA
Link REIT	Equity Real Estate Investment Trusts (REITs)	1,61	Hongkong
Boston Properties, Inc.	Equity Real Estate Investment Trusts (REITs)	1,59	USA
Alexandria Real Estate Equities	Equity Real Estate Investment Trusts (REITs)	1,53	USA
UDR, Inc.	Equity Real Estate Investment Trusts (REITs)	1,45	USA



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

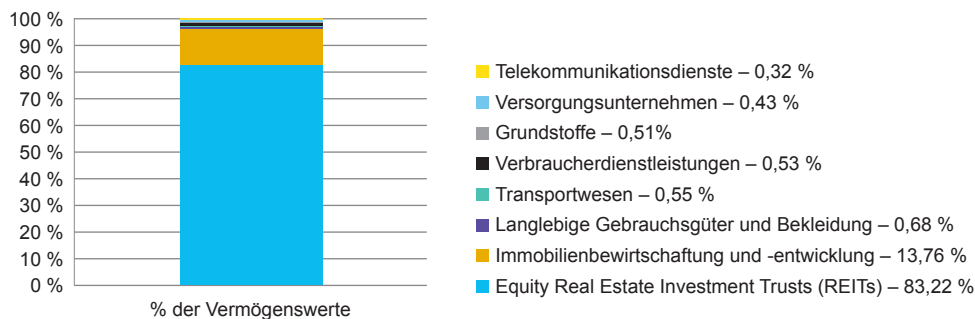
Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 76 %
 - #2 Andere Investitionen: 24 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

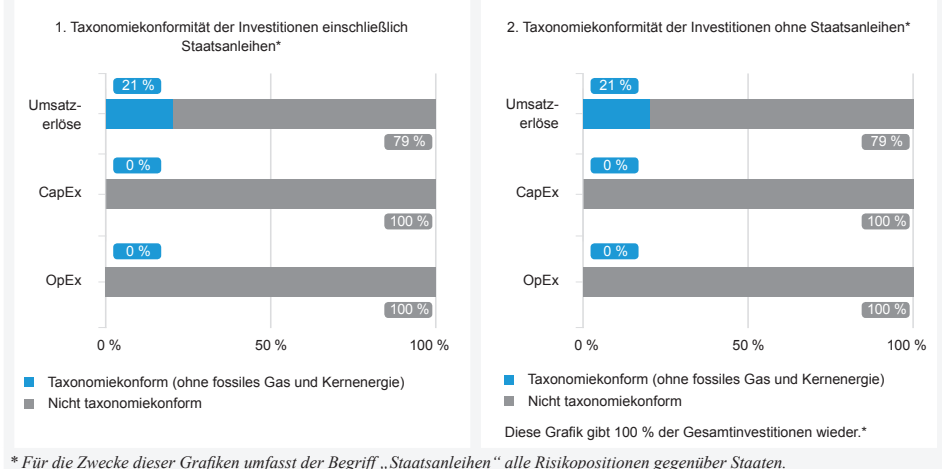
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 17 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst. Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 75,3 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 9 Absätze 1 bis 4a der Verordnung (EU) 2019/2088 und Artikel 5 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Sustainable Global Thematic Portfolio

Unternehmenskennung (LEI-Code): 549300MIKI3CT2Z0P268

Nachhaltiges Investitionsziel

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

●● <input checked="" type="checkbox"/> Ja		●○ <input type="checkbox"/> Nein	
<input checked="" type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: 25 %	<input type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen
<input checked="" type="checkbox"/>	in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind
<input checked="" type="checkbox"/>	in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind
<input checked="" type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: 72 %	<input type="checkbox"/>	mit einem sozialen Ziel
		<input type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die nachhaltigen Ziele dieses Finanzprodukts erreicht werden.

Das Portfolio investierte in Emittenten, von denen AB glaubte, dass sie sich positiv auf umwelt- oder sozialorientierte, nachhaltige Anlagethemen auswirken, die von den SDGs der Vereinten Nationen abgeleitet sind, wie Gesundheit, Klima und Stärkung von Autonomie und Selbstbestimmung. Alle Emittenten trugen direkt zum Erreichen von mindestens einem SDG der Vereinten Nationen bei.

Weitere Informationen zu diesem Konformitätsansatz finden Sie in den nachhaltigkeitsbezogenen Informationen von AB: https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ_Article-9-Sustainability-related-Disclosures.pdf

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

Für das Portfolio wurde die Erreichung des nachhaltigen Investitionsziels durch eine Beurteilung der Übereinstimmung mit einem oder mehreren SDGs der Vereinten Nationen gemessen.

Wie im Prospekt beschrieben, analysiert AB zur Messung der Konformität den prozentualen Anteil der Umsatzerlöse von Unternehmensemittenten aus Produkten oder Dienstleistungen, die die Erreichung eines oder mehrerer SDGs der Vereinten Nationen unterstützen. Zum 31. Mai 2024 betrug das gewichtete durchschnittliche Umsatzengagement in den SDG der Vereinten Nationen für das Portfolio, basierend auf der AB-eigenen Bewertung von konformen Produkten und Dienstleistungen, 85,2 %.

Zum 31. Mai 2024 sind die drei wichtigsten SDGs der Vereinten Nationen gemäß der konformen Portfoliogewichtung aufgeführt (die Gewichtung spiegelt das neu gewichtete Portfolio ohne Barmittel und Derivate wider). Bitte beachten Sie, dass einige Emittenten mit mehr als einem UN-SDG konform sein können. Für die Zwecke dieser Berechnung werden die Emittenten jedoch nach dem primären UN-SDG, an dem sie sich ausrichten, eingestuft. Daher werden Emittenten nur einem UN-SDG zugeordnet.

- SDG 3, Gesundheit und Wohlergehen: 21,6 %
- SDG 8, Menschenwürdige Arbeit und Wirtschaftswachstum: 19,9 %
- SDG 7, Bezahlbare und saubere Energie: 14,0 %

AB hat die Einhaltung der in der Ausschlussrichtlinie des Portfolios aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden: <https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/related-to-fund/other-fund-related/en/Sustainable%20Thematic%20Equities%20Exclusion%20Policy.pdf>

Für Aktivitäten, die im Rahmen der EU-Taxonomie in Frage kommen, wird der Anteil der Konformität mit der EU-Taxonomie in den folgenden Fragen angegeben.

● ... und im Vergleich zu vorangegangenen Zeiträumen?

Zum 31. Mai 2023 waren die drei wichtigsten SDGs, nach denen das Portfolio nach Gewichtung ausgerichtet war:

SDG 3 „Gesundheit und Wohlergehen“: 25 %

SDG 8 „Menschenwürdige Arbeit und Wirtschaftswachstum“: 20 %

SDG 7 „Bezahlbare und saubere Energie“: 11 %

● Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?

Alle im Portfolio gehaltenen Wertpapiere entsprachen der proprietären Methodik von AB, nach der über Indikatoren für die wichtigsten nachteiligen Auswirkungen („PAI“) festgestellt wird, dass ein bestimmtes Wertpapier gemäß SFDR den Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ (der „DNSH-Grundsatz“) erfüllt. Diese Methodik setzt sich aus einem schwellenwertbasierten Bewertungssystem zusammen, das eine Kombination aus internen und externen Daten sowie Ausschlusskriterien verwendet. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB. Die relevanten Datenquellen können sich im Laufe der Zeit ändern, wenn mehr Daten verfügbar werden und Tools sich weiterentwickeln.

● Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Die Artikel-9-Produkte von AB nutzten eine Kombination aus einer sektorbezogenen Ausschlussrichtlinie im Vorfeld von Handelsgeschäften, um das Engagement in Wertpapieren in Sektoren, die sich auf die obligatorischen PAI auswirken könnten, zu vermeiden oder zu begrenzen, und der DNSH-Politik (Do No Significant Harm – Vermeidung erheblicher Beeinträchtigungen) von AB. Die DNSH-Politik von AB nutzte ein auf Schwellenwerten basierendes Scoring-System, um Emittenten anhand von Indikatoren für diese PAI zu bewerten, das die Auslegung von AB hinsichtlich einer erheblichen Beeinträchtigung darstellt. Jeder Emittent, der diesen Schwellenwert überschreitet, gilt als erheblich umwelt- und/oder gesellschaftsschädigend und kommt für die Aufnahme in die Artikel-9-Produkte der AB nicht in Frage. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.

● Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

Für alle nachhaltigen Investitionen im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier den DNSH-Grundsatz erfüllt.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAI zu berücksichtigen, und berücksichtigte zudem die folgenden zwei zusätzlichen PAI:

- Reduzierung der CO₂-Emissionen
- Menschenrechtsrichtlinie

AB hat die Berücksichtigung von PAI bezüglich Nachhaltigkeitsindikatoren in verschiedene Aspekte des Investitionsprozesses des Portfolios integriert. Dies umfasste:

- Die Richtlinie zur Vermeidung erheblicher Beeinträchtigungen („Do No Significant Harm Policy“), bei der ein von AB entwickeltes schwellenwertbasiertes Punktesystem verwendet wurde, um Emittenten auf der Grundlage einer Betrachtung der Wesentlichkeit und des Schweregrads von ESG-Faktoren in Bezug auf die PAI 1-9, 11-13 und die beiden oben aufgeführten optionalen Indikatoren zu bewerten. Emittenten, die den Schwellenwert überschreiten, stehen für Investitionen nicht mehr zur Verfügung. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.
- Die Ausschlussrichtlinie des Portfolios, die die negativen Auswirkungen bestimmter PAI berücksichtigt und abmildert, indem sie Investitionen in Sektoren wie kontroverse Waffen (PAI 14) oder Emittenten, die gegen die UNGC-Grundsätze und die OECD-Leitsätze für multinationale Unternehmen verstoßen (PAI 10), einschränkt.
- Die Politik von AB in Bezug auf das Engagement in ESG-Fragen, wie sie in der AB Global Stewardship-Erklärung dargelegt ist, mit der AB Emittenten ermutigt, Maßnahmen zu ergreifen, die zu besseren Ergebnissen für ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- Die Richtlinie zur Stimmrechtsvertretung von AB, die bewertete, ob ESG-Vorschläge eine echte Verbesserung in der Art und Weise, wie das Unternehmen ESG-Themen angeht, fördern und solche Vorschläge unterstützen kann. AB unterstützte im Allgemeinen Vorschläge, die auf finanziell wesentliche Verbesserungen beim Management ökologischer oder sozialer Fragen abzielen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 1	Treibhausgas(THG)-Emissionen	Scope-1-2-THG-Emissionen	52.095,77 in Tonnen CO ₂ -Äquivalent
PAI 2	CO ₂ -Fußabdruck	CO ₂ -Fußabdruck – Scope 1-2	20,37 in tCO ₂ e/Mio. EUR investiert
PAI 3	THG-Emissionsintensität der Unternehmen, in die investiert wird	THG-Emissionsintensität der Unternehmen, in die investiert wird – Scope 1-2	93,03 in tCO ₂ e/Mio. EUR eigene Einnahmen
PAI 4	Engagement in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	Anteil der Investitionen in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	3,75 %
PAI 5	Anteil der Energieerzeugung aus nicht erneuerbaren Energiequellen	Anteil der Energieerzeugung der Unternehmen, in die investiert wird, aus nicht erneuerbaren Energiequellen im Vergleich zu erneuerbaren Energiequellen	53,50 % der Energiequellen insgesamt
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE A	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE B	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE C	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,69 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE D	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	9,61 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE E	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,58 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE F	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE G	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,26 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE H	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE L	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 7	Tätigkeiten, die sich nachteilig auf Gebiete mit schutzbedürftiger Biodiversität auswirken	Anteil der Investitionen in Unternehmen, in die investiert wird, mit Standorten/Betrieben in oder in der Nähe von Gebieten mit schutzbedürftiger Biodiversität, sofern sich die Tätigkeiten dieser Unternehmen nachteilig auf diese Gebiete auswirken	2,50 %
PAI 8	Emissionen in Wasser	Tonnen Emissionen in Wasser, die von den Unternehmen, in die investiert wird, pro investierter Million EUR verursacht werden	0,00 in Tonnen/Mio. EUR investiert
PAI 9	Anteil gefährlicher und radioaktiver Abfälle	Tonnen gefährlicher und radioaktiver Abfälle, die von den Unternehmen, in die investiert wird, pro investierter Million EUR erzeugt werden	0,40 in Tonnen/Mio. EUR investiert
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 11	Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen	Anteil der Investitionen in Unternehmen ohne Richtlinien zur Überwachung der Einhaltung der UNGC-Prinzipien oder der OECD-Leitsätze für multinationale Unternehmen oder Mechanismen zur Behandlung von Beschwerden, um gegen Verstöße gegen die UNGC-Prinzipien oder die OECD-Leitsätze für multinationale Unternehmen vorzugehen	50,67 %
PAI 12	Unbereinigtes geschlechtsspezifisches Verdienstgefälle	Durchschnittliches unbereinigtes geschlechtsspezifisches Verdienstgefälle bei den Unternehmen, in die investiert wird	11,03 %
PAI 13	Geschlechtervielfalt in den Leitungs- und Kontrollorganen	Durchschnittliches Verhältnis von Frauen zu Männern in den Leitungs- und Kontrollorganen der Unternehmen, in die investiert wird, ausgedrückt als Prozentsatz aller Mitglieder der Leitungs- und Kontrollorgane	34,77 %

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %
Add-1	Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Initiativen zur Verringerung der CO2-Emissionen im Sinne des Übereinkommens von Paris umsetzen	22,00 %
Add-2	Fehlende Menschenrechtspolitik	Anteil der Investitionen in Unternehmen ohne Menschenrechtspolitik	5,50 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	3,14	USA
Visa, Inc.	Finanzbranche	3,03	USA
Waste Management, Inc.	Industrie	2,88	USA
Flex Ltd.	Informationstechnologie	2,61	Singapur
London Stock Exchange Group	Finanzbranche	2,47	Vereinigtes Königreich
Accenture PLC	Informationstechnologie	2,45	Irland
MSCI, Inc.	Finanzbranche	2,43	USA
Adobe, Inc.	Informationstechnologie	2,33	USA
ICON PLC	Gesundheitswesen	2,27	Irland
Partners Group Holding AG	Finanzbranche	2,2	Schweiz
Intuit, Inc.	Informationstechnologie	2,15	USA
Danaher Corp.	Gesundheitswesen	2,15	USA
Aflac, Inc.	Finanzbranche	2,14	USA
Tetra Tech, Inc.	Industrie	2,12	USA
Deutsche Börse AG	Finanzbranche	2,11	Deutschland

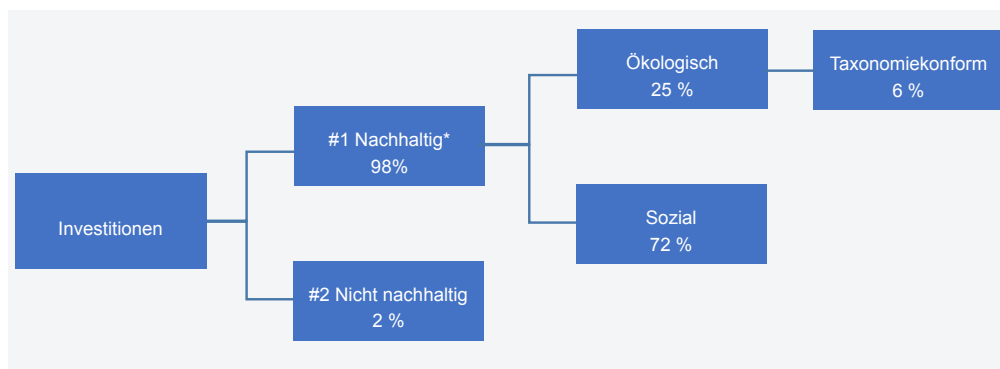


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

● **Wie sah die Vermögensallokation aus?**

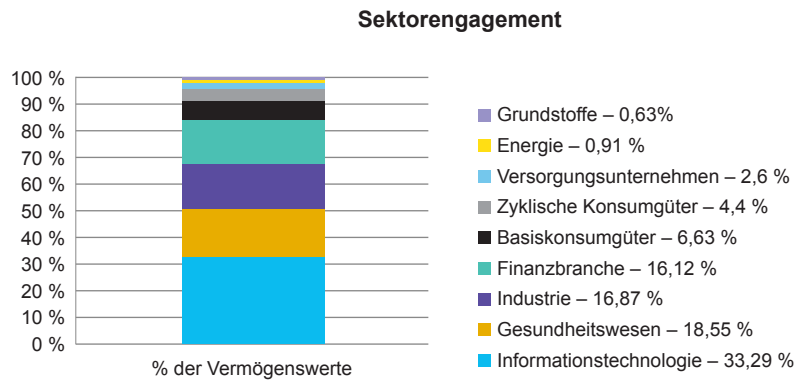
- #1 Nachhaltig: 98 %
 Ökologisch nachhaltig: 25 %
 Sozial nachhaltig: 72 %
 Taxonomiekonform: 6 %
- #2 Nicht nachhaltig: 2 %



#1 Nachhaltige Investitionen umfasst nachhaltige Investitionen mit ökologischen oder sozialen Zielen.
 #2 Nicht nachhaltige Investitionen umfasst Investitionen, die nicht als nachhaltige Investitionen eingestuft werden.

* Beachten Sie, dass die Summe nachhaltiger E/S-Investitionen aufgrund von Rundungen nicht exakt ist.

● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

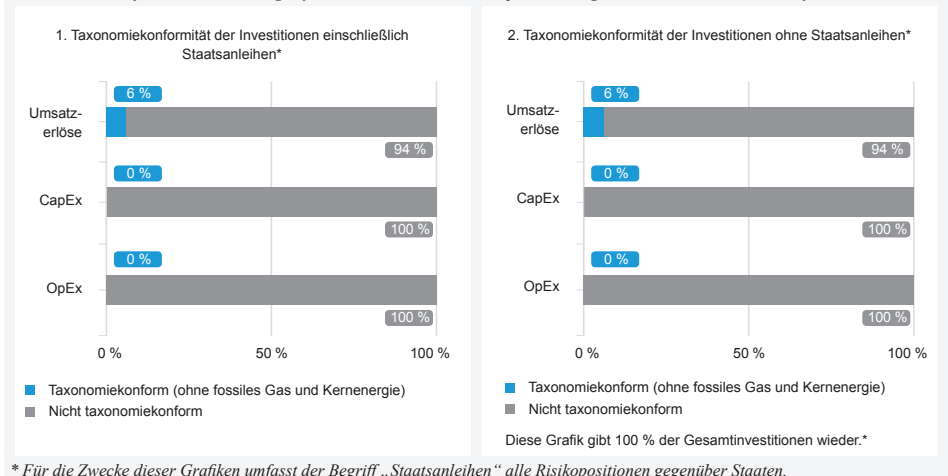
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In fossiles Gas
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Es kann als Ergebnis der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringes Engagement in solchen Aktivitäten aufweisen, aber solange keine Daten von externen Anbietern vorliegen, die eine Messung dieses Engagements ermöglichen, verpflichtet sich das Portfolio nicht zu einem Mindestengagement.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von CapEx und OpEx angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Wirtschaftstätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Zum 31. Mai 2023 wurde davon ausgegangen, dass 6 % des Portfolios mit der EU-Taxonomie konform sind.



● **Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?**

19 %



sind nachhaltige Investitionen mit einem Umweltziel, die **die Kriterien** für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der EU-Taxonomie **nicht berücksichtigen**.



● **Wie hoch war der Anteil der sozial nachhaltigen Investitionen?**

72 %



Welche Investitionen fallen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wird mit ihnen verfolgt und gibt es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken gehalten werden.
- Derivate, die zur Absicherung und zur effizienten Portfolioverwaltung verwendet werden.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Das Portfolio hat sein Anlageziel durch Investitionen in Wertpapiere erreicht, die als nachhaltige Investitionen gelten. Ein Wertpapier wurde als nachhaltige Investition eingestuft, wenn die folgenden Kriterien erfüllt waren:

- AB war der Ansicht, dass das Wertpapier positiv in ökologisch und sozial nachhaltigen Investitionsthemen, die sich aus den SDGs der Vereinten Nationen ableiten, engagiert war, was durch die Einhaltung der relevanten Mindestumsatzschwelle für SDG-konforme Produkte und Dienstleistungen bestätigt wurde (Top-Down-Ansatz).
- AB bewertete den Emittenten anhand von ESG-Faktoren (Bottom-up-Ansatz).
- Während des Bezugszeitraums, soweit zutreffend, entsprach das Wertpapier der AB-eigenen Methode, mit der ermittelt wird, ob ein bestimmtes Wertpapier dem DNSH-Grundsatz entspricht.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den in der Ausschlussrichtlinie des Portfolios beschriebenen Ausschlüssen von Investitionen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: US Small and Mid-Cap Portfolio

Unternehmenskennung (LEI-Code): 549300A6L7IWT5FH3I46

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielelementen auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 83 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 126 Nennungen von ESG-Engagements bei 94 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 81 Diskussionen zu Umweltthemen und 83 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Entwicklung von Humankapital, Arbeitsmanagement, Diversität und Inklusion sowie Datenschutz und Datensicherheit.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 81 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?
k. A.
- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?
k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?
k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?
k. A.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

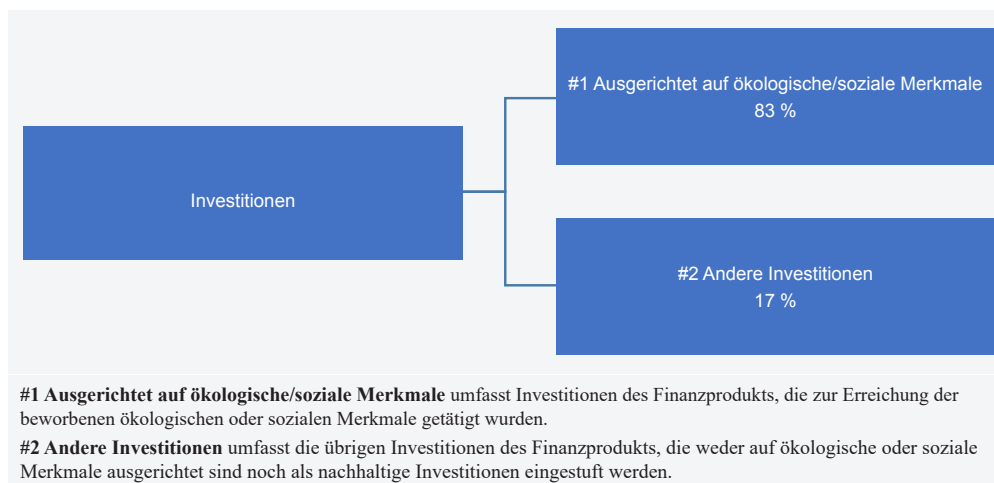
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Builders FirstSource	Industrie	1,67	USA
First Citizens BancShares	Finanzbranche	1,64	USA
PVH Corp.	Zyklische Konsumgüter	1,62	USA
Dycom Industries, Inc.	Industrie	1,56	USA
Cameco Corp.	Energie	1,47	Kanada
Herc Holdings, Inc.	Industrie	1,43	USA
PulteGroup, Inc.	Zyklische Konsumgüter	1,43	USA
Cboe Global Markets, Inc.	Finanzbranche	1,41	USA
Fluor Corp.	Industrie	1,41	USA
MasTec, Inc.	Industrie	1,39	USA
Bath & Body Works, Inc.	Zyklische Konsumgüter	1,38	USA
Regal Rexnord Corp.	Industrie	1,35	USA
Comerica, Inc.	Finanzbranche	1,33	USA
Oshkosh Corp.	Industrie	1,33	USA
Ralph Lauren Corp.	Zyklische Konsumgüter	1,32	USA



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

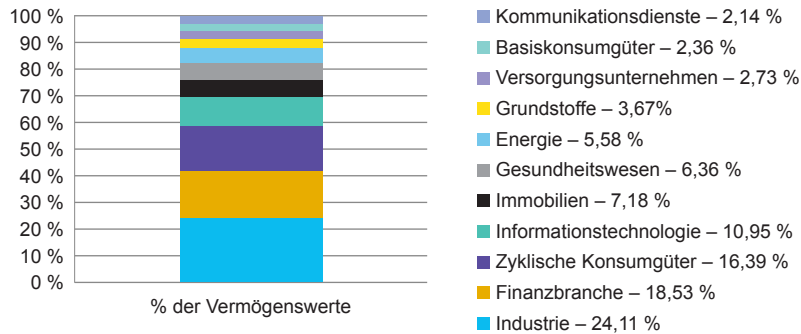
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 83 %
 - #2 Andere Investitionen: 17 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

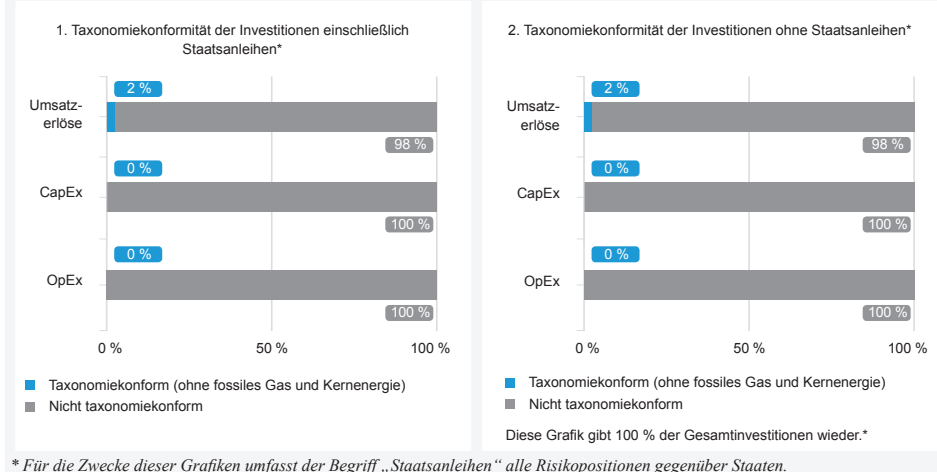
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 2 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 80,3 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Select US Equity Portfolio

Unternehmenskennung (LEI-Code): 549300FQVZ8YHFZBN041

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input type="radio"/> Ja	<input type="radio"/> <input checked="" type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 77 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 147 Nennungen von ESG-Engagements bei 71 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 65 Diskussionen zu Umweltthemen und 106 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Entwicklung von Humankapital, Diversität und Inklusion, CO2-Emissionen, Arbeitsmanagement und Übergangspläne für den Klimaschutz.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 78 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?

k. A.

- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?

k. A.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

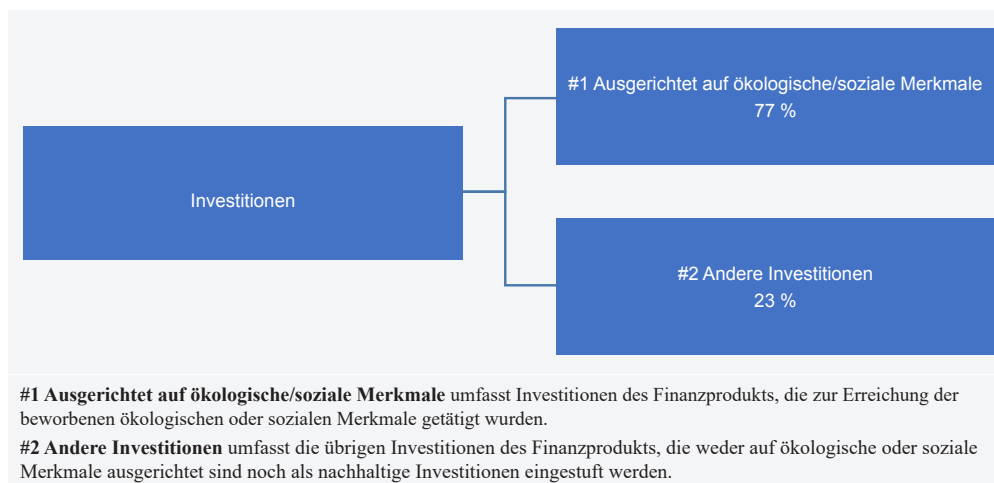
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	6,72	USA
Apple, Inc.	Informationstechnologie	5,83	USA
Berkshire Hathaway, Inc.	Finanzbranche	4,3	USA
Alphabet, Inc.	Kommunikationsdienste	3,89	USA
NVIDIA Corp.	Informationstechnologie	3,17	USA
Amazon.com, Inc.	Zyklische Konsumgüter	3,05	USA
Meta Platforms, Inc.	Kommunikationsdienste	3,02	USA
Exxon Mobil Corp.	Energie	2,26	USA
Honeywell Intl	Industrie	2,23	USA
Visa, Inc.	Finanzbranche	2,11	USA
HCA Healthcare, Inc.	Gesundheitswesen	1,95	USA
UnitedHealth Group, Inc.	Gesundheitswesen	1,92	USA
Procter & Gamble	Basiskonsumgüter	1,92	USA
PepsiCo, Inc.	Basiskonsumgüter	1,84	USA
Merck & Co., Inc.	Gesundheitswesen	1,82	USA



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

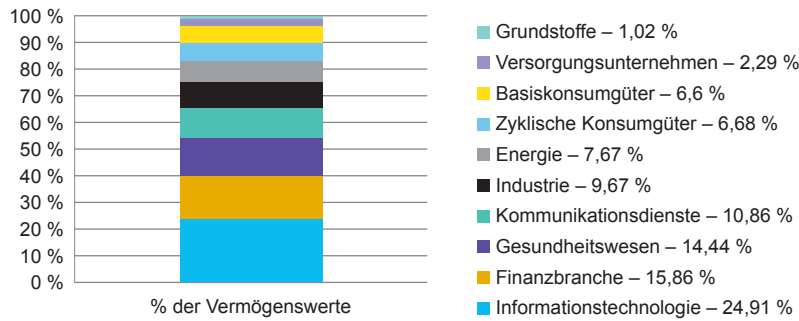
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 77 %
 - #2 Andere Investitionen: 23 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

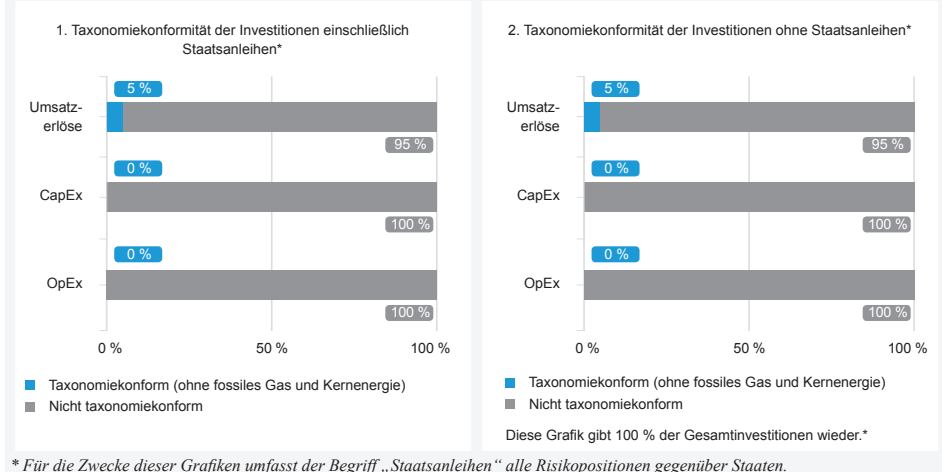
Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 4 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 75,8 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Low Volatility Equity Portfolio

Unternehmenskennung (LEI-Code): 5493002PHF4X7VDKCY03

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input checked="" type="radio"/> Ja	<input type="radio"/> <input checked="" type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stütze sich bei der Bewertung der Zielemittelen auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 86 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 201 Nennungen von ESG-Engagements bei 116 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 103 Diskussionen zu Umweltthemen und 136 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Entwicklung von Humankapital, Diversität und Inklusion, Übergangspläne für den Klimaschutz und Arbeitsmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 84 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?
k. A.
- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?
k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?
k. A.
- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?
k. A.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

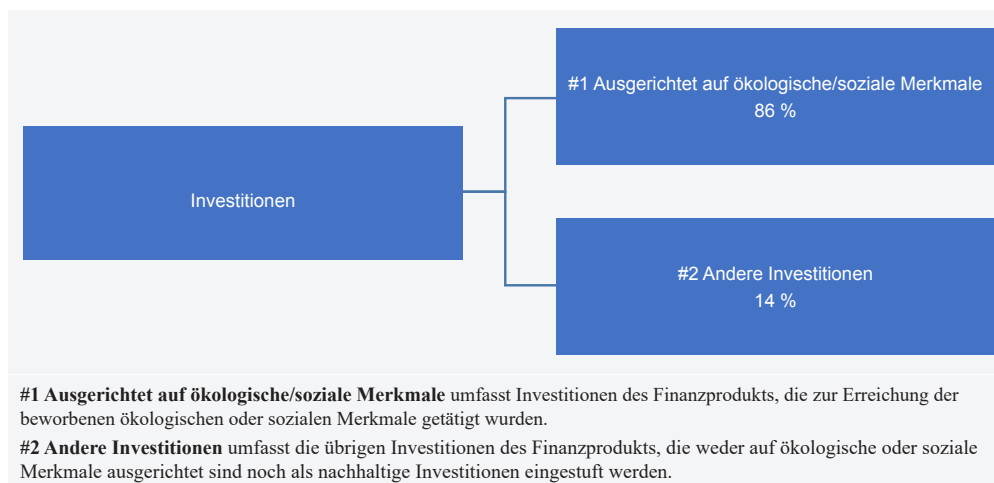
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	5,36	USA
Alphabet, Inc.	Kommunikationsdienste	3,37	USA
Broadcom, Inc.	Informationstechnologie	3,02	USA
Apple, Inc.	Informationstechnologie	2,76	USA
AutoZone, Inc.	Zyklische Konsumgüter	2,27	USA
Shell PLC	Energie	2,18	Vereinigtes Königreich
Novo Nordisk A/S	Gesundheitswesen	2,16	Dänemark
UnitedHealth Group, Inc.	Gesundheitswesen	2,1	USA
Merck & Co., Inc.	Gesundheitswesen	2,09	USA
Visa, Inc.	Finanzbranche	1,96	USA
Oracle Corp.	Informationstechnologie	1,87	USA
AbbVie, Inc.	Gesundheitswesen	1,72	USA
Wolters Kluwer NV	Industrie	1,69	Niederlande
RELX PLC	Industrie	1,6	Vereinigtes Königreich
Adobe, Inc.	Informationstechnologie	1,59	USA



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

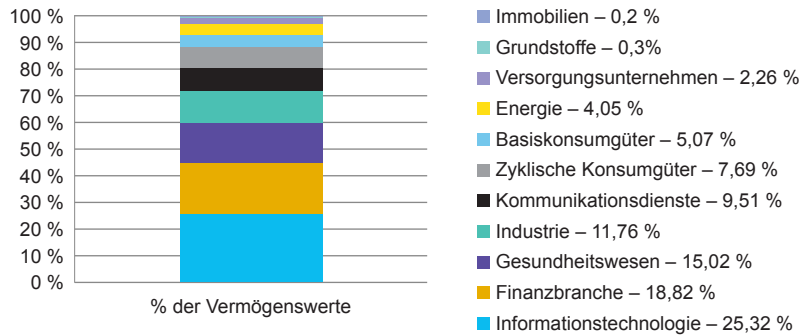
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 86 %
 - #2 Andere Investitionen: 14 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

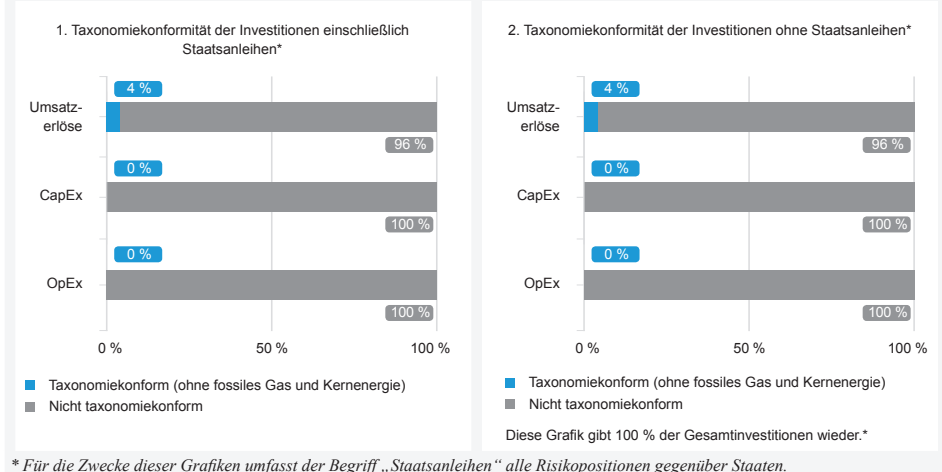
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichte Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 4 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerten, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 72,5 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Emerging Markets Low Volatility Equity Portfolio

Unternehmenskennung (LEI-Code): 54930038MS858LAR8B49

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 82 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 137 Nennungen von ESG-Engagements bei 109 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 86 Diskussionen über ökologische Themen und 94 Diskussionen über soziale Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten E/S-Themen waren: CO2-Emissionen, Arbeitsmanagement, Entwicklung von Humankapital, Übergangspläne für den Klimaschutz sowie Mitarbeitergesundheit und -sicherheit.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 76 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?
k. A.
- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?
k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?
k. A.
- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?
k. A.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	1,50 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

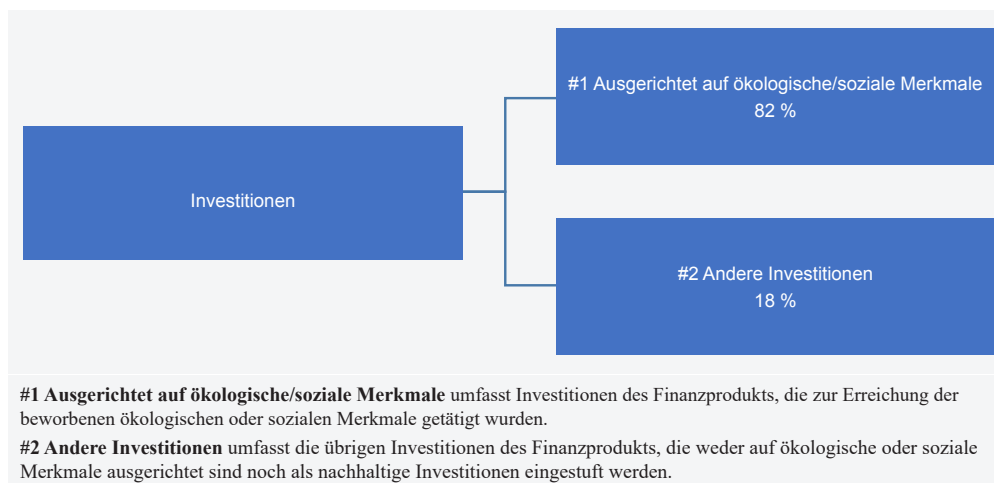
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Taiwan Semiconductor Manufacturing	Informationstechnologie	6,61	Taiwan
Samsung Electronics	Informationstechnologie	3,92	Südkorea
Tencent Holdings Ltd.	Kommunikationsdienste	3,73	Kaimaninseln
Bajaj Auto Ltd.	Zyklische Konsumgüter	2,77	Indien
Kia Corp.	Zyklische Konsumgüter	2,3	Südkorea
Intl Games System	Kommunikationsdienste	2,25	Taiwan
BB Seguridade Participacoes	Finanzbranche	1,94	Brasilien
NetEase, Inc.	Kommunikationsdienste	1,87	Kaimaninseln
Colgate-Palmolive Co.	Basiskonsumgüter	1,84	USA
China Construction Bank	Finanzbranche	1,82	China
Accton Technology Corp.	Informationstechnologie	1,8	Taiwan
Banco do Brasil SA	Finanzbranche	1,78	Brasilien
Aldar Properties PJSC	Immobilien	1,76	Vereinigte Arabische Emirate
Power Grid of India	Versorgungsunternehmen	1,73	Indien
State Bank of India	Finanzbranche	1,71	Indien



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

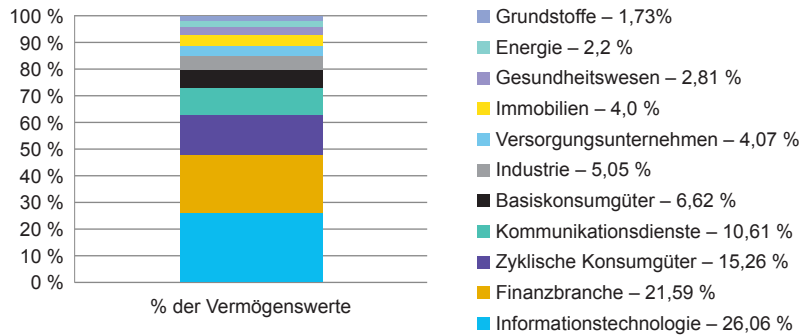
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 82 %
 - #2 Andere Investitionen: 18 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

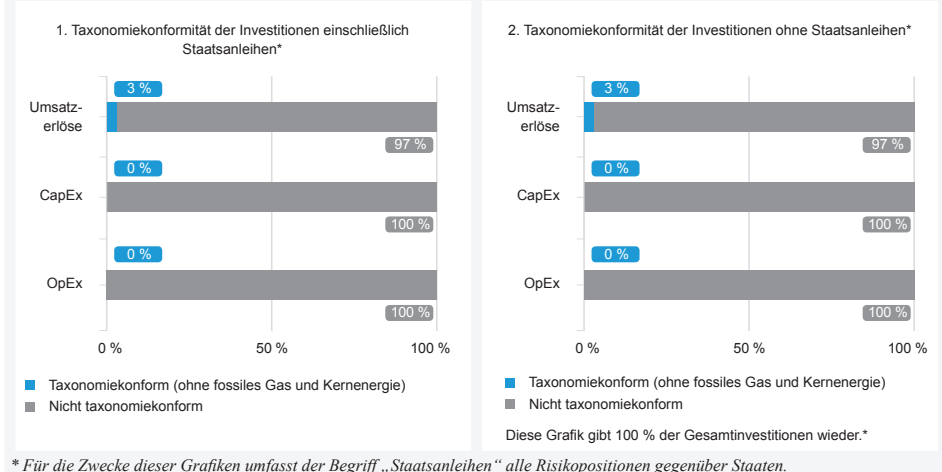
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 3 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerten, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 85,3 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Concentrated US Equity Portfolio

Unternehmenskennung (LEI-Code): 549300I7JHJX4TZT8E06

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input type="radio"/> Ja	<input type="radio"/> <input checked="" type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- ESG-Integration: AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- Engagement: AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- Ausschlüsse: Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 97 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 65 Nennungen von ESG-Engagements bei 24 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 33 Diskussionen zu Umweltthemen und 49 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Entwicklung von Humankapital, CO2-Emissionen, Diversität und Inklusion, Arbeitsmanagement sowie Mitarbeitergesundheit und -sicherheit.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

Im Geschäftsjahr zum 31. Mai 2023 wurden 97 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?

k. A.

- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?

k. A.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

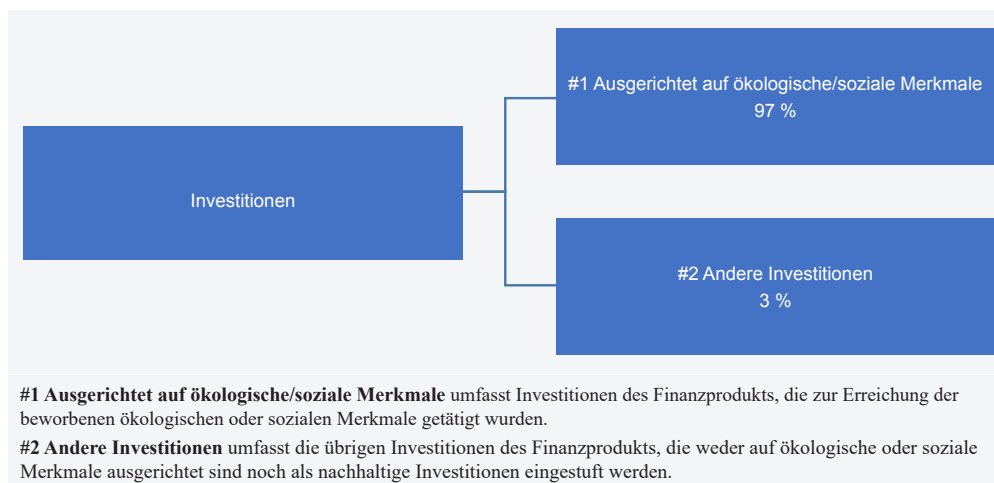
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	9,57	USA
Mastercard, Inc.	Finanzbranche	9,21	USA
Amazon.com, Inc.	Zyklische Konsumgüter	8,47	USA
IQVIA Holdings, Inc.	Gesundheitswesen	5,97	USA
Charles Schwab	Finanzbranche	5,36	USA
CDW Corp./DE	Informationstechnologie	4,96	USA
Eaton Corp. PLC	Industrie	4,84	Irland
Cooper Cos., Inc. (The)	Gesundheitswesen	4,68	USA
Constellation Brands	Basiskonsumgüter	4,67	USA
Automatic Data Processing	Industrie	4,58	USA
American Tower Corp.	Immobilien	4,34	USA
Amphenol Corp.	Informationstechnologie	4,21	USA
Aptiv PLC	Zyklische Konsumgüter	4,13	Jersey (Kanalinseln)
Abbott Laboratories	Gesundheitswesen	3,57	USA
TJX Cos., Inc. (The)	Zyklische Konsumgüter	3,55	USA



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

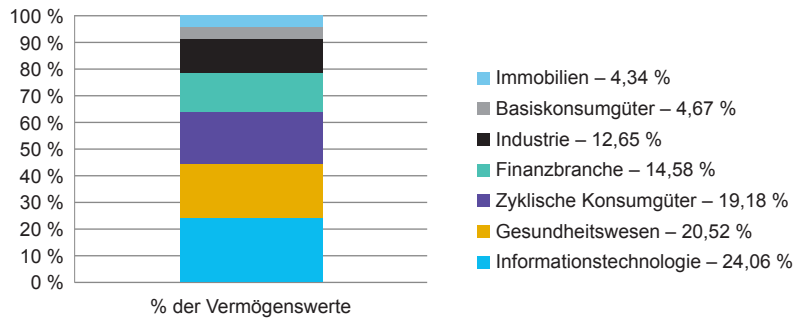
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 97 %
 - #2 Andere Investitionen: 3 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

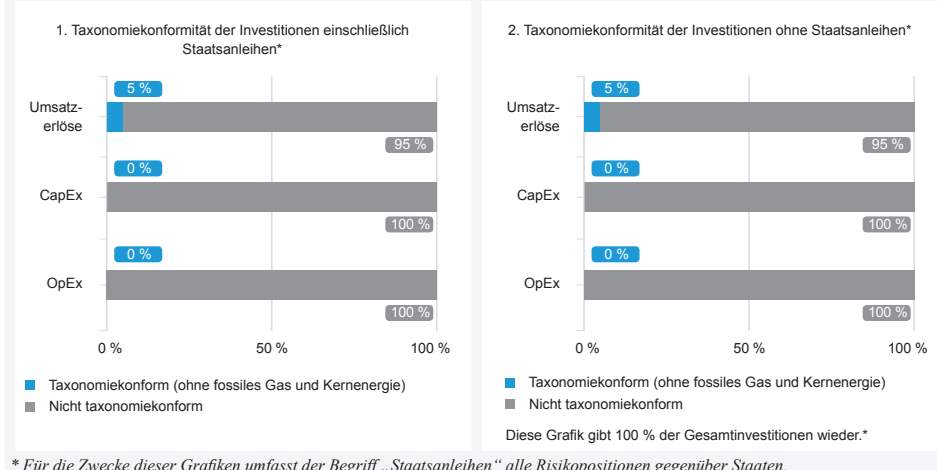
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 4 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.

 sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 94,7 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Concentrated Global Equity Portfolio

Unternehmenskennung (LEI-Code): 54930043C41L9CR5YG07

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 96 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 90 Nennungen von ESG-Engagements bei 44 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 46 Diskussionen über ökologische Themen und 64 Diskussionen über soziale Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Entwicklung von Humankapital, CO2-Emissionen, Diversität und Inklusion, Arbeitsmanagement, Übergangspläne für den Klimaschutz.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 95 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?

k. A.

- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?

k. A.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

k. A.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

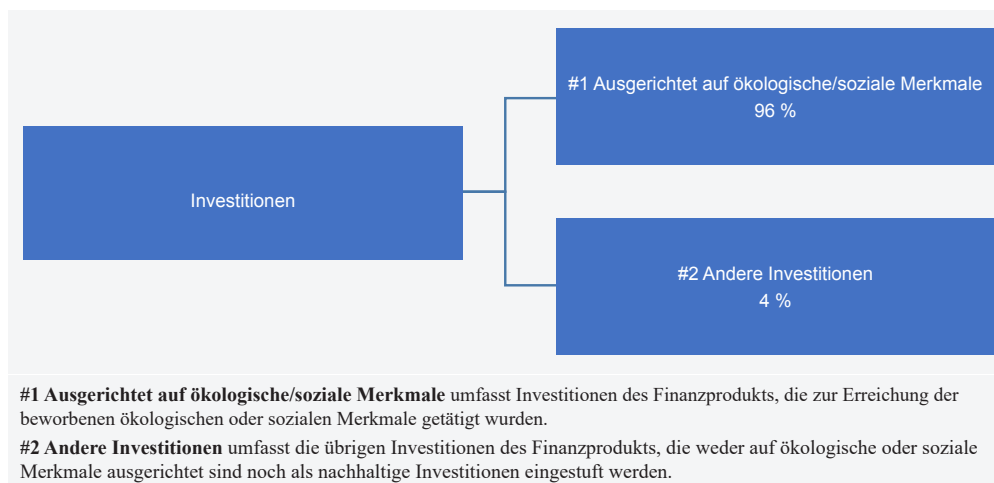
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	8,33	USA
Mastercard, Inc.	Finanzbranche	6,5	USA
Amazon.com, Inc.	Zyklische Konsumgüter	5,68	USA
Automatic Data Processing	Industrie	4,53	USA
Charles Schwab	Finanzbranche	4,38	USA
Eaton Corp. PLC	Industrie	4,38	Irland
Novo Nordisk A/S	Gesundheitswesen	4,07	Dänemark
Constellation Brands	Basiskonsumgüter	3,63	USA
ASML Holding NV	Informationstechnologie	3,52	Niederlande
IQVIA Holdings, Inc.	Gesundheitswesen	3,28	USA
Compass Group PLC	Zyklische Konsumgüter	3,07	Vereinigtes Königreich
Nestle SA	Basiskonsumgüter	3,06	Schweiz
SAP SE	Informationstechnologie	3	Deutschland
American Tower Corp.	Immobilien	2,8	USA
Sika AG	Grundstoffe	2,75	Schweiz



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

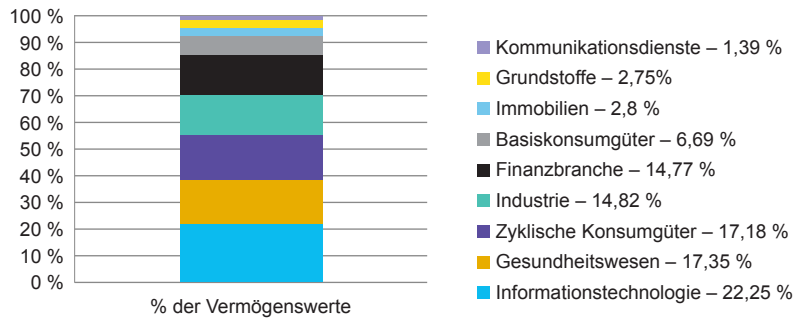
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 96 %
 - #2 Andere Investitionen: 4 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

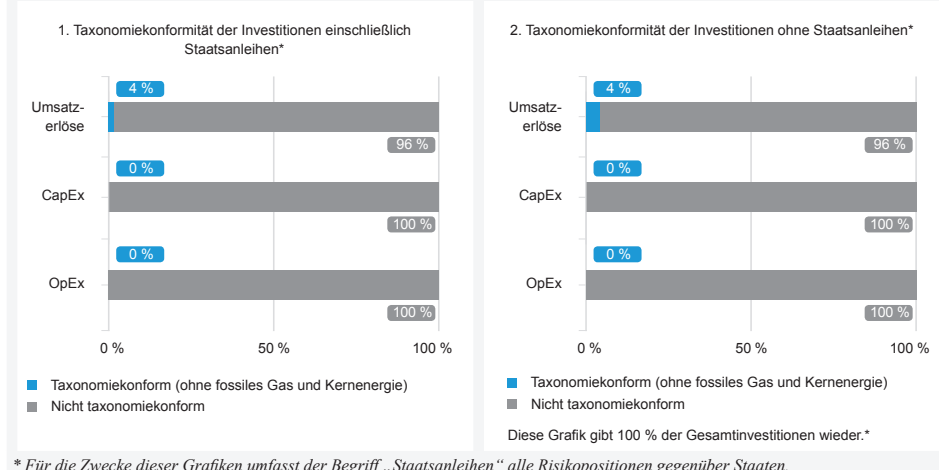
Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 6 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 91,4 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Global Core Equity Portfolio

Unternehmenskennung (LEI-Code): 549300RN1W12T6VHR056

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input type="radio"/> Ja	<input type="radio"/> <input checked="" type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 85 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 157 Nennungen von ESG-Engagements bei 72 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 76 Diskussionen zu Umweltthemen und 102 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Entwicklung von Humankapital, Diversität und Inklusion, Arbeitsmanagement und Übergangspläne für den Klimaschutz.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 83 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?

k. A.

- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?

k. A.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,50 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

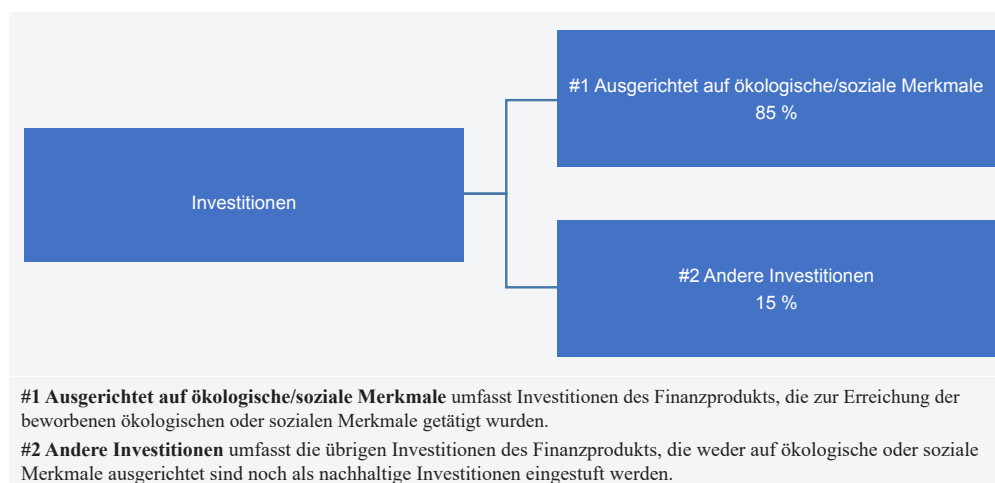
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	6,74	USA
Coca-Cola Co. (The)	Basiskonsumgüter	4,41	USA
Elevance Health, Inc.	Gesundheitswesen	4,25	USA
Goldman Sachs Group	Finanzbranche	4,23	USA
Alphabet, Inc.	Kommunikationsdienste	3,95	USA
Otis Worldwide Corp.	Industrie	3,82	USA
Visa, Inc.	Finanzbranche	3,11	USA
Asahi Group Holdings Ltd.	Basiskonsumgüter	2,99	Japan
Shell PLC	Energie	2,69	Vereinigtes Königreich
Medtronic PLC	Gesundheitswesen	2,5	Irland
Samsung Electronics	Informationstechnologie	2,44	Südkorea
CBRE Group, Inc.	Immobilien	2,42	USA
Thermo Fisher Scientific	Gesundheitswesen	2,42	USA
Analog Devices, Inc.	Informationstechnologie	2,3	USA
American Express Co.	Finanzbranche	2,21	USA



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

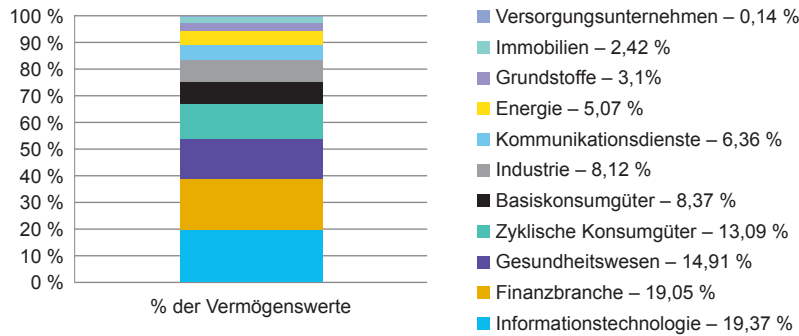
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 85 %
 - #2 Andere Investitionen: 15 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

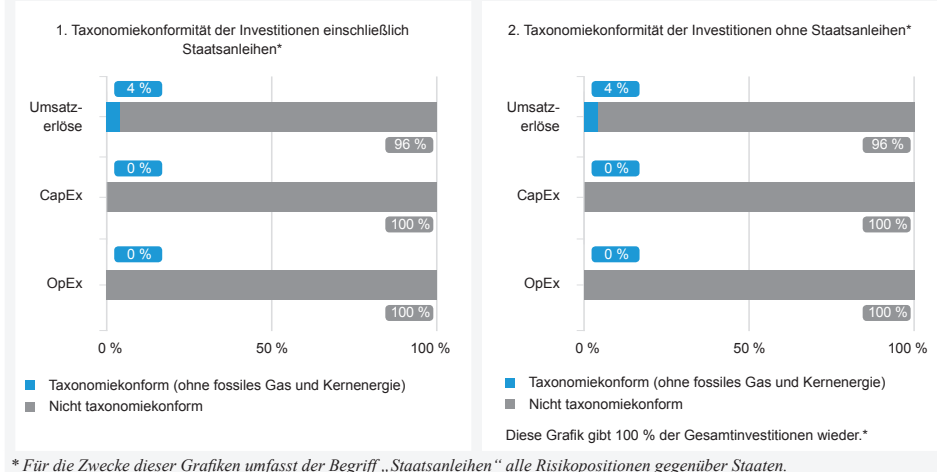
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 6 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.

 sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 85,6 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: European Equity Portfolio

Unternehmenskennung (LEI-Code): 549300AZLKZI48J2QV47

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenden auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 88 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 107 Nennungen von ESG-Engagements bei 70 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 73 Diskussionen zu Umweltthemen und 41 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Pläne für den Klimaschutz, Produktsicherheit und -Qualität, Lieferkette – Umwelt sowie Diversität und Inklusion.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 79 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?
k. A.
- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?
k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?
k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?
k. A.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	2,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

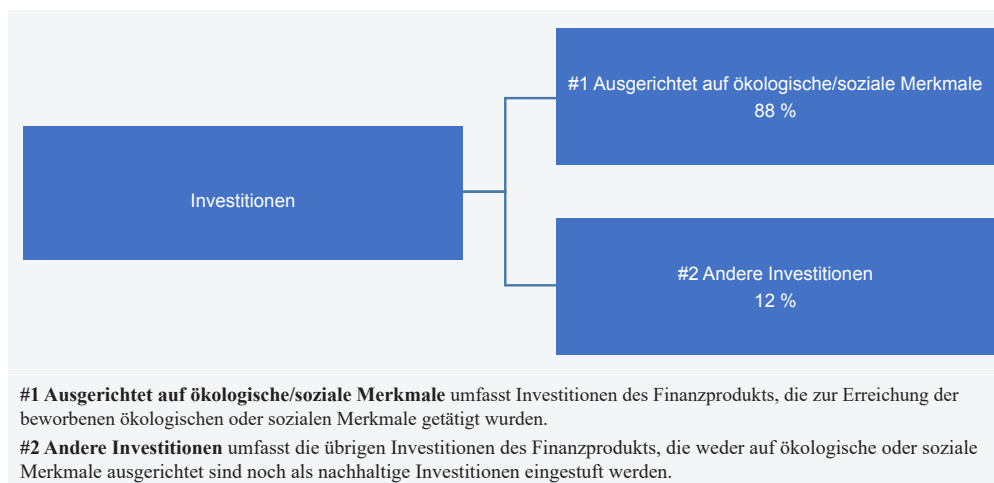
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Shell PLC	Energie	5,3	Vereinigtes Königreich
BAE Systems PLC	Industrie	3,28	Vereinigtes Königreich
Deutsche Telekom AG	Kommunikationsdienste	2,98	Deutschland
Siemens AG	Industrie	2,92	Deutschland
Fresenius SE & Co. KGaA	Gesundheitswesen	2,68	Deutschland
CRH PLC	Grundstoffe	2,64	Irland
Danske Bank A/S	Finanzbranche	2,55	Dänemark
SCOR SE	Finanzbranche	2,49	Frankreich
Safran SA	Industrie	2,48	Frankreich
Banco Bilbao Vizcaya Argentaria	Finanzbranche	2,44	Spanien
Sanofi SA	Gesundheitswesen	2,37	Frankreich
Airbus SE	Industrie	2,35	Niederlande
Enel SpA	Versorgungsunternehmen	2,26	Italien
Heineken NV	Basiskonsumgüter	2,18	Niederlande
BNP Paribas SA	Finanzbranche	2,06	Frankreich



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

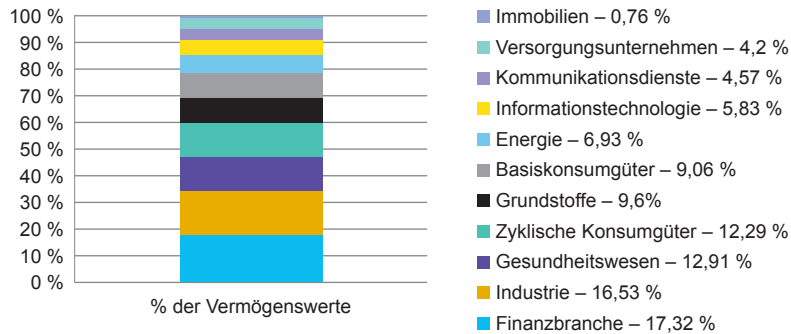
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 88 %
 - #2 Andere Investitionen: 12 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

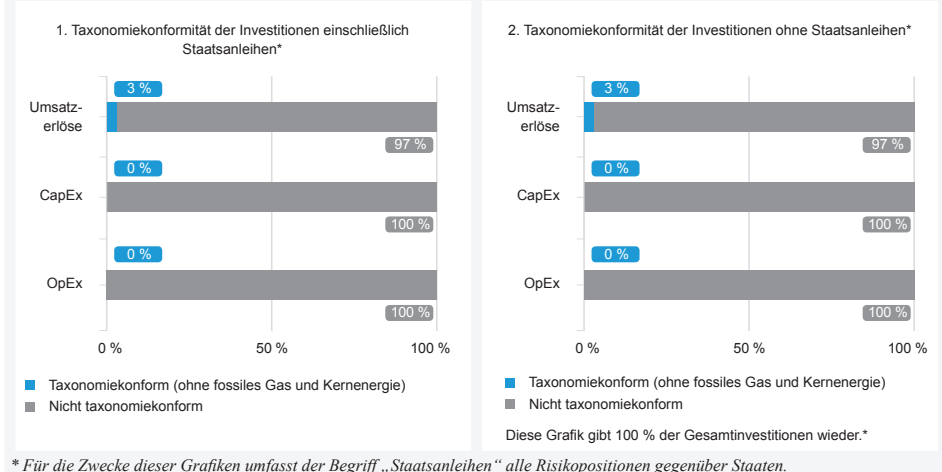
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichte Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 3 % des Portfolios mit der EU-Taxonomie konform sind.



● **Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?**

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



● **Wie hoch war der Anteil der sozial nachhaltigen Investitionen?**

k. A.



● **Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?**

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 84,4 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Eurozone Equity Portfolio

Unternehmenskennung (LEI-Code): 5493000S8RXY9XPCD195

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input type="radio"/> Ja	<input type="radio"/> <input checked="" type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 86 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 82 Nennungen von ESG-Engagements bei 55 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 60 Diskussionen zu Umweltthemen und 30 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Pläne für den Klimaschutz, Diversität und Inklusion, Lieferkette – Umwelt und Möglichkeiten im Clean-Tech-Bereich.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

Im Geschäftsjahr zum 31. Mai 2023 wurden 80 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?

k. A.

- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?

k. A.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	1,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
TotalEnergies SE	Energie	4,35	Frankreich
ASM International NV	Informationstechnologie	4,14	Niederlande
Sanofi SA	Gesundheitswesen	3,95	Frankreich
Siemens AG	Industrie	3,83	Deutschland
Deutsche Telekom AG	Kommunikationsdienste	3,66	Deutschland
Airbus SE	Industrie	3,45	Niederlande
BNP Paribas SA	Finanzbranche	3,23	Frankreich
Banco Bilbao Vizcaya Argentaria	Finanzbranche	3,17	Spanien
Enel SpA	Versorgungsunternehmen	3,15	Italien
Safran SA	Industrie	3,08	Frankreich
Pfizer Inc. (Pfizer SE & Co. KGaA)	Gesundheitswesen	2,96	Deutschland
CRH PLC	Grundstoffe	2,69	Irland
Stellantis NV	Zyklische Konsumgüter	2,66	Niederlande
Energias de Portugal	Versorgungsunternehmen	2,49	Portugal
Shell PLC	Energie	2,38	Vereinigtes Königreich

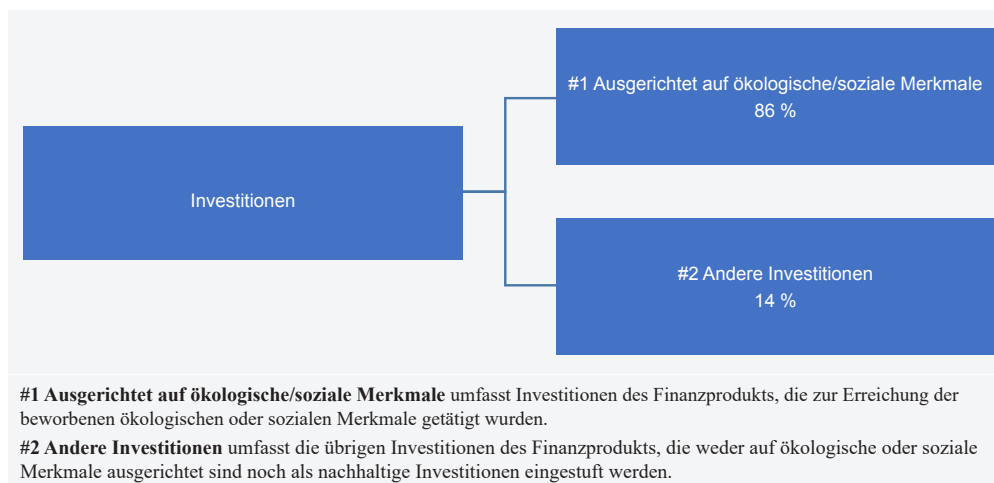


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

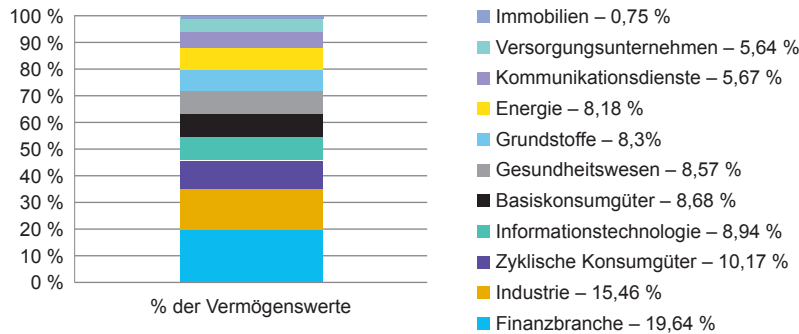
Wie sah die Vermögensallokation aus?

- #1 Ausgerichtet auf ökologische/soziale Merkmale: 86 %
- #2 Andere Investitionen: 14 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

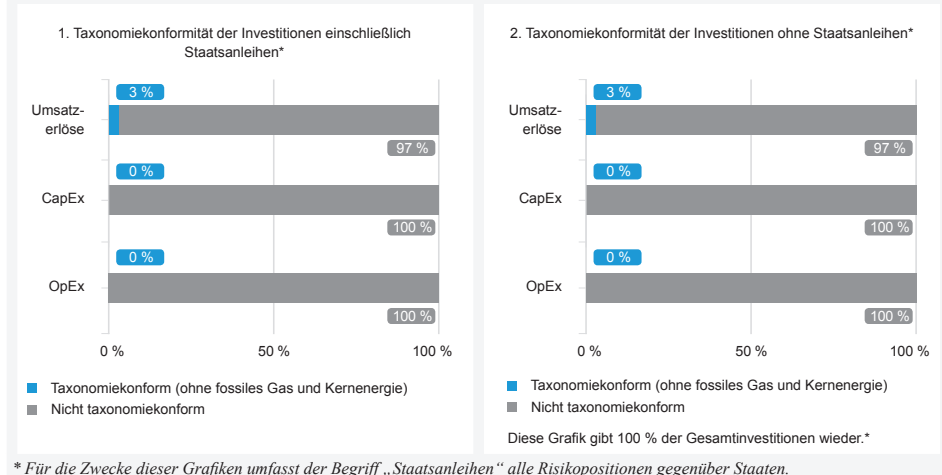
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 5 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.

 sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 84,4 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: American Growth Portfolio

Unternehmenskennung (LEI-Code): 549300BFLEZW1Q414092

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- ESG-Integration: AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- Engagement: AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- Ausschlüsse: Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 89 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 120 Nennungen von ESG-Engagements bei 51 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 37 Diskussionen zu Umweltthemen und 97 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Entwicklung von Humankapital, Diversität und Inklusion, Arbeitsmanagement, CO2-Emissionen sowie Mitarbeitergesundheit und -sicherheit.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● ... und im Vergleich zu vorangegangenen Zeiträumen?

Im Geschäftsjahr zum 31. Mai 2023 wurden 86 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?

k. A.

- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?

k. A.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

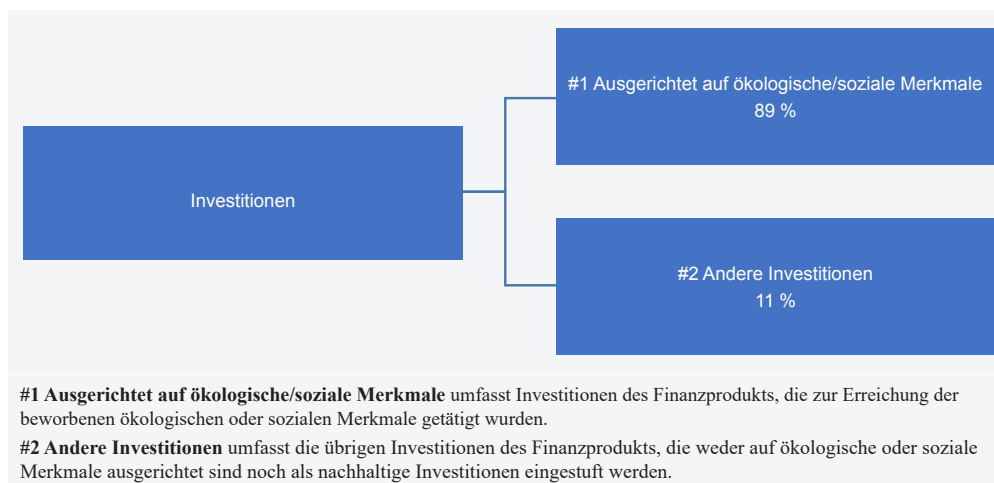
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	9,9	USA
NVIDIA Corp.	Informationstechnologie	5,52	USA
Amazon.com, Inc.	Zyklische Konsumgüter	5,42	USA
Alphabet, Inc.	Kommunikationsdienste	5,11	USA
UnitedHealth Group, Inc.	Gesundheitswesen	4,94	USA
Visa, Inc.	Finanzbranche	4,86	USA
Monster Beverage Corp.	Basiskonsumgüter	3,28	USA
Vertex Pharmaceuticals	Gesundheitswesen	2,98	USA
Costco Wholesale Corp.	Basiskonsumgüter	2,95	USA
Intuitive Surgical, Inc.	Gesundheitswesen	2,92	USA
Copart, Inc.	Industrie	2,39	USA
Eli Lilly & Co.	Gesundheitswesen	2,39	USA
Zoetis, Inc.	Gesundheitswesen	2,37	USA
QUALCOMM, Inc.	Informationstechnologie	2,24	USA
Arista Networks, Inc.	Informationstechnologie	2,17	USA



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

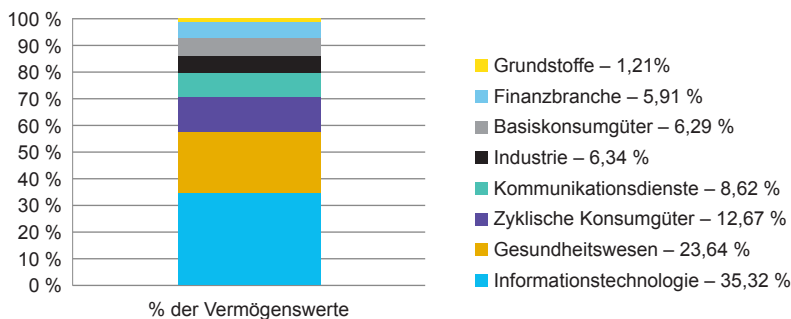
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 89 %
 - #2 Andere Investitionen: 11 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

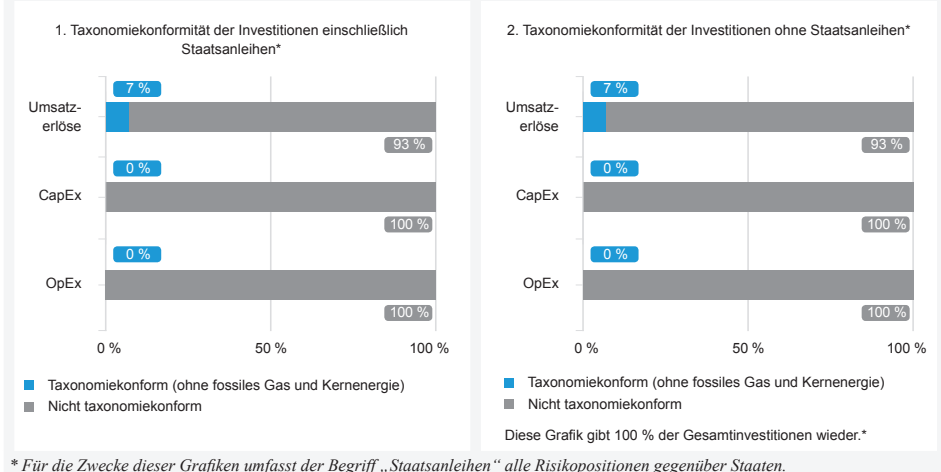
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 5 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 79,6 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: All China Equity Portfolio

Unternehmenskennung (LEI-Code): 549300HDXT2ZHP7TQK59

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input checked="" type="radio"/> Ja	<input type="radio"/> <input checked="" type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittelen auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 88 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 119 Nennungen von ESG-Engagements bei 98 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 97 Diskussionen zu Umweltthemen und 88 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Übergangspläne für den Klimaschutz, Diversität und Inklusion, Mitarbeitergesundheit und -sicherheit, CO2-Emissionen und Arbeitsmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 87 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?

k. A.

- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?

k. A.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	6,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

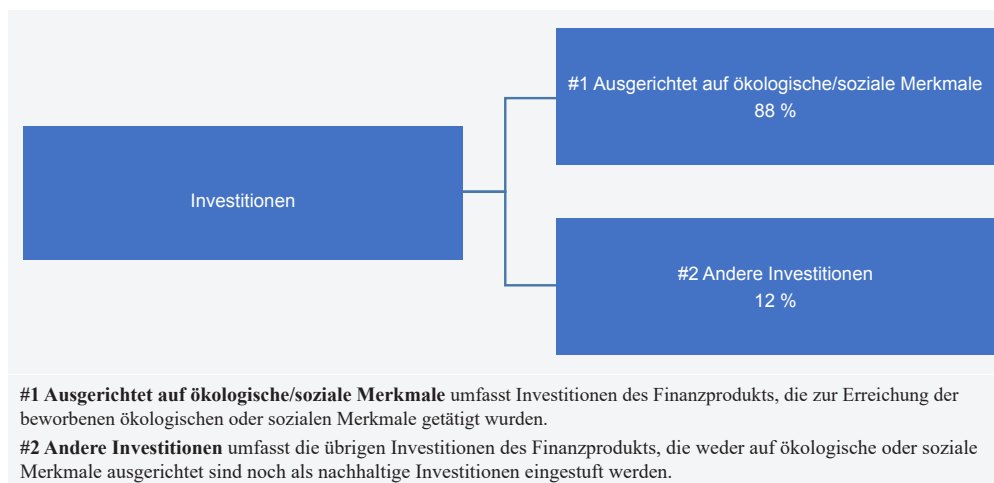
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Tencent Holdings Ltd.	Kommunikationsdienste	7,68	Kaimaninseln
Alibaba Group Holding	Zyklische Konsumgüter	4,84	Kaimaninseln
Kweichow Moutai Co., Ltd.	Basiskonsumgüter	3,17	China
China Merchants Bank	Finanzbranche	3,01	China
PDD Holdings, Inc.	Zyklische Konsumgüter	2,92	Kaimaninseln
NetEase, Inc.	Kommunikationsdienste	2,84	Kaimaninseln
PetroChina Co., Ltd.	Energie	2,65	China
China Construction Bank	Finanzbranche	2,62	China
Yutong Bus Co., Ltd.	Industrie	2,45	China
Guotai Junan Securities	Finanzbranche	2,19	China
Ping An Insurance Group of China	Finanzbranche	2,15	China
Weichai Power Co., Ltd.	Industrie	2,07	China
Zijin Mining Group	Grundstoffe	1,98	China
Kunlun Energy Co., Ltd.	Versorgungsunternehmen	1,94	Bermuda
NARI Technology Co., Ltd.	Industrie	1,86	China



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

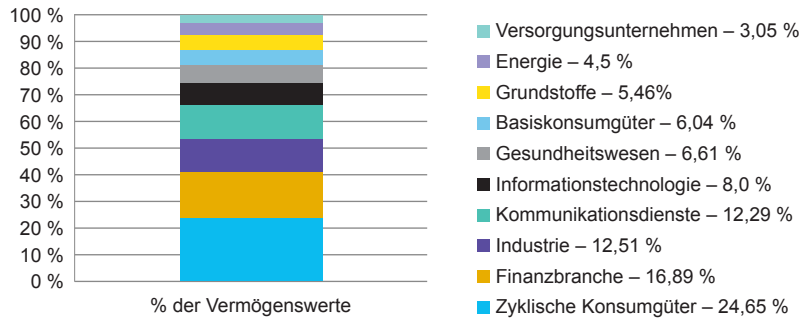
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 88 %
 - #2 Andere Investitionen: 12 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

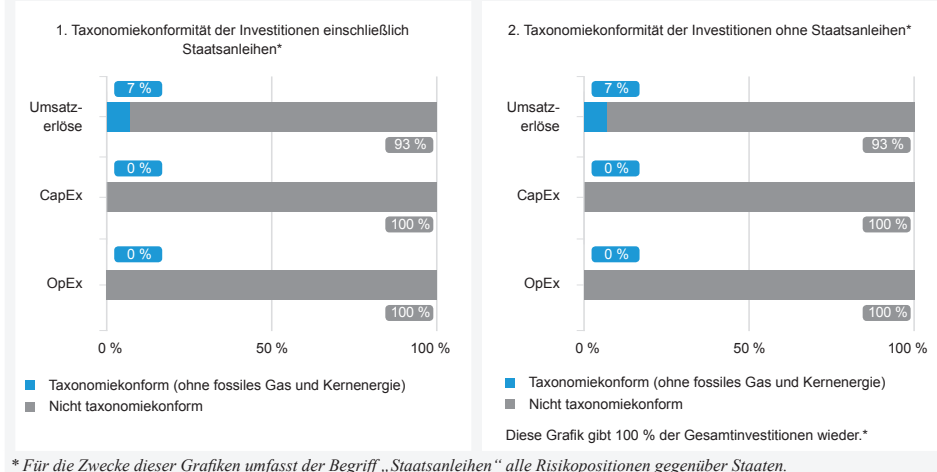
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 9 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 90,3 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: China A Shares Equity Portfolio

Unternehmenskennung (LEI-Code): 54930057BZQE6FDG8J13

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input type="radio"/> Ja	<input type="radio"/> <input checked="" type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielelementen auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 81 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 115 Nennungen von ESG-Engagements bei 100 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 98 Diskussionen zu Umweltthemen und 86 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Übergangspläne für den Klimaschutz, Diversität und Inklusion, Mitarbeitergesundheit und -sicherheit, CO2-Emissionen und Arbeitsmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

Im Geschäftsjahr zum 31. Mai 2023 wurden 80 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?

k. A.

- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?

k. A.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	6,75 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

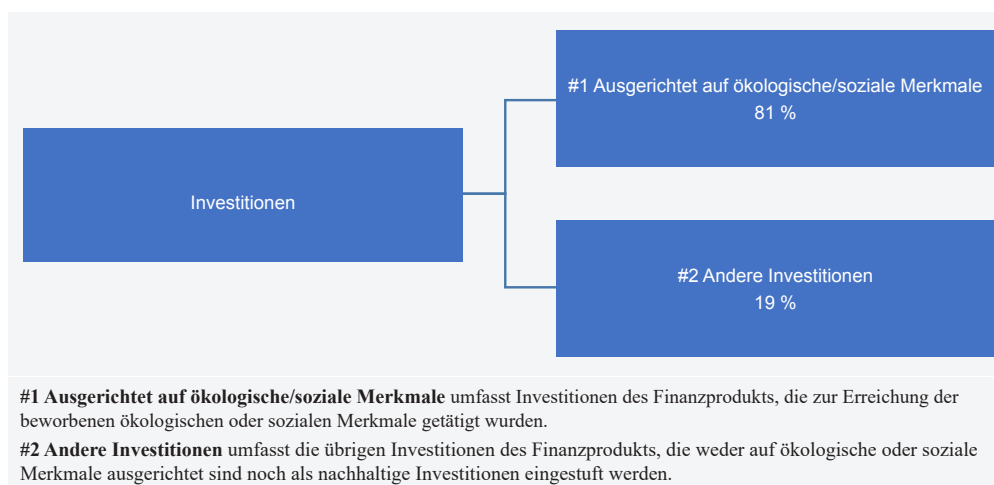
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Kweichow Moutai Co., Ltd.	Basiskonsumgüter	4,26	China
Guotai Junan Securities	Finanzbranche	2,68	China
Ping An Insurance Group of China	Finanzbranche	2,58	China
Gree Electric Appliances of Zhuhai	Zyklische Konsumgüter	2,54	China
JCET Group Co., Ltd.	Informationstechnologie	2,5	China
Zijin Mining Group	Grundstoffe	2,48	China
Weichai Power Co., Ltd.	Industrie	2,47	China
Wuliangye Yibin Co., Ltd.	Basiskonsumgüter	2,46	China
Yutong Bus Co., Ltd.	Industrie	2,28	China
Huatai Securities	Finanzbranche	2,23	China
Shenzhen Transsion Holdings	Informationstechnologie	2,18	China
Will Semiconductor Shanghai	Informationstechnologie	2,07	China
Western Mining Co., Ltd.	Grundstoffe	2,01	China
NARI Technology Co., Ltd.	Industrie	1,94	China
Sinsoft Co., Ltd.	Informationstechnologie	1,94	China



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

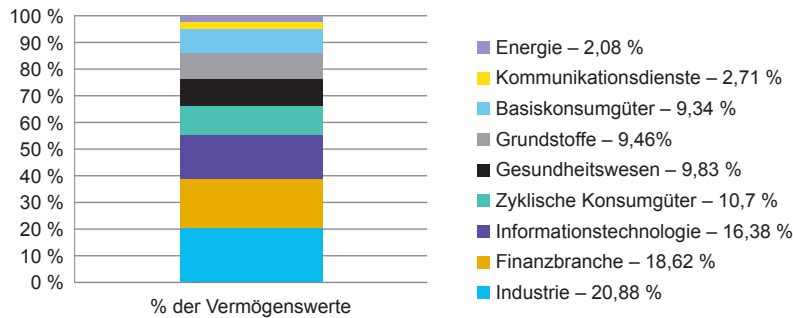
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 81 %
 - #2 Andere Investitionen: 19 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

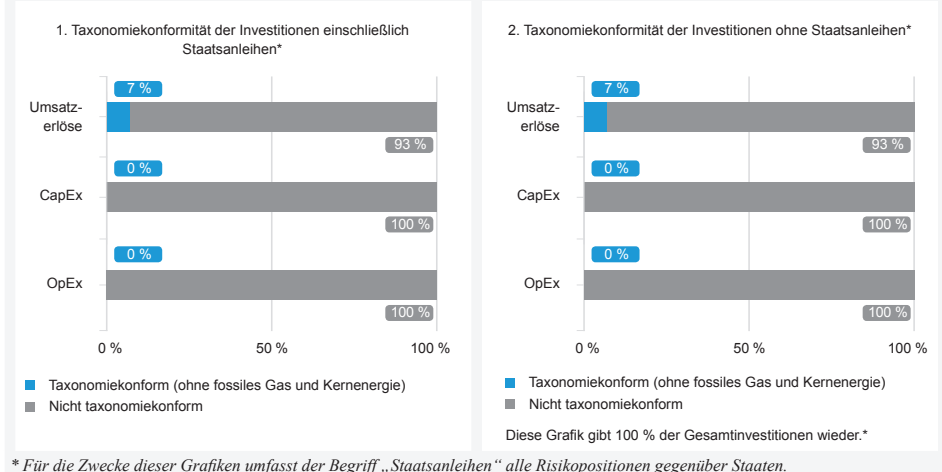
● Wurde mit dem Finanzprodukt in EU-taxonmiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonmiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonmiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonmiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 8 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die **die Kriterien** für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 **nicht berücksichtigen**.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewirbt. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 92 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Low Volatility Total Return Equity Portfolio

Unternehmenskennung (LEI-Code): 549300G2L0VH1BF4TJ46

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenden auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 87 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 201 Nennungen von ESG-Engagements bei 116 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 103 Diskussionen zu Umweltthemen und 136 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Entwicklung von Humankapital, Diversität und Inklusion, Übergangspläne für den Klimaschutz und Arbeitsmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 86 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?
k. A.
- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?
k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?
k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?
k. A.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

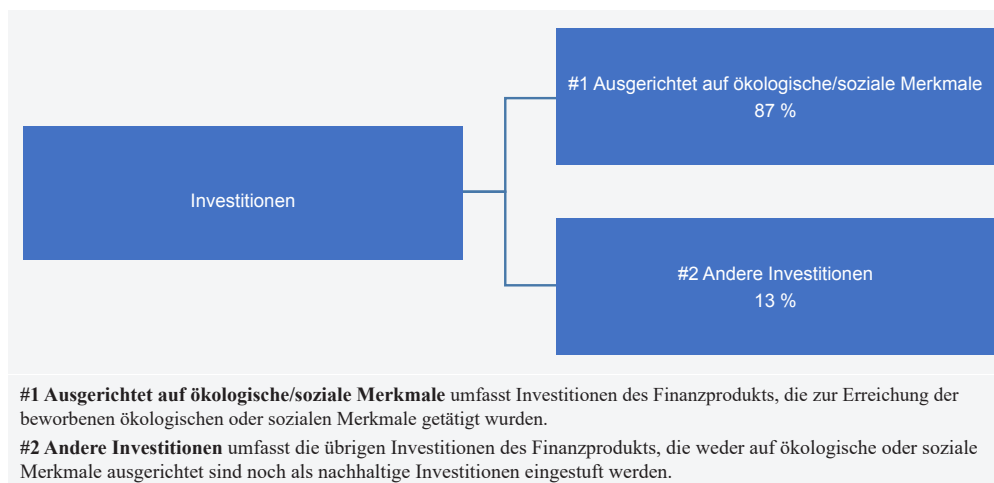
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	5,44	USA
Alphabet, Inc.	Kommunikationsdienste	3,39	USA
Broadcom, Inc.	Informationstechnologie	2,98	USA
Apple, Inc.	Informationstechnologie	2,81	USA
AutoZone, Inc.	Zyklische Konsumgüter	2,25	USA
Shell PLC	Energie	2,16	Vereinigtes Königreich
Novo Nordisk A/S	Gesundheitswesen	2,15	Dänemark
UnitedHealth Group, Inc.	Gesundheitswesen	2,1	USA
Merck & Co., Inc.	Gesundheitswesen	2,09	USA
Visa, Inc.	Finanzbranche	1,95	USA
Oracle Corp.	Informationstechnologie	1,9	USA
AbbVie, Inc.	Gesundheitswesen	1,72	USA
Wolters Kluwer NV	Industrie	1,7	Niederlande
Adobe, Inc.	Informationstechnologie	1,61	USA
Marsh & McLennan Cos.	Finanzbranche	1,61	USA



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

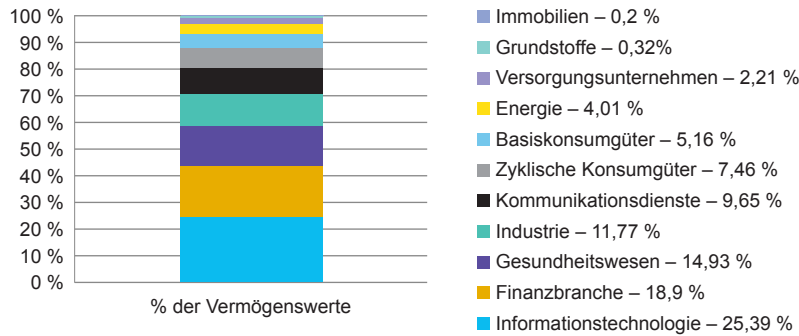
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 87 %
 - #2 Andere Investitionen: 13 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

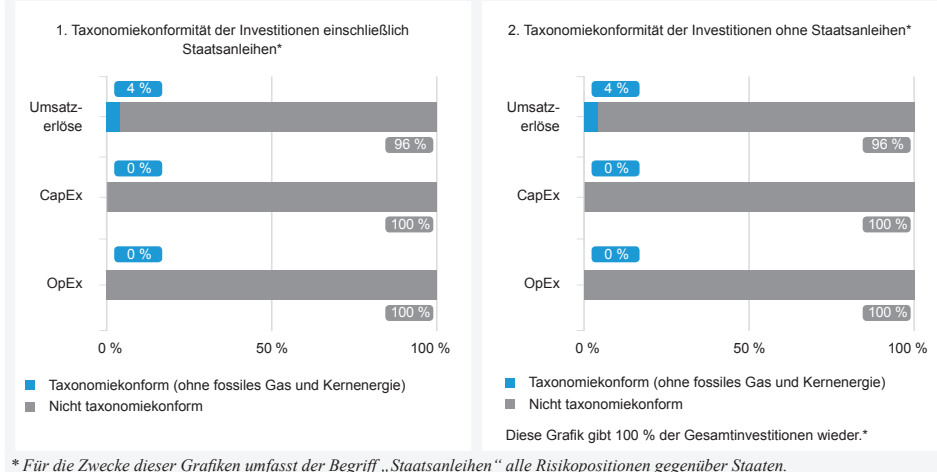
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 4 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 73,1 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: US Low Volatility Equity Portfolio

Unternehmenskennung (LEI-Code): 2549006CZR09G3CY7936

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittelten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 86 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 161 Nennungen von ESG-Engagements bei 84 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 75 Diskussionen zu Umweltthemen und 118 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Entwicklung von Humankapital, Diversität und Inklusion, CO2-Emissionen, Arbeitsmanagement, Datenschutz und Datensicherheit.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 82 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?

k. A.

- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?

k. A.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

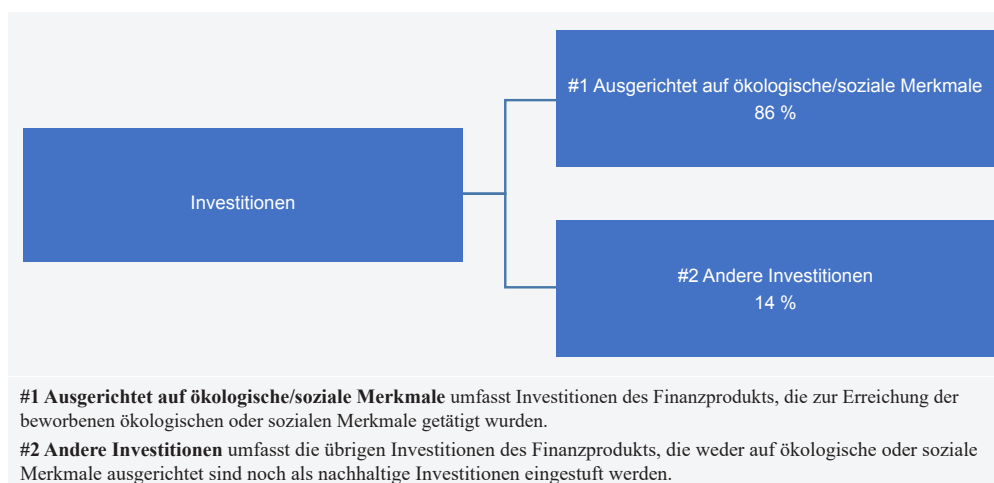
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	9,02	USA
Alphabet, Inc.	Kommunikationsdienste	5,1	USA
Apple, Inc.	Informationstechnologie	4,06	USA
Broadcom, Inc.	Informationstechnologie	3,34	USA
Merck & Co., Inc.	Gesundheitswesen	2,76	USA
UnitedHealth Group, Inc.	Gesundheitswesen	2,54	USA
AbbVie, Inc.	Gesundheitswesen	2,52	USA
AutoZone, Inc.	Zyklische Konsumgüter	2,36	USA
Visa, Inc.	Finanzbranche	2,27	USA
Adobe, Inc.	Informationstechnologie	2,09	USA
Shell PLC	Energie	2	Vereinigtes Königreich
JPMorgan Chase & Co.	Finanzbranche	1,92	USA
Meta Platforms, Inc.	Kommunikationsdienste	1,88	USA
Oracle Corp.	Informationstechnologie	1,86	USA
Marsh & McLennan Cos.	Finanzbranche	1,64	USA



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

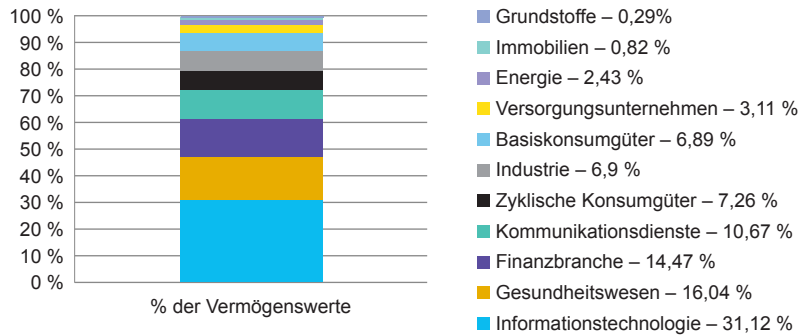
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 86 %
 - #2 Andere Investitionen: 14 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

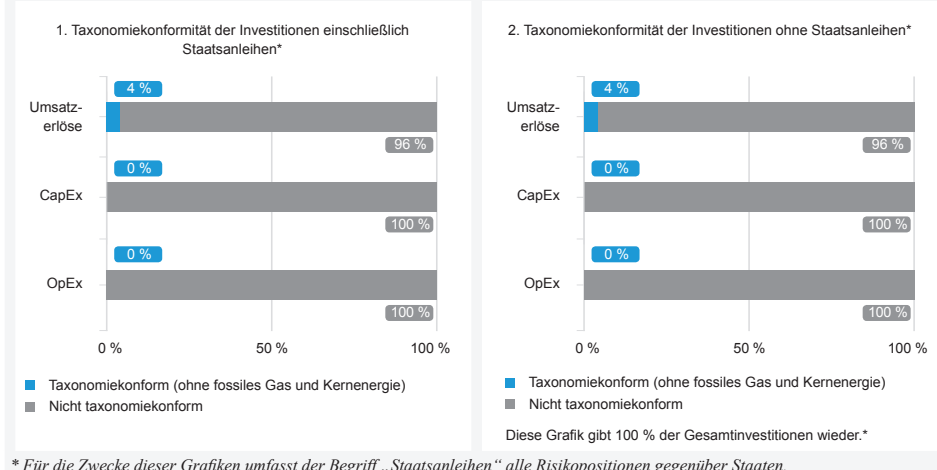
Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 4 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 72,6 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 9 Absätze 1 bis 4a der Verordnung (EU) 2019/2088 und Artikel 5 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Sustainable Climate Solutions Portfolio

Unternehmenskennung (LEI-Code): 254900HQDSWZU06KBU39

Nachhaltiges Investitionsziel

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input checked="" type="checkbox"/> Ja	●○ <input type="checkbox"/> Nein
<input checked="" type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: 97 % <ul style="list-style-type: none"> <input checked="" type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input checked="" type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind 	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <ul style="list-style-type: none"> <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Das Portfolio investierte in Emittenten, von denen AB glaubte, dass sie sich positiv auf nachhaltige Klimalösungen auswirken, die sich aus den SDGs der Vereinten Nationen ableiten. Nachhaltige Klimalösungen sind Produkte oder Dienstleistungen, die darauf abzielen, ökologische Herausforderungen im Zusammenhang mit dem Klimawandel zu bewältigen, z. B. in den Bereichen saubere Energie, Transport, Recycling, Ressourceneffizienz und Wasser. Alle Emittenten trugen direkt zum Erreichen von mindestens einem SDG der Vereinten Nationen bei.

Weitere Informationen zu diesem Konformitätsansatz finden Sie in den nachhaltigkeitsbezogenen Informationen von AB: https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/Sustainable-Climate-Solutions_Article-9-Sustainability-related-Disclosures.pdf

● Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

Für das Portfolio wurde die Erreichung des nachhaltigen Investitionsziels durch eine Beurteilung der Übereinstimmung mit einer oder mehreren nachhaltigen Klimalösungen, die sich aus den SDGs der Vereinten Nationen ableiten.

Wie im Prospekt beschrieben, analysiert AB zur Messung der Konformität den prozentualen Anteil der Umsatzerlöse von Unternehmensemittenten aus Produkten oder Dienstleistungen, die als nachhaltige Klimalösungen gelten und die Erreichung eines oder mehrerer SDGs der Vereinten Nationen unterstützen. Zum 31. Mai 2024 betrug das gewichtete durchschnittliche Umsatzengagement in den SDG der Vereinten Nationen für das Portfolio, basierend auf der AB-eigenen Bewertung von konformen Produkten und Dienstleistungen, 85,3 %.

Zum 31. Mai 2024 sind die drei wichtigsten SDGs der Vereinten Nationen gemäß der konformen Portfoliogewichtung aufgeführt (die Gewichtung spiegelt das neu gewichtete Portfolio ohne Barmittel und Derivate wider). Bitte beachten Sie, dass einige Emittenten mit mehr als einem UN-SDG konform sein können. Für die Zwecke dieser Berechnung werden die Emittenten jedoch nach dem primären UN-SDG, an dem sie sich ausrichten, eingestuft. Daher werden Emittenten nur einem UN-SDG zugeordnet.

- SDG 7, Bezahlbare und saubere Energie: 42,4 %
- SDG 9, Industrie, Innovation und Infrastruktur: 17,2 %
- SDG 12, Verantwortungsvoller Konsum und Produktion: 15,7 %

AB hat die Einhaltung der in der Ausschlussrichtlinie des Portfolios aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden: <https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/related-to-fund/other-fund-related/en/Sustainable%20Thematic%20Equities%20Exclusion%20Policy.pdf>

Für Aktivitäten, die im Rahmen der EU-Taxonomie in Frage kommen, wird der Anteil der Konformität mit der EU-Taxonomie in den folgenden Fragen angegeben.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 waren die drei wichtigsten SDGs, nach denen das Portfolio nach Gewichtung ausgerichtet war:
 SDG 7 „Bezahlbare und saubere Energie“: 46 %
 SDG 12 „Verantwortungsvoller Konsum und Produktion“: 23 %
 SDG 6 „Sauberes Wasser und Sanitäreinrichtungen“: 9 %

● **Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?**

Alle im Portfolio gehaltenen Wertpapiere entsprachen der proprietären Methodik von AB, nach der über Indikatoren für die wichtigsten nachteiligen Auswirkungen („PAI“) festgestellt wird, dass ein bestimmtes Wertpapier gemäß SFDR den Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ (der „DNSH-Grundsatz“) erfüllt. Diese Methodik setzt sich aus einem schwellenwertbasierten Bewertungssystem zusammen, das eine Kombination aus internen und externen Daten sowie Ausschlusskriterien verwendet. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB. Die relevanten Datenquellen können sich im Laufe der Zeit ändern, wenn mehr Daten verfügbar werden und Tools sich weiterentwickeln.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Artikel-9-Produkte von AB nutzten eine Kombination aus einer sektorbezogenen Ausschlussrichtlinie im Vorfeld von Handelsgeschäften, um das Engagement in Wertpapieren in Sektoren, die sich auf die obligatorischen PAI auswirken könnten, zu vermeiden oder zu begrenzen, und der DNSH-Politik (Do No Significant Harm – Vermeidung erheblicher Beeinträchtigungen) von AB. Die DNSH-Politik von AB nutzte ein auf Schwellenwerten basierendes Scoring-System, um Emittenten anhand von Indikatoren für diese PAI zu bewerten, das die Auslegung von AB hinsichtlich einer erheblichen Beeinträchtigung darstellt. Jeder Emittent, der diesen Schwellenwert überschreitet, gilt als erheblich umwelt- und/oder gesellschaftsschädigend und kommt für die Aufnahme in die Artikel-9-Produkte der AB nicht in Frage.

Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

Für alle nachhaltigen Investitionen im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier den DNSH-Grundsatz erfüllt.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAI zu berücksichtigen, und berücksichtigte zudem die folgenden zwei zusätzlichen PAI:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

AB hat die Berücksichtigung von PAI bezüglich Nachhaltigkeitsindikatoren in verschiedene Aspekte des Investitionsprozesses des Portfolios integriert. Dies umfasste:

- Die Richtlinie zur Vermeidung erheblicher Beeinträchtigungen („Do No Significant Harm Policy“), bei der ein von AB entwickeltes schwellenwertbasiertes Punktesystem verwendet wurde, um Emittenten auf der Grundlage einer Betrachtung der Wesentlichkeit und des Schweregrads von ESG-Faktoren in Bezug auf die PAI 1-9, 11-13 und die beiden oben aufgeführten optionalen Indikatoren zu bewerten. Emittenten, die den Schwellenwert überschreiten, stehen für Investitionen nicht mehr zur Verfügung. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.
- Die Ausschlussrichtlinie des Portfolios, die die negativen Auswirkungen bestimmter PAI berücksichtigt und abbildet, indem sie Investitionen in Sektoren wie kontroverse Waffen (PAI 14) oder Emittenten, die gegen die UNGC-Grundsätze und die OECD-Leitsätze für multinationale Unternehmen verstoßen (PAI 10), einschränkt.
- Die Politik von AB in Bezug auf das Engagement in ESG-Fragen, wie sie in der AB Global Stewardship-Erklärung dargelegt ist, mit der AB Emittenten ermutigt, Maßnahmen zu ergreifen, die zu besseren Ergebnissen für ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- Die Richtlinie zur Stimmrechtsvertretung von AB, die bewertete, ob ESG-Vorschläge eine echte Verbesserung in der Art und Weise, wie das Unternehmen ESG-Themen angeht, fördern und solche Vorschläge unterstützen kann. AB unterstützte im Allgemeinen Vorschläge, die auf finanziell wesentliche Verbesserungen beim Management ökologischer oder sozialer Fragen abzielen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 1	Treibhausgas(THG)-Emissionen	Scope-1-2-THG-Emissionen	85,84 in Tonnen CO ₂ -Äquivalent
PAI 2	CO ₂ -Fußabdruck	CO ₂ -Fußabdruck – Scope 1-2	59,41 in tCO ₂ e/Mio. EUR investiert
PAI 3	THG-Emissionsintensität der Unternehmen, in die investiert wird	THG-Emissionsintensität der Unternehmen, in die investiert wird – Scope 1-2	213,82 in tCO ₂ e/Mio. EUR eigene Einnahmen
PAI 4	Engagement in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	Anteil der Investitionen in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	9,25 %
PAI 5	Anteil der Energieerzeugung aus nicht erneuerbaren Energiequellen	Anteil der Energieerzeugung der Unternehmen, in die investiert wird, aus nicht erneuerbaren Energiequellen im Vergleich zu erneuerbaren Energiequellen	39,75 % der Energiequellen insgesamt
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE A	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE B	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE C	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	1,41 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE D	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	7,43 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE E	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,61 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE F	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE G	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,26 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE H	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE L	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 7	Tätigkeiten, die sich nachteilig auf Gebiete mit schutzbedürftiger Biodiversität auswirken	Anteil der Investitionen in Unternehmen, in die investiert wird, mit Standorten/Betrieben in oder in der Nähe von Gebieten mit schutzbedürftiger Biodiversität, sofern sich die Tätigkeiten dieser Unternehmen nachteilig auf diese Gebiete auswirken	5,75 %
PAI 8	Emissionen in Wasser	Tonnen Emissionen in Wasser, die von den Unternehmen, in die investiert wird, pro investierter Million EUR verursacht werden	0,00 in Tonnen/Mio. EUR investiert
PAI 9	Anteil gefährlicher und radioaktiver Abfälle	Tonnen gefährlicher und radioaktiver Abfälle, die von den Unternehmen, in die investiert wird, pro investierter Million EUR erzeugt werden	0,89 in Tonnen/Mio. EUR investiert
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 11	Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen	Anteil der Investitionen in Unternehmen ohne Richtlinien zur Überwachung der Einhaltung der UNGC-Prinzipien oder der OECD-Leitsätze für multinationale Unternehmen oder Mechanismen zur Behandlung von Beschwerden, um gegen Verstöße gegen die UNGC-Prinzipien oder die OECD-Leitsätze für multinationale Unternehmen vorzugehen	46,67 %
PAI 12	Unbereinigtes geschlechtsspezifisches Verdienstgefälle	Durchschnittliches unbereinigtes geschlechtsspezifisches Verdienstgefälle bei den Unternehmen, in die investiert wird	16,70 %
PAI 13	Geschlechtervielfalt in den Leitungs- und Kontrollorganen	Durchschnittliches Verhältnis von Frauen zu Männern in den Leitungs- und Kontrollorganen der Unternehmen, in die investiert wird, ausgedrückt als Prozentsatz aller Mitglieder der Leitungs- und Kontrollorgane	31,71 %

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %
Add-1	Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Initiativen zur Verringerung der CO2-Emissionen im Sinne des Übereinkommens von Paris umsetzen	47,50 %
Add-2	Fehlende Menschenrechtspolitik	Anteil der Investitionen in Unternehmen ohne Menschenrechtspolitik	6,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
Tetra Tech, Inc.	Industrie	5,67	USA
Waste Management, Inc.	Industrie	5,46	USA
WSP Global, Inc.	Industrie	4,83	Kanada
Bentley Systems, Inc.	Informationstechnologie	3,92	USA
Veralto Corp.	Industrie	3,65	USA
Rockwell Automation, Inc.	Industrie	3,56	USA
Neste Oyj	Energie	3,46	Finnland
Smurfit Kappa Group PLC	Grundstoffe	3,36	Irland
BYD Co., Ltd.	Zyklische Konsumgüter	3,35	China
Huhtamaki Oyj	Grundstoffe	3,31	Finnland
Descartes Systems Group	Informationstechnologie	3,3	Kanada
SMC Corp.	Industrie	3,18	Japan
Hexcel Corp.	Industrie	3,18	USA
Lindsay Corp.	Industrie	3,15	USA
Keyence Corp.	Informationstechnologie	3,12	Japan

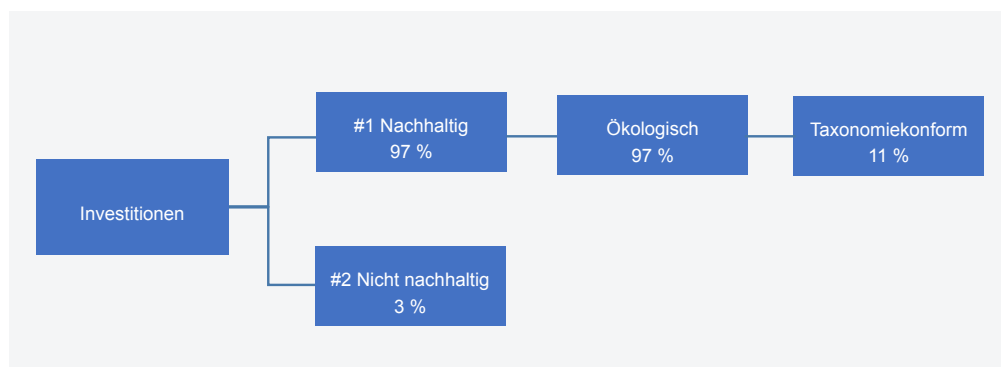


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

Wie sah die Vermögensallokation aus?

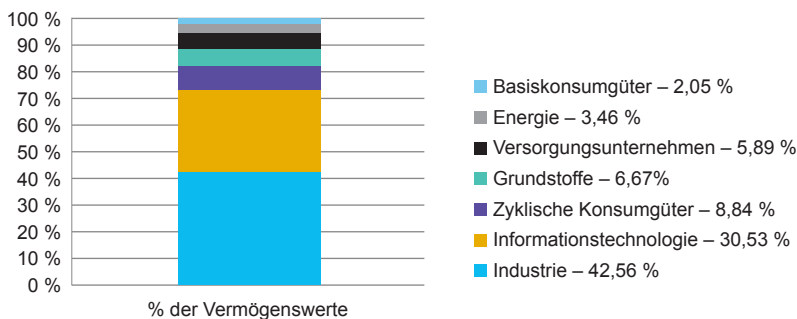
- #1 Nachhaltig: 97 %
 Ökologisch nachhaltig: 97 %
 Sozial nachhaltig: 0 %
 Taxonomiekonform: 11 %
- #2 Nicht nachhaltig: 3 %



#1 Nachhaltige Investitionen umfasst nachhaltige Investitionen mit ökologischen oder sozialen Zielen.
 #2 Nicht nachhaltige Investitionen umfasst Investitionen, die nicht als nachhaltige Investitionen eingestuft werden.

● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

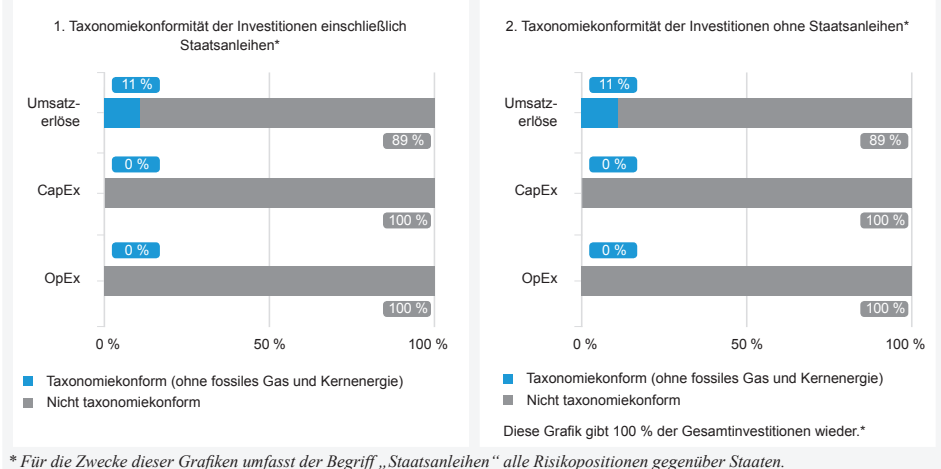
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In fossiles Gas
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Es kann als Ergebnis der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringes Engagement in solchen Aktivitäten aufweisen, aber solange keine Daten von externen Anbietern vorliegen, die eine Messung dieses Engagements ermöglichen, verpflichtet sich das Portfolio nicht zu einem Mindestengagement.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von CapEx und OpEx angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglicende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Wirtschaftstätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Zum 31. Mai 2023 wurde davon ausgegangen, dass 28 % des Portfolios mit der EU-Taxonomie konform sind.



● **Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?**

86 %



sind nachhaltige Investitionen mit einem Umweltziel, die **die Kriterien** für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der EU-Taxonomie **nicht berücksichtigen**.



● **Wie hoch war der Anteil der sozial nachhaltigen Investitionen?**

0 %



Welche Investitionen fallen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wird mit ihnen verfolgt und gibt es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken gehalten werden.
- Derivate, die zur Absicherung und zur effizienten Portfolioverwaltung verwendet werden.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Das Portfolio hat sein Anlageziel durch Investitionen in Wertpapiere erreicht, die als nachhaltige Investitionen gelten. Ein Wertpapier wurde als nachhaltige Investition eingestuft, wenn die folgenden Kriterien erfüllt waren:

- AB war der Ansicht, dass das Wertpapier positiv in nachhaltige Klimalösungen, die sich aus den SDGs der Vereinten Nationen ableiten, engagiert war, was durch die Einhaltung der relevanten Mindestumsatzschwelle für SDG-konforme Produkte und Dienstleistungen bestätigt wurde (Top-Down-Ansatz).
- AB bewertete den Emittenten anhand von ESG-Faktoren (Bottom-up-Ansatz).
- Während des Bezugszeitraums, soweit zutreffend, entsprach das Wertpapier der AB-eigenen Methode, mit der ermittelt wird, ob ein bestimmtes Wertpapier dem DNSH-Grundsatz entspricht.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den in der Ausschlussrichtlinie des Portfolios beschriebenen Ausschlüssen von Investitionen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Global Low Carbon Equity Portfolio

Unternehmenskennung (LEI-Code): 254900SFNRI4EH8WNV68

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielelementen auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 82 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 197 Nennungen von ESG-Engagements bei 113 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 94 Diskussionen zu Umweltthemen und 138 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Entwicklung von Humankapital, CO2-Emissionen, Diversität und Inklusion, Übergangspläne für den Klimaschutz sowie Datenschutz und Datensicherheit.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 82 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerten, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

● **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- THG-Emissionen (Scope 1, Scope 2, Scope 3) (Nr: 1)
- CO2-Fußabdruck (Nr: 2)
- THG-Intensität der Unternehmen, in die investiert wird (Nr: 3)
- Engagement in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind (Nr: 4)
- Anteil der Energieerzeugung aus nicht erneuerbaren Energiequellen (Nr: 5)
- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)
- Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen

Die PAI 1, 2, 3, 5 und die PAI zu Investitionen in Unternehmen ohne Initiativen zur Reduzierung von CO2-Emissionen werden im Rahmen der Fundamentaldatenanalyse und Engagementaktivität des Portfolios berücksichtigt. Das Portfolio besteht aus Unternehmen, deren Gesamt-CO2-Exposition insgesamt deutlich (mindestens 50 %) unter der CO2-Exposition des MSCI World Index liegt. Bei der Zusammenstellung des Portfolios berücksichtigt der Anlageverwalter Faktoren wie den aktuellen CO2-Fußabdruck der Unternehmen, die Gesamtstrategie zur Verringerung des CO2-Ausstoßes, einschließlich spezifischer Klimaziele, nachgewiesener Verringerungen und grüner Erträge im Hinblick auf die weltweiten Bemühungen um einen Übergang zu einer CO2-ärmeren Wirtschaft. Bei PAI 4 schließt das Portfolio fossile Brennstoffe aus.

Bei PAI 10 überwachte AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere. Bei PAI 14 schloss das Portfolio umstrittene Waffen aus.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 1	Treibhausgas(THG)-Emissionen	Scope-1-Treibhausgasemissionen	11,28 in Tonnen CO ₂ -Äquivalent
PAI 1	Treibhausgas(THG)-Emissionen	Scope-2-Treibhausgasemissionen	14,75 in Tonnen CO ₂ -Äquivalent
PAI 1	Treibhausgas(THG)-Emissionen	Scope-3-THG-Emissionen	474,29 in Tonnen CO ₂ -Äquivalent
PAI 2	CO ₂ -Fußabdruck	CO ₂ -Fußabdruck – Scope 1-2	5,82 in tCO ₂ e/Mio. EUR investiert
PAI 3	THG-Emissionsintensität der Unternehmen, in die investiert wird	THG-Emissionsintensität der Unternehmen, in die investiert wird – Scope 1-2	21,81 in tCO ₂ e/Mio. EUR eigene Einnahmen
PAI 4	Engagement in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	Anteil der Investitionen in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	2,50 %
PAI 5	Anteil der Energieerzeugung aus nicht erneuerbaren Energiequellen	Anteil der Energieerzeugung der Unternehmen, in die investiert wird, aus nicht erneuerbaren Energiequellen im Vergleich zu erneuerbaren Energiequellen	68,00 % der Energiequellen insgesamt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %
Add-1	Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO ₂ -Emissionen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Initiativen zur Verringerung der CO ₂ -Emissionen im Sinne des Übereinkommens von Paris umsetzen	8,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	6,57	USA
Alphabet, Inc.	Kommunikationsdienste	3,33	USA
Apple, Inc.	Informationstechnologie	3,06	USA
Novo Nordisk A/S	Gesundheitswesen	2,99	Dänemark
Oracle Corp.	Informationstechnologie	2,7	USA
Adobe, Inc.	Informationstechnologie	2,63	USA
Broadcom, Inc.	Informationstechnologie	2,54	USA
Merck & Co., Inc.	Gesundheitswesen	2,42	USA
Visa, Inc.	Finanzbranche	2,06	USA
AbbVie, Inc.	Gesundheitswesen	1,97	USA
AutoZone, Inc.	Zyklische Konsumgüter	1,96	USA
UnitedHealth Group, Inc.	Gesundheitswesen	1,89	USA
AECOM	Industrie	1,81	USA
McKesson Corp.	Gesundheitswesen	1,74	USA
Schneider Electric SE	Industrie	1,73	Frankreich

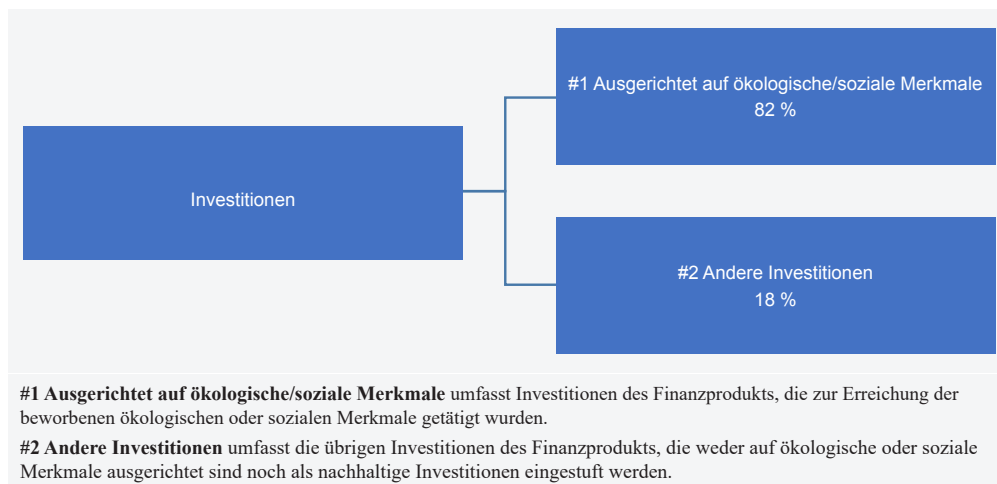


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

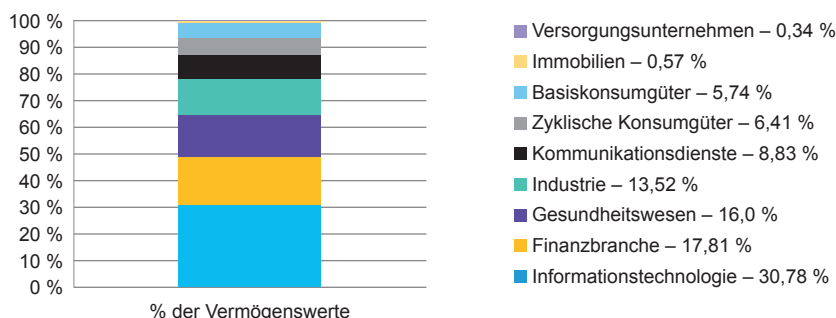
Wie sah die Vermögensallokation aus?

- #1 Ausgerichtet auf ökologische/soziale Merkmale: 82 %
- #2 Andere Investitionen: 18 %



● **In welchen Wirtschaftssektoren wurden die Investitionen getätigt?**

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

● **Wurde mit dem Finanzprodukt in EU-taxonmiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?**

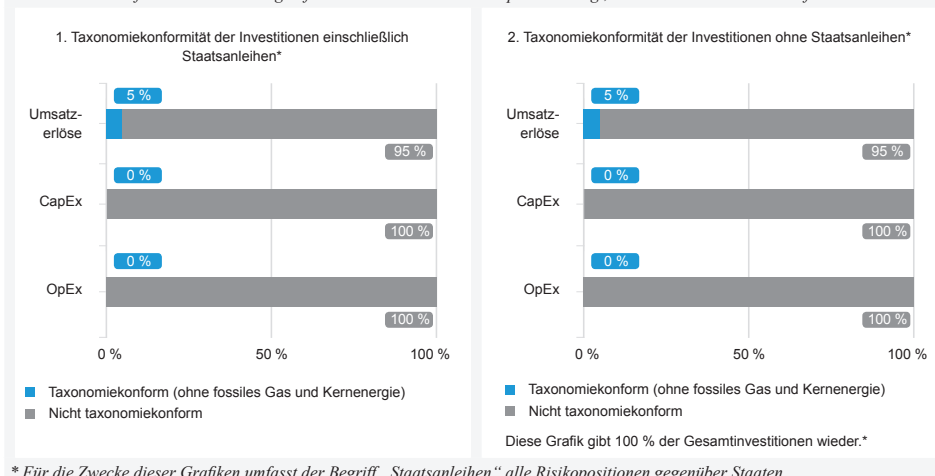
- Ja:
- In fossiles Gas
 - In Kernenergie
- Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonmiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonmiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 6 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in „#1 Ausgerichtet auf ökologische/soziale Merkmale“ erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 72,2 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: China Net Zero Solutions Portfolio

Unternehmenskennung (LEI-Code): 254900OU3AOMYTJ8QU26

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

●● <input type="checkbox"/> Ja		●○ <input checked="" type="checkbox"/> Nein	
<input type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ %	<input type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen
<input type="checkbox"/>	<input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/>	<input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input checked="" type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .
<input type="checkbox"/>	<input type="checkbox"/> mit einem sozialen Ziel		



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielelementen auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 80 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 74 Nennungen von ESG-Engagements bei 65 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 65 Diskussionen zu Umweltthemen und 60 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Übergangspläne für den Klimaschutz, Mitarbeitergesundheit und -sicherheit, Diversität und Inklusion, CO2-Emissionen und Arbeitsmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 83 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerten, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

● **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	2,50 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
Li Auto, Inc.	Zyklische Konsumgüter	4,28	Kaimaninseln
BYD Co., Ltd.	Zyklische Konsumgüter	4,18	China
Huaming Power Equipment	Industrie	2,8	China
Zhejiang Sanhua Intelligent Controls	Industrie	2,72	China
NARI Technology Co., Ltd.	Industrie	2,69	China
Minth Group Ltd.	Zyklische Konsumgüter	2,68	Kaimaninseln
China Longyuan Power Group	Versorgungsunternehmen	2,57	China
Ningbo Tuopu Group	Zyklische Konsumgüter	2,57	China
Kunlun Energy Co., Ltd.	Versorgungsunternehmen	2,5	Bermuda
Contemporary Amperex Technology	Industrie	2,42	China
Henan Pinggao Electric	Industrie	2,42	China
Zijin Mining Group	Grundstoffe	2,32	China
Huaneng Lancang River Hydropower	Versorgungsunternehmen	2,32	China
Xuji Electric Co., Ltd.	Industrie	2,28	China
CGN Power Co., Ltd.	Versorgungsunternehmen	2,19	China

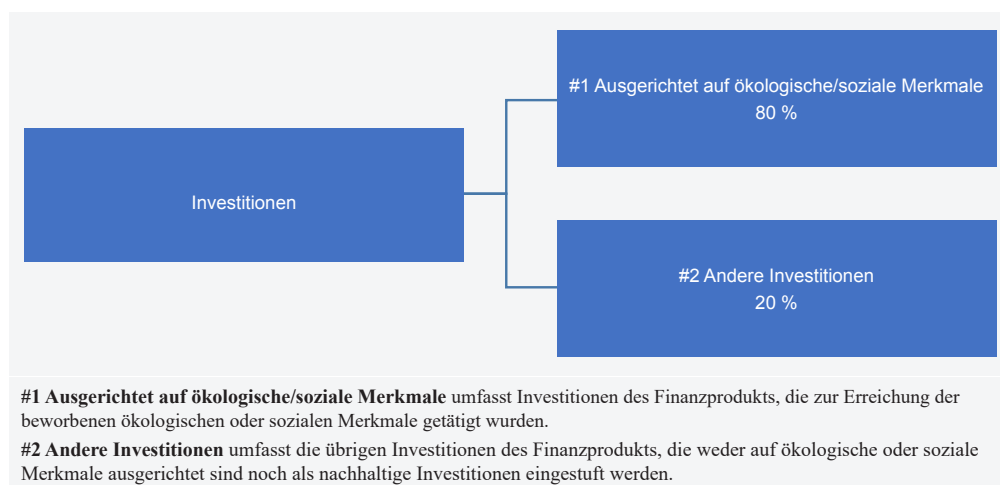


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

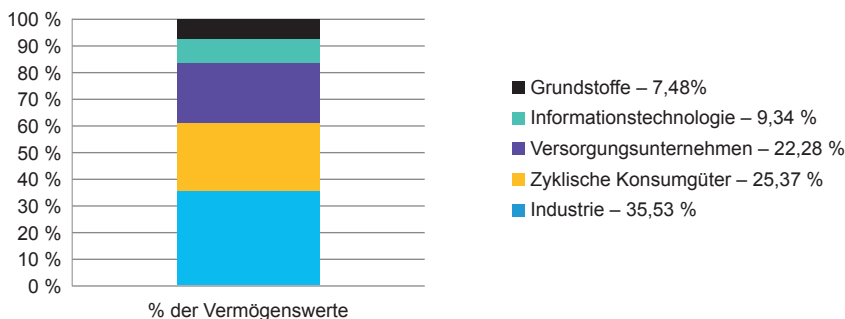
● **Wie sah die Vermögensallokation aus?**

- #1 Ausgerichtet auf ökologische/soziale Merkmale: 80 %
- #2 Andere Investitionen: 20 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

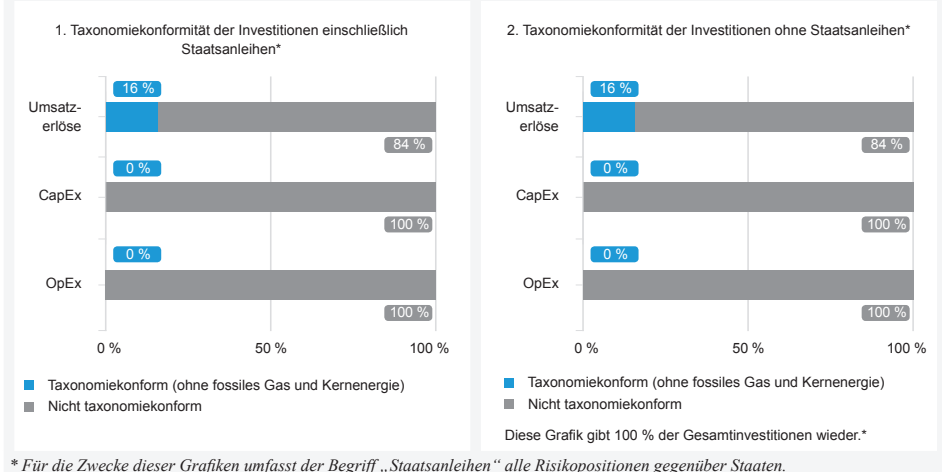
● **Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?**

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichte Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 25 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst. Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewirbt. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 83,5 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 9 Absätze 1 bis 4a der Verordnung (EU) 2019/2088 und Artikel 5 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Sustainable US Thematic Portfolio

Unternehmenskennung (LEI-Code): 254900WC96K2077NDG73

Nachhaltiges Investitionsziel

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input checked="" type="checkbox"/> Ja	●○ <input type="checkbox"/> Nein
<p><input checked="" type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: 23 %</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input checked="" type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <p><input checked="" type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: 73 %</p>	<p><input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen</p> <ul style="list-style-type: none"> <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <p><input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.</p>



Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die nachhaltigen Ziele dieses Finanzprodukts erreicht werden.

Das Portfolio investierte in Emittenten, von denen AB glaubte, dass sie sich positiv auf umwelt- oder sozialorientierte, nachhaltige Anlagethemen auswirken, die von den SDGs der Vereinten Nationen abgeleitet sind, wie Gesundheit, Klima und Stärkung von Autonomie und Selbstbestimmung. Alle Emittenten trugen direkt zum Erreichen von mindestens einem SDG der Vereinten Nationen bei.

Weitere Informationen zu diesem Konformitätsansatz finden Sie in den nachhaltigkeitsbezogenen Informationen von AB: https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ_Article-9-Sustainability-related-Disclosures.pdf

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

Für das Portfolio wurde die Erreichung des nachhaltigen Investitionsziels durch eine Beurteilung der Übereinstimmung mit einem oder mehreren SDGs der Vereinten Nationen gemessen.

Wie im Prospekt beschrieben, analysiert AB zur Messung der Konformität den prozentualen Anteil der Umsatzerlöse von Unternehmensemittenten aus Produkten oder Dienstleistungen, die die Erreichung eines oder mehrerer SDGs der Vereinten Nationen unterstützen. Zum 31. Mai 2024 betrug das gewichtete durchschnittliche Umsatzengagement in den SDG der Vereinten Nationen für das Portfolio, basierend auf der AB-eigenen Bewertung von konformen Produkten und Dienstleistungen, 86,2 %.

Zum 31. Mai 2024 sind die drei wichtigsten SDGs der Vereinten Nationen gemäß der konformen Portfoliogewichtung aufgeführt (die Gewichtung spiegelt das neu gewichtete Portfolio ohne Barmittel und Derivate wider). Bitte beachten Sie, dass einige Emittenten mit mehr als einem UN-SDG konform sein können. Für die Zwecke dieser Berechnung werden die Emittenten jedoch nach dem primären UN-SDG, an dem sie sich ausrichten, eingestuft. Daher werden Emittenten nur einem UN-SDG zugeordnet.

- SDG 3, Gesundheit und Wohlergehen: 21,1 %
- SDG 8, Menschenwürdige Arbeit und Wirtschaftswachstum: 17,9 %
- SDG 7, Bezahlbare und saubere Energie: 15,2 %

AB hat die Einhaltung der in der Ausschlussrichtlinie des Portfolios aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden: <https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/related-to-fund/other-fund-related/en/Sustainable%20Thematic%20Equities%20Exclusion%20Policy.pdf>

Für Aktivitäten, die im Rahmen der EU-Taxonomie in Frage kommen, wird der Anteil der Konformität mit der EU-Taxonomie in den folgenden Fragen angegeben.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 waren die drei wichtigsten SDGs, nach denen das Portfolio nach Gewichtung ausgerichtet war:
 SDG 3 „Gesundheit und Wohlergehen“: 25 %
 SDG 8 „Menschenwürdige Arbeit und Wirtschaftswachstum“: 18 %
 SDG 7 „Bezahlbare und saubere Energie“: 15 %

● **Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?**

Alle im Portfolio gehaltenen Wertpapiere entsprachen der proprietären Methodik von AB, nach der über Indikatoren für die wichtigsten nachteiligen Auswirkungen („PAI“) festgestellt wird, dass ein bestimmtes Wertpapier gemäß SFDR den Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ (der „DNSH-Grundsatz“) erfüllt. Diese Methodik setzt sich aus einem schwellenwertbasierten Bewertungssystem zusammen, das eine Kombination aus internen und externen Daten sowie Ausschlusskriterien verwendet. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB. Die relevanten Datenquellen können sich im Laufe der Zeit ändern, wenn mehr Daten verfügbar werden und Tools sich weiterentwickeln.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Artikel-9-Produkte von AB nutzten eine Kombination aus einer sektorbezogenen Ausschlussrichtlinie im Vorfeld von Handelsgeschäften, um das Engagement in Wertpapieren in Sektoren, die sich auf die obligatorischen PAI auswirken könnten, zu vermeiden oder zu begrenzen, und der DNSH-Politik (Do No Significant Harm – Vermeidung erheblicher Beeinträchtigungen) von AB. Die DNSH-Politik von AB nutzte ein auf Schwellenwerten basierendes Scoring-System, um Emittenten anhand von Indikatoren für diese PAI zu bewerten, das die Auslegung von AB hinsichtlich einer erheblichen Beeinträchtigung darstellt. Jeder Emittent, der diesen Schwellenwert überschreitet, gilt als erheblich umwelt- und/oder gesellschaftsschädigend und kommt für die Aufnahme in die Artikel-9-Produkte der AB nicht in Frage.

Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

Für alle nachhaltigen Investitionen im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier den DNSH-Grundsatz erfüllt.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAI zu berücksichtigen, und berücksichtigte zudem die folgenden zwei zusätzlichen PAI:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

AB hat die Berücksichtigung von PAI bezüglich Nachhaltigkeitsindikatoren in verschiedene Aspekte des Investitionsprozesses des Portfolios integriert. Dies umfasste:

- Die Richtlinie zur Vermeidung erheblicher Beeinträchtigungen („Do No Significant Harm Policy“), bei der ein von AB entwickeltes schwellenwertbasiertes Punktesystem verwendet wurde, um Emittenten auf der Grundlage einer Betrachtung der Wesentlichkeit und des Schweregrads von ESG-Faktoren in Bezug auf die PAI 1-9, 11-13 und die beiden oben aufgeführten optionalen Indikatoren zu bewerten. Emittenten, die den Schwellenwert überschreiten, stehen für Investitionen nicht mehr zur Verfügung. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.
- Die Ausschlussrichtlinie des Portfolios, die die negativen Auswirkungen bestimmter PAI berücksichtigt und abbildet, indem sie Investitionen in Sektoren wie kontroverse Waffen (PAI 14) oder Emittenten, die gegen die UNGC-Grundsätze und die OECD-Leitsätze für multinationale Unternehmen verstoßen (PAI 10), einschränkt.
- Die Politik von AB in Bezug auf das Engagement in ESG-Fragen, wie sie in der AB Global Stewardship-Erklärung dargelegt ist, mit der AB Emittenten ermutigt, Maßnahmen zu ergreifen, die zu besseren Ergebnissen für ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- Die Richtlinie zur Stimmrechtsvertretung von AB, die bewertete, ob ESG-Vorschläge eine echte Verbesserung in der Art und Weise, wie das Unternehmen ESG-Themen angeht, fördern und solche Vorschläge unterstützen kann. AB unterstützte im Allgemeinen Vorschläge, die auf finanziell wesentliche Verbesserungen beim Management ökologischer oder sozialer Fragen abzielen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 1	Treibhausgas(THG)-Emissionen	Scope-1-2-THG-Emissionen	21.497,68 in Tonnen CO2-Äquivalent
PAI 2	CO2-Fußabdruck	CO2-Fußabdruck – Scope 1-2	23,57 in tCO2e/Mio. EUR investiert
PAI 3	THG-Emissionsintensität der Unternehmen, in die investiert wird	THG-Emissionsintensität der Unternehmen, in die investiert wird – Scope 1-2	101,62 in tCO2e/Mio. EUR eigene Einnahmen

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 4	Engagement in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	Anteil der Investitionen in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	2,50 %
PAI 5	Anteil der Energieerzeugung aus nicht erneuerbaren Energiequellen	Anteil der Energieerzeugung der Unternehmen, in die investiert wird, aus nicht erneuerbaren Energiequellen im Vergleich zu erneuerbaren Energiequellen	51,00 % der Energiequellen insgesamt
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE A	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE B	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE C	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,13 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE D	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	9,15 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE E	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,57 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE F	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE G	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,05 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE H	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE L	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,04 in GWh/Mio. EUR Umsatz
PAI 7	Tätigkeiten, die sich nachteilig auf Gebiete mit schutzbedürftiger Biodiversität auswirken	Anteil der Investitionen in Unternehmen, in die investiert wird, mit Standorten/Betrieben in oder in der Nähe von Gebieten mit schutzbedürftiger Biodiversität, sofern sich die Tätigkeiten dieser Unternehmen nachteilig auf diese Gebiete auswirken	2,75 %
PAI 8	Emissionen in Wasser	Tonnen Emissionen in Wasser, die von den Unternehmen, in die investiert wird, pro investierter Million EUR verursacht werden	0,00 in Tonnen/Mio. EUR investiert
PAI 9	Anteil gefährlicher und radioaktiver Abfälle	Tonnen gefährlicher und radioaktiver Abfälle, die von den Unternehmen, in die investiert wird, pro investierter Million EUR erzeugt werden	0,16 in Tonnen/Mio. EUR investiert
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 11	Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Richtlinien zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen oder keine Verfahren zur Bearbeitung von Beschwerden wegen Verstößen gegen die UNGC-Grundsätze und OECD-Leitsätze für multinationale Unternehmen eingerichtet haben	56,67 %
PAI 12	Unbereinigtes geschlechtsspezifisches Verdienstgefälle	Durchschnittliches unbereinigtes geschlechtsspezifisches Verdienstgefälle bei den Unternehmen, in die investiert wird	11,17 %
PAI 13	Geschlechtervielfalt in den Leitungs- und Kontrollorganen	Durchschnittliches Verhältnis von Frauen zu Männern in den Leitungs- und Kontrollorganen der Unternehmen, in die investiert wird, ausgedrückt als Prozentsatz aller Mitglieder der Leitungs- und Kontrollorgane	36,05 %

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %
Add-1	Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Initiativen zur Verringerung der CO2-Emissionen im Sinne des Übereinkommens von Paris umsetzen	21,00 %
Add-2	Fehlende Menschenrechtspolitik	Anteil der Investitionen in Unternehmen ohne Menschenrechtspolitik	2,25 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	3,94	USA
Visa, Inc.	Finanzbranche	3,48	USA
NVIDIA Corp.	Informationstechnologie	3,22	USA
Aflac, Inc.	Finanzbranche	2,95	USA
Waste Management, Inc.	Industrie	2,83	USA
Flex Ltd.	Informationstechnologie	2,8	Singapur
Keysight Technologies	Informationstechnologie	2,75	USA
Intuit, Inc.	Informationstechnologie	2,7	USA
Accenture PLC	Informationstechnologie	2,55	Irland
ICON PLC	Gesundheitswesen	2,55	Irland
MSCI, Inc.	Finanzbranche	2,53	USA
UnitedHealth Group, Inc.	Gesundheitswesen	2,49	USA
Procter & Gamble	Basiskonsumgüter	2,49	USA
Unilever PLC	Basiskonsumgüter	2,44	Vereinigtes Königreich
Danaher Corp.	Gesundheitswesen	2,42	USA

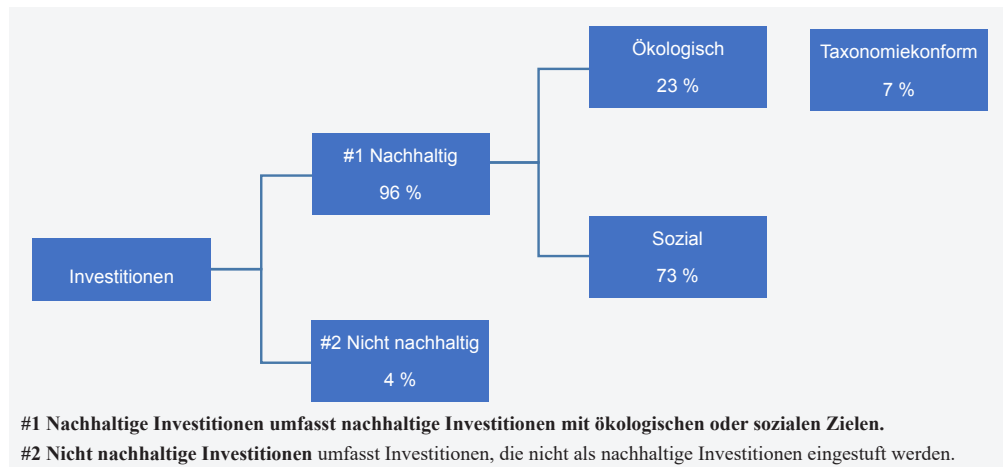


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

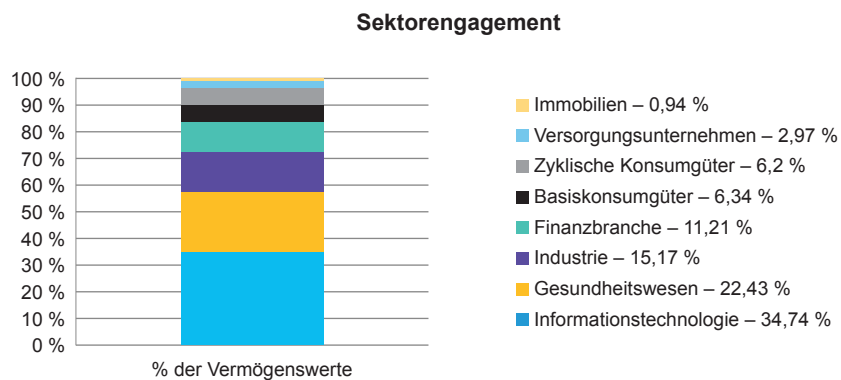
Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

● Wie sah die Vermögensallokation aus?

- #1 Nachhaltig: 96 %
- Ökologisch nachhaltig: 23 %
- Sozial nachhaltig: 73 %
- Taxonomiekonform: 7 %
- #2 Nicht nachhaltig: 4 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

● Wurde mit dem Finanzprodukt in EU-taxonomekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

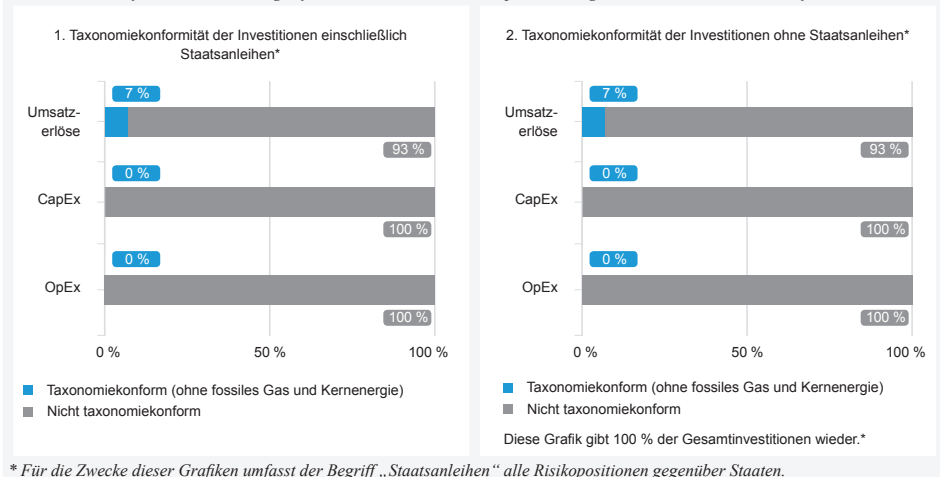
- Ja:
 In fossiles Gas In fossile Energie
- Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Es kann als Ergebnis der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringes Engagement in solchen Aktivitäten aufweisen, aber solange keine Daten von externen Anbietern vorliegen, die eine Messung dieses Engagements ermöglichen, verpflichtet sich das Portfolio nicht zu einem Mindestengagement.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von CapEx und OpEx angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Zum 31. Mai 2023 wurde davon ausgegangen, dass 7 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

16 %



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der EU-Taxonomie **nicht berücksichtigen**.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

73 %



Welche Investitionen fallen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wird mit ihnen verfolgt und gibt es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken gehalten werden.
- Derivate, die zur Absicherung und zur effizienten Portfolioverwaltung verwendet werden.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Das Portfolio hat sein Anlageziel durch Investitionen in Wertpapiere erreicht, die als nachhaltige Investitionen gelten. Ein Wertpapier wurde als nachhaltige Investition eingestuft, wenn die folgenden Kriterien erfüllt waren:

- AB war der Ansicht, dass das Wertpapier positiv in ökologisch und sozial nachhaltigen Investitionsthemen, die sich aus den SDGs der Vereinten Nationen ableiten, engagiert war, was durch die Einhaltung der relevanten Mindestumsatzschwelle für SDG-konforme Produkte und Dienstleistungen bestätigt wurde (Top-Down-Ansatz).
- AB bewertete den Emittenten anhand von ESG-Faktoren (Bottom-up-Ansatz).
- Während des Bezugszeitraums, soweit zutreffend, entsprach das Wertpapier der AB-eigenen Methode, mit der ermittelt wird, ob ein bestimmtes Wertpapier dem DNSH-Grundsatz entspricht.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den in der Ausschlussrichtlinie des Portfolios beschriebenen Ausschlüssen von Investitionen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 9 Absätze 1 bis 4a der Verordnung (EU) 2019/2088 und Artikel 5 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Diversity Champions Equity Portfolio – LIQUIDIERT

Unternehmenskennung (LEI-Code): 254900LMHH969U3V5K84

Nachhaltiges Investitionsziel

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input checked="" type="checkbox"/> Ja	●○ <input type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <ul style="list-style-type: none"> <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind 	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <ul style="list-style-type: none"> <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel
<input checked="" type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: 98 %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die nachhaltigen Ziele dieses Finanzprodukts erreicht werden.

Das Portfolio investierte in Emittenten, von denen AB glaubte, dass sie attraktive Renditen bieten, unter anderem aufgrund der Tatsache, dass sie die Vorteile von Diversität, Fairness und Inklusion (Diversity, Equity and Inclusion – „DEI“) nutzen. Diese Emittenten sind führend in Bezug auf DEI-Richtlinien und -Praktiken zur Gewinnung und Bindung vielfältiger Talente und können Produkte und/oder Dienstleistungen anbieten, die auf die Lösung sozialer DEI-Probleme abzielen („Diversitäts-Champions“).

● Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

Für das Portfolio wurde die Erreichung des nachhaltigen Anlageziels anhand der Konformität der investierten Unternehmen mit den folgenden SDGs der Vereinten Nationen in Bezug auf DEI (Gleichstellung der Geschlechter, menschenwürdige Arbeit und Wirtschaftswachstum sowie Verringerung von Ungleichheiten) sowie anhand einer eigenen DEI-Ökosystementwicklung gemessen.

Zum 31. Mai 2024 sind die SDGs der Vereinten Nationen gemäß der konformen Portfoliogewichtung aufgeführt (die Gewichtung spiegelt das neu gewichtete Portfolio ohne Barmittel und Derivate wider).

SDG 5 „Geschlechtergleichheit“: 89 %

SDG 8 „Menschenwürdige Arbeit und Wirtschaftswachstum“: 100 %

SDG 10 „Weniger Ungleichheiten“: 97 %

AB hat die Einhaltung der in der Ausschlussrichtlinie des Portfolios aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● ... und im Vergleich zu vorangegangenen Zeiträumen?

Zum 31. Mai 2023 waren die drei wichtigsten SDGs, nach denen das Portfolio nach Gewichtung ausgerichtet war, die folgenden. Bitte beachten Sie, dass Emittenten an mehr als einem SDG ausgerichtet sein können:

SDG 5 „Geschlechtergleichheit“: 87 %

SDG 8 „Menschenwürdige Arbeit und Wirtschaftswachstum“: 98 %

SDG 10 „Weniger Ungleichheiten“: 89 %

● **Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?**

Alle im Portfolio gehaltenen Wertpapiere entsprachen der proprietären Methodik von AB, nach der über Indikatoren für die wichtigsten nachteiligen Auswirkungen („PAI“) festgestellt wird, dass ein bestimmtes Wertpapier gemäß SFDR den Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ (der „DNSH-Grundsatz“) erfüllt. Diese Methodik setzt sich aus einem schwellenwertbasierten Bewertungssystem zusammen, das eine Kombination aus internen und externen Daten sowie Ausschlusskriterien verwendet. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB. Die relevanten Datenquellen können sich im Laufe der Zeit ändern, wenn mehr Daten verfügbar werden und Tools sich weiterentwickeln.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Artikel-9-Produkte von AB nutzten eine Kombination aus einer sektorbezogenen Ausschlussrichtlinie im Vorfeld von Handelsgeschäften, um das Engagement in Wertpapieren in Sektoren, die sich auf die obligatorischen PAI auswirken könnten, zu vermeiden oder zu begrenzen, und der DNSH-Politik (Do No Significant Harm – Vermeidung erheblicher Beeinträchtigungen) von AB. Die DNSH-Politik von AB nutzte ein auf Schwellenwerten basierendes Scoring-System, um Emittenten anhand von Indikatoren für diese PAI zu bewerten, das die Auslegung von AB hinsichtlich einer erheblichen Beeinträchtigung darstellt. Jeder Emittent, der diesen Schwellenwert überschreitet, gilt als erheblich umwelt- und/oder gesellschaftsschädigend und kommt für die Aufnahme in die Artikel-9-Produkte der AB nicht in Frage.

Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

Für alle nachhaltigen Investitionen im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier den DNSH-Grundsatz erfüllt.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAI zu berücksichtigen, und berücksichtigte zudem die folgenden zwei zusätzlichen PAI:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

AB hat die Berücksichtigung von PAI bezüglich Nachhaltigkeitsindikatoren in verschiedene Aspekte des Investitionsprozesses des Portfolios integriert. Dies umfasste:

- Die Richtlinie zur Vermeidung erheblicher Beeinträchtigungen („Do No Significant Harm Policy“), bei der ein von AB entwickeltes schwellenwertbasiertes Punktesystem verwendet wurde, um Emittenten auf der Grundlage einer Betrachtung der Wesentlichkeit und des Schweregrads von ESG-Faktoren in Bezug auf die PAI 1-9, 11-13 und die beiden oben aufgeführten optionalen Indikatoren zu bewerten. Emittenten, die den Schwellenwert überschreiten, stehen für Investitionen nicht mehr zur Verfügung. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.
- Die Ausschlussrichtlinie des Portfolios, die die negativen Auswirkungen bestimmter PAI berücksichtigt und abbildet, indem sie Investitionen in Sektoren wie kontroverse Waffen (PAI 14) oder Emittenten, die gegen die UNGC-Grundsätze und die OECD-Leitsätze für multinationale Unternehmen verstoßen (PAI 10), einschränkt.
- Die Politik von AB in Bezug auf das Engagement in ESG-Fragen, wie sie in der AB Global Stewardship-Erklärung dargelegt ist, mit der AB Emittenten ermutigt, Maßnahmen zu ergreifen, die zu besseren Ergebnissen für ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- Die Richtlinie zur Stimmrechtsvertretung von AB, die bewertete, ob ESG-Vorschläge eine echte Verbesserung in der Art und Weise, wie das Unternehmen ESG-Themen angeht, fördern und solche Vorschläge unterstützen kann. AB unterstützte im Allgemeinen Vorschläge, die auf finanziell wesentliche Verbesserungen beim Management ökologischer oder sozialer Fragen abzielen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 1	Treibhausgas(THG)-Emissionen	Scope-1-2-THG-Emissionen	755,09 in Tonnen CO ₂ -Äquivalent
PAI 2	CO ₂ -Fußabdruck	CO ₂ -Fußabdruck – Scope 1-2	16,84 in tCO ₂ e/Mio. EUR investiert
PAI 3	THG-Emissionsintensität der Unternehmen, in die investiert wird	THG-Emissionsintensität der Unternehmen, in die investiert wird – Scope 1-2	24,29 in tCO ₂ e/Mio. EUR eigene Einnahmen
PAI 4	Engagement in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	Anteil der Investitionen in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	5,25 %
PAI 5	Anteil der Energieerzeugung aus nicht erneuerbaren Energiequellen	Anteil der Energieerzeugung der Unternehmen, in die investiert wird, aus nicht erneuerbaren Energiequellen im Vergleich zu erneuerbaren Energiequellen	0,00 % der Energiequellen insgesamt

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE A	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE B	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE C	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,23 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE D	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE E	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE F	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE G	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,05 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE H	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,09 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE L	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,10 in GWh/Mio. EUR Umsatz
PAI 7	Tätigkeiten, die sich nachteilig auf Gebiete mit schutzbedürftiger Biodiversität auswirken	Anteil der Investitionen in Unternehmen, in die investiert wird, mit Standorten/Betrieben in oder in der Nähe von Gebieten mit schutzbedürftiger Biodiversität, sofern sich die Tätigkeiten dieser Unternehmen nachteilig auf diese Gebiete auswirken	1,25 %
PAI 8	Emissionen in Wasser	Tonnen Emissionen in Wasser, die von den Unternehmen, in die investiert wird, pro investierter Million EUR verursacht werden	0,00 in Tonnen/Mio. EUR investiert
PAI 9	Anteil gefährlicher und radioaktiver Abfälle	Tonnen gefährlicher und radioaktiver Abfälle, die von den Unternehmen, in die investiert wird, pro investierter Million EUR erzeugt werden	0,37 in Tonnen/Mio. EUR investiert
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 11	Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Richtlinien zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen oder keine Verfahren zur Bearbeitung von Beschwerden wegen Verstößen gegen die UNGC-Grundsätze und OECD-Leitsätze für multinationale Unternehmen eingerichtet haben	41,00 %
PAI 12	Unbereinigtes geschlechtsspezifisches Verdienstgefälle	Durchschnittliches unbereinigtes geschlechtsspezifisches Verdienstgefälle bei den Unternehmen, in die investiert wird	15,67 %
PAI 13	Geschlechtervielfalt in den Leitungs- und Kontrollorganen	Durchschnittliches Verhältnis von Frauen zu Männern in den Leitungs- und Kontrollorganen der Unternehmen, in die investiert wird, ausgedrückt als Prozentsatz aller Mitglieder der Leitungs- und Kontrollorgane	35,60 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
Add-1	Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Initiativen zur Verringerung der CO2-Emissionen im Sinne des Übereinkommens von Paris umsetzen	20,50 %
Add-2	Fehlende Menschenrechtspolitik	Anteil der Investitionen in Unternehmen ohne Menschenrechtspolitik	7,25 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
IQVIA Holdings, Inc.	Gesundheitswesen	3,88	USA
ServiceNow, Inc.	Informationstechnologie	3,85	USA
Otis Worldwide Corp.	Industrie	3,55	USA
Intuit, Inc.	Informationstechnologie	3,52	USA
Schneider Electric SE	Industrie	3,46	Frankreich
Electronic Arts, Inc.	Kommunikationsdienste	3,4	USA
IMI PLC	Industrie	3,23	Vereinigtes Königreich
Colgate-Palmolive Co.	Basiskonsumgüter	3,23	USA
Thermo Fisher Scientific	Gesundheitswesen	3,22	USA
AIA Group Ltd.	Finanzbranche	3,22	Hongkong
Novo Nordisk A/S	Gesundheitswesen	3,14	Dänemark
CubeSmart	Immobilien	3,06	USA
Banco Bilbao Vizcaya Argentaria	Finanzbranche	3,03	Spanien
Gen Digital, Inc.	Informationstechnologie	2,98	USA
Ralph Lauren Corp.	Zyklische Konsumgüter	2,91	USA

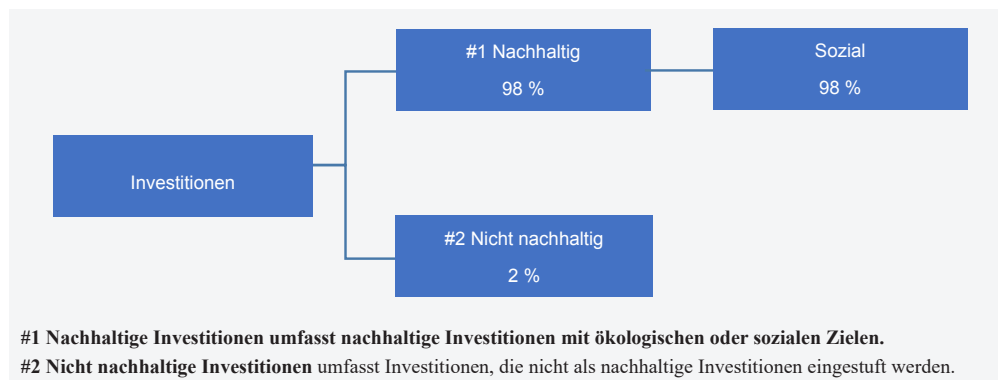


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

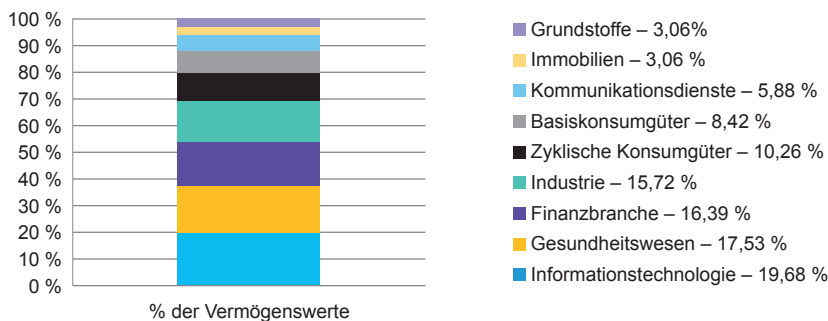
● **Wie sah die Vermögensallokation aus?**

- #1 Nachhaltig: 98 %
Ökologisch nachhaltig: 0 %
Sozial nachhaltig: 98 %
- #2 Nicht nachhaltig: 2 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

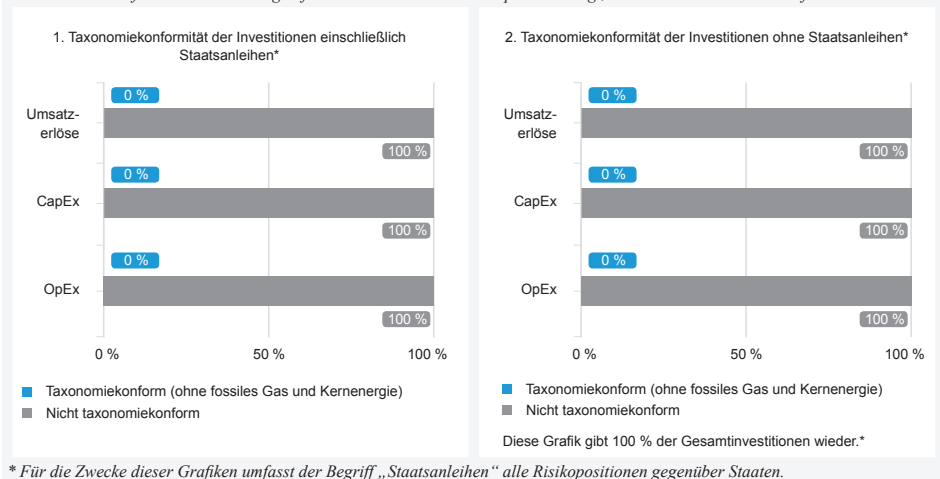
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?

- Ja:
 In fossiles Gas In fossiles Gas
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Es kann als Ergebnis der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringes Engagement in solchen Aktivitäten aufweisen, aber solange keine Daten von externen Anbietern vorliegen, die eine Messung dieses Engagements ermöglichen, verpflichtet sich das Portfolio nicht zu einem Mindestengagement.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von CapEx und OpEx angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Wirtschaftstätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Zum 31. Mai 2023 wurde davon ausgegangen, dass 0 % des Portfolios mit der EU-Taxonomie konform sind.



● **Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?**

0 %

 sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der EU-Taxonomie **nicht** berücksichtigen.



● **Wie hoch war der Anteil der sozial nachhaltigen Investitionen?**

98 %



● **Welche Investitionen fallen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wird mit ihnen verfolgt und gibt es einen ökologischen oder sozialen Mindestschutz?**

Dies umfasste:

- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken gehalten werden.
- Derivate, die zur Absicherung und zur effizienten Portfolioverwaltung verwendet werden.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Das Portfolio hat sein Anlageziel durch Investitionen in Wertpapiere erreicht, die als nachhaltige Investitionen gelten. Ein Wertpapier wurde als nachhaltige Investition eingestuft, wenn die folgenden Kriterien erfüllt waren:

- AB war der Ansicht, dass der Emittent des Wertpapiers die SDGs der Vereinten Nationen in Bezug auf DEI (Geschlechtergleichheit, Menschenwürdige Arbeit und Wirtschaftswachstum) durch seine Politik und Praktiken erfüllte und die Mindestpunktzahl für jede der sechs Säulen der AB-eigenen „Diversitäts-Champions“-Matrix erreicht hat.
- Während des Bezugszeitraums, soweit zutreffend, entsprach das Wertpapier der AB-eigenen Methode, mit der ermittelt wird, ob ein bestimmtes Wertpapier dem DNSH-Grundsatz entspricht.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den in der Ausschlussrichtlinie des Portfolios beschriebenen Ausschlüssen von Investitionen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Global Value Portfolio

Unternehmenskennung (LEI-Code): 254900OF8WFDIN6VFN26

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

●● <input type="checkbox"/> Ja		●○ <input checked="" type="checkbox"/> Nein	
<input type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ %	<input type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen
<input type="checkbox"/>	<input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/>	<input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input checked="" type="checkbox"/>	<input type="checkbox"/> mit einem sozialen Ziel
		<input checked="" type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 99 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 160 Nennungen von ESG-Engagements bei 94 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 73 Diskussionen zu Umweltthemen und 103 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Entwicklung von Humankapital, Diversität und Inklusion, Arbeitsmanagement sowie Produktsicherheit und -qualität.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 87 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerten, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

● **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,50 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	3,67	USA
Shell PLC	Energie	3,59	Vereinigtes Königreich
Alphabet, Inc.	Kommunikationsdienste	3,09	USA
Oracle Corp.	Informationstechnologie	2,73	USA
Wells Fargo & Co.	Finanzbranche	2,51	USA
Progressive Corp. (The)	Finanzbranche	2,37	USA
Taiwan Semiconductor Manufacturing	Informationstechnologie	2,34	Taiwan
Roche Holding AG	Gesundheitswesen	2,24	Schweiz
Samsung Electronics	Informationstechnologie	2,24	Südkorea
Coca-Cola Co. (The)	Basiskonsumgüter	2,21	USA
Charter Communications	Kommunikationsdienste	2,11	USA
LyondellBasell Industries	Grundstoffe	2,09	Niederlande
Energias de Portugal	Versorgungsunternehmen	1,98	Portugal
Zimmer Biomet Holdings	Gesundheitswesen	1,97	USA
UnitedHealth Group, Inc.	Gesundheitswesen	1,95	USA

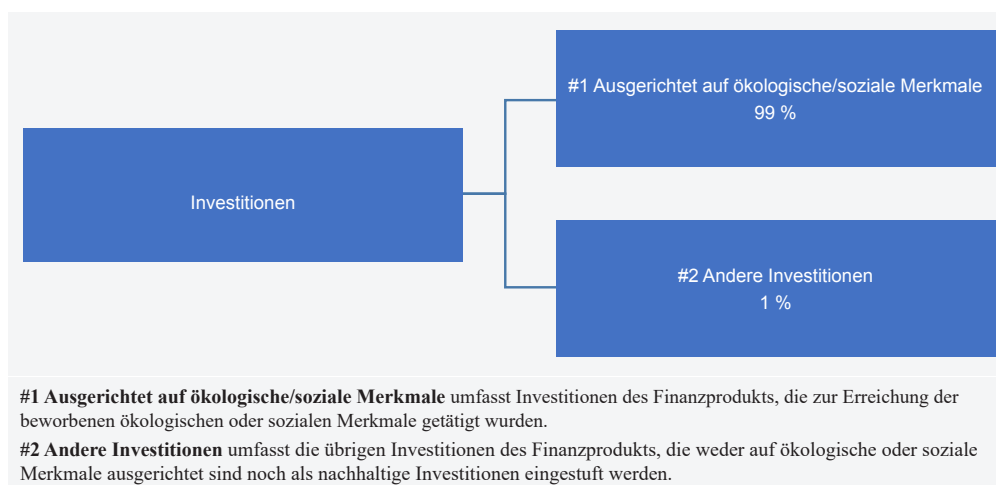


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

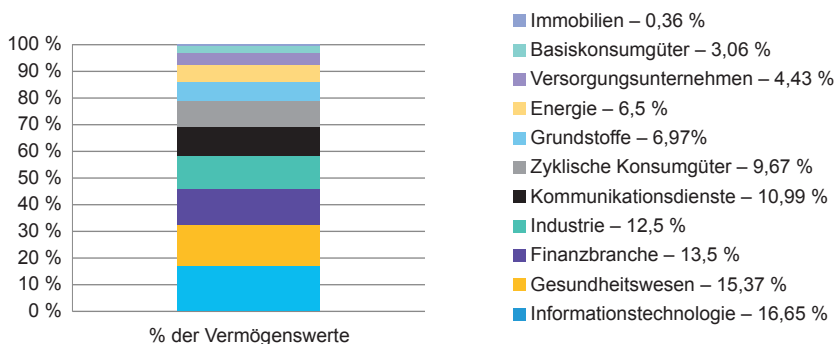
● **Wie sah die Vermögensallokation aus?**

- #1 Ausgerichtet auf ökologische/soziale Merkmale: 99 %
- #2 Andere Investitionen: 1 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

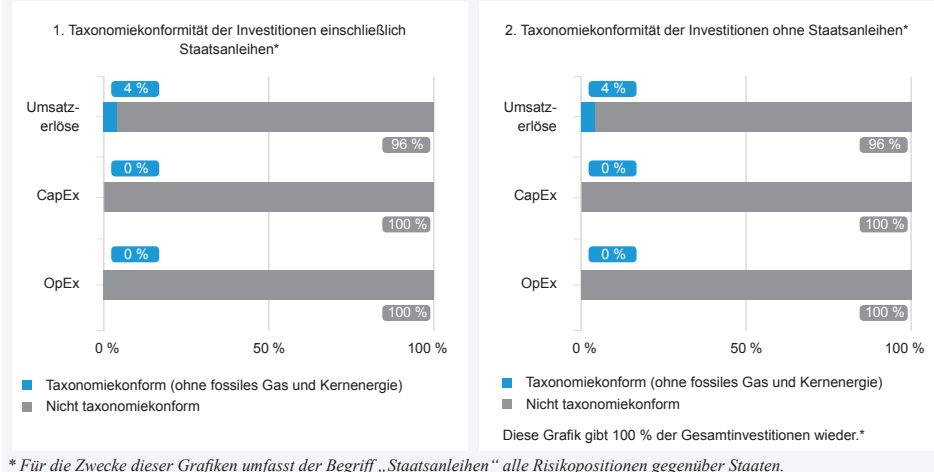
Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichte Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 4 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst. Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewirbt. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 72,5 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Security Of The Future Portfolio

Unternehmenskennung (LEI-Code): 254900VH2TR8XXX93E19

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input type="radio"/> Ja	<input type="radio"/> <input checked="" type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Berichtszeitraum zum 31. Mai 2024 wurden 78 % der vom Portfolio gehaltenen Wertpapiere so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 45 Nennungen von ESG-Engagements bei 33 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 31 Diskussionen zu Umweltthemen und 25 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Entwicklung von Humankapital, CO2-Emissionen, Möglichkeiten im Clean-Tech-Bereich, Diversität und Inklusion sowie Mitarbeitergesundheit und -sicherheit. AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

- **... und im Vergleich zu vorangegangenen Zeiträumen?**
k. A. – das Portfolio wurde nach dem 31. Mai 2023 aufgelegt
- **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**
k. A.
- **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**
k. A.
- **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**
k. A.
- **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**
k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

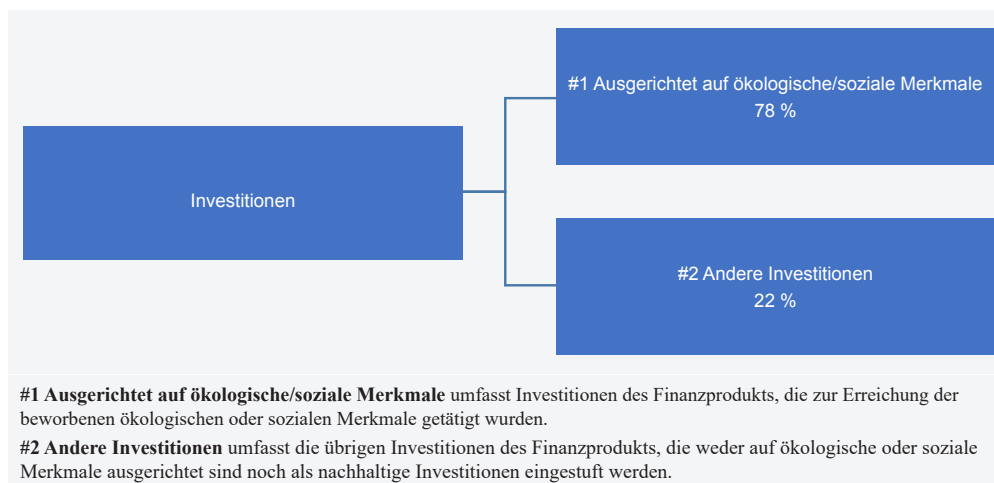
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Eaton Corp. PLC	Industrie	6,78	Irland
PACCAR, Inc.	Industrie	5,52	USA
Constellation Energy	Versorgungsunternehmen	4,47	USA
Caterpillar, Inc.	Industrie	4,33	USA
Booz Allen Hamilton Holding	Industrie	3,96	USA
RTX Corp.	Industrie	3,9	USA
Baker Hughes Co.	Energie	3,63	USA
Cameco Corp.	Energie	3,59	Kanada
Lam Research Corp.	Informationstechnologie	3,49	USA
WW Grainger, Inc.	Industrie	3,43	USA
Prologis, Inc.	Immobilien	3,24	USA
Intel Corp.	Informationstechnologie	3,21	USA
ATI, Inc.	Grundstoffe	3,16	USA
Semptra	Versorgungsunternehmen	3,16	USA
Hubbell, Inc.	Industrie	3,08	USA



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

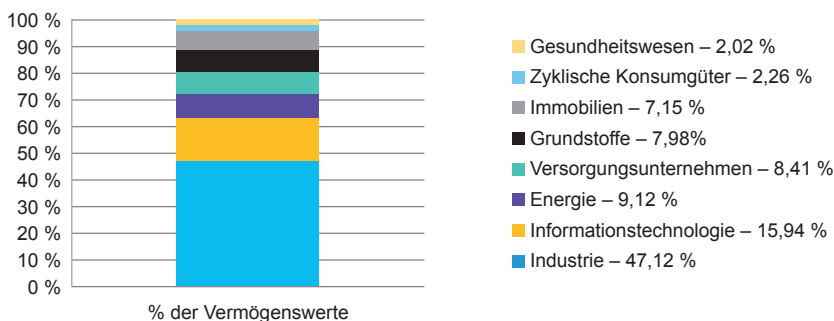
Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 78 %
 - #2 Andere Investitionen: 22 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

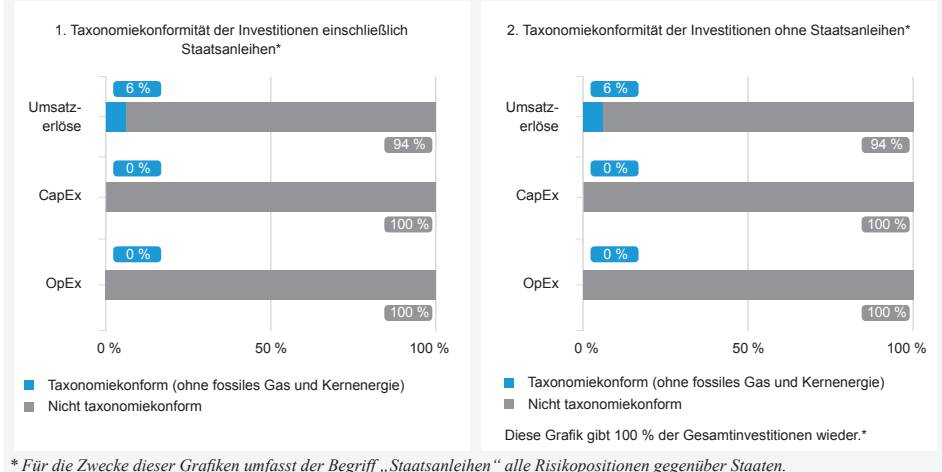
● **Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?**

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglicende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

k. A. – das Portfolio wurde nach dem 31. Mai 2023 aufgelegt



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

n. z.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerten, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst. Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewirbt. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 80,9 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Global Growth Portfolio

Unternehmenskennung (LEI-Code): 254900F96HNR79U93837

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input type="radio"/> Ja	<input type="radio"/> <input checked="" type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielelementen auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Berichtszeitraum zum 31. Mai 2024 wurden 80 % der vom Portfolio gehaltenen Wertpapiere so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 82 Nennungen von ESG-Engagements bei 43 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 44 Diskussionen zu Umweltthemen und 55 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Entwicklung von Humankapital, CO2-Emissionen, Diversität und Inklusion, Arbeitsmanagement und Übergangspläne für den Klimaschutz.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

- **... und im Vergleich zu vorangegangenen Zeiträumen?**
k. A. – das Portfolio wurde nach dem 31. Mai 2023 aufgelegt
- **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**
k. A.
- **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**
k. A.
- **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**
k. A.
- **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**
k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

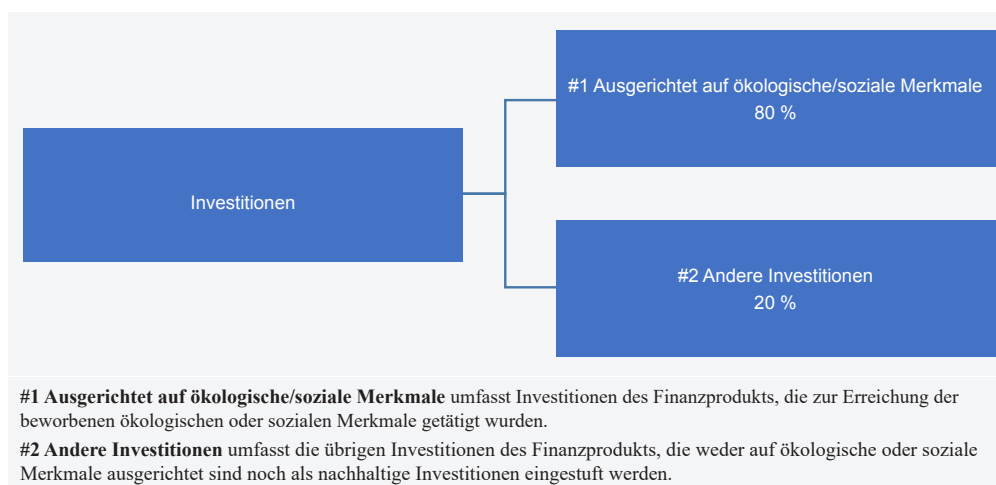
Größte Investitionen	Sektor	% der Vermögenswerte	Land
ASML Holding NV	Informationstechnologie	5,06	Niederlande
Microsoft Corp.	Informationstechnologie	5,03	USA
Amazon.com, Inc.	Zyklische Konsumgüter	4,86	USA
Visa, Inc.	Finanzbranche	4,08	USA
S&P Global, Inc.	Finanzbranche	3,52	USA
LVMH Moët Hennessy Louis Vuitton	Zyklische Konsumgüter	3,41	Frankreich
Novo Nordisk A/S	Gesundheitswesen	3,18	Dänemark
Arthur J Gallagher & Co.	Finanzbranche	2,52	USA
Kingspan Group PLC	Industrie	2,17	Irland
Alphabet, Inc.	Kommunikationsdienste	2,11	USA
NVIDIA Corp.	Informationstechnologie	2,09	USA
Align Technology, Inc.	Gesundheitswesen	1,99	USA
Constellation Software	Informationstechnologie	1,88	Kanada
Builders FirstSource	Industrie	1,87	USA
Apple, Inc.	Informationstechnologie	1,87	USA



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

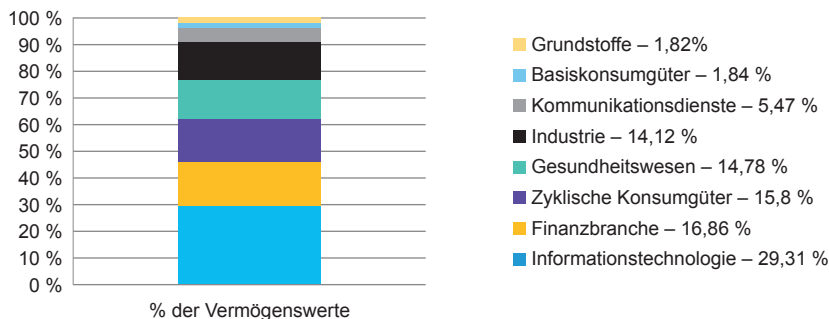
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 80 %
 - #2 Andere Investitionen: 20 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

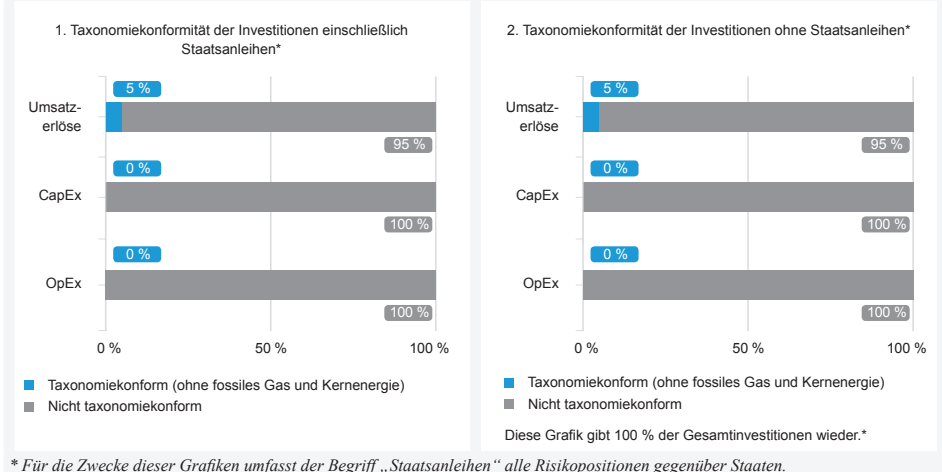
● **Wurde mit dem Finanzprodukt in EU-taxonmiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?**

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonmiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonmiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonmiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

k. A. – das Portfolio wurde nach dem 31. Mai 2023 aufgelegt



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 74,9 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: European Growth Portfolio

Unternehmenskennung (LEI-Code): 254900ODIMAX7N5LST41

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

●● <input type="checkbox"/> Ja		●○ <input checked="" type="checkbox"/> Nein	
<input type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ %	<input type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen
<input type="checkbox"/>	<input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/>	<input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input checked="" type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .
<input type="checkbox"/>	<input type="checkbox"/> mit einem sozialen Ziel		



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Berichtszeitraum zum 31. Mai 2024 wurden 76 % der vom Portfolio gehaltenen Wertpapiere so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 56 Nennungen von ESG-Engagements bei 38 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 28 Diskussionen zu Umweltthemen und 21 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Entwicklung von Humankapital, Möglichkeiten im Clean-Tech-Bereich, Arbeitsmanagement und Abfallmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

- **... und im Vergleich zu vorangegangenen Zeiträumen?**
k. A. – das Portfolio wurde nach dem 31. Mai 2023 aufgelegt
- **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**
k. A.
- **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**
k. A.
- **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**
k. A.
- **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**
k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

*In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.
Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.
Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.*



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht. Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
ASML Holding NV	Informationstechnologie	7,74	Niederlande
Novo Nordisk A/S	Gesundheitswesen	5,76	Dänemark
LVMH Moët Hennessy Louis Vuitton	Zyklische Konsumgüter	4,83	Frankreich
Sika AG	Grundstoffe	3,64	Schweiz
3i Group PLC	Finanzbranche	3,37	Vereinigtes Königreich
DSV A/S	Industrie	3,33	Dänemark
Kingspan Group PLC	Industrie	3,2	Irland
L'Oreal SA	Basiskonsumgüter	3,01	Frankreich
Infineon Technologies AG	Informationstechnologie	2,8	Deutschland
Atlas Copco AB	Industrie	2,74	Schweden
InterContinental Hotels Group	Zyklische Konsumgüter	2,31	Vereinigtes Königreich
Spirax-Sarco Engineering	Industrie	2,28	Vereinigtes Königreich
AddTech AB	Industrie	2,28	Schweden
Beijer Ref AB	Industrie	2,24	Schweden
Lifco AB	Industrie	2,14	Schweden

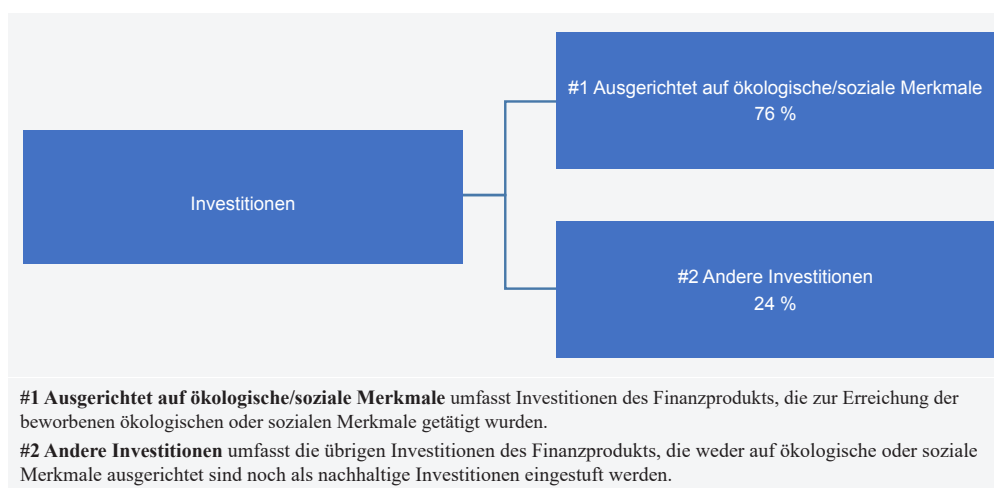


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

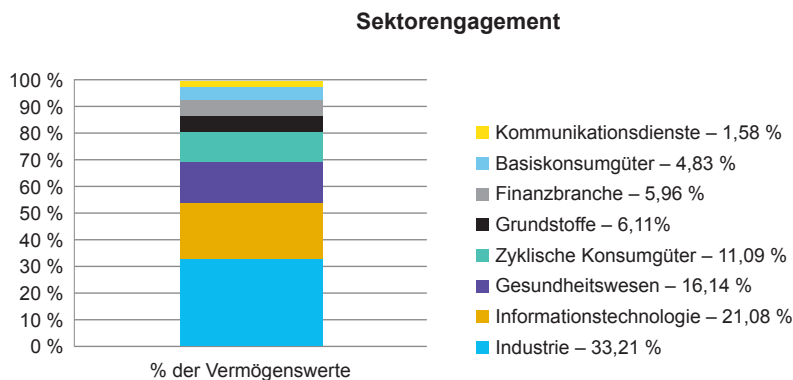
Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

● **Wie sah die Vermögensallokation aus?**

- #1 Ausgerichtet auf ökologische/soziale Merkmale: 76 %
- #2 Andere Investitionen: 24 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

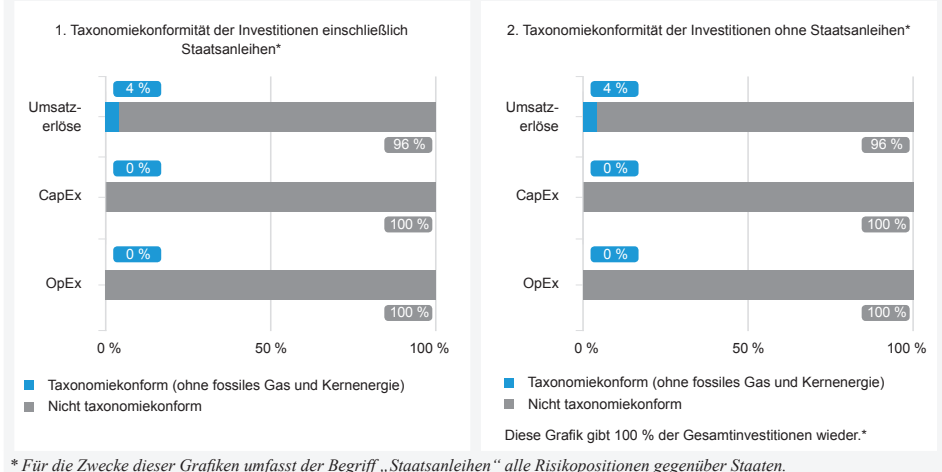
Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglicende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex gemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

k. A. – das Portfolio wurde nach dem 31. Mai 2023 aufgelegt



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewirbt. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen. Zum 31. Mai 2024 erfüllten 77,7 % des Portfolios diese Kriterien.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Vorlage – Regelmäßige Informationen zu den in Artikel 9 Absätze 1 bis 4a der Verordnung (EU) 2019/2088 und Artikel 5 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Sustainable Euro High Yield Portfolio

**Unternehmenskennung (LEI-Code):
J81WLWCADQPE0VVBLF93**

Nachhaltiges Investitionsziel

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input checked="" type="checkbox"/> Ja	●○ <input type="checkbox"/> Nein
<input checked="" type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: 35 % <ul style="list-style-type: none"> <input checked="" type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input checked="" type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind 	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <ul style="list-style-type: none"> <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel
<input checked="" type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: 60 %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die nachhaltigen Ziele dieses Finanzprodukts erreicht werden.

Das Portfolio investierte in Emittenten, von denen AB glaubte, dass sie sich positiv auf umwelt- oder sozialorientierte, nachhaltige Anlagethemen auswirken, die von den SDGs der Vereinten Nationen abgeleitet sind, wie Gesundheit, Klima und Stärkung von Autonomie und Selbstbestimmung. Alle Emittenten trugen direkt zum Erreichen von mindestens einem SDG der Vereinten Nationen bei.

Weitere Informationen zu diesem Konformitätsansatz finden Sie in den nachhaltigkeitsbezogenen Informationen von AB: https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/fi-and-mas_article9-sustainability-related-disclosures.pdf

Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

Für das Portfolio wurde die Erreichung des nachhaltigen Investitionsziels durch eine Beurteilung der Übereinstimmung mit einem oder mehreren SDGs der Vereinten Nationen gemessen.

Wie im Prospekt beschrieben, analysiert AB zur Messung der Konformität den prozentualen Anteil der Umsatzerlöse von Unternehmensemittenten aus Produkten oder Dienstleistungen, die die Erreichung eines oder mehrerer SDGs der Vereinten Nationen unterstützen. Zum 31. Mai 2024 betrug das gewichtete durchschnittliche Umsatzengagement in den SDG der Vereinten Nationen für das Portfolio, basierend auf der AB-eigenen Bewertung von konformen Produkten und Dienstleistungen, 86,3 %.

Zum 31. Mai 2024 sind die drei wichtigsten SDGs der Vereinten Nationen gemäß der konformen Portfoliogewichtung aufgeführt (die Gewichtung spiegelt das neu gewichtete Portfolio ohne Barmittel und Derivate wider). Bitte beachten Sie, dass einige Emittenten mit mehr als einem UN-SDG konform sein können. Für die Zwecke dieser Berechnung werden die Emittenten jedoch nach dem primären UN-SDG, an dem sie sich ausrichten, eingestuft. Daher werden Emittenten nur einem UN-SDG zugeordnet.

- SDG 1 „Keine Armut“: 17,1 %
- SDG 3 „Gesundheit und Wohlergehen“: 14,0 %
- SDG 9 „Industrie, Innovation und Infrastruktur“: 13,5 %

AB hat die Einhaltung der in der Ausschlussrichtlinie des Portfolios aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden: <https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/related-to-fund/other-fund-related/en/Sustainable%20Thematic%20Equities%20Exclusion%20Policy.pdf>

Für Aktivitäten, die im Rahmen der EU-Taxonomie in Frage kommen, wird der Anteil der Konformität mit der EU-Taxonomie in den folgenden Fragen angegeben.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 waren die drei wichtigsten SDGs, nach denen das Portfolio nach Gewichtung ausgerichtet war:

- SDG 9 „Industrie, Innovation und Infrastruktur“: 19 %
- SDG 3 „Gesundheit und Wohlergehen“: 14 %
- SDG 7 „Bezahlbare und saubere Energie“: 13 %

● **Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?**

Alle im Portfolio gehaltenen Wertpapiere entsprachen der proprietären Methodik von AB, nach der über Indikatoren für die wichtigsten nachteiligen Auswirkungen („PAI“) festgestellt wird, dass ein bestimmtes Wertpapier gemäß SFDR den Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ (der „DNSH-Grundsatz“) erfüllt. Diese Methodik setzt sich aus einem schwellenwertbasierten Bewertungssystem zusammen, das eine Kombination aus internen und externen Daten sowie Ausschlusskriterien verwendet. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB. Die relevanten Datenquellen können sich im Laufe der Zeit ändern, wenn mehr Daten verfügbar werden und Tools sich weiterentwickeln.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Artikel-9-Produkte von AB nutzten eine Kombination aus einer sektorbezogenen Ausschlussrichtlinie im Vorfeld von Handelsgeschäften, um das Engagement in Wertpapieren in Sektoren, die sich auf die obligatorischen PAI auswirken könnten, zu vermeiden oder zu begrenzen, und der DNSH-Politik (Do No Significant Harm – Vermeidung erheblicher Beeinträchtigungen) von AB. Die DNSH-Politik von AB nutzte ein auf Schwellenwerten basierendes Scoring-System, um Emittenten anhand von Indikatoren für diese PAI zu bewerten, das die Auslegung von AB hinsichtlich einer erheblichen Beeinträchtigung darstellt. Jeder Emittent, der diesen Schwellenwert überschreitet, gilt als erheblich umwelt- und/oder gesellschaftsschädigend und kommt für die Aufnahme in die Artikel-9-Produkte der AB nicht in Frage.

Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

Für alle nachhaltigen Investitionen im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier den DNSH-Grundsatz erfüllt.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAI zu berücksichtigen, und berücksichtigte zudem die folgenden zwei zusätzlichen PAI:

- Reduzierung der CO₂-Emissionen
- Menschenrechtsrichtlinie

AB hat die Berücksichtigung von PAI bezüglich Nachhaltigkeitsindikatoren in verschiedene Aspekte des Investitionsprozesses des Portfolios integriert. Dies umfasste:

- Die Richtlinie zur Vermeidung erheblicher Beeinträchtigungen („Do No Significant Harm Policy“), bei der ein von AB entwickeltes schwellenwertbasiertes Punktesystem verwendet wurde, um Emittenten auf der Grundlage einer Betrachtung der Wesentlichkeit und des Schweregrads von ESG-Faktoren in Bezug auf die PAI 1-9, 11-13, 15, 16 und die beiden oben aufgeführten optionalen Indikatoren zu bewerten. Emittenten, die den Schwellenwert überschreiten, stehen für Investitionen nicht mehr zur Verfügung. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.
- Die Ausschlussrichtlinie des Portfolios, die die negativen Auswirkungen bestimmter PAI berücksichtigt und abbildet, indem sie Investitionen in Sektoren wie kontroverse Waffen (PAI 14) oder Emittenten, die gegen die UNGC-Grundsätze und die OECD-Leitsätze für multinationale Unternehmen verstoßen (PAI 10), einschränkt.
- Die Politik von AB in Bezug auf das Engagement in ESG-Fragen, wie sie in der AB Global Stewardship-Erklärung dargelegt ist, mit der AB Emittenten ermutigt, Maßnahmen zu ergreifen, die zu besseren Ergebnissen für ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- Die Richtlinie zur Stimmrechtsvertretung von AB, die bewertete, ob ESG-Vorschläge eine echte Verbesserung in der Art und Weise, wie das Unternehmen ESG-Themen angeht, fördern und solche Vorschläge unterstützen kann. AB unterstützte im Allgemeinen Vorschläge, die auf finanziell wesentliche Verbesserungen beim Management ökologischer oder sozialer Fragen abzielen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 1	Treibhausgas(THG)-Emissionen	Scope-1-2-THG-Emissionen	7.776,24 in Tonnen CO ₂ -Äquivalent
PAI 2	CO ₂ -Fußabdruck	CO ₂ -Fußabdruck – Scope 1-2	55,81 in tCO ₂ e/Mio. EUR investiert
PAI 3	THG-Emissionsintensität der Unternehmen, in die investiert wird	THG-Emissionsintensität der Unternehmen, in die investiert wird – Scope 1-2	67,91 in tCO ₂ e/Mio. EUR eigene Einnahmen
PAI 4	Engagement in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	Anteil der Investitionen in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	3,00 %
PAI 5	Anteil der Energieerzeugung aus nicht erneuerbaren Energiequellen	Anteil der Energieerzeugung der Unternehmen, in die investiert wird, aus nicht erneuerbaren Energiequellen im Vergleich zu erneuerbaren Energiequellen	39,50 % der Energiequellen insgesamt
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE A	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE B	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE C	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,39 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE D	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	4,02 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE E	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	3,63 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE F	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,01 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE G	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,04 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE H	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,11 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE L	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,14 in GWh/Mio. EUR Umsatz
PAI 7	Tätigkeiten, die sich nachteilig auf Gebiete mit schutzbedürftiger Biodiversität auswirken	Anteil der Investitionen in Unternehmen, in die investiert wird, mit Standorten/Betrieben in oder in der Nähe von Gebieten mit schutzbedürftiger Biodiversität, sofern sich die Tätigkeiten dieser Unternehmen nachteilig auf diese Gebiete auswirken	0,75 %
PAI 8	Emissionen in Wasser	Tonnen Emissionen in Wasser, die von den Unternehmen, in die investiert wird, pro investierter Million EUR verursacht werden	0,00 in Tonnen/Mio. EUR investiert
PAI 9	Anteil gefährlicher und radioaktiver Abfälle	Tonnen gefährlicher und radioaktiver Abfälle, die von den Unternehmen, in die investiert wird, pro investierter Million EUR erzeugt werden	2,05 in Tonnen/Mio. EUR investiert
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 11	Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen	Anteil der Investitionen in Unternehmen ohne Richtlinien zur Überwachung der Einhaltung der UNGC-Prinzipien oder der OECD-Leitsätze für multinationale Unternehmen oder Mechanismen zur Behandlung von Beschwerden, um gegen Verstöße gegen die UNGC-Prinzipien oder die OECD-Leitsätze für multinationale Unternehmen vorzugehen	16,67 %
PAI 12	Unbereinigtes geschlechtsspezifisches Verdienstgefälle	Durchschnittliches unbereinigtes geschlechtsspezifisches Verdienstgefälle bei den Unternehmen, in die investiert wird	15,40 %
PAI 13	Geschlechtervielfalt in den Leitungs- und Kontrollorganen	Durchschnittliches Verhältnis von Frauen zu Männern in den Leitungs- und Kontrollorganen der Unternehmen, in die investiert wird, ausgedrückt als Prozentsatz aller Mitglieder der Leitungs- und Kontrollorgane	34,26 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 15	THG-Emissionsintensität	THG-Emissionsintensität der Länder, in die investiert wird	0,00 in Tonnen CO2-Äquivalent/Mio. EUR des eigenen BIP
PAI 16	Länder, in die investiert wird, verstoßen gegen soziale Bestimmungen	Anzahl der Länder, in die investiert wird, die nach Maßgabe internationaler Verträge und Übereinkommen, der Grundsätze der Vereinten Nationen oder, falls anwendbar, nationaler Rechtsvorschriften gegen soziale Bestimmungen verstoßen (absolute Zahl und relative Zahl, geteilt durch alle Länder, in die investiert wird)	0,00 % der Länder, in die investiert wird, verstoßen gegen soziale Bestimmungen
Add-1	Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Initiativen zur Verringerung der CO2-Emissionen im Sinne des Übereinkommens von Paris umsetzen	29,50 %
Add-2	Fehlende Menschenrechtspolitik	Anteil der Investitionen in Unternehmen ohne Menschenrechtspolitik	3,50 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
Grifols SA 3,875 %, 15.10.28	Industrie	1,38	Spanien
Ford Motor Credit Co. LLC 6,125 %, 15.05.28	Industrie	1,29	USA
IHO Verwaltungs GmbH 8,75 %, 15.05.28	Industrie	1,21	Deutschland
Nidda Healthcare Holding 7,50 %, 21.08.26	Industrie	1,18	Deutschland
Telecom Italia SpA/Milano 6,875 %, 15.02.28	Industrie	1,14	Italien
Paprec Holding SA 3,50 %, 01.07.28	Industrie	1,06	Frankreich
CAB SELAS 3,375 %, 01.02.28	Industrie	1,03	Frankreich
Telefonica Europe BV 2,502 %, 05.02.27	Industrie	1,02	Niederlande
PPF Telecom Group BV 3,25 %, 29.09.27	Industrie	0,98	Niederlande
Aedas Homes Opco SL 4,00 %, 15.08.26	Finanzbranche	0,96	Spanien
Shiba Bidco SpA 4,50 %, 31.10.28	Industrie	0,96	Italien
IQVIA, Inc. 2,25 %, 15.01.28	Industrie	0,95	USA
Vodafone Group PLC 3,00 %, 27.08.80	Industrie	0,94	Vereinigtes Königreich
ZF Finance GmbH 2,00 %, 06.05.27	Industrie	0,94	Deutschland
Lorca Telecom Bondco SA 4,00 %, 18.09.27	Industrie	0,93	Spanien

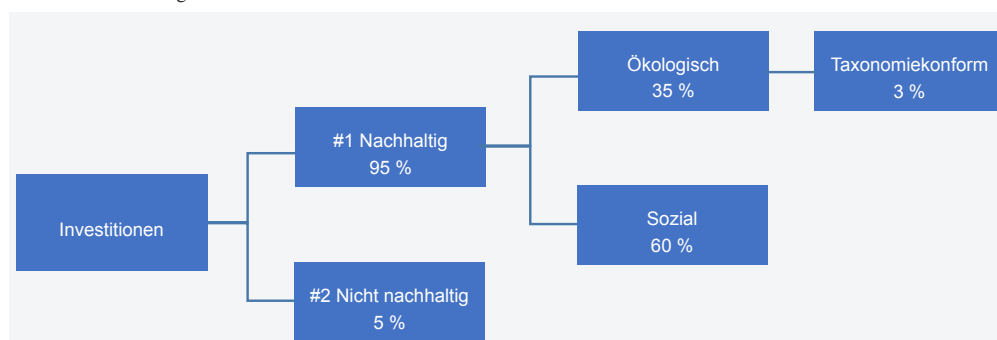


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

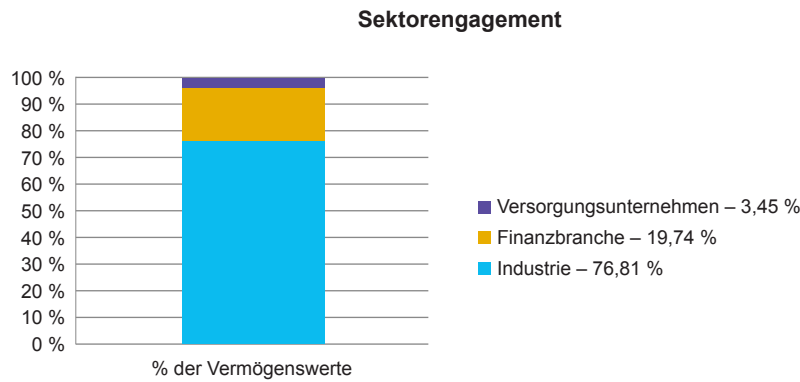
Wie sah die Vermögensallokation aus?

- #1 Nachhaltig: 95 %
- Ökologisch nachhaltig: 35 %
- Sozial nachhaltig: 60 %
- Taxonomiekonform: 3 %
- #2 Nicht nachhaltig: 5 %



#1 Nachhaltige Investitionen umfasst nachhaltige Investitionen mit ökologischen oder sozialen Zielen.
#2 Nicht nachhaltige Investitionen umfasst Investitionen, die nicht als nachhaltige Investitionen eingestuft werden.

● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

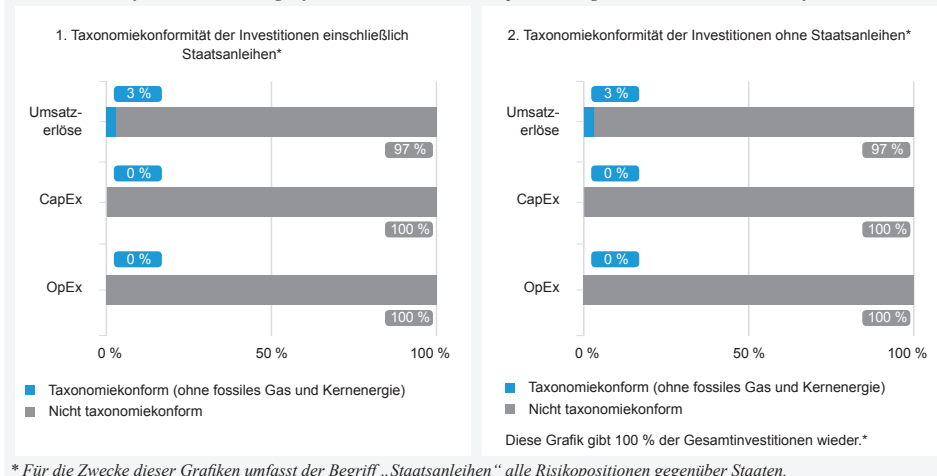
● **Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?**

- Ja:
 In fossiles Gas In fossiles Gas
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Es kann als Ergebnis der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringes Engagement in solchen Aktivitäten aufweisen, aber solange keine Daten von externen Anbietern vorliegen, die eine Messung dieses Engagements ermöglichen, verpflichtet sich das Portfolio nicht zu einem Mindestengagement.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Wirtschaftstätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von CapEx und OpEx angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Zum 31. Mai 2023 wurde davon ausgegangen, dass 3 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

32 %



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der EU-Taxonomie **nicht berücksichtigen**.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

60 %



Welche Investitionen fallen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wird mit ihnen verfolgt und gibt es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken gehalten werden.
- Derivate, die zur Absicherung und zur effizienten Portfolioverwaltung verwendet werden.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Das Portfolio hat sein Anlageziel durch Investitionen in Wertpapiere erreicht, die als nachhaltige Investitionen gelten. Ein Wertpapier wurde als nachhaltige Investition eingestuft, wenn die folgenden Kriterien erfüllt waren:

- AB war der Ansicht, dass das Wertpapier positiv in ökologisch und sozial nachhaltigen Investitionsthemen, die sich aus den SDGs der Vereinten Nationen ableiten, engagiert war, was durch die Einhaltung der relevanten Mindestumsatzschwelle für SDG-konforme Produkte und Dienstleistungen, oder bei Staatsanleihen und Verbriefungen durch die AB-eigene Methodik bestätigt wurde (Top-Down-Ansatz).
- AB bewertete den Emittenten anhand von ESG-Faktoren (Bottom-up-Ansatz).
- Während des Bezugszeitraums, soweit zutreffend, entsprach das Wertpapier der AB-eigenen Methode, mit der ermittelt wird, ob ein bestimmtes Wertpapier dem DNSH-Grundsatz entspricht.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den in der Ausschlussrichtlinie des Portfolios beschriebenen Ausschlüssen von Investitionen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: RMB Income Plus Portfolio

Unternehmenskennung (LEI-Code): 549300GLOMPNRHURR344

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input checked="" type="radio"/> Ja	<input type="radio"/> <input checked="" type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- ESG-Integration: AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu zählen Engagements, in deren Rahmen AB Emittenten ermutigte, Maßnahmen zu ergreifen, die zu besseren Ergebnissen in Bezug auf ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- ESG-Scoring: AB verwendete seine eigene Bewertungsmethodik, um Emittenten anhand von ESG-Faktoren zu bewerten.
- Ausschlüsse: Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/FI-Article-8-Sustainability-related-Disclosures.pdf>

und weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB misst die Erreichung der beworbenen ESG-Merkmale mit verschiedenen quantitativen und qualitativen Methoden, einschließlich der Messung von dokumentiertem ESG-Research, ESG-Scoring, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2024 wiesen 57,4 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 86 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden. Insbesondere gab es im Jahr bis zum 31. Mai 2024 67 Nennungen von ESG-Engagements bei 52 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 41 Diskussionen zu Umweltthemen und 41 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Übergangspläne für den Klimaschutz, Diversität und Inklusion, Mitarbeitergesundheit und -sicherheit, Möglichkeiten im Bereich erneuerbare Energien.

Der ESG-Bewertungsrahmen des Portfolios wird in Prism durchgeführt, einem proprietären Rating- und Risikofaktor-Bewertungssystem, das dazu dient, die qualitativen Research-Einschätzungen unserer Analysten zu einem Emittenten in ein strukturiertes Profil umzuwandeln, das eine Reihe von Risikofaktor-Bewertungen und Kreditratings umfasst. Wesentliche ESG-Überlegungen sind expliziter Bestandteil unserer Prism-Bewertungsmethodik.

Jeder Emittent mit einem ESG-Score wurde hinsichtlich der E-, S- und G-Faktoren bewertet, und der sich daraus ergebende gewichtete Durchschnitts-ESG-Score hat das Potenzial, die gesamten internen Kreditratings von AllianceBernstein zu beeinflussen. Unser länderbezogener ESG-Bewertungsrahmen erstellt einen Basiswert auf der Grundlage von mehr als 20 wesentlichen E-, S- und G-Faktoren, indem er Länder anhand einer breiten Palette von Kennzahlen vergleicht. AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 wiesen 66,9 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 90 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

● **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht. Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,25 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

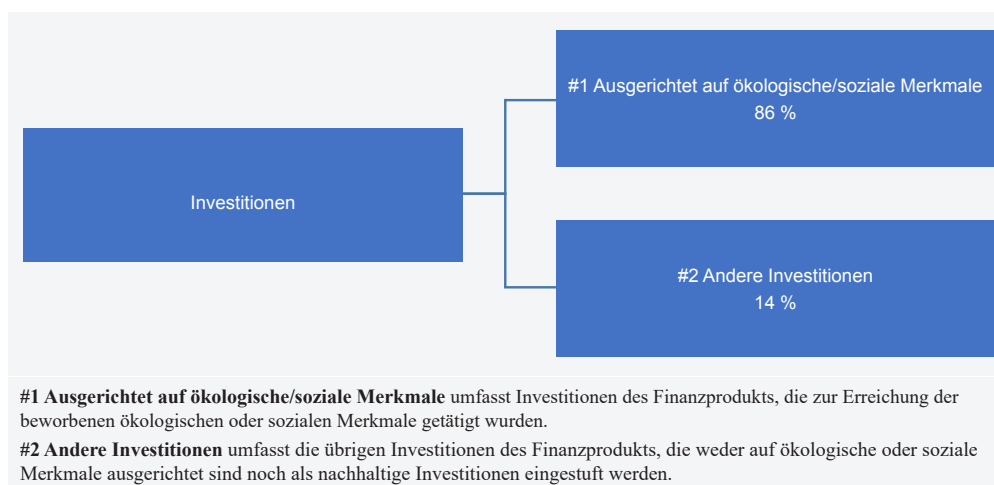
Größte Investitionen	Sektor	% der Vermögenswerte	Land
China Bond Portfolio	Fonds und Investmentfonds	9,89	Luxemburg
China Government Bond 3,02 %, 27.05.31	Schatzpapiere	4,26	China
China Development Bank 4,04 %, 06.07.28	Quasi-Staatsanleihen	3,81	China
China Government Bond 2,76 %, 15.05.32	Schatzpapiere	3,57	China
China Development Bank 3,48 %, 08.01.29	Quasi-Staatsanleihen	3,03	China
China Government Bond 3,81 %, 14.09.50	Schatzpapiere	2,12	China
Hong Kong Mortgage 2,98 %, 12.09.26	Quasi-Staatsanleihen	1,68	Hongkong
State Grid Overseas Investment 2,87 %, 18.10.26	Quasi-Staatsanleihen	1,6	Hongkong
China Development Bank 4,04 %, 10.04.27	Quasi-Staatsanleihen	1,49	China
Export-Import Bank of China 3,26 %, 24.02.27	Quasi-Staatsanleihen	1,45	China
China Government Bond 3,39 %, 16.03.50	Schatzpapiere	1,41	China
ICBCIL Finance Co., Ltd. 2,25 %, 02.11.26	Industrie	1,41	Hongkong
China Development Bank 3,40 %, 08.01.28	Quasi-Staatsanleihen	1,35	China
Central Huijin Investment 2,90 %, 26.09.30	Finanzbranche	1,33	China
Huarong Finance 2017 4,75 %, 27.04.27	Finanzbranche	1,29	Jungferinseln (BVI)



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

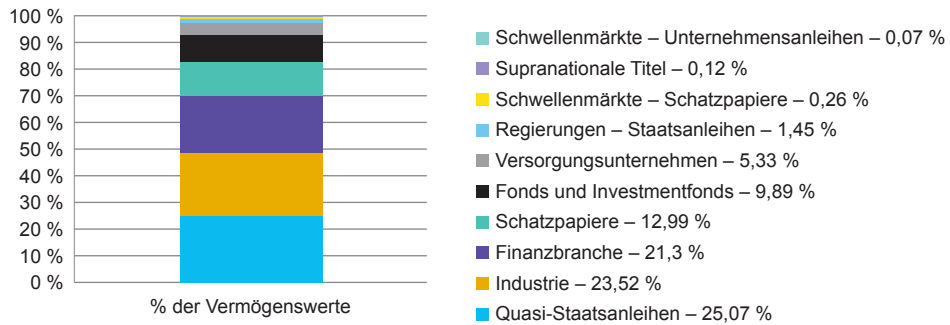
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 86 %
 - #2 Andere Investitionen: 14 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

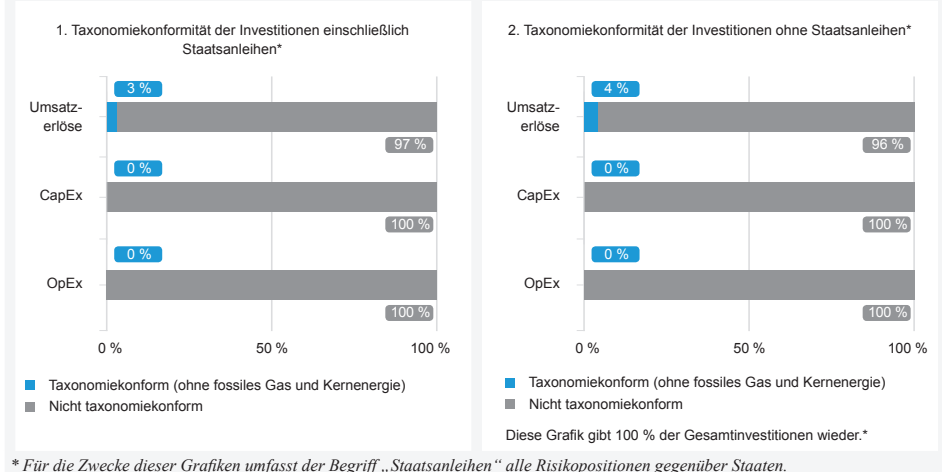
Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichte Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 2 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die **die Kriterien** für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 **nicht berücksichtigen**.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden konnten, bei denen aber nicht davon ausgegangen wurde, dass sie ökologische oder soziale Merkmale bewerten, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewirbt. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen.
- Der Emittent wurde anhand von ESG-Faktoren bewertet. Zum 31. Mai 2024 wiesen 57,4 % des Portfolios eine ESG-Bewertung auf.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Short Duration High Yield Portfolio

Unternehmenskennung (LEI-Code):
LDWBHC26DB5HQE5WJS53

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <ul style="list-style-type: none"> <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind 	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <ul style="list-style-type: none"> <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielelementen auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu zählen Engagements, in deren Rahmen AB Emittenten ermutigte, Maßnahmen zu ergreifen, die zu besseren Ergebnissen in Bezug auf ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **ESG-Scoring:** AB verwendete seine eigene Bewertungsmethodik, um Emittenten anhand von ESG-Faktoren zu bewerten.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/FI-Article-8-Sustainability-related-Disclosures.pdf>

und weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erreichung der beworbenen ESG-Merkmale mit verschiedenen quantitativen und qualitativen Methoden, einschließlich der Messung von dokumentiertem ESG-Research, ESG-Scoring, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2024 wiesen 94,9 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 88 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden. Insbesondere gab es im Jahr bis zum 31. Mai 2024 122 Nennungen von ESG-Engagements bei 84 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 63 Diskussionen zu Umweltthemen und 63 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Entwicklung von Humankapital, Arbeitsmanagement, Diversität und Inklusion, Übergangspläne für den Klimaschutz.

Der ESG-Bewertungsrahmen des Portfolios wird in Prism durchgeführt, einem proprietären Rating- und Risikofaktor-Bewertungssystem, das dazu dient, die qualitativen Research-Einschätzungen unserer Analysten zu einem Emittenten in ein strukturiertes Profil umzuwandeln, das eine Reihe von Risikofaktor-Bewertungen und Kreditratings umfasst. Wesentliche ESG-Überlegungen sind expliziter Bestandteil unserer Prism-Bewertungsmethodik.

Jeder Emittent mit einem ESG-Score wurde hinsichtlich der E-, S- und G-Faktoren bewertet, und der sich daraus ergebende gewichtete Durchschnitts-ESG-Score hat das Potenzial, die gesamten internen Kreditratings von AllianceBernstein zu beeinflussen. Unser länderbezogener ESG-Bewertungsrahmen erstellt einen Basiswert auf der Grundlage von mehr als 20 wesentlichen E-, S- und G-Faktoren, indem er Länder anhand einer breiten Palette von Kennzahlen vergleicht. AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 wiesen 93 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 90 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

● **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht. Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

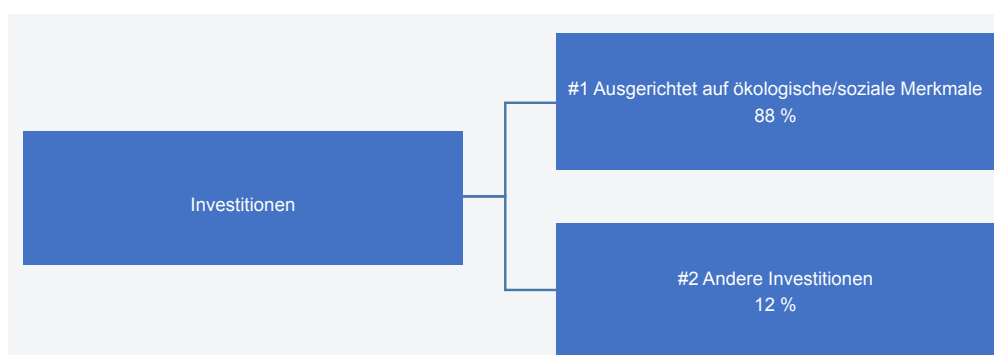
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Sustainable Euro High Yield Portfolio	Fonds und Investmentfonds	1,72	Luxemburg
WR Grace Holdings LLC 4,875 %, 15.06.27	Industrie	0,65	USA
VOC Escrow Ltd. 5,00 %, 15.02.28	Industrie	0,56	Bermuda
Elanco Animal Health 6,65 %, 28.08.28	Industrie	0,53	USA
Prime Security Services Borrower/Prime Finance 5,75 %, 15.04.26	Industrie	0,53	USA
MPH Acquisition Holdings 5,50 %, 01.09.28	Industrie	0,51	USA
NCL Corp., Ltd. 3,625 %, 15.12.24	Industrie	0,51	Bermuda
Gen Digital, Inc. 6,75 %, 30.09.27	Industrie	0,5	USA
SCIL IV/SCIL USA Holdings 5,375 %, 01.11.26	Industrie	0,5	USA
Univision Communications 6,625 %, 01.06.27	Industrie	0,48	USA
Avis Budget Car Rental/Avis Budget Finance 4,75 %, 01.04.28	Industrie	0,48	USA
LSB Industries, Inc. 6,25 %, 15.10.28	Industrie	0,48	USA
Jefferies Finance/JFIN Co-Issuer 5,00 %, 15.08.28	Finanzbranche	0,48	USA
Hilton Grand Vacations Borrower Escrow/Hilton Grand Vacations Borrower Esc 5,00 %, 01.06.29	Industrie	0,48	USA
Ingevity Corp. 3,875 %, 01.11.28	Industrie	0,47	USA



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

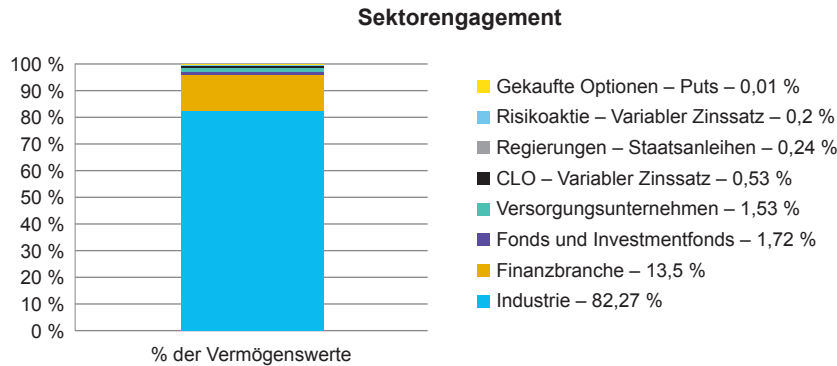
- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 88 %
 - #2 Andere Investitionen: 12 %



#1 Ausgerichtet auf ökologische/soziale Merkmale umfasst Investitionen des Finanzprodukts, die zur Erreichung der beworbenen ökologischen oder sozialen Merkmale getätigt wurden.

#2 Andere Investitionen umfasst die übrigen Investitionen des Finanzprodukts, die weder auf ökologische oder soziale Merkmale ausgerichtet sind noch als nachhaltige Investitionen eingestuft werden.

● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

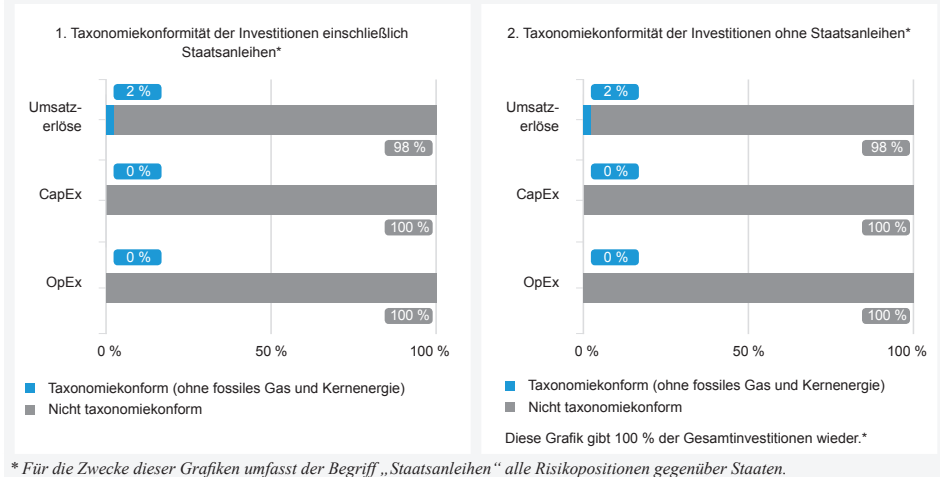
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 1 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die **die Kriterien** für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 **nicht berücksichtigen**.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden konnten, bei denen aber nicht davon ausgegangen wurde, dass sie ökologische oder soziale Merkmale bewirken, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zu Absicherungszwecken eingesetzte Derivate

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen.
- Der Emittent wurde anhand von ESG-Faktoren bewertet. Zum 31. Mai 2024 wiesen 94,9 % des Portfolios eine ESG-Bewertung auf.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Global Plus Fixed Income Portfolio

Unternehmenskennung (LEI-Code): 5493001W2NP6MLV05Y46

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

●● <input type="checkbox"/> Ja		●○ <input checked="" type="checkbox"/> Nein	
<input type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ %	<input type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen
<input type="checkbox"/>	<input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/>	<input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input checked="" type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .
<input type="checkbox"/>	<input type="checkbox"/> mit einem sozialen Ziel		



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- ESG-Integration: AB stützte sich bei der Bewertung der Zielemittelen auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu zählen Engagements, in deren Rahmen AB Emittenten ermutigte, Maßnahmen zu ergreifen, die zu besseren Ergebnissen in Bezug auf ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- ESG-Scoring: AB verwendete seine eigene Bewertungsmethodik, um Emittenten anhand von ESG-Faktoren zu bewerten.
- Ausschlüsse: Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/FI-Article-8-Sustainability-related-Disclosures.pdf>

und weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB misst die Erreichung der beworbenen ESG-Merkmale mit verschiedenen quantitativen und qualitativen Methoden, einschließlich der Messung von dokumentiertem ESG-Research, ESG-Scoring, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2024 wiesen 100 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 95 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden. Insbesondere gab es im Jahr bis zum 31. Mai 2024 147 Nennungen von ESG-Engagements bei 99 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 92 Diskussionen zu Umweltthemen und 87 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO₂-Emissionen, Entwicklung von Humankapital, Diversität und Inklusion, Übergangspläne für den Klimaschutz, Möglichkeiten im Bereich erneuerbare Energien.

Der ESG-Bewertungsrahmen des Portfolios wird in Prism durchgeführt, einem proprietären Rating- und Risikofaktor-Bewertungssystem, das dazu dient, die qualitativen Research-Einschätzungen unserer Analysten zu einem Emittenten in ein strukturiertes Profil umzuwandeln, das eine Reihe von Risikofaktor-Bewertungen und Kreditratings umfasst. Wesentliche ESG-Überlegungen sind expliziter Bestandteil unserer Prism-Bewertungsmethodik.

Jeder Emittent mit einem ESG-Score wurde hinsichtlich der E-, S- und G-Faktoren bewertet, und der sich daraus ergebende gewichtete Durchschnitts-ESG-Score hat das Potenzial, die gesamten internen Kreditratings von AllianceBernstein zu beeinflussen. Unser länderbezogener ESG-Bewertungsrahmen erstellt einen Basiswert auf der Grundlage von mehr als 20 wesentlichen E-, S- und G-Faktoren, indem er Länder anhand einer breiten Palette von Kennzahlen vergleicht. AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 wiesen 100 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 96 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

● **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,25 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
Canadian Government Bond 3,50 %, 01.03.28	Schatzpapiere	3,45	Kanada
U.S. Treasury Bonds 1,125 %, 15.08.40	Schatzpapiere	2,74	USA
U.S. Treasury Notes 1,125 %, 28.02.27	Schatzpapiere	2,32	USA
Republic of Austria Govt Bond 0,90 %, 20.02.32	Schatzpapiere	2,24	Österreich
United Kingdom Gilt 3,25 %, 31.01.33	Schatzpapiere	2,09	Vereinigtes Königreich
GNMA 4,50 %, TBA	Agency – Fester Zinssatz 30 Jahre	1,58	USA
U.S. Treasury Notes 3,625 %, 31.05.28	Schatzpapiere	1,55	USA
U.S. Treasury Inflation Index 0,125 %, 15.10.26	Inflationsgebundene Wertpapiere	1,47	USA
Japan Govt 20-Yr Bond 1,40 %, 20.12.42	Schatzpapiere	1,42	Japan
U.S. Treasury Notes 1,50 %, 30.11.28	Schatzpapiere	1,33	USA
GNMA 5,50 %, 20.05.53	Agency – Fester Zinssatz 30 Jahre	1,32	USA
China Government Bond 2,75 %, 15.06.29	Schatzpapiere	1,3	China
U.S. Treasury Notes 4,00 %, 31.01.29	Schatzpapiere	1,25	USA
U.S. Treasury Bonds 1,25 %, 15.05.50	Schatzpapiere	1,2	USA
GNMA 5,00 %, TBA	Agency – Fester Zinssatz 30 Jahre	1,19	USA

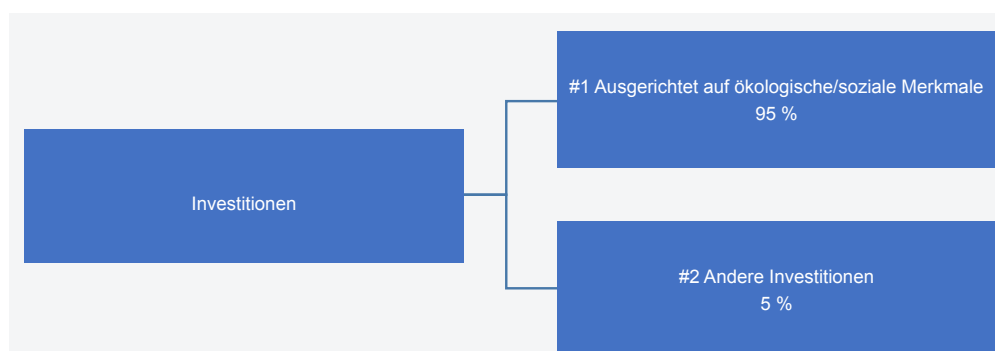


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

Wie sah die Vermögensallokation aus?

- #1 Ausgerichtet auf ökologische/soziale Merkmale: 95 %
- #2 Andere Investitionen: 5 %

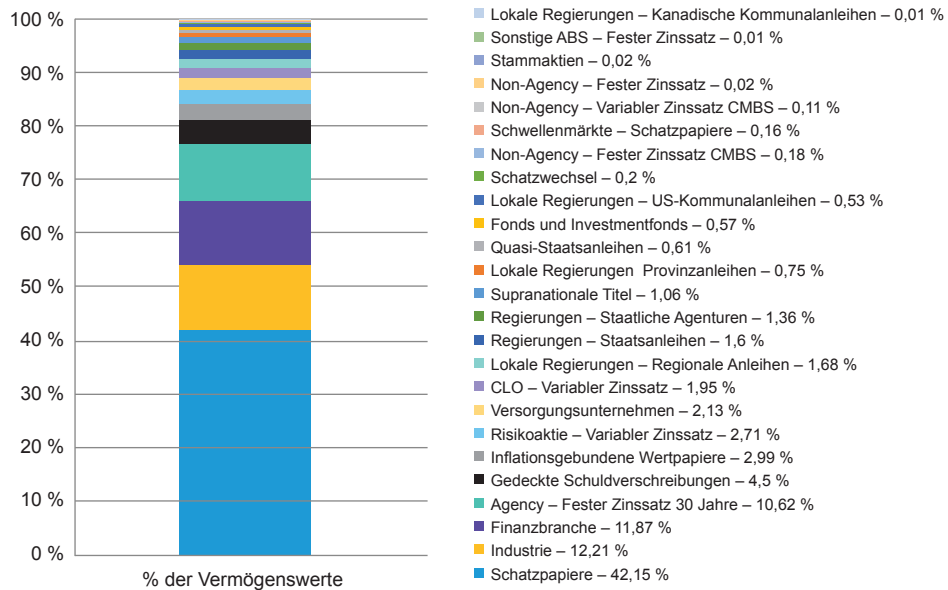


#1 Ausgerichtet auf ökologische/soziale Merkmale umfasst Investitionen des Finanzprodukts, die zur Erreichung der beworbenen ökologischen oder sozialen Merkmale getätigt wurden.

#2 Andere Investitionen umfasst die übrigen Investitionen des Finanzprodukts, die weder auf ökologische oder soziale Merkmale ausgerichtet sind noch als nachhaltige Investitionen eingestuft werden.

● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

● Wurde mit dem Finanzprodukt in EU-taxonmiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

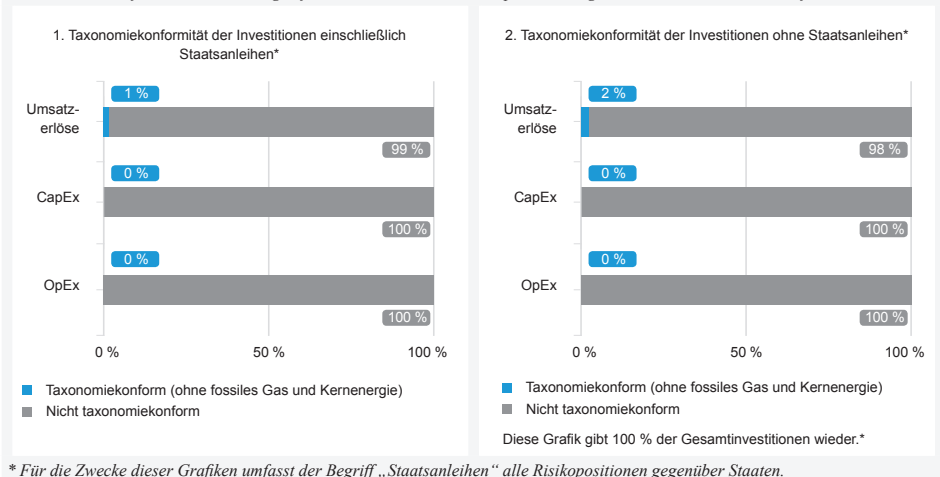
- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonmiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonmiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonmiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Taxonmiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 1 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden konnten, bei denen aber nicht davon ausgegangen wurde, dass sie ökologische oder soziale Merkmale bewerben, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zu Absicherungszwecken eingesetzte Derivate

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen.
- Der Emittent wurde anhand von ESG-Faktoren bewertet. Zum 31. Mai 2024 wiesen 100 % des Portfolios eine ESG-Bewertung auf.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Emerging Market Corporate Debt Portfolio

Unternehmenskennung (LEI-Code): 549300F4R36YSUVW4G50

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input type="radio"/> Ja	<input type="radio"/> <input checked="" type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu zählen Engagements, in deren Rahmen AB Emittenten ermutigte, Maßnahmen zu ergreifen, die zu besseren Ergebnissen in Bezug auf ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **ESG-Scoring:** AB verwendete seine eigene Bewertungsmethodik, um Emittenten anhand von ESG-Faktoren zu bewerten.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/FI-Article-8-Sustainability-related-Disclosures.pdf>

und weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB misst die Erreichung der beworbenen ESG-Merkmale mit verschiedenen quantitativen und qualitativen Methoden, einschließlich der Messung von dokumentiertem ESG-Research, ESG-Scoring, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2024 wiesen 99,4 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 78 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden. Insbesondere gab es im Jahr bis zum 31. Mai 2024 87 Nennungen von ESG-Engagements bei 70 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 57 Diskussionen zu Umweltthemen und 50 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Übergangspläne für den Klimaschutz, Möglichkeiten im Bereich erneuerbare Energien, Biodiversität und Landnutzung, Entwicklung von Humankapital.

Der ESG-Bewertungsrahmen des Portfolios wird in Prism durchgeführt, einem proprietären Rating- und Risikofaktor-Bewertungssystem, das dazu dient, die qualitativen Research-Einschätzungen unserer Analysten zu einem Emittenten in ein strukturiertes Profil umzuwandeln, das eine Reihe von Risikofaktor-Bewertungen und Kreditratings umfasst. Wesentliche ESG-Überlegungen sind expliziter Bestandteil unserer Prism-Bewertungsmethodik.

Jeder Emittent mit einem ESG-Score wurde hinsichtlich der E-, S- und G-Faktoren bewertet, und der sich daraus ergebende gewichtete Durchschnitts-ESG-Score hat das Potenzial, die gesamten internen Kreditratings von AllianceBernstein zu beeinflussen. Unser länderbezogener ESG-Bewertungsrahmen erstellt einen Basiswert auf der Grundlage von mehr als 20 wesentlichen E-, S- und G-Faktoren, indem er Länder anhand einer breiten Palette von Kennzahlen vergleicht.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 wiesen 93,9 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 87 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

● **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	1,25 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

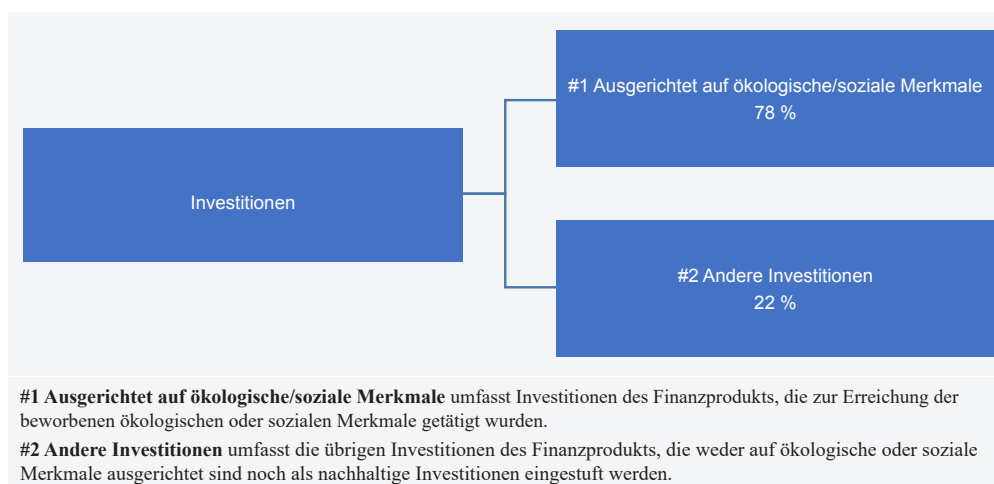
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Ecopetrol SA 8,625 %, 19.01.29	Unternehmensanleihen	1,01	Kolumbien
Wynn Macau Ltd. 5,50 %, 15.01.26 - 01.10.27	Unternehmensanleihen	0,87	Kaimaninseln
Braskem Netherlands Finance BV 4,50 %, 10.01.28 - 31.01.30	Unternehmensanleihen	0,81	Niederlande
Braskem Idesa SAPI 6,99 %, 20.02.32	Unternehmensanleihen	0,75	Mexiko
BOC Aviation Ltd. 1,75 %, 21.01.26	Unternehmensanleihen	0,68	Singapur
Minejesa Capital BV 4,625 %, 10.08.30	Unternehmensanleihen	0,67	Niederlande
Freeport Indonesia PT 5,315 %, 14.04.32	Unternehmensanleihen	0,66	Indonesien
Adani Green Energy Ltd. 4,375 %, 08.09.24	Unternehmensanleihen	0,63	Indien
Sands China Ltd. 2,30 %, 08.03.27	Unternehmensanleihen	0,61	Kaimaninseln
Southern Copper Corp. 7,50 %, 27.07.35	Unternehmensanleihen	0,6	USA
OCP SA 3,75 %, 23.06.31	Unternehmensanleihen	0,6	Marokko
Trust Fibra Uno 4,869 %, 15.01.30	Unternehmensanleihen	0,59	Mexiko
MARB BondCo PLC 3,95 %, 29.01.31	Unternehmensanleihen	0,59	Vereinigtes Königreich
Studio City Finance Ltd. 6,00 %, 15.07.25	Unternehmensanleihen	0,58	Jungferninseln (BVI)
CSN Resources SA 4,625 %, 10.06.31	Unternehmensanleihen	0,58	Luxemburg



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

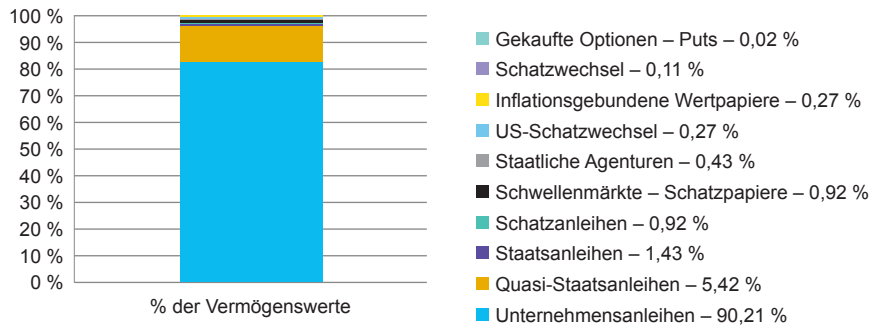
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 78 %
 - #2 Andere Investitionen: 22 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

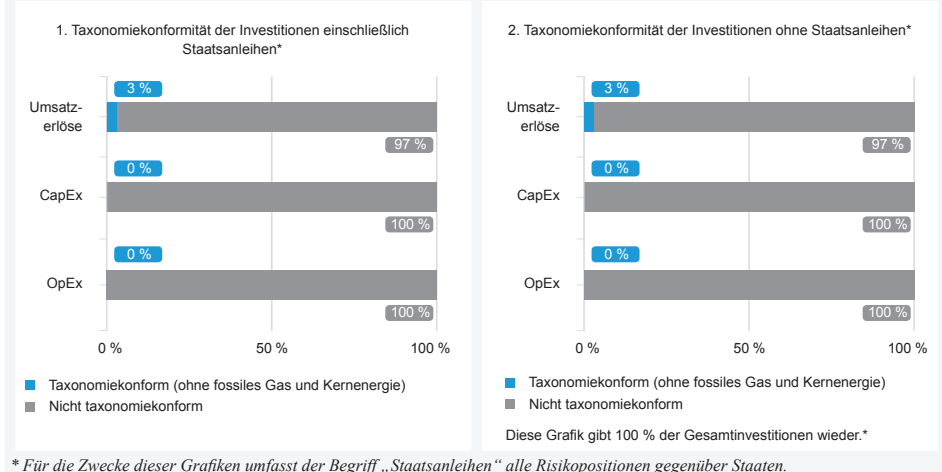
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 3 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die **die Kriterien** für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 **nicht berücksichtigen**.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden konnten, bei denen aber nicht davon ausgegangen wurde, dass sie ökologische oder soziale Merkmale bewerben, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen.
- Der Emittent wurde anhand von ESG-Faktoren bewertet. Zum 31. Mai 2024 wiesen 99,4 % des Portfolios eine ESG-Bewertung auf.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: US High Yield Portfolio

Unternehmenskennung (LEI-Code): 549300B36PBYSJF01Y67

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input type="radio"/> Ja	<input checked="" type="radio"/> <input type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenden auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu zählen Engagements, in deren Rahmen AB Emittenten ermutigte, Maßnahmen zu ergreifen, die zu besseren Ergebnissen in Bezug auf ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **ESG-Scoring:** AB verwendete seine eigene Bewertungsmethodik, um Emittenten anhand von ESG-Faktoren zu bewerten.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/FI-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erreichung der beworbenen ESG-Merkmale mit verschiedenen quantitativen und qualitativen Methoden, einschließlich der Messung von dokumentiertem ESG-Research, ESG-Scoring, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2024 wiesen 97,4 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 89 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden. Insbesondere gab es im Jahr bis zum 31. Mai 2024 161 Nennungen von ESG-Engagements bei 106 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 85 Diskussionen zu Umweltthemen und 90 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO₂-Emissionen, Entwicklung von Humankapital, Diversität und Inklusion, Arbeitsmanagement, Übergangspläne für den Klimaschutz.

Der ESG-Bewertungsrahmen des Portfolios wird in Prism durchgeführt, einem proprietären Rating- und Risikofaktor-Bewertungssystem, das dazu dient, die qualitativen Research-Einschätzungen unserer Analysten zu einem Emittenten in ein strukturiertes Profil umzuwandeln, das eine Reihe von Risikofaktor-Bewertungen und Kreditratings umfasst. Wesentliche ESG-Überlegungen sind expliziter Bestandteil unserer Prism-Bewertungsmethodik.

Jeder Emittent mit einem ESG-Score wurde hinsichtlich der E-, S- und G-Faktoren bewertet, und der sich daraus ergebende gewichtete Durchschnitts-ESG-Score hat das Potenzial, die gesamten internen Kreditratings von AllianceBernstein zu beeinflussen. Unser länderbezogener ESG-Bewertungsrahmen erstellt einen Basiswert auf der Grundlage von mehr als 20 wesentlichen E-, S- und G-Faktoren, indem er Länder anhand einer breiten Palette von Kennzahlen vergleicht. AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 wiesen 96,4 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 91 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

● **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
U.S. Treasury Notes 1,50 %, 30.09.24	Schatzpapiere	1,04	USA
AB Financial Credit Portfolio	Fonds und Investmentfonds	0,77	Luxemburg
AB Mortgage Income Portfolio	Fonds und Investmentfonds	0,62	Luxemburg
Albertsons/Safeway 3,50 %, 15.03.29	Industrie	0,59	USA
Tenet Healthcare Corp. 6,125 %, 01.10.28 - 15.06.30	Industrie	0,57	USA
American Airlines/AAdvantage 5,50 %, 20.04.26	Industrie	0,52	Multinational
Telecom Italia Capital SA 6,00 %, 30.09.34	Industrie	0,46	Luxemburg
Eco Material Technologies 7,875 %, 31.01.27	Industrie	0,44	USA
CCO Holdings 4,25 %, 01.02.31 - 15.01.34	Industrie	0,43	USA
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. 5,25 %, 30.04.25 - 15.08.27	Industrie	0,43	Multinational
Staples, Inc. 7,50 %, 15.04.26	Industrie	0,43	USA
CCO Holdings 5,125 %, 01.05.27	Industrie	0,41	USA
Santander UK Group Holdings 6,833 %, 21.11.26	Finanzbranche	0,41	Vereinigtes Königreich
Altice France SA/France 5,125 %, 15.01.29 - 15.07.29	Industrie	0,4	Frankreich
DIRECTV Financing/Directv Financing Co-Obligor 5,875 %, 15.08.27	Industrie	0,4	USA

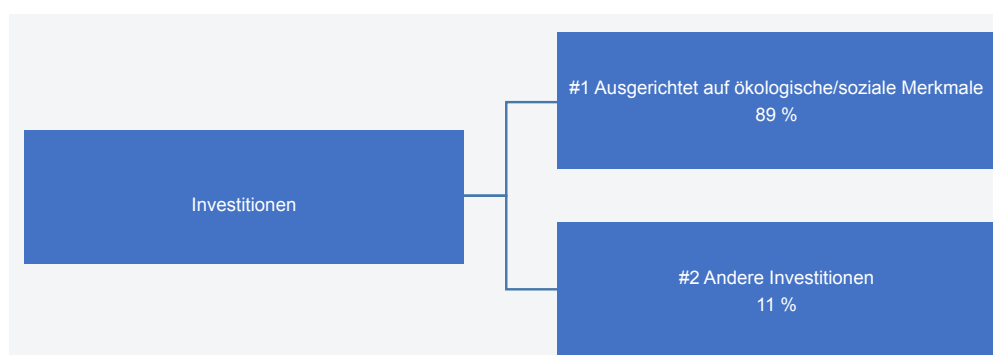


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

Wie sah die Vermögensallokation aus?

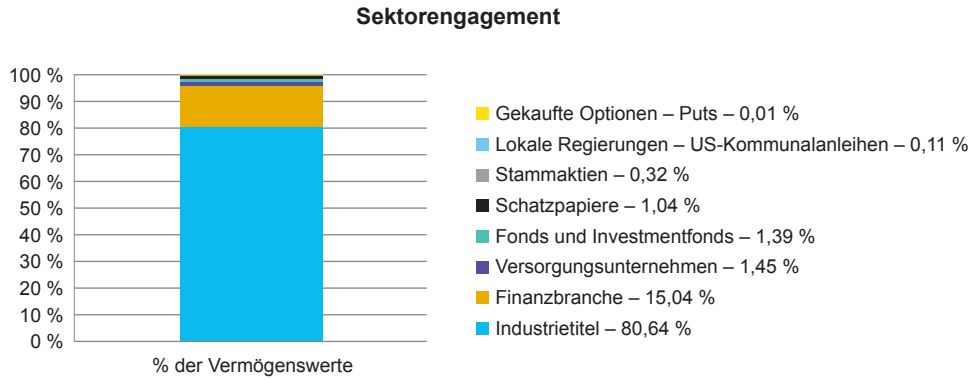
- #1 Ausgerichtet auf ökologische/soziale Merkmale: 89 %
- #2 Andere Investitionen: 11 %



#1 Ausgerichtet auf ökologische/soziale Merkmale umfasst Investitionen des Finanzprodukts, die zur Erreichung der beworbenen ökologischen oder sozialen Merkmale getätigt wurden.

#2 Andere Investitionen umfasst die übrigen Investitionen des Finanzprodukts, die weder auf ökologische oder soziale Merkmale ausgerichtet sind noch als nachhaltige Investitionen eingestuft werden.

● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

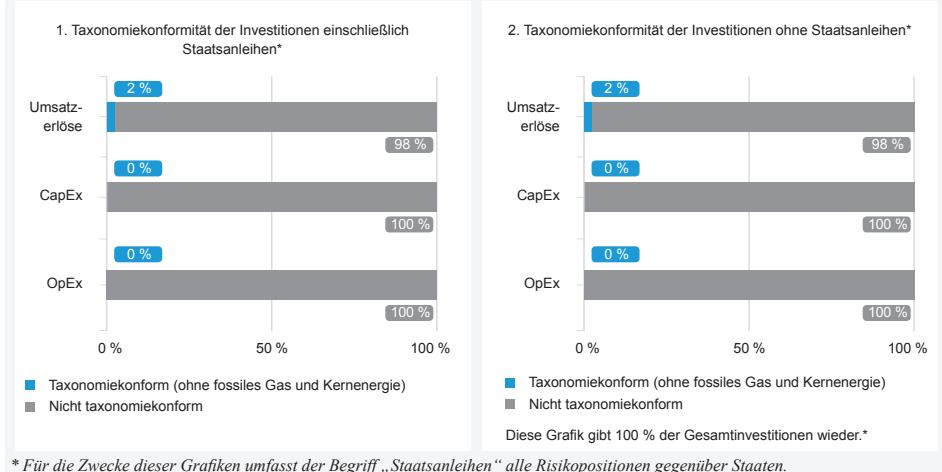
● **Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?**

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichte Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 2 % des Portfolios mit der EU-Taxonomie konform sind.



● **Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?**

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



● **Wie hoch war der Anteil der sozial nachhaltigen Investitionen?**

k. A.



● **Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?**

Dies umfasste:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden konnten, bei denen aber nicht davon ausgegangen wurde, dass sie ökologische oder soziale Merkmale bewerben, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen.
- Der Emittent wurde anhand von ESG-Faktoren bewertet. Zum 31. Mai 2024 wiesen 97,4 % des Portfolios eine ESG-Bewertung auf.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Global Dynamic Bond Portfolio

Unternehmenskennung (LEI-Code): 549300RDK6X3LSLXYT37

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input type="radio"/> Ja	<input type="radio"/> <input checked="" type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenden auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu zählen Engagements, in deren Rahmen AB Emittenten ermutigte, Maßnahmen zu ergreifen, die zu besseren Ergebnissen in Bezug auf ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **ESG-Scoring:** AB verwendete seine eigene Bewertungsmethodik, um Emittenten anhand von ESG-Faktoren zu bewerten.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/FI-Article-8-Sustainability-related-Disclosures.pdf>

und weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erreichung der beworbenen ESG-Merkmale mit verschiedenen quantitativen und qualitativen Methoden, einschließlich der Messung von dokumentiertem ESG-Research, ESG-Scoring, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2024 wiesen 97 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 94 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden. Insbesondere gab es im Jahr bis zum 31. Mai 2024 150 Nennungen von ESG-Engagements bei 107 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 101 Diskussionen zu Umweltthemen und 80 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO₂-Emissionen, Entwicklung von Humankapital, Übergangspläne für den Klimaschutz, Möglichkeiten im Bereich erneuerbare Energien, Diversität und Inklusion.

Der ESG-Bewertungsrahmen des Portfolios wird in Prism durchgeführt, einem proprietären Rating- und Risikofaktor-Bewertungssystem, das dazu dient, die qualitativen Research-Einschätzungen unserer Analysten zu einem Emittenten in ein strukturiertes Profil umzuwandeln, das eine Reihe von Risikofaktor-Bewertungen und Kreditratings umfasst. Wesentliche ESG-Überlegungen sind expliziter Bestandteil unserer Prism-Bewertungsmethodik.

Jeder Emittent mit einem ESG-Score wurde hinsichtlich der E-, S- und G-Faktoren bewertet, und der sich daraus ergebende gewichtete Durchschnitts-ESG-Score hat das Potenzial, die gesamten internen Kreditratings von AllianceBernstein zu beeinflussen. Unser länderbezogener ESG-Bewertungsrahmen erstellt einen Basiswert auf der Grundlage von mehr als 20 wesentlichen E-, S- und G-Faktoren, indem er Länder anhand einer breiten Palette von Kennzahlen vergleicht. AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 wiesen 81,9 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 93 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

● **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,50 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

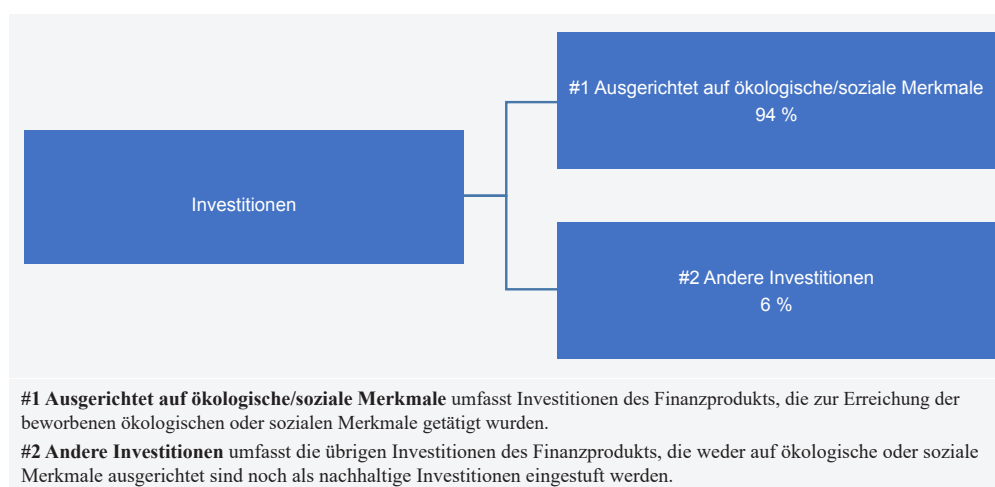
Größte Investitionen	Sektor	% der Vermögenswerte	Land
U.S. Treasury Inflation Index 0,125 %, 15.10.26	Inflationsgebundene Wertpapiere	2,42	USA
GNMA 5,50 %, 20.05.53	Agency – Fester Zinssatz 30 Jahre	1,5	USA
Kreditanstalt für Wiederaufbau 3,875 %, 02.09.25	Regierungen – Staatsanleihen	1	Deutschland
United Kingdom Gilt 4,625 %, 31.01.34	Schatzpapiere	0,88	Vereinigtes Königreich
Province of Manitoba Canada 4,25 %, 03.03.25	Lokale Regierungen – Provinzanleihen	0,72	Kanada
Bain Capital Credit CLO 6,749 %, 20.10.34	CLO – Variabler Zinssatz	0,7	Kaimaninseln
Japan Finance Organization for Municipalities 0,05 %, 12.02.27	Lokale Regierungen – Regionale Anleihen	0,69	Japan
Province of Quebec Canada 4,20 %, 10.03.25	Lokale Regierungen – Provinzanleihen	0,68	Kanada
Province of Ontario Canada 3,10 %, 26.08.25	Lokale Regierungen – Provinzanleihen	0,65	Kanada
New Mountain CLO 3 Ltd. 6,759 %, 20.10.34	CLO – Variabler Zinssatz	0,65	Kaimaninseln
Intl Finance 4,00 %, 03.04.25	Supranationale Titel	0,64	Supranational
Province of British Columbia Canada 4,25 %, 27.11.24	Lokale Regierungen – Provinzanleihen	0,62	Kanada
Intl Bank for Reconstruction & Development 2,20 %, 27.02.24	Supranationale Titel	0,57	Supranational
Goldman Sachs Group 3,625 %, 29.10.29	Finanzbranche	0,55	USA
Golub Capital Partners 48 6,888 %, 17.04.33	CLO – Variabler Zinssatz	0,54	Kaimaninseln



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

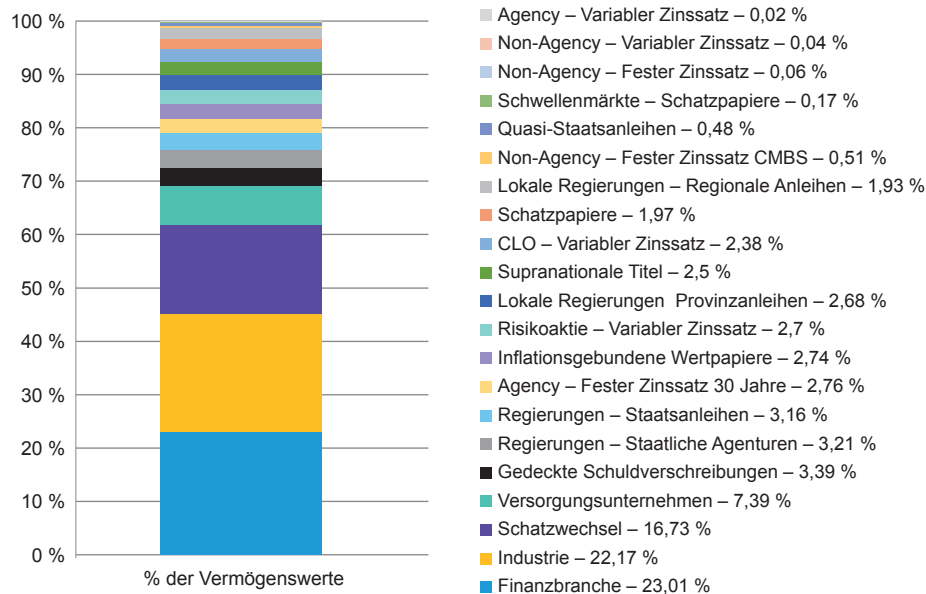
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 94 %
 - #2 Andere Investitionen: 6 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

● Wurde mit dem Finanzprodukt in EU-taxonmiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

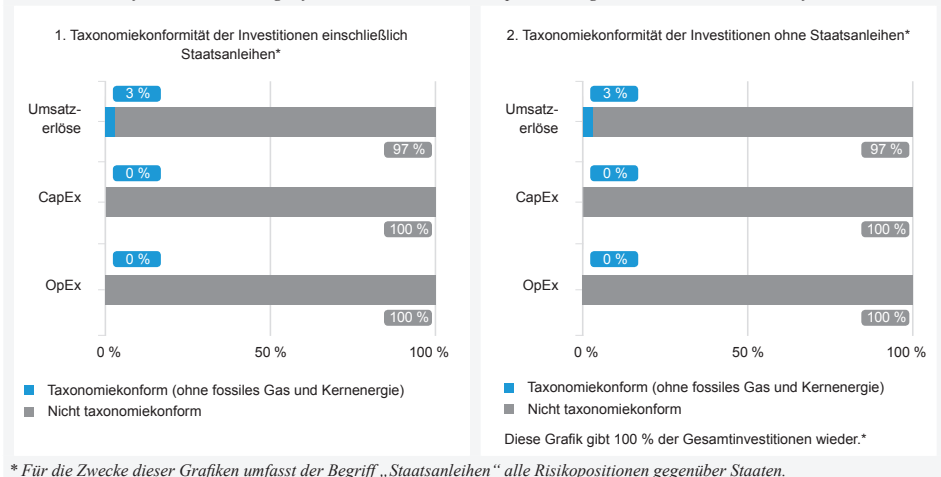
- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonmiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonmiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 2 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden konnten, bei denen aber nicht davon ausgegangen wurde, dass sie ökologische oder soziale Merkmale bewerben, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen.
- Der Emittent wurde anhand von ESG-Faktoren bewertet. Zum 31. Mai 2024 wiesen 97 % des Portfolios eine ESG-Bewertung auf.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Asia Income Opportunities Portfolio

Unternehmenskennung (LEI-Code): 2221008HQVNQT0Z7WS95

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- ESG-Integration: AB stützte sich bei der Bewertung der Zielemittelen auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu zählen Engagements, in deren Rahmen AB Emittenten ermutigte, Maßnahmen zu ergreifen, die zu besseren Ergebnissen in Bezug auf ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- ESG-Scoring: AB verwendete seine eigene Bewertungsmethodik, um Emittenten anhand von ESG-Faktoren zu bewerten.
- Ausschlüsse: Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/FI-Article-8-Sustainability-related-Disclosures.pdf>

und weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB misst die Erreichung der beworbenen ESG-Merkmale mit verschiedenen quantitativen und qualitativen Methoden, einschließlich der Messung von dokumentiertem ESG-Research, ESG-Scoring, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2024 wiesen 95,3 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 78 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 60 Nennungen von ESG-Engagements bei 49 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 37 Diskussionen zu Umweltthemen und 32 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Übergangspläne für den Klimaschutz, Möglichkeiten im Bereich erneuerbare Energien, Biodiversität und Landnutzung, Entwicklung von Humankapital.

Der ESG-Bewertungsrahmen des Portfolios wird in Prism durchgeführt, einem proprietären Rating- und Risikofaktor-Bewertungssystem, das dazu dient, die qualitativen Research-Einschätzungen unserer Analysten zu einem Emittenten in ein strukturiertes Profil umzuwandeln, das eine Reihe von Risikofaktor-Bewertungen und Kreditratings umfasst. Wesentliche ESG-Überlegungen sind expliziter Bestandteil unserer Prism-Bewertungsmethodik.

Jeder Emittent mit einem ESG-Score wurde hinsichtlich der E-, S- und G-Faktoren bewertet, und der sich daraus ergebende gewichtete Durchschnitts-ESG-Score hat das Potenzial, die gesamten internen Kreditratings von AllianceBernstein zu beeinflussen. Unser länderbezogener ESG-Bewertungsrahmen erstellt einen Basiswert auf der Grundlage von mehr als 20 wesentlichen E-, S- und G-Faktoren, indem er Länder anhand einer breiten Palette von Kennzahlen vergleicht. AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 wiesen 96,5 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 81 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

● **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
Chinalco Capital Holdings 4,10 %, 11.09.24	Quasi-Staatsanleihen	1,6	Jungferninseln (BVI)
Airport Authority 2,40 %, 08.03.28	Quasi-Staatsanleihen	1,6	Hongkong
ICBCIL Finance Co., Ltd. 2,25 %, 02.11.26	Industrie	1,55	Hongkong
CDBL Funding 2 3,125 %, 02.03.27	Finanzbranche	1,36	Kaimaninseln
Xingsheng BVI Co., Ltd. 1,375 %, 25.08.24	Finanzbranche	1,35	Jungferninseln (BVI)
Minejesa Capital BV 4,625 %, 10.08.30	Versorgungsunternehmen	1,28	Niederlande
Tencent Holdings Ltd. 3,975 %, 11.04.29	Industrie	1,26	Kaimaninseln
Korea Development Bank 4,00 %, 08.09.25	Quasi-Staatsanleihen	1,18	Südkorea
Standard Chartered PLC 6,301 %, 09.01.29	Finanzbranche	1,12	Vereinigtes Königreich
Indonesia Govt Intl Bond 4,35 %, 08.01.27	Regierungen – Staatsanleihen	1,09	Indonesien
CK Hutchison Intl 23 4,875 %, 21.04.33	Industrie	1,09	Kaimaninseln
Indonesia Govt Intl Bond 5,25 %, 17.01.42	Regierungen – Staatsanleihen	1,09	Indonesien
Huarong Finance II 5,50 %, 16.01.25	Finanzbranche	1,04	Jungferninseln (BVI)
Adani Green Energy Ltd. 4,375 %, 08.09.24	Versorgungsunternehmen	1,01	Indien
CLP Power HK Finance Ltd. 3,55 %, 06.02.25	Versorgungsunternehmen	0,99	Jungferninseln (BVI)

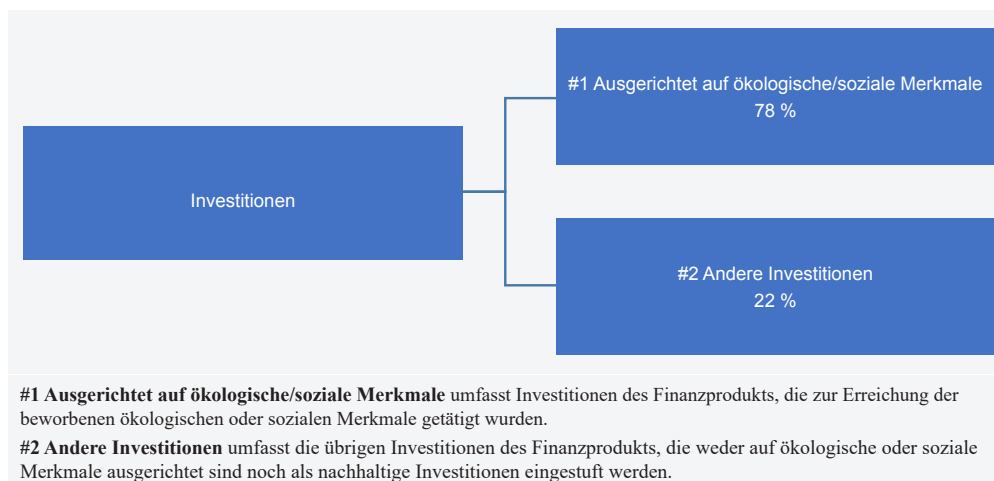


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

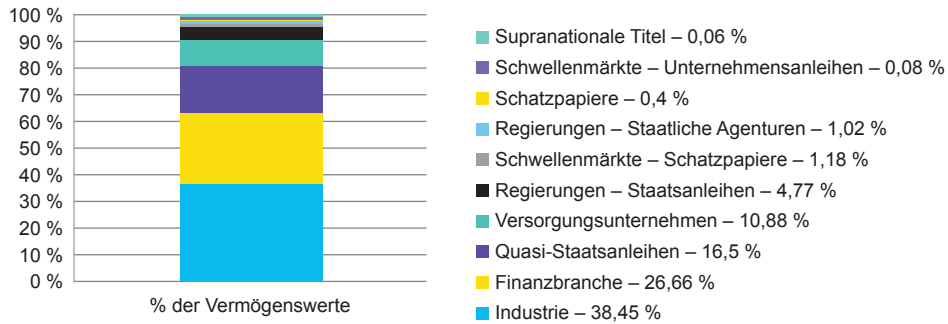
Wie sah die Vermögensallokation aus?

- #1 Ausgerichtet auf ökologische/soziale Merkmale: 78 %
- #2 Andere Investitionen: 22 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

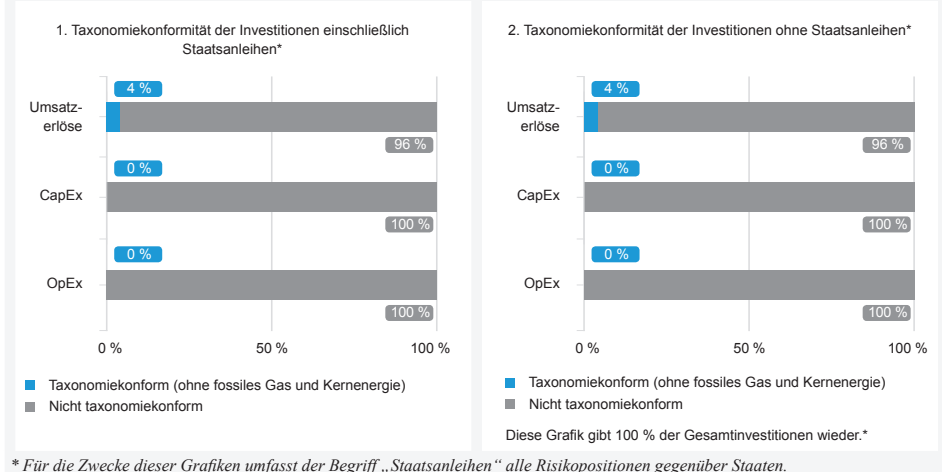
● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 3 % des Portfolios mit der EU-Taxonomie konform sind.



● **Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?**

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



● **Wie hoch war der Anteil der sozial nachhaltigen Investitionen?**

k. A.



● **Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?**

Dies umfasste:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden konnten, bei denen aber nicht davon ausgegangen wurde, dass sie ökologische oder soziale Merkmale bewahren, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen.
- Der Emittent wurde anhand von ESG-Faktoren bewertet. Zum 31. Mai 2024 wiesen 95,3 % des Portfolios eine ESG-Bewertung auf.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Global Income Portfolio

Unternehmenskennung (LEI-Code): 549300APILN1H972W680

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittelen auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu zählen Engagements, in deren Rahmen AB Emittenten ermutigte, Maßnahmen zu ergreifen, die zu besseren Ergebnissen in Bezug auf ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **ESG-Scoring:** AB verwendete seine eigene Bewertungsmethodik, um Emittenten anhand von ESG-Faktoren zu bewerten.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/FI-Article-8-Sustainability-related-Disclosures.pdf

und weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB misst die Erreichung der beworbenen ESG-Merkmale mit verschiedenen quantitativen und qualitativen Methoden, einschließlich der Messung von dokumentiertem ESG-Research, ESG-Scoring, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2024 wiesen 88,9 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 94 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 166 Nennungen von ESG-Engagements bei 112 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 95 Diskussionen zu Umweltthemen und 92 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Entwicklung von Humankapital, Diversität und Inklusion, Arbeitsmanagement, Möglichkeiten im Bereich erneuerbare Energien.

Der ESG-Bewertungsrahmen des Portfolios wird in Prism durchgeführt, einem proprietären Rating- und Risikofaktor-Bewertungssystem, das dazu dient, die qualitativen Research-Einschätzungen unserer Analysten zu einem Emittenten in ein strukturiertes Profil umzuwandeln, das eine Reihe von Risikofaktor-Bewertungen und Kreditratings umfasst. Wesentliche

ESG-Überlegungen sind expliziter Bestandteil unserer Prism-Bewertungsmethodik.

Jeder Emittent mit einem ESG-Score wurde hinsichtlich der E-, S- und G-Faktoren bewertet, und der sich daraus ergebende gewichtete Durchschnitts-ESG-Score hat das Potenzial, die gesamten internen Kreditratings von AllianceBernstein zu beeinflussen. Unser länderbezogener ESG-Bewertungsrahmen erstellt einen Basiswert auf der Grundlage von mehr als 20 wesentlichen E-, S- und G-Faktoren, indem er Länder anhand einer breiten Palette von Kennzahlen vergleicht.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 wiesen 99,1 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 91 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

● **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	1,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
U.S. Treasury Bonds 6,00 %, 15.02.26	Schatzpapiere	7,89	USA
U.S. Treasury Bonds 6,75 %, 15.08.26	Schatzpapiere	7,68	USA
U.S. Treasury Bonds 6,50 %, 15.11.26	Schatzpapiere	4,95	USA
U.S. Treasury Notes 4,125 %, 31.01.25 - 15.11.32	Schatzpapiere	4,12	USA
AB Emerging Market Corporate Debt Portfolio	Fonds und Investmentfonds	3,84	Luxemburg
AB Asia Income Opportunities Portfolio	Fonds und Investmentfonds	3,38	Luxemburg
FNMA 5,50 %, 01.08.53	Agency – Fester Zinssatz 30 Jahre	2,1	USA
U.S. Treasury Notes 4,125 %, 31.01.25 - 31.07.28	Schatzpapiere	1,47	USA
Sustainable Euro High Yield Portfolio	Fonds und Investmentfonds	1,39	Luxemburg
U.S. Treasury Notes 4,375 %, 30.11.28	Schatzpapiere	1,09	USA
FNMA 6,00 %, 01.10.53	Agency – Fester Zinssatz 30 Jahre	0,8	USA
U.S. Treasury Notes 3,50 %, 31.01.28 - 30.04.28	Schatzpapiere	0,76	USA
U.S. Treasury Notes 3,875 %, 30.11.27 - 31.12.27	Schatzpapiere	0,63	USA
AIB Group PLC 4,263 %, 10.04.25	Finanzbranche	0,62	Irland
U.S. Treasury Bonds 6,375 %, 15.08.27	Schatzpapiere	0,58	USA

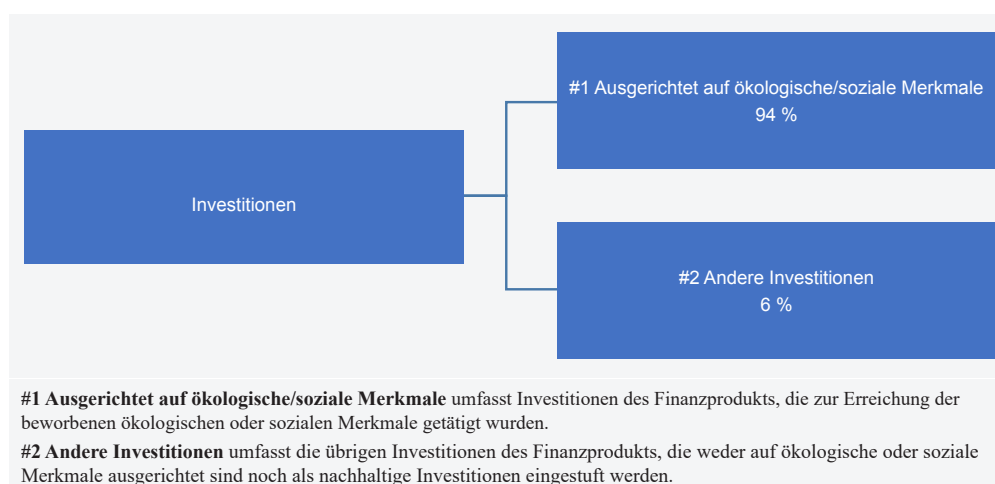


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

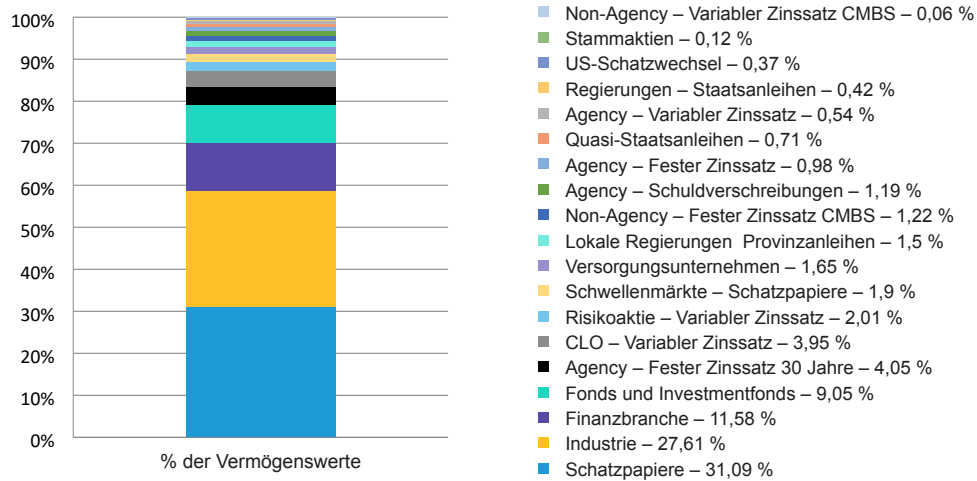
Wie sah die Vermögensallokation aus?

- #1 Ausgerichtet auf ökologische/soziale Merkmale: 94 %
- #2 Andere Investitionen: 6 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

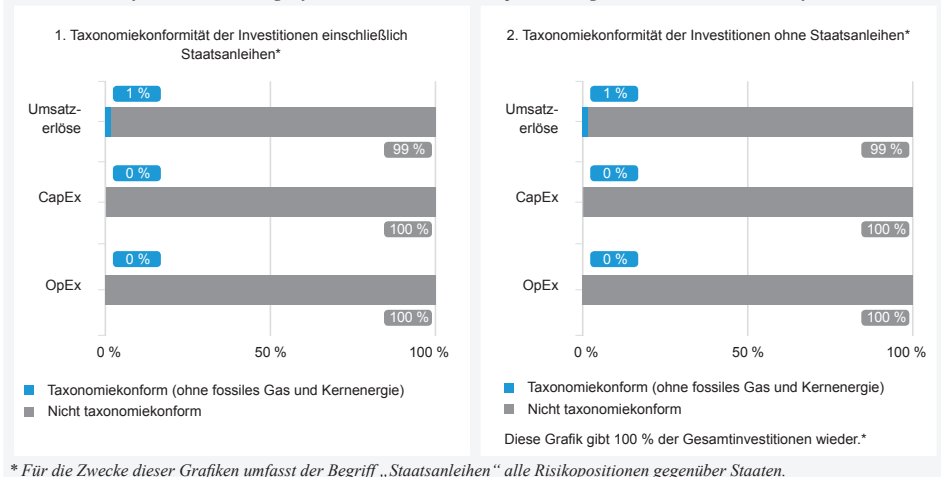
● Wurde mit dem Finanzprodukt in EU-taxonomekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 0 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden konnten, bei denen aber nicht davon ausgegangen wurde, dass sie ökologische oder soziale Merkmale bewerben, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen.
- Der Emittent wurde anhand von ESG-Faktoren bewertet. Zum 31. Mai 2024 wiesen 88,9 % des Portfolios eine ESG-Bewertung auf.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Financial Credit Portfolio – LIQUIDIERT

Unternehmenskennung (LEI-Code): 549300678XXGR2KURZ26

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input type="radio"/> Ja	<input type="radio"/> <input checked="" type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu zählen Engagements, in deren Rahmen AB Emittenten ermutigte, Maßnahmen zu ergreifen, die zu besseren Ergebnissen in Bezug auf ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **ESG-Scoring:** AB verwendete seine eigene Bewertungsmethodik, um Emittenten anhand von ESG-Faktoren zu bewerten.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/FI-Article-8-Sustainability-related-Disclosures.pdf>

und weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB misst die Erreichung der beworbenen ESG-Merkmale mit verschiedenen quantitativen und qualitativen Methoden, einschließlich der Messung von dokumentiertem ESG-Research, ESG-Scoring, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Zeitraum bis zur Schließung des Fonds wurden 100 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

Zum 31. Mai 2023 wiesen 98,4 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 100 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?

k. A.

- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?

k. A.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt während des Zeitraums bis zur Schließung des Fonds dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 23. Januar 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
KBC Group NV 4,25 %, 24.10.25	Finanzbranche	4,7	Belgien
UniCredit SpA 4,45 %, 03.12.27	Finanzbranche	3,91	Italien
UBS Group AG 4,875 %, 12.02.27	Finanzbranche	3,88	Schweiz
Banco Santander SA 4,375 %, 14.01.26	Finanzbranche	3,84	Spanien
Barclays PLC 6,375 %, 15.12.25	Finanzbranche	3,69	Vereinigtes Königreich
Svenska Handelsbanken AB 4,75 %, 01.03.31	Finanzbranche	3,52	Schweden
Deutsche Bank AG 4,50 %, 30.11.26	Finanzbranche	3,29	Deutschland
Nationwide Building Society 5,75 %, 20.06.27	Finanzbranche	3,08	Vereinigtes Königreich
ING Groep NV 4,875 %, 16.05.29	Finanzbranche	3,03	Niederlande
Intesa Sanpaolo SpA 7,70 %, 17.09.25	Finanzbranche	2,97	Italien
NatWest Group PLC 5,125 %, 12.05.27	Finanzbranche	2,93	Vereinigtes Königreich
BNP Paribas SA 6,625 %, 25.03.24	Finanzbranche	2,46	Frankreich
Societe Generale SA 9,375 %, 22.11.27	Finanzbranche	2,45	Frankreich
BNP Paribas SA 4,625 %, 25.02.31	Finanzbranche	2,44	Frankreich
Danske Bank A/S 4,375 %, 18.05.26	Finanzbranche	2,4	Dänemark

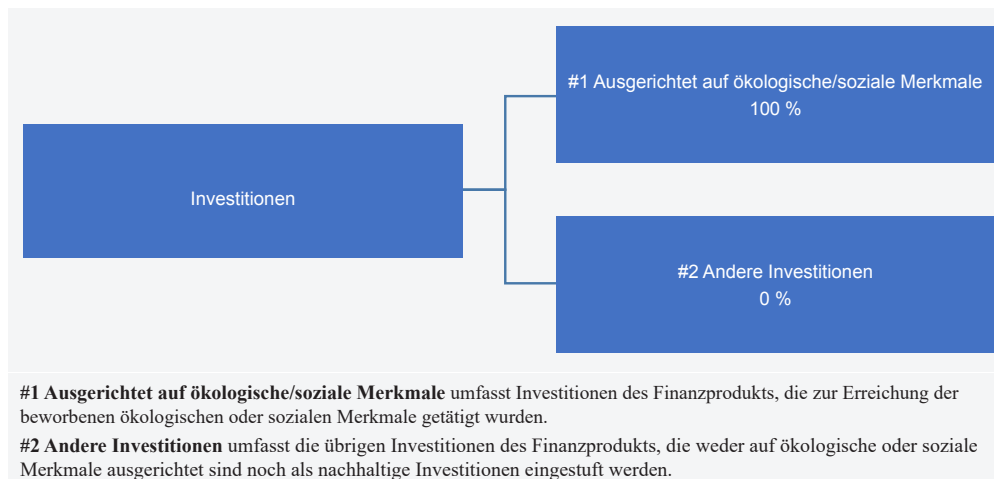


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

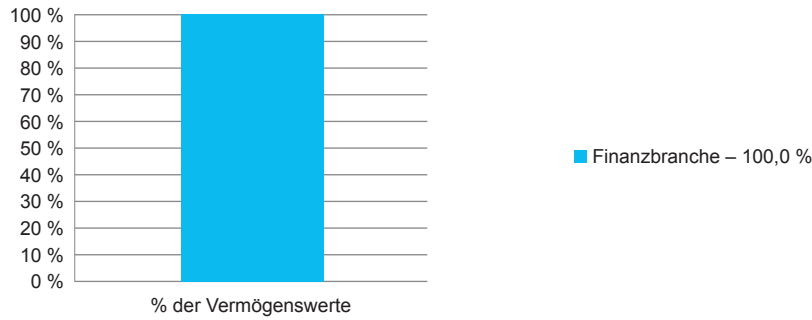
Wie sah die Vermögensallokation aus?

- #1 Ausgerichtet auf ökologische/soziale Merkmale: 100 %
- #2 Andere Investitionen: 0 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

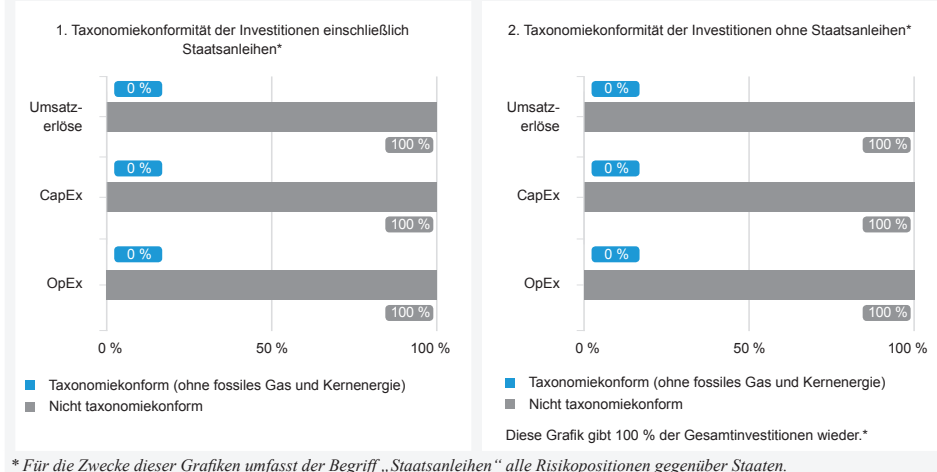
Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 0 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.

 sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden konnten, bei denen aber nicht davon ausgegangen wurde, dass sie ökologische oder soziale Merkmale bewerben, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewirbt. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen.
- Der Emittent wurde anhand von ESG-Faktoren bewertet.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.
- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 9 Absätze 1 bis 4a der Verordnung (EU) 2019/2088 und Artikel 5 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Sustainable Global Thematic Credit Portfolio

Unternehmenskennung (LEI-Code): 549300ITZU9WTIQJT278

Nachhaltiges Investitionsziel

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input checked="" type="checkbox"/> Ja	●○ <input type="checkbox"/> Nein
<input checked="" type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: 33 % <ul style="list-style-type: none"> <input checked="" type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input checked="" type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind 	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <ul style="list-style-type: none"> <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel
<input checked="" type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: 64 %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die nachhaltigen Ziele dieses Finanzprodukts erreicht werden.

Das Portfolio investierte in Emittenten, von denen AB glaubte, dass sie sich positiv auf umwelt- oder sozialorientierte, nachhaltige Anlagethemen auswirken, die von den SDGs der Vereinten Nationen abgeleitet sind, wie Gesundheit, Klima und Stärkung von Autonomie und Selbstbestimmung. Alle Emittenten trugen direkt zum Erreichen von mindestens einem SDG der Vereinten Nationen bei.

Weitere Informationen zu diesem Konformitätsansatz finden Sie in den nachhaltigkeitsbezogenen Informationen von AB: https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/fi-and-mas_article9-sustainability-related-disclosures.pdf

● Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

Für das Portfolio wurde die Erreichung des nachhaltigen Investitionsziels durch eine Beurteilung der Übereinstimmung mit einem oder mehreren SDGs der Vereinten Nationen gemessen.

Wie im Prospekt beschrieben, analysiert AB zur Messung der Konformität den prozentualen Anteil der Umsatzerlöse von Unternehmensemittenten aus Produkten oder Dienstleistungen, die die Erreichung eines oder mehrerer SDGs der Vereinten Nationen unterstützen. Zum 31. Mai 2024 betrug das gewichtete durchschnittliche Umsatzengagement in den SDG der Vereinten Nationen für das Portfolio, basierend auf der AB-eigenen Bewertung von konformen Produkten und Dienstleistungen, 86,3 %.

Zum 31. Mai 2024 sind die drei wichtigsten SDGs der Vereinten Nationen gemäß der konformen Portfoliogewichtung aufgeführt (die Gewichtung spiegelt das neu gewichtete Portfolio ohne Barmittel und Derivate wider). Bitte beachten Sie, dass einige Emittenten mit mehr als einem UN-SDG konform sein können. Für die Zwecke dieser Berechnung werden die Emittenten jedoch nach dem primären UN-SDG, an dem sie sich ausrichten, eingestuft. Daher werden Emittenten nur einem UN-SDG zugeordnet.

- SDG 1 „Keine Armut“: 40,4 %
- SDG 13 „Maßnahmen zum Klimaschutz“: 13,1 %
- SDG 3 „Gesundheit und Wohlergehen“: 10,2 %

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden. <https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/related-to-fund/other-fund-related/en/Sustainable%20Thematic%20Equities%20Exclusion%20Policy.pdf>

Für Aktivitäten, die im Rahmen der EU-Taxonomie in Frage kommen, wird der Anteil der Konformität mit der EU-Taxonomie in den folgenden Fragen angegeben.

● ... und im Vergleich zu vorangegangenen Zeiträumen?

Zum 31. Mai 2023 waren die drei wichtigsten SDGs, nach denen das Portfolio nach Gewichtung ausgerichtet war:

SDG 13 „Maßnahmen zum Klimaschutz“: 26 %

SDG 8 „Menschenwürdige Arbeit und Wirtschaftswachstum“: 24 %

SDG 3 „Gesundheit und Wohlergehen“: 13 %

● Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?

Alle im Portfolio gehaltenen Wertpapiere entsprachen der proprietären Methodik von AB, nach der über Indikatoren für die wichtigsten nachteiligen Auswirkungen („PAI“) festgestellt wird, dass ein bestimmtes Wertpapier gemäß SFDR den Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ (der „DNSH-Grundsatz“) erfüllt. Diese Methodik setzt sich aus einem schwellenwertbasierten Bewertungssystem zusammen, das eine Kombination aus internen und externen Daten sowie Ausschlusskriterien verwendet. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB. Die relevanten Datenquellen können sich im Laufe der Zeit ändern, wenn mehr Daten verfügbar werden und Tools sich weiterentwickeln.

● Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Die Artikel-9-Produkte von AB nutzten eine Kombination aus einer sektorbezogenen Ausschlussrichtlinie im Vorfeld von Handelsgeschäften, um das Engagement in Wertpapieren in Sektoren, die sich auf die obligatorischen PAI auswirken könnten, zu vermeiden oder zu begrenzen, und der DNSH-Politik (Do No Significant Harm – Vermeidung erheblicher Beeinträchtigungen) von AB. Die DNSH-Politik von AB nutzte ein auf Schwellenwerten basierendes Scoring-System, um Emittenten anhand von Indikatoren für diese PAI zu bewerten, das die Auslegung von AB hinsichtlich einer erheblichen Beeinträchtigung darstellt. Jeder Emittent, der diesen Schwellenwert überschreitet, gilt als erheblich umwelt- und/oder gesellschaftsschädigend und kommt für die Aufnahme in die Artikel-9-Produkte der AB nicht in Frage.

Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.

● Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

Für alle nachhaltigen Investitionen des Portfolios wurde die Einhaltung der OECD-Leitsätze für multinationale Unternehmen und der Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte gemäß der AB-eigenen Methode zur Feststellung, ob ein Wertpapier den DNSH-Grundsatz erfüllt, verlangt.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAI zu berücksichtigen, und berücksichtigte zudem die folgenden zwei zusätzlichen PAI:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

AB hat die Berücksichtigung von PAI bezüglich Nachhaltigkeitsindikatoren in verschiedene Aspekte des Investitionsprozesses des Portfolios integriert.

Dies umfasste:

- Die Richtlinie zur Vermeidung erheblicher Beeinträchtigungen („Do No Significant Harm Policy“), bei der ein von AB entwickeltes schwellenwertbasiertes Punktesystem verwendet wurde, um Emittenten auf der Grundlage einer Betrachtung der Wesentlichkeit und des Schweregrads von ESG-Faktoren in Bezug auf die PAI 1-9, 11-13, 15, 16 und die beiden oben aufgeführten optionalen Indikatoren zu bewerten. Emittenten, die den Schwellenwert überschreiten, stehen für Investitionen nicht mehr zur Verfügung. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.
- Die Ausschlussrichtlinie des Portfolios, die die negativen Auswirkungen bestimmter PAI berücksichtigt und abbildet, indem sie Investitionen in Sektoren wie kontroverse Waffen (PAI 14) oder Emittenten, die gegen die UNGC-Grundsätze und die OECD-Leitsätze für multinationale Unternehmen verstoßen (PAI 10), einschränkt.
- Die Politik von AB in Bezug auf das Engagement in ESG-Fragen, wie sie in der AB Global Stewardship-Erklärung dargelegt ist, mit der AB Emittenten ermutigt, Maßnahmen zu ergreifen, die zu besseren Ergebnissen für ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- Die Richtlinie zur Stimmrechtsvertretung von AB, die bewertete, ob ESG-Vorschläge eine echte Verbesserung in der Art und Weise, wie das Unternehmen ESG-Themen angeht, fördern und solche Vorschläge unterstützen kann. AB unterstützte im Allgemeinen Vorschläge, die auf finanziell wesentliche Verbesserungen beim Management ökologischer oder sozialer Fragen abzielen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 1	Treibhausgas(THG)-Emissionen	Scope-1-2-THG-Emissionen	1.887,44 in Tonnen CO ₂ -Äquivalent
PAI 2	CO ₂ -Fußabdruck	CO ₂ -Fußabdruck – Scope 1-2	22,92 in tCO ₂ e/Mio. EUR investiert
PAI 3	THG-Emissionsintensität der Unternehmen, in die investiert wird	THG-Emissionsintensität der Unternehmen, in die investiert wird – Scope 1-2	76,23 in tCO ₂ e/Mio. EUR eigene Einnahmen
PAI 4	Engagement in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	Anteil der Investitionen in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	8,50 %
PAI 5	Anteil der Energieerzeugung aus nicht erneuerbaren Energiequellen	Anteil der Energieerzeugung der Unternehmen, in die investiert wird, aus nicht erneuerbaren Energiequellen im Vergleich zu erneuerbaren Energiequellen	61,50 % der Energiequellen insgesamt
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE A	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE B	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE C	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,29 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE D	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	1,75 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE E	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	2,84 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE F	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE G	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,05 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE H	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	1,97 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE L	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,28 in GWh/Mio. EUR Umsatz
PAI 7	Tätigkeiten, die sich nachteilig auf Gebiete mit schutzbedürftiger Biodiversität auswirken	Anteil der Investitionen in Unternehmen, in die investiert wird, mit Standorten/Betrieben in oder in der Nähe von Gebieten mit schutzbedürftiger Biodiversität, sofern sich die Tätigkeiten dieser Unternehmen nachteilig auf diese Gebiete auswirken	1,00 %
PAI 8	Emissionen in Wasser	Tonnen Emissionen in Wasser, die von den Unternehmen, in die investiert wird, pro investierter Million EUR verursacht werden	0,00 in Tonnen/Mio. EUR investiert
PAI 9	Anteil gefährlicher und radioaktiver Abfälle	Tonnen gefährlicher und radioaktiver Abfälle, die von den Unternehmen, in die investiert wird, pro investierter Million EUR erzeugt werden	0,24 in Tonnen/Mio. EUR investiert
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 11	Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Richtlinien zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen oder keine Verfahren zur Bearbeitung von Beschwerden wegen Verstößen gegen die UNGC-Grundsätze und OECD-Leitsätze für multinationale Unternehmen eingerichtet haben	35,33 %

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 12	Unbereinigtes geschlechtsspezifisches Verdienstgefälle	Durchschnittliches unbereinigtes geschlechtsspezifisches Verdienstgefälle bei den Unternehmen, in die investiert wird	18,51 %
PAI 13	Geschlechtervielfalt in den Leitungs- und Kontrollorganen	Durchschnittliches Verhältnis von Frauen zu Männern in den Leitungs- und Kontrollorganen der Unternehmen, in die investiert wird, ausgedrückt als Prozentsatz aller Mitglieder der Leitungs- und Kontrollorgane	37,39 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %
PAI 15	THG-Emissionsintensität	THG-Emissionsintensität der Länder, in die investiert wird	236,60 in Tonnen CO ₂ -Äquivalent/Mio. EUR des eigenen BIP
PAI 16	Länder, in die investiert wird, verstoßen gegen soziale Bestimmungen	Anzahl der Länder, in die investiert wird, die nach Maßgabe internationaler Verträge und Übereinkommen, der Grundsätze der Vereinten Nationen oder, falls anwendbar, nationaler Rechtsvorschriften gegen soziale Bestimmungen verstoßen (absolute Zahl und relative Zahl, geteilt durch alle Länder, in die investiert wird)	0,00 % der Länder, in die investiert wird, verstoßen gegen soziale Bestimmungen
Add-1	Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO ₂ -Emissionen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Initiativen zur Verringerung der CO ₂ -Emissionen im Sinne des Übereinkommens von Paris umsetzen	26,25 %
Add-2	Fehlende Menschenrechtspolitik	Anteil der Investitionen in Unternehmen ohne Menschenrechtspolitik	6,50 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
Bundesobligation, 10.10.25	Schatzpapiere	2,83	Deutschland
CNH Industrial Finance Europe 1,875 %, 19.01.26	Industrie	0,95	Luxemburg
Global Payments, Inc. 3,20 %, 15.08.29	Industrie	0,91	USA
Micron Technology, Inc. 2,703 %, 15.04.32	Industrie	0,85	USA
Bank of America Corp. 2,456 %, 22.10.25	Finanzbranche	0,82	USA
Caisse Francaise de Financement Local 0,10 %, 13.11.29	Gedekte Schuldverschreibungen	0,82	Frankreich
American Intl Group 5,75 %, 01.04.48	Finanzbranche	0,73	USA
ABN AMRO Bank NV 3,324 %, 13.03.37	Finanzbranche	0,72	Niederlande
EDP Finance BV 1,71 %, 24.01.28	Versorgungsunternehmen	0,7	Niederlande
Sparebanken Soer Boligkredit 0,01 %, 26.10.26	Gedekte Schuldverschreibungen	0,67	Norwegen
CaixaBank SA 1,50 %, 03.12.26	Finanzbranche	0,64	Spanien
Boston Scientific Corp. 0,625 %, 01.12.27	Industrie	0,63	USA
Prudential Financial 5,20 %, 15.03.44	Finanzbranche	0,62	USA
Canadian Government Bond 2,25 %, 01.12.29	Schatzpapiere	0,61	Kanada
Public Service Electric & Gas 3,80 %, 01.03.46	Versorgungsunternehmen	0,58	USA

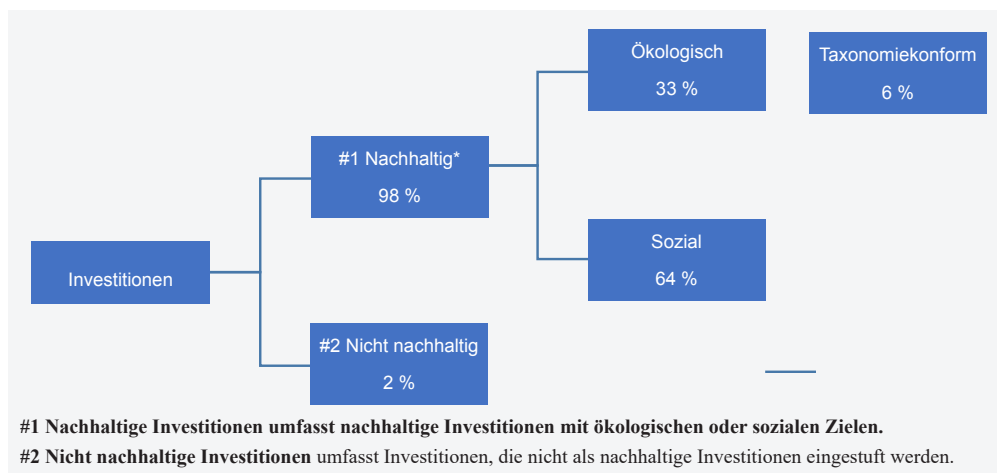


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

Wie sah die Vermögensallokation aus?

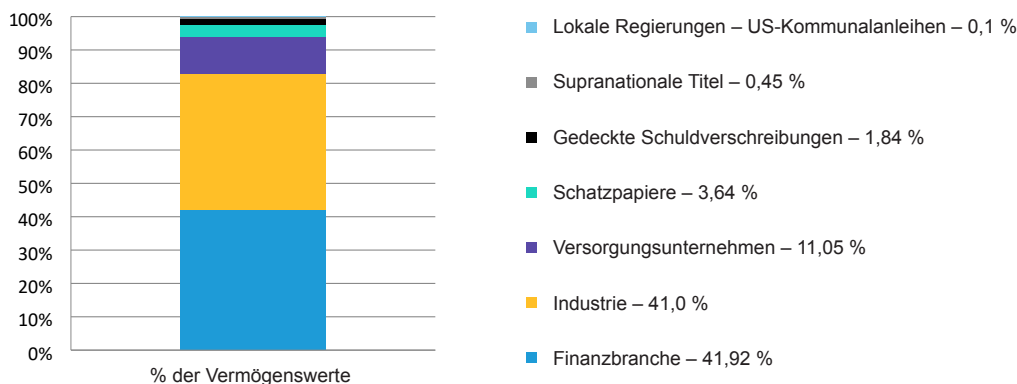
- #1 Nachhaltig: 98 %
 - Ökologisch nachhaltig: 33 %
 - Sozial nachhaltig: 64 %
 - Taxonomiekonform: 6 %
- #2 Nicht nachhaltig: 2 %



* Beachten Sie, dass die Summe nachhaltiger E/S-Investitionen aufgrund von Rundungen nicht exakt ist.

● **In welchen Wirtschaftssektoren wurden die Investitionen getätigt?**

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

● **Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?**

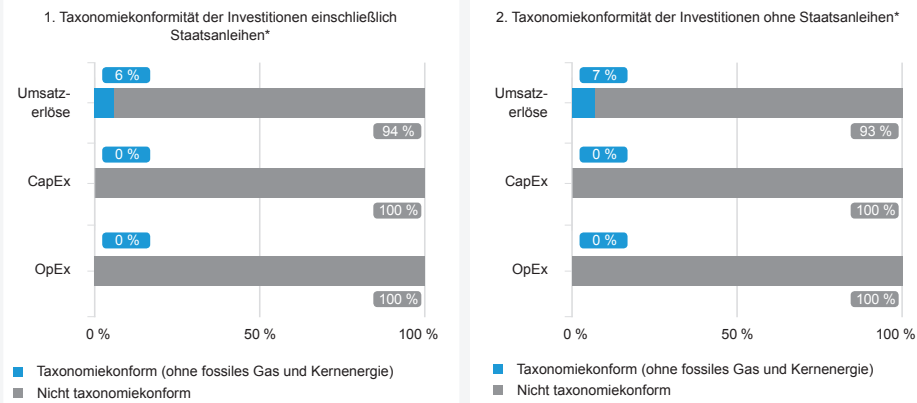
- Ja:
 - In fossiles Gas
 - In fossiles Gas
- Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Es kann als Ergebnis der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringes Engagement in solchen Aktivitäten aufweisen, aber solange keine Daten von externen Anbietern vorliegen, die eine Messung dieses Engagements ermöglichen, verpflichtet sich das Portfolio nicht zu einem Mindestengagement.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



* Für die Zwecke dieser Grafiken umfasst der Begriff „Staatsanleihen“ alle Risikopositionen gegenüber Staaten.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von CapEx und OpEx angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Zum 31. Mai 2023 wurde davon ausgegangen, dass 5 % des Portfolios mit der EU-Taxonomie konform sind.

Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?



27 % ^[P]_{SEP}

 sind nachhaltige Investitionen mit einem Umweltziel, die **die Kriterien** für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der EU-Taxonomie **nicht berücksichtigen**.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

64 %



Welche Investitionen fallen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wird mit ihnen verfolgt und gibt es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken gehalten werden.
- Derivate, die zur Absicherung und zur effizienten Portfolioverwaltung verwendet werden.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Das Portfolio hat sein Anlageziel durch Investitionen in Wertpapiere erreicht, die als nachhaltige Investitionen gelten. Ein Wertpapier wurde als nachhaltige Investition eingestuft, wenn die folgenden Kriterien erfüllt waren:

- AB war der Ansicht, dass das Wertpapier positiv in ökologisch und sozial nachhaltigen Investitionsthemen, die sich aus den SDGs der Vereinten Nationen ableiten, engagiert war, was durch die Einhaltung der relevanten Mindestumsatzschwelle für SDG-konforme Produkte und Dienstleistungen, oder bei Staatsanleihen und Verbriefungen durch die AB-eigene Methodik bestätigt wurde (Top-Down-Ansatz).
- AB bewertete den Emittenten anhand von ESG-Faktoren (Bottom-up-Ansatz).
- Während des Bezugszeitraums, soweit zutreffend, entsprach das Wertpapier der AB-eigenen Methode, mit der ermittelt wird, ob ein bestimmtes Wertpapier dem DNSH-Grundsatz entspricht.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den in der Ausschlussrichtlinie des Portfolios beschriebenen Ausschlüssen von Investitionen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Short Duration Income Portfolio – LIQUIDIERT

Unternehmenskennung (LEI-Code): 254900ZJGV00D53CBF82

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu zählen Engagements, in deren Rahmen AB Emittenten ermutigte, Maßnahmen zu ergreifen, die zu besseren Ergebnissen in Bezug auf ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **ESG-Scoring:** AB verwendete seine eigene Bewertungsmethodik, um Emittenten anhand von ESG-Faktoren zu bewerten.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/FI-Article-8-Sustainability-related-Disclosures.pdf>

und weitere Informationen zum Stewardship-Ansatz von AB unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erreichung der beworbenen ESG-Merkmale mit verschiedenen quantitativen und qualitativen Methoden, einschließlich der Messung von dokumentiertem ESG-Research, ESG-Scoring, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Zeitraum bis zur Schließung des Fonds wurden 95 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 wiesen 89,8 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 95 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

- **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

- **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

- **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt. Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten. Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt während des Zeitraums bis zur Schließung des Fonds dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 31. Mai 2023

Größte Investitionen	Sektor	% der Vermögenswerte	Land
U.S. Treasury Bonds 6,75 %, 15.08.26	Schatzanleihen	14,02	USA
U.S. Treasury Bonds 6,00 %, 15.02.26	Schatzanleihen	13,99	USA
U.S. Treasury Notes 3,00 %, 31.07.24	Schatzanleihen	8,42	USA
U.S. Treasury Notes 4,25 %, 31.12.24	Schatzanleihen	6,32	USA
U.S. Treasury Notes 1,50 %, 31.01.27	Schatzanleihen	3,91	USA
U.S. Treasury Bonds 6,125 %, 15.11.27	Schatzanleihen	3,16	USA
Mortgage Income Portfolio	Fonds und Investmentfonds	2,12	Luxemburg
Asia Income Opportunities Portfolio	Fonds und Investmentfonds	2,05	Luxemburg
U.S. Treasury Notes 2,625 %, 31.05.27	Schatzanleihen	1,51	USA

Größte Investitionen	Sektor	% der Vermögenswerte	Land
Emerging Market Corporate Debt Portfolio	Fonds und Investmentfonds	1,46	Luxemburg
U.S. Treasury Notes 4,375 %, 31.10.24	Schatzanleihen	0,86	USA
U.S. Treasury Notes 3,50 %, 31.01.28	Schatzanleihen	0,46	USA
Santander UK Group Holdings 6,833 %, 21.11.26	Finanzbranche	0,45	Vereinigtes Königreich
Connecticut Ave Securities Trust 8,823 %, 25.05.42	Risikoaktie – Variabler Zinssatz	0,42	USA
Harley-Davidson Financial Services 6,50 %, 10.03.28	Industrie	0,37	USA

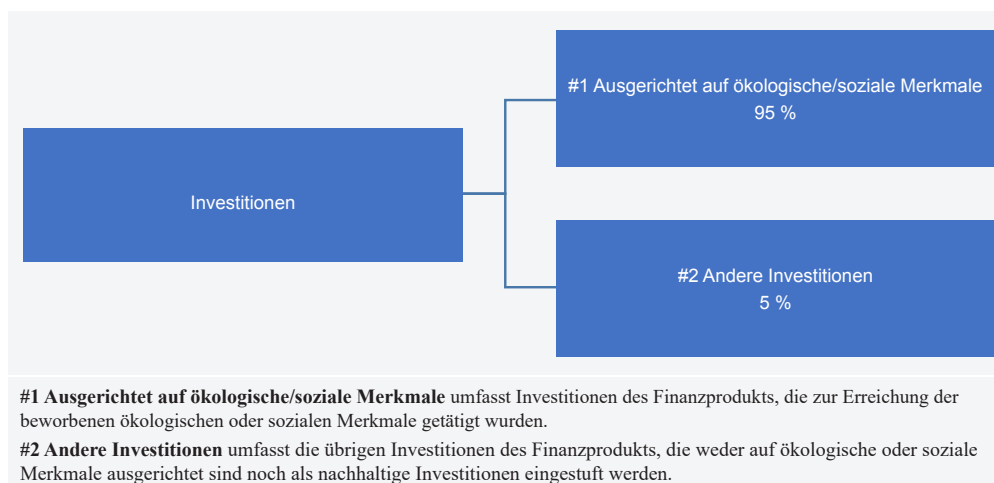


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

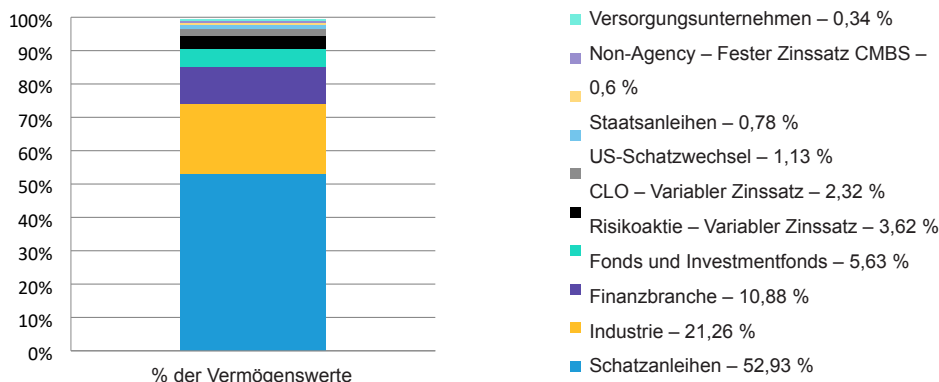
Wie sah die Vermögensallokation aus?

- #1 Ausgerichtet auf ökologische/soziale Merkmale: 95 %
- #2 Andere Investitionen: 5 %



In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement





Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

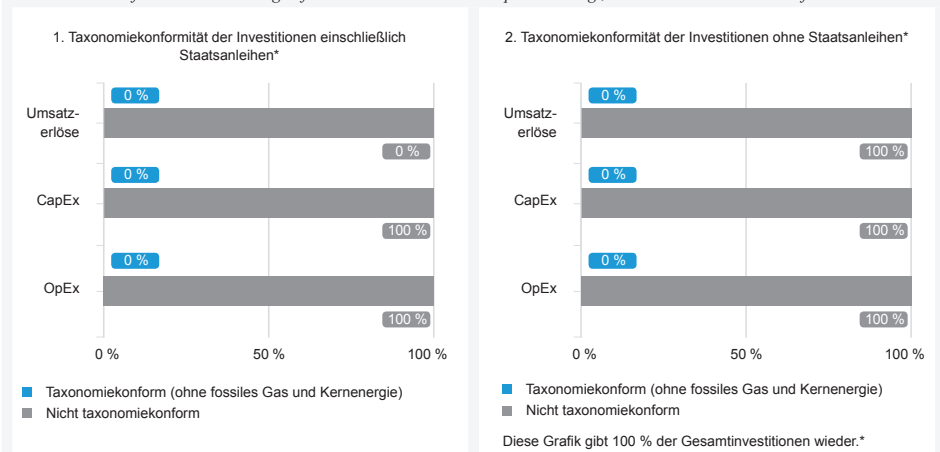
Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 0 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die **die Kriterien** für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 **nicht berücksichtigen**.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden konnten, bei denen aber nicht davon ausgegangen wurde, dass sie ökologische oder soziale Merkmale bewerben, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen.
- Der Emittent wurde anhand von ESG-Faktoren bewertet.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

● **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Sustainable Income Portfolio

Unternehmenskennung (LEI-Code): 254900NQPS853IBA0326

Nachhaltiges Investitionsziel

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

●● <input checked="" type="checkbox"/> Ja		●○ <input type="checkbox"/> Nein	
<input checked="" type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: 32 %	<input type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen
<input checked="" type="checkbox"/>	in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind
<input checked="" type="checkbox"/>	in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind
<input checked="" type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: 66 %	<input type="checkbox"/>	mit einem sozialen Ziel
		<input type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die nachhaltigen Ziele dieses Finanzprodukts erreicht werden.

Das Portfolio investierte in Emittenten, von denen AB glaubte, dass sie sich positiv auf umwelt- oder sozialorientierte, nachhaltige Anlagethemen auswirken, die von den SDGs der Vereinten Nationen abgeleitet sind, wie Gesundheit, Klima und Stärkung von Autonomie und Selbstbestimmung. Alle Emittenten trugen direkt zum Erreichen von mindestens einem SDG der Vereinten Nationen bei.

Weitere Informationen zu diesem Konformitätsansatz finden Sie in den nachhaltigkeitsbezogenen Informationen von AB: https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/fi-and-mas_article9-sustainability-related-disclosures.pdf

● Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

Für das Portfolio wurde die Erreichung des nachhaltigen Investitionsziels durch eine Beurteilung der SDGs der Vereinten Nationen gemessen.

Wie im Prospekt beschrieben, analysiert AB zur Messung der Konformität den prozentualen Anteil der Umsatzerlöse von Unternehmensemittenten aus Produkten oder Dienstleistungen, die die Erreichung eines oder mehrerer SDGs der Vereinten Nationen unterstützen. Zum 31. Mai 2024 betrug das gewichtete durchschnittliche Umsatzengagement in den SDG der Vereinten Nationen für das Portfolio, basierend auf der AB-eigenen Bewertung von konformen Produkten und Dienstleistungen, 86,3 %.

Zum 31. Mai 2024 sind die drei wichtigsten SDGs der Vereinten Nationen gemäß der konformen Portfoliogewichtung aufgeführt (die Gewichtung spiegelt das neu gewichtete Portfolio ohne Barmittel und Derivate wider). Bitte beachten Sie, dass einige Emittenten mit mehr als einem UN-SDG konform sein können. Für die Zwecke dieser Berechnung werden die Emittenten jedoch nach dem primären UN-SDG, an dem sie sich ausrichten, eingestuft. Daher werden Emittenten nur einem UN-SDG zugeordnet.

SDG 16 „Frieden, Gerechtigkeit und starke Institutionen“: 33,5 %

SDG 1 „Keine Armut“: 20,3 %

SDG 13 „Maßnahmen zum Klimaschutz“: 11,4 %

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/related-to-fund/other-fund-related/en/Sustainable%20Thematic%20Equities%20Exclusion%20Policy.pdf>

Für Aktivitäten, die im Rahmen der EU-Taxonomie in Frage kommen, wird der Anteil der Konformität mit der EU-Taxonomie in den folgenden Fragen angegeben.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 waren die drei wichtigsten SDGs, nach denen das Portfolio nach Gewichtung ausgerichtet war:
 SDG 16 „Frieden, Gerechtigkeit und starke Institutionen“: 23 %
 SDG 13 „Maßnahmen zum Klimaschutz“: 29 %
 SDG 8 „Menschenwürdige Arbeit und Wirtschaftswachstum“: 12 %

● **Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?**

Alle im Portfolio gehaltenen Wertpapiere entsprachen der proprietären Methodik von AB, nach der über Indikatoren für die wichtigsten nachteiligen Auswirkungen („PAI“) festgestellt wird, dass ein bestimmtes Wertpapier gemäß SFDR den Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ (der „DNSH-Grundsatz“) erfüllt. Diese Methodik setzt sich aus einem schwellenwertbasierten Bewertungssystem zusammen, das eine Kombination aus internen und externen Daten sowie Ausschlusskriterien verwendet. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB. Die relevanten Datenquellen können sich im Laufe der Zeit ändern, wenn mehr Daten verfügbar werden und Tools sich weiterentwickeln.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Artikel-9-Produkte von AB nutzten eine Kombination aus einer sektorbezogenen Ausschlussrichtlinie im Vorfeld von Handelsgeschäften, um das Engagement in Wertpapieren in Sektoren, die sich auf die obligatorischen PAI auswirken könnten, zu vermeiden oder zu begrenzen, und der DNSH-Politik (Do No Significant Harm – Vermeidung erheblicher Beeinträchtigungen) von AB. Die DNSH-Politik von AB nutzte ein auf Schwellenwerten basierendes Scoring-System, um Emittenten anhand von Indikatoren für diese PAI zu bewerten, das die Auslegung von AB hinsichtlich einer erheblichen Beeinträchtigung darstellt. Jeder Emittent, der diesen Schwellenwert überschreitet, gilt als erheblich umwelt- und/oder gesellschaftsschädigend und kommt für die Aufnahme in die Artikel-9-Produkte der AB nicht in Frage. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

Für alle nachhaltigen Investitionen im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier den DNSH-Grundsatz erfüllt.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAI zu berücksichtigen, und berücksichtigte zudem die folgenden zwei zusätzlichen PAI:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

AB hat die Berücksichtigung von PAI bezüglich Nachhaltigkeitsindikatoren in verschiedene Aspekte des Investitionsprozesses des Portfolios integriert. Dies umfasste:

- Die Richtlinie zur Vermeidung erheblicher Beeinträchtigungen („Do No Significant Harm Policy“), bei der ein von AB entwickeltes schwellenwertbasiertes Punktesystem verwendet wurde, um Emittenten auf der Grundlage einer Betrachtung der Wesentlichkeit und des Schweregrads von ESG-Faktoren in Bezug auf die PAI 1-9, 11-13, 15, 16 und die beiden oben aufgeführten optionalen Indikatoren zu bewerten. Emittenten, die den Schwellenwert überschreiten, stehen für Investitionen nicht mehr zur Verfügung. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.
- Die Ausschlussrichtlinie des Portfolios, die die negativen Auswirkungen bestimmter PAI berücksichtigt und abbildet, indem sie Investitionen in Sektoren wie kontroverse Waffen (PAI 14) oder Emittenten, die gegen die UNGC-Grundsätze und die OECD-Leitsätze für multinationale Unternehmen verstoßen (PAI 10), einschränkt.
- Die Politik von AB in Bezug auf das Engagement in ESG-Fragen, wie sie in der AB Global Stewardship-Erklärung dargelegt ist, mit der AB Emittenten ermutigt, Maßnahmen zu ergreifen, die zu besseren Ergebnissen für ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- Die Richtlinie zur Stimmrechtsvertretung von AB, die bewertete, ob ESG-Vorschläge eine echte Verbesserung in der Art und Weise, wie das Unternehmen ESG-Themen angeht, fördern und solche Vorschläge unterstützen kann. AB unterstützte im Allgemeinen Vorschläge, die auf finanziell wesentliche Verbesserungen beim Management ökologischer oder sozialer Fragen abzielen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 1	Treibhausgas(THG)-Emissionen	Scope-1-2-THG-Emissionen	1.699,17 in Tonnen CO2-Äquivalent
PAI 2	CO2-Fußabdruck	CO2-Fußabdruck – Scope 1-2	41,00 in tCO2e/Mio. EUR investiert

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 3	THG-Emissionsintensität der Unternehmen, in die investiert wird	THG-Emissionsintensität der Unternehmen, in die investiert wird – Scope 1-2	70,97 in tCO ₂ e/Mio. EUR eigene Einnahmen
PAI 4	Engagement in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	Anteil der Investitionen in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	2,00 %
PAI 5	Anteil der Energieerzeugung aus nicht erneuerbaren Energiequellen	Anteil der Energieerzeugung der Unternehmen, in die investiert wird, aus nicht erneuerbaren Energiequellen im Vergleich zu erneuerbaren Energiequellen	40,25 % der Energiequellen insgesamt
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE A	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE B	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE C	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,42 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE D	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	3,05 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE E	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,82 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE F	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE G	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,05 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE H	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,81 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE L	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,24 in GWh/Mio. EUR Umsatz
PAI 7	Tätigkeiten, die sich nachteilig auf Gebiete mit schutzbedürftiger Biodiversität auswirken	Anteil der Investitionen in Unternehmen, in die investiert wird, mit Standorten/Betrieben in oder in der Nähe von Gebieten mit schutzbedürftiger Biodiversität, sofern sich die Tätigkeiten dieser Unternehmen nachteilig auf diese Gebiete auswirken	0,75 %
PAI 8	Emissionen in Wasser	Tonnen Emissionen in Wasser, die von den Unternehmen, in die investiert wird, pro investierter Million EUR verursacht werden	0,00 in Tonnen/Mio. EUR investiert
PAI 9	Anteil gefährlicher und radioaktiver Abfälle	Tonnen gefährlicher und radioaktiver Abfälle, die von den Unternehmen, in die investiert wird, pro investierter Million EUR erzeugt werden	1,55 in Tonnen/Mio. EUR investiert
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 11	Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Richtlinien zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen oder keine Verfahren zur Bearbeitung von Beschwerden wegen Verstößen gegen die UNGC-Grundsätze und OECD-Leitsätze für multinationale Unternehmen eingerichtet haben	22,67 %

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 12	Unbereinigtes geschlechtsspezifisches Verdienstgefälle	Durchschnittliches unbereinigtes geschlechtsspezifisches Verdienstgefälle bei den Unternehmen, in die investiert wird	20,46 %
PAI 13	Geschlechtervielfalt in den Leitungs- und Kontrollorganen	Durchschnittliches Verhältnis von Frauen zu Männern in den Leitungs- und Kontrollorganen der Unternehmen, in die investiert wird, ausgedrückt als Prozentsatz aller Mitglieder der Leitungs- und Kontrollorgane	33,84 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %
PAI 15	THG-Emissionsintensität	THG-Emissionsintensität der Länder, in die investiert wird	297,21 in Tonnen CO ₂ -Äquivalent/Mio. EUR des eigenen BIP
PAI 16	Länder, in die investiert wird, verstoßen gegen soziale Bestimmungen	Anzahl der Länder, in die investiert wird, die nach Maßgabe internationaler Verträge und Übereinkommen, der Grundsätze der Vereinten Nationen oder, falls anwendbar, nationaler Rechtsvorschriften gegen soziale Bestimmungen verstoßen (absolute Zahl und relative Zahl, geteilt durch alle Länder, in die investiert wird)	0,00 % der Länder, in die investiert wird, verstoßen gegen soziale Bestimmungen
Add-1	Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO ₂ -Emissionen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Initiativen zur Verringerung der CO ₂ -Emissionen im Sinne des Übereinkommens von Paris umsetzen	29,25 %
Add-2	Fehlende Menschenrechtspolitik	Anteil der Investitionen in Unternehmen ohne Menschenrechtspolitik	9,25 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
U.S. Treasury Bonds 6,50 %, 15.11.26	Schatzanleihen	12,57	USA
U.S. Treasury Notes 2,75 %, 15.08.32	Schatzanleihen	3,7	USA
U.S. Treasury Notes 4,125 %, 31.01.25 - 15.11.32	Schatzanleihen	2,02	USA
U.S. Treasury Notes 4,625 %, 30.06.25 - 30.09.28	Schatzanleihen	1,31	USA
U.S. Treasury Bonds 6,25 %, 15.05.30	Schatzanleihen	1,14	USA
U.S. Treasury Notes 4,875 %, 30.11.25 - 31.10.28	Schatzanleihen	1,02	USA
U.S. Treasury Notes 4,00 %, 30.06.28	Schatzanleihen	0,97	USA
U.S. Treasury Notes 3,625 %, 31.05.28	Schatzanleihen	0,86	USA
CAB SELAS 3,375 %, 01.02.28	Industrie	0,75	Frankreich
Canadian Government Bond 2,25 %, 01.12.29	Schatzanleihen	0,66	Kanada
U.S. Treasury Notes 3,375 %, 15.05.33	Schatzanleihen	0,64	USA
Cooperative Rabobank UA 4,625 %, 29.12.25	Finanzbranche	0,62	Niederlande
Celulosa Arauco y Constitucion 4,20 %, 29.01.30	Industrie	0,62	Chile
U.S. Treasury Notes 4,375 %, 31.10.24 - 30.11.28	Schatzanleihen	0,61	USA
Legacy LifePoint Health 4,375 %, 15.02.27	Industrie	0,6	USA

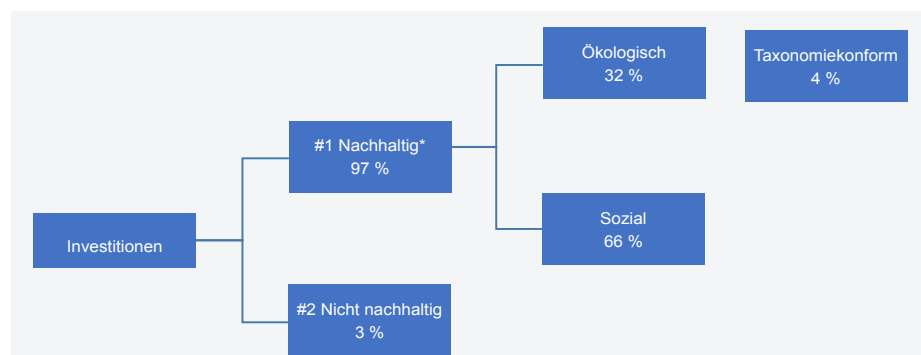


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

● Wie sah die Vermögensallokation aus?

- #1 Nachhaltig: 97 %
 Ökologisch nachhaltig: 32 %
 Sozial nachhaltig: 66 %
 Taxonomiekonform: 4 %
- #2 Nicht nachhaltig: 3 %



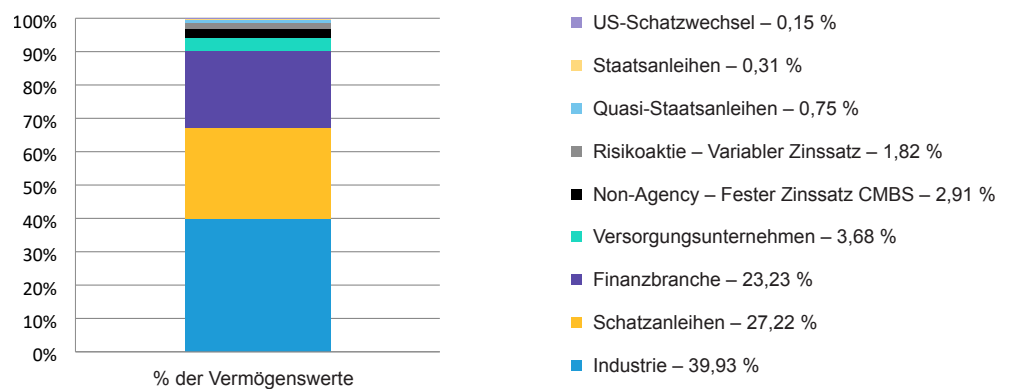
#1 Nachhaltige Investitionen umfasst nachhaltige Investitionen mit ökologischen oder sozialen Zielen.

#2 Nicht nachhaltige Investitionen umfasst Investitionen, die nicht als nachhaltige Investitionen eingestuft werden.

* Beachten Sie, dass die Summe nachhaltiger E/S-Investitionen aufgrund von Rundungen nicht exakt ist.

● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement





Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

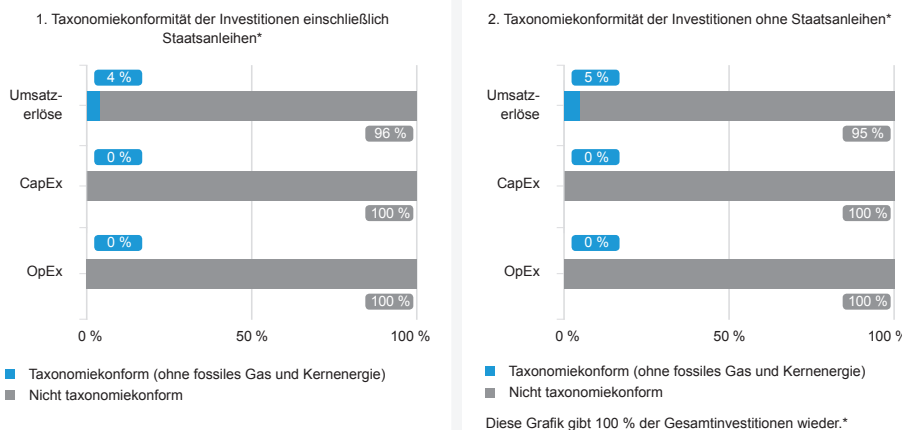
Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In fossiles Gas
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Es kann als Ergebnis der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringes Engagement in solchen Aktivitäten aufweisen, aber solange keine Daten von externen Anbietern vorliegen, die eine Messung dieses Engagements ermöglichen, verpflichtet sich das Portfolio nicht zu einem Mindestengagement.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



* Für die Zwecke dieser Grafiken umfasst der Begriff „Staatsanleihen“ alle Risikopositionen gegenüber Staaten.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Wirtschaftstätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

- **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Zum 31. Mai 2023 wurde davon ausgegangen, dass 4 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

28 %



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der EU-Taxonomie **nicht** berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

66 %



Welche Investitionen fallen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wird mit ihnen verfolgt und gibt es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken gehalten werden.
- Derivate, die zur Absicherung und zur effizienten Portfolioverwaltung verwendet werden.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Das Portfolio hat sein Anlageziel durch Investitionen in Wertpapiere erreicht, die als nachhaltige Investitionen gelten. Ein Wertpapier wurde als nachhaltige Investition eingestuft, wenn die folgenden Kriterien erfüllt waren:

- AB war der Ansicht, dass das Wertpapier positiv in ökologisch und sozial nachhaltigen Investitionsthemen, die sich aus den SDGs der Vereinten Nationen ableiten, engagiert war, was durch die Einhaltung der relevanten Mindestumsatzschwelle für SDG-konforme Produkte und Dienstleistungen, oder bei Staatsanleihen und Verbriefungen durch die AB-eigene Methodik bestätigt wurde (Top-Down-Ansatz).
- AB bewertete den Emittenten anhand von ESG-Faktoren (Bottom-up-Ansatz).
- Während des Bezugszeitraums, soweit zutreffend, entsprach das Wertpapier der AB-eigenen Methode, mit der ermittelt wird, ob ein bestimmtes Wertpapier dem DNSH-Grundsatz entspricht.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den in der Ausschlussrichtlinie des Portfolios beschriebenen Ausschlüssen von Investitionen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 9 Absätze 1 bis 4a der Verordnung (EU) 2019/2088 und Artikel 5 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Climate High Income Portfolio – LIQUIDIERT

Unternehmenskennung (LEI-Code): 254900K7LTLWVVHYMH18

Nachhaltiges Investitionsziel

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input checked="" type="checkbox"/> Ja	●○ <input type="checkbox"/> Nein
<input checked="" type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: 95 %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen
<input checked="" type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind
<input checked="" type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> mit einem sozialen Ziel
	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die nachhaltigen Ziele dieses Finanzprodukts erreicht werden.

Das Portfolio investierte in Emittenten, von denen AB glaubte, dass sie sich positiv auf nachhaltige Investitionsthemen im Zusammenhang mit dem Klimawandel auswirken. Diese Themen leiten sich entweder von den SDGs der Vereinten Nationen ab oder sind mit den langfristigen Zielen des Übereinkommens von Paris zur globalen Erwärmung abgestimmt.

Alle Emittenten haben entweder direkt zur Erreichung von mindestens einem SDG der Vereinten Nationen beigetragen oder erfüllten die Kriterien für die Ausrichtung an das Übereinkommen von Paris.

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

Für das Portfolio wurde die Erreichung des nachhaltigen Investitionsziels durch eine Beurteilung der Ausrichtung auf nachhaltige Investitionsthemen im Zusammenhang mit dem Klimawandel gemessen. Diese Themen leiteten sich entweder von den SDGs der Vereinten Nationen ab (Resilienz und Innovation) oder entsprachen den langfristigen Zielen des Übereinkommens von Paris zur globalen Erwärmung (Übergang).

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

- Zum 31. Mai 2023 waren die drei wichtigsten SDGs, nach denen das Portfolio nach Gewichtung ausgerichtet war:
 - SDG 13 „Maßnahmen zum Klimaschutz“: 17 %
 - SDG 3 „Gesundheit und Wohlergehen“: 12 %
 - SDG 9 „Industrie, Innovation und Infrastruktur“: 12 %

● **Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?**

Alle im Portfolio gehaltenen Wertpapiere entsprachen der proprietären Methodik von AB, nach der über Indikatoren für die wichtigsten nachteiligen Auswirkungen („PAI“) festgestellt wird, dass ein bestimmtes Wertpapier gemäß SFDR den Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ (der „DNSH-Grundsatz“) erfüllt. Diese Methodik setzt sich aus einem schwellenwertbasierten Bewertungssystem zusammen, das eine Kombination aus internen und externen Daten sowie Ausschlusskriterien verwendet. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB. Die relevanten Datenquellen können sich im Laufe der Zeit ändern, wenn mehr Daten verfügbar werden und Tools sich weiterentwickeln.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Artikel-9-Produkte von AB nutzen eine Kombination aus einer sektorbezogenen Ausschlussrichtlinie im Vorfeld von Handelsgeschäften, um das Engagement in Wertpapieren in Sektoren, die sich auf die obligatorischen PAI auswirken könnten, zu vermeiden oder zu begrenzen, und der DNSH-Politik (Do No Significant Harm – Vermeidung erheblicher Beeinträchtigungen) von AB. Die DNSH-Politik von AB nutzte ein auf Schwellenwerten basierendes Scoring-System, um Emittenten anhand von Indikatoren für diese PAI zu bewerten, das die Auslegung von AB hinsichtlich einer erheblichen Beeinträchtigung darstellt. Jeder Emittent, der diesen Schwellenwert überschreitet, gilt als erheblich umwelt- und/oder gesellschaftsschädigend und kommt für die Aufnahme in die Artikel-9-Produkte der AB nicht in Frage.

Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

Für alle nachhaltigen Investitionen im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier den DNSH-Grundsatz erfüllt.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAI zu berücksichtigen, und berücksichtigte zudem die folgenden zwei zusätzlichen PAI:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

AB hat die Berücksichtigung von PAI bezüglich Nachhaltigkeitsindikatoren in verschiedene Aspekte des Investitionsprozesses des Portfolios integriert. Dies umfasste:

- Die Richtlinie zur Vermeidung erheblicher Beeinträchtigungen („Do No Significant Harm Policy“), bei der ein von AB entwickeltes schwellenwertbasiertes Punktesystem verwendet wurde, um Emittenten auf der Grundlage einer Betrachtung der Wesentlichkeit und des Schweregrads von ESG-Faktoren in Bezug auf die PAI 1-9, 11-13, 15, 16 und die beiden oben aufgeführten optionalen Indikatoren zu bewerten. Emittenten, die den Schwellenwert überschreiten, stehen für Investitionen nicht mehr zur Verfügung. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.
- Die Ausschlussrichtlinie des Portfolios, die die negativen Auswirkungen bestimmter PAI berücksichtigt und abbildet, indem sie Investitionen in Sektoren wie kontroverse Waffen (PAI 14) oder Emittenten, die gegen die UNGC-Grundsätze und die OECD-Leitsätze für multinationale Unternehmen verstoßen (PAI 10), einschränkt.
- Die Politik von AB in Bezug auf das Engagement in ESG-Fragen, wie sie in der AB Global Stewardship-Erklärung dargelegt ist, mit der AB Emittenten ermutigt, Maßnahmen zu ergreifen, die zu besseren Ergebnissen für ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- Die Richtlinie zur Stimmrechtsvertretung von AB, die bewertete, ob ESG-Vorschläge eine echte Verbesserung in der Art und Weise, wie das Unternehmen ESG-Themen angeht, fördern und solche Vorschläge unterstützen kann. AB unterstützte im Allgemeinen Vorschläge, die auf finanziell wesentliche Verbesserungen beim Management ökologischer oder sozialer Fragen abzielen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt während des Berichtszeitraums dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI für den Berichtszeitraum bis zur Fondsschließung – Gewichteter Durchschnitt
PAI 1	Treibhausgas(THG)-Emissionen	Scope-1-2-THG-Emissionen	918,28 in Tonnen CO ₂ -Äquivalent
PAI 2	CO ₂ -Fußabdruck	CO ₂ -Fußabdruck – Scope 1-2	89,25 in tCO ₂ e/Mio. EUR investiert
PAI 3	THG-Emissionsintensität der Unternehmen, in die investiert wird	THG-Emissionsintensität der Unternehmen, in die investiert wird – Scope 1-2	115,04 in tCO ₂ e/Mio. EUR eigene Einnahmen
PAI 4	Engagement in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	Anteil der Investitionen in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	2,50 %
PAI 5	Anteil der Energieerzeugung aus nicht erneuerbaren Energiequellen	Anteil der Energieerzeugung der Unternehmen, in die investiert wird, aus nicht erneuerbaren Energiequellen im Vergleich zu erneuerbaren Energiequellen	28,00 % der Energiequellen insgesamt
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE A	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE B	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE C	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	1,56 in GWh/Mio. EUR Umsatz

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI für den Berichtszeitraum bis zur Fondsschließung – Gewichteter Durchschnitt
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE D	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	5,52 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE E	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,83 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE F	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE G	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,04 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE H	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE L	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,35 in GWh/Mio. EUR Umsatz
PAI 7	Tätigkeiten, die sich nachteilig auf Gebiete mit schutzbedürftiger Biodiversität auswirken	Anteil der Investitionen in Unternehmen, in die investiert wird, mit Standorten/Betrieben in oder in der Nähe von Gebieten mit schutzbedürftiger Biodiversität, sofern sich die Tätigkeiten dieser Unternehmen nachteilig auf diese Gebiete auswirken	0,00 %
PAI 8	Emissionen in Wasser	Tonnen Emissionen in Wasser, die von den Unternehmen, in die investiert wird, pro investierter Million EUR verursacht werden	0,00 in Tonnen/Mio. EUR investiert
PAI 9	Anteil gefährlicher und radioaktiver Abfälle	Tonnen gefährlicher und radioaktiver Abfälle, die von den Unternehmen, in die investiert wird, pro investierter Million EUR erzeugt werden	1,47 in Tonnen/Mio. EUR investiert
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 11	Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Richtlinien zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen oder keine Verfahren zur Bearbeitung von Beschwerden wegen Verstößen gegen die UNGC-Grundsätze und OECD-Leitsätze für multinationale Unternehmen eingerichtet haben	28,50 %
PAI 12	Unbereinigtes geschlechtsspezifisches Verdienstgefälle	Durchschnittliches unbereinigtes geschlechtsspezifisches Verdienstgefälle bei den Unternehmen, in die investiert wird	18,13 %
PAI 13	Geschlechtervielfalt in den Leitungs- und Kontrollorganen	Durchschnittliches Verhältnis von Frauen zu Männern in den Leitungs- und Kontrollorganen der Unternehmen, in die investiert wird, ausgedrückt als Prozentsatz aller Mitglieder der Leitungs- und Kontrollorgane	30,27 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %
PAI 15	THG-Emissionsintensität	THG-Emissionsintensität der Länder, in die investiert wird	0,00 in Tonnen CO ₂ -Äquivalent/Mio. EUR des eigenen BIP

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI für den Berichtszeitraum bis zur Fondsschließung – Gewichteter Durchschnitt
PAI 16	Länder, in die investiert wird, verstoßen gegen soziale Bestimmungen	Anzahl der Länder, in die investiert wird, die nach Maßgabe internationaler Verträge und Übereinkommen, der Grundsätze der Vereinten Nationen oder, falls anwendbar, nationaler Rechtsvorschriften gegen soziale Bestimmungen verstoßen (absolute Zahl und relative Zahl, geteilt durch alle Länder, in die investiert wird)	0,00 % der Länder, in die investiert wird, verstoßen gegen soziale Bestimmungen
Add-1	Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Initiativen zur Verringerung der CO2-Emissionen im Sinne des Übereinkommens von Paris umsetzen	24,50 %
Add-2	Fehlende Menschenrechtspolitik	Anteil der Investitionen in Unternehmen ohne Menschenrechtspolitik	13,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 26. Oktober 2023

Größte Investitionen	Sektor	% der Vermögenswerte	Land
Ford Motor Co. 3,25 %, 12.02.32	Industrie	2,05	USA
Deutsche Bank AG 10,00 %, 01.12.27	Finanzbranche	1,26	Deutschland
BNP Paribas SA 7,375 %, 11.06.30	Finanzbranche	1,23	Frankreich
NatWest Group PLC 5,125 %, 12.05.27	Finanzbranche	1,21	Vereinigtes Königreich
Vmed O2 UK Financing I 4,50 %, 15.07.31	Industrie	1,14	Vereinigtes Königreich
Greenko Wind Projects Mauritius 5,50 %, 06.04.25	Industrie	1,13	Mauritius
ZF Finance GmbH 2,00 %, 06.05.27	Industrie	1,1	Deutschland
WEPA Hygieneprodukte GmbH 2,875 %, 15.12.27	Industrie	1,1	Deutschland
KBC Group NV 4,25 %, 24.10.25	Finanzbranche	1,09	Belgien
TK Elevator US Newco 5,25 %, 15.07.27	Industrie	1,09	USA
Rede D'or Finance SARL 4,95 %, 17.01.28	Industrie	1,07	Luxemburg
Cemex SAB de CV 5,125 %, 08.06.26	Industrie	1,07	Mexiko
IHO Verwaltungs GmbH 8,75 %, 15.05.28	Industrie	1,05	Deutschland
ING Groep NV 5,75 %, 16.11.26	Finanzbranche	1,04	Niederlande
Teva Pharmaceutical Finance 6,15 %, 01.02.36	Industrie	1,04	USA

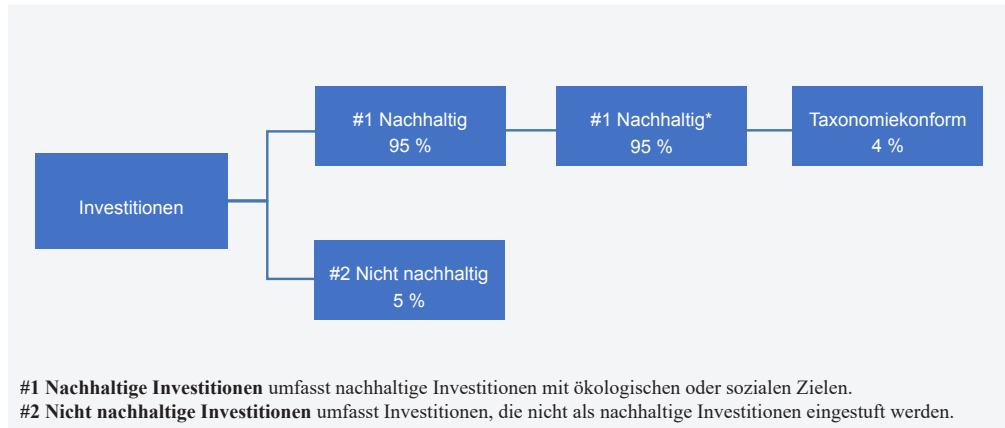


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

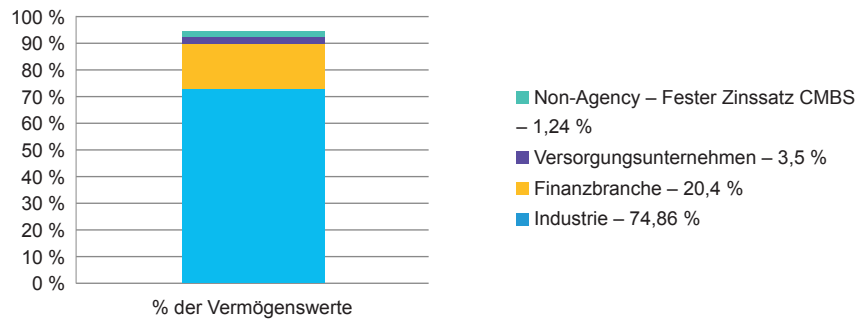
● Wie sah die Vermögensallokation aus?

- #1 Nachhaltig: 95 %
Ökologisch nachhaltig: 95 %
Sozial nachhaltig: 0 %
Taxonomiekonform: 4 %
- #2 Nicht nachhaltig: 5 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

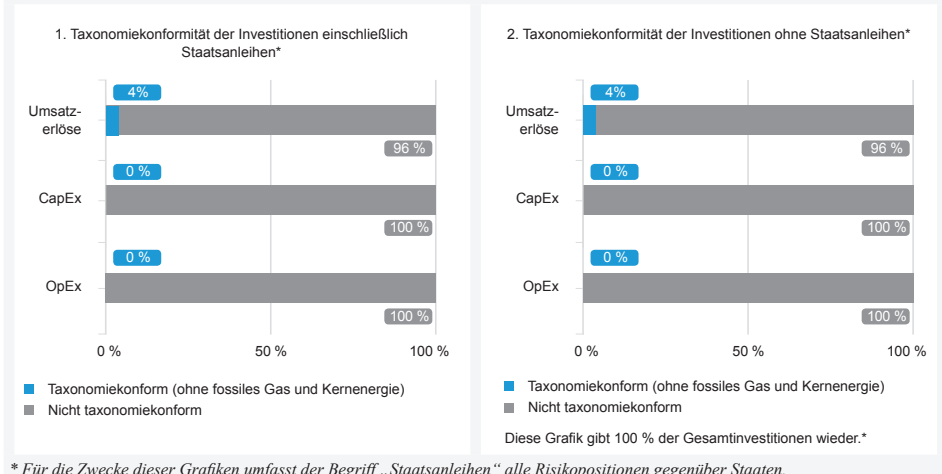
- Ja:
 In fossiles Gas In fossiles Gas
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Es kann als Ergebnis der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringes Engagement in solchen Aktivitäten aufweisen, aber solange keine Daten von externen Anbietern vorliegen, die eine Messung dieses Engagements ermöglichen, verpflichtet sich das Portfolio nicht zu einem Mindestengagement.

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für fossiles Gas die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für Kernenergie beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von CapEx und OpEx angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Zum 31. Mai 2023 wurde davon ausgegangen, dass 4 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

0 %



Welche Investitionen fallen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wird mit ihnen verfolgt und gibt es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken gehalten werden.
- Derivate, die zur Absicherung und zur effizienten Portfolioverwaltung verwendet werden.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Das Portfolio hat sein Anlageziel durch Investitionen in Wertpapiere erreicht, die als nachhaltige Investitionen gelten. Ein Wertpapier wurde als nachhaltige Investition eingestuft, wenn die folgenden Kriterien erfüllt waren:

- AB war der Ansicht, dass das Wertpapier positiv in ökologischen und sozial nachhaltigen Investitionsthemen, die sich aus den SDGs der Vereinten Nationen ableiten, engagiert war, was durch die Einhaltung der relevanten Mindestumsatzschwelle für SDG-konforme Produkte und Dienstleistungen, oder bei Staatsanleihen und Verbriefungen durch die AB-eigene Methodik bestätigt wurde (Top-Down-Ansatz).
- AB bewertete den Emittenten anhand von ESG-Faktoren (Bottom-up-Ansatz).
- Während des Bezugszeitraums, soweit zutreffend, entsprach das Wertpapier der AB-eigenen Methode, mit der ermittelt wird, ob ein bestimmtes Wertpapier dem DNSH-Grundsatz entspricht.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den in der Ausschlussrichtlinie des Portfolios beschriebenen Ausschlüssen von Investitionen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Emerging Markets Multi-Asset Portfolio
Unternehmenskennung (LEI-Code): 5493001DY5YPA6ICKB40

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input type="radio"/> Ja	<input type="radio"/> <input checked="" type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittelen auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **ESG-Scoring:** AB verwendete eine Reihe eigener Bewertungsmethoden, um Emittenten anhand von ESG-Faktoren zu bewerten.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/MASArticle8Sustainability-relatedDisclosures.pdf>

und weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB misst die Erreichung der beworbenen ESG-Merkmale mit verschiedenen quantitativen und qualitativen Methoden, einschließlich der Messung von dokumentiertem ESG-Research, ESG-Scoring, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2024 wiesen 81,3 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 71 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden. Insbesondere gab es im Jahr bis zum 31. Mai 2024 218 Nennungen von ESG-Engagements bei 174 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 141 Diskussionen zu Umweltthemen und 141 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Übergangspläne für den Klimaschutz, Mitarbeitergesundheit und -sicherheit, Diversität und Inklusion, Entwicklung von Humankapital.

Der ESG-Bewertungsrahmen des Portfolios wird in Prism durchgeführt, einem proprietären Rating- und Risikofaktor-Bewertungssystem, das dazu dient, die qualitativen Research-Einschätzungen unserer Analysten zu einem Emittenten in ein strukturiertes Profil umzuwandeln, das eine Reihe von Risikofaktor-Bewertungen und Kreditratings umfasst. Wesentliche ESG-Überlegungen sind expliziter Bestandteil unserer Prism-Bewertungsmethodik. Jeder Emittent mit einem ESG-Score wurde hinsichtlich der E-, S- und G-Faktoren bewertet, und der sich daraus ergebende gewichtete Durchschnitts-ESG-Score

hat das Potenzial, die gesamten internen Kreditratings von AllianceBernstein zu beeinflussen. Unser länderbezogener ESG-Bewertungsrahmen erstellt einen Basiswert auf der Grundlage von mehr als 20 wesentlichen E-, S- und G-Faktoren, indem er Länder anhand einer breiten Palette von Kennzahlen vergleicht.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 wiesen 51,4 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 76 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

● **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	3,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

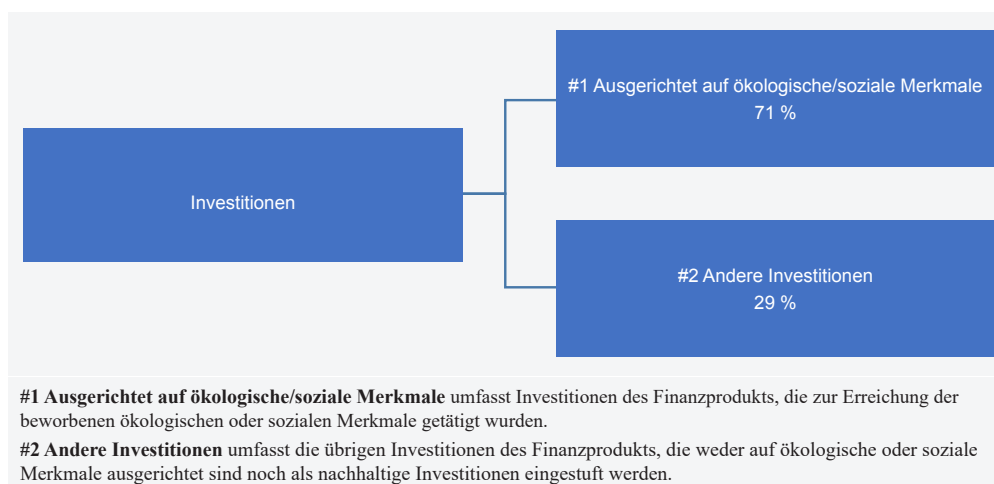
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Taiwan Semiconductor Manufacturing	Informationstechnologie	3,38	Taiwan
Tencent Holdings Ltd.	Kommunikationsdienste	2,94	Kaimaninseln
Samsung Electronics	Informationstechnologie	2,91	Südkorea
Kia Corp.	Zyklische Konsumgüter	1,69	Südkorea
MediaTek, Inc.	Informationstechnologie	1,47	Taiwan
China Construction Bank	Finanzbranche	1,43	China
Banco do Brasil SA	Finanzbranche	1,32	Brasilien
MercadoLibre, Inc.	Zyklische Konsumgüter	1,28	USA
KB Financial Group, Inc.	Finanzbranche	1,28	Südkorea
BB Seguridade Participacoes	Finanzbranche	1,24	Brasilien
PetroChina Co., Ltd.	Energie	1,22	China
Bajaj Auto Ltd.	Zyklische Konsumgüter	1,21	Indien
PDD Holdings, Inc.	Zyklische Konsumgüter	1,21	Kaimaninseln
NetEase, Inc.	Kommunikationsdienste	1,19	Kaimaninseln
State Bank of India	Finanzbranche	1,16	Indien



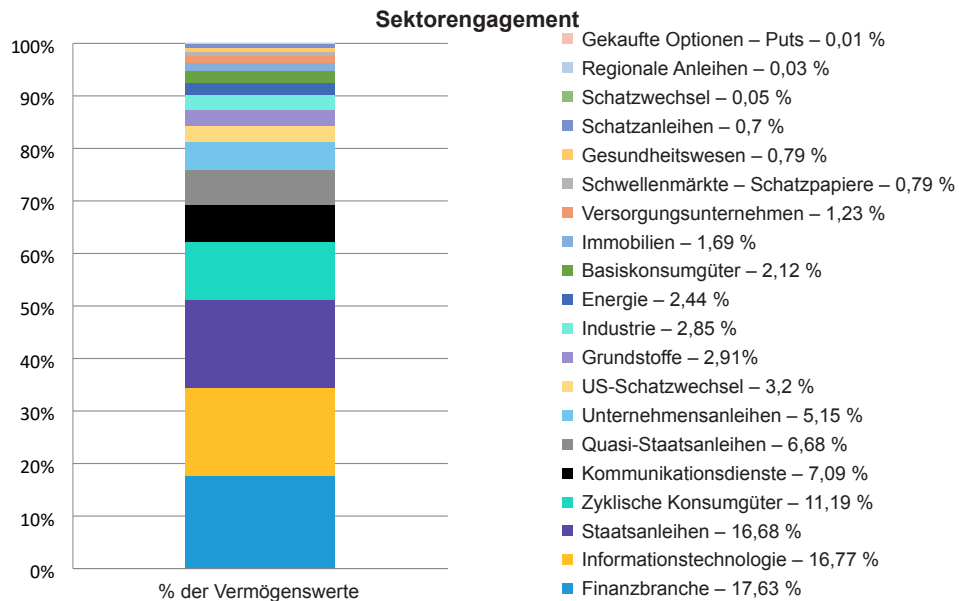
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 71 %
 - #2 Andere Investitionen: 29 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

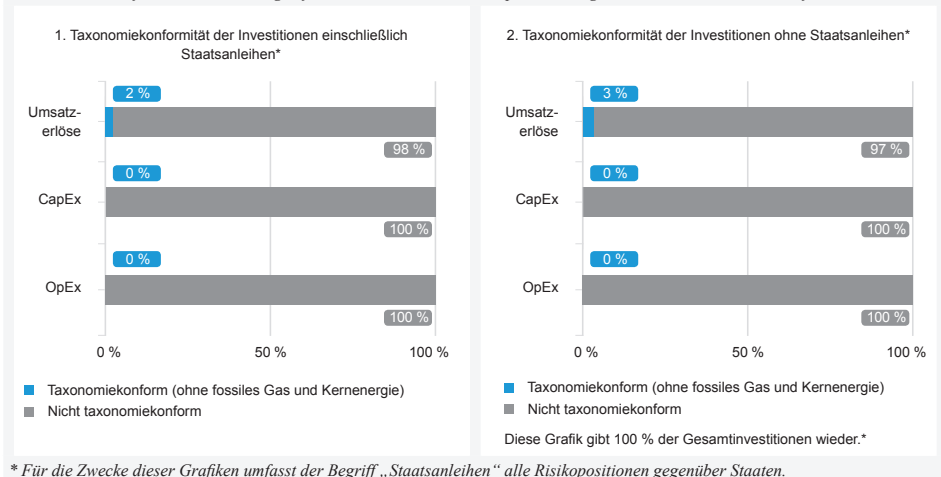
● **Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?**

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 2 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden konnten, bei denen aber nicht davon ausgegangen wurde, dass sie ökologische oder soziale Merkmale bewerben, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen.
- Der Emittent wurde anhand von ESG-Faktoren bewertet. Zum 31. Mai 2024 wiesen 81,3 % des Portfolios eine ESG-Bewertung auf.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

● **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

● **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

● **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: All Market Income Portfolio

Unternehmenskennung (LEI-Code): 54930061YRREE5X2T317

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="radio"/> <input checked="" type="radio"/> Ja	<input type="radio"/> <input type="radio"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- ESG-Integration: AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- Engagement: AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- ESG-Scoring: AB verwendete eine Reihe eigener Bewertungsmethoden, um Emittenten anhand von ESG-Faktoren zu bewerten.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen. Dazu gehörten die folgenden ESG-bezogenen Ausschlüsse, die auf die gemäß dem proprietären quantitativen Ansatz verwalteten Vermögenswerte des Portfolios angewandt wurden:
 - MSCI ESG-Rating – CCC-Rating
 - Einhaltung der UNGC-Grundsätze – alle nicht konform
 - Umstrittene Waffen
 - Tabak-/E-Zigarettenhersteller
 - Schusswaffen
 - Kernwaffen
 - Private Gefängnisse
 - Ölsande
 - Schieferöl/-gas
 - Arktisches Gas
 - Unkonventionelles Öl und Gas
 - Kraftwerkskohle
 - Cannabis

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB:

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/MASArticle8Sustainability-relatedDisclosures.pdf>

und weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erreichung der beworbenen ESG-Merkmale mit verschiedenen quantitativen und qualitativen Methoden, einschließlich der Messung von dokumentiertem ESG-Research, ESG-Scoring, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2024 wiesen 93,5 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 51 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden. Insbesondere gab es im Jahr bis zum 31. Mai 2024 540 Nennungen von ESG-Engagements bei 342 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 284 Diskussionen zu Umweltthemen und 348 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Entwicklung von Humankapital, Diversität und Inklusion, Arbeitsmanagement, Übergangspläne für den Klimaschutz.

Die ESG-Bewertungsmethodik des Portfolios wird in Prism durchgeführt, einem proprietären Rating- und Risikofaktor-Bewertungssystem, das dazu dient, die qualitativen Research-Einschätzungen unserer Analysten zu einem Emittenten in ein strukturiertes Profil umzuwandeln, das eine Reihe von Risikofaktor-Bewertungen und Kreditratings umfasst. Wesentliche ESG-Überlegungen sind expliziter Bestandteil unserer Prism-Bewertungsmethodik. Jeder Emittent mit einem ESG-Score wurde hinsichtlich der E-, S- und G-Faktoren bewertet, und der sich daraus ergebende gewichtete Durchschnitts-ESG-Score hat das Potenzial, die gesamten internen Kreditratings von AllianceBernstein zu beeinflussen. Unsere länderbezogene ESG-Bewertungsmethodik erstellt einen Basiswert auf der Grundlage von mehr als 20 wesentlichen E-, S- und G-Faktoren, indem er Länder anhand einer breiten Palette von Kennzahlen vergleicht.

Im Hinblick auf die Vermögenswerte des Portfolios, die nach dem proprietären quantitativen Ansatz verwaltet werden, hat AB die Erreichung der E/S-Merkmale gemessen, die durch die Verwendung von ESG-bezogenen Filtern und Ausschlüssen beworben wurden. Zu diesen Ausschlüssen zählen unter anderem umstrittene Waffen, Cannabis, private Gefängnisse, Tabak und Kernwaffen. Weitere Informationen finden Sie in der vollständigen Liste der Ausschlüsse und Filter, die in den nachhaltigkeitsbezogenen Offenlegungen beschrieben sind: <https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/MASArticle8Sustainability-relatedDisclosures.pdf>
 AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 wiesen 72,4 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 49 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

● **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,75 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

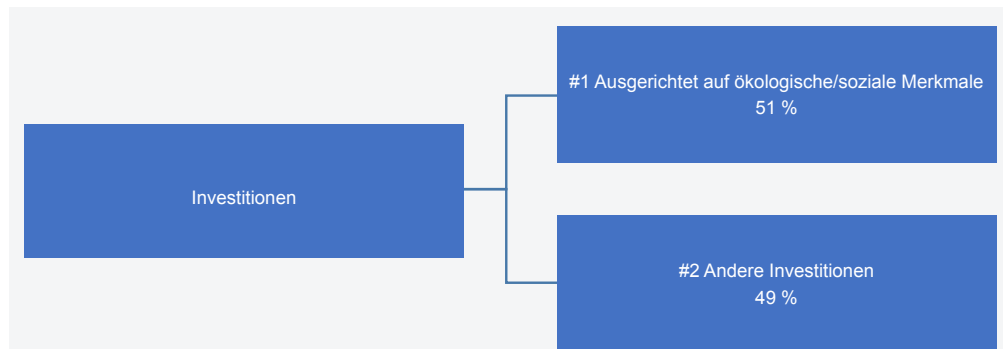
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	1,83	USA
Apple, Inc.	Informationstechnologie	1,59	USA
U.S. Treasury Notes 1,625 %, 15.08.29	Schatzpapiere	1,52	USA
U.S. Treasury Notes 4,125 %, 31.01.25 - 15.11.32	Schatzpapiere	1,01	USA
U.S. Treasury Notes 4,50 %, 30.11.24	Schatzpapiere	0,92	USA
U.S. Treasury Notes 0,375 %, 31.01.26	Schatzpapiere	0,84	USA
NVIDIA Corp.	Informationstechnologie	0,83	USA
U.S. Treasury Notes 0,875 %, 30.06.26 - 15.11.30	Schatzpapiere	0,77	USA
Amazon.com, Inc.	Zyklische Konsumgüter	0,72	USA
U.S. Treasury Notes 4,375 %, 31.10.24	Schatzpapiere	0,69	USA
iShares S&P 500 Consumer Staples Sector UCITS ETF	Basiskonsumgüter	0,64	Irland
Alphabet, Inc.	Kommunikationsdienste	0,63	USA
iShares S&P 500 Health Care Sector UCITS ETF	Gesundheitswesen	0,63	Irland
Eli Lilly & Co.	Gesundheitswesen	0,59	USA
AB Emerging Market Corporate Debt Portfolio	Fonds und Investmentfonds	0,55	Luxemburg



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

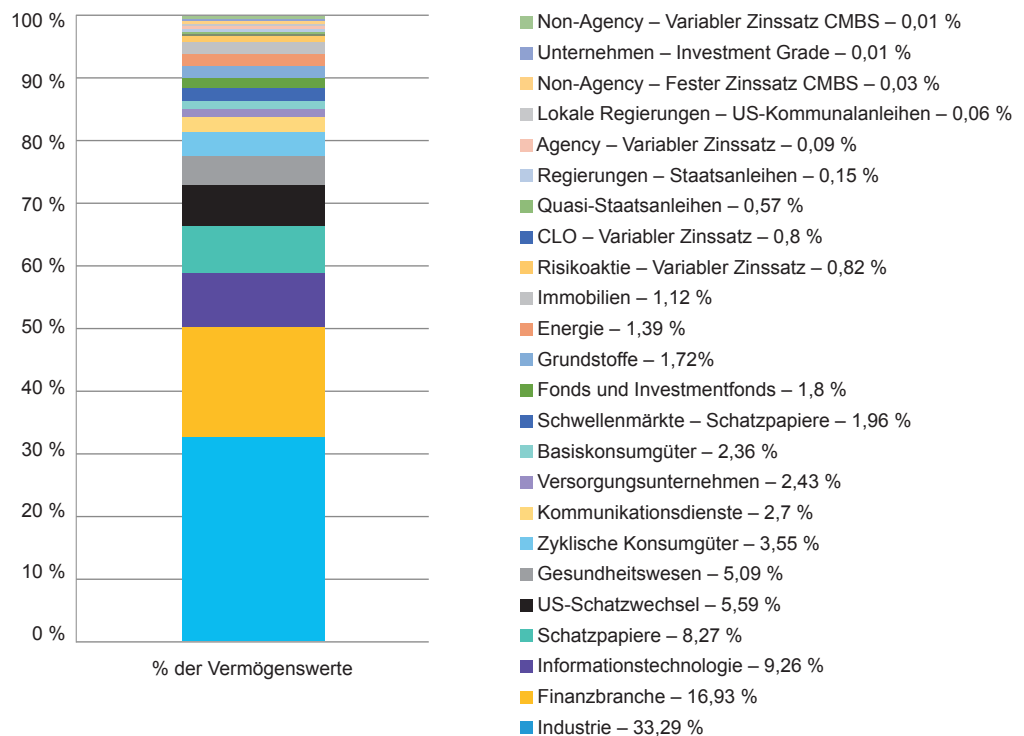
- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 51 %
 - #2 Andere Investitionen: 49 %



- **#1 Ausgerichtet auf ökologische/soziale Merkmale** umfasst Investitionen des Finanzprodukts, die zur Erreichung der beworbenen ökologischen oder sozialen Merkmale getätigt wurden.
- **#2 Andere Investitionen** umfasst die übrigen Investitionen des Finanzprodukts, die weder auf ökologische oder soziale Merkmale ausgerichtet sind noch als nachhaltige Investitionen eingestuft werden.

● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement





Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

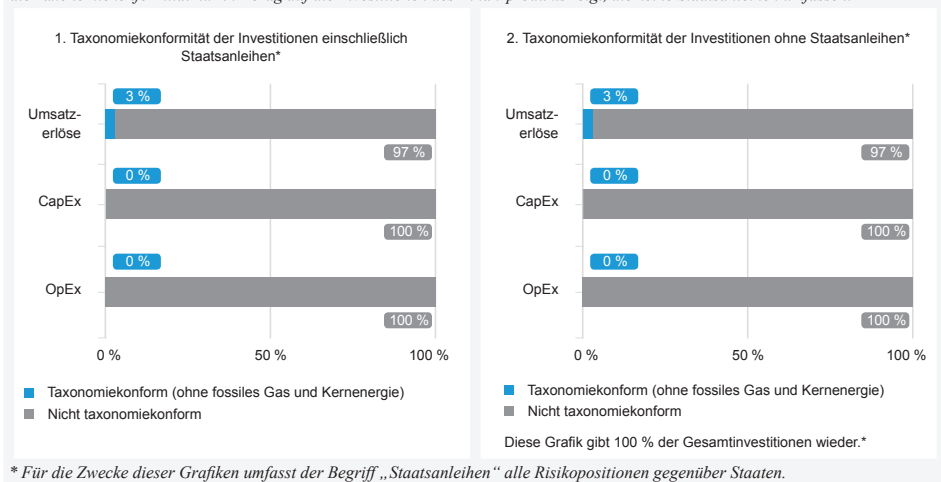
Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 2 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen.
- Der Emittent wurde anhand von ESG-Faktoren bewertet. Zum 31. Mai 2024 wiesen 93,5 % des Portfolios eine ESG-Bewertung auf.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.

Im Hinblick auf die Vermögenswerte des Portfolios, die nach dem proprietären quantitativen Ansatz verwaltet werden, hat das Portfolio E/S-Merkmale durch Verwendung ESG-bezogener Filter und Ausschlüsse beworben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Das Wertpapier entsprach den ESG-bezogenen Filtern und Ausschlüssen des Portfolios.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**
k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 9 Absätze 1 bis 4a der Verordnung (EU) 2019/2088 und Artikel 5 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Sustainable All Market Portfolio

Unternehmenskennung (LEI-Code): 549300R2J2UEWCG1NY49

Nachhaltiges Investitionsziel

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
<input checked="" type="checkbox"/> Ja	<input type="checkbox"/> Nein
<input checked="" type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: 37 % <ul style="list-style-type: none"> <input checked="" type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input checked="" type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind 	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <ul style="list-style-type: none"> <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel
<input checked="" type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: 57 %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die nachhaltigen Ziele dieses Finanzprodukts erreicht werden.

Das Portfolio investierte in Emittenten, von denen AB glaubte, dass sie sich positiv auf umwelt- oder sozialorientierte, nachhaltige Anlagethemen auswirken, die von den SDGs der Vereinten Nationen abgeleitet sind, wie Gesundheit, Klima und Stärkung von Autonomie und Selbstbestimmung. Alle Emittenten trugen direkt zum Erreichen von mindestens einem SDG der Vereinten Nationen bei.

Weitere Informationen zu diesem Konformitätsansatz finden Sie in den nachhaltigkeitsbezogenen Informationen von AB: https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/fi-and-mas_article9-sustainability-related-disclosures.pdf

Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

Für das Portfolio wurde die Erreichung des nachhaltigen Investitionsziels durch eine Beurteilung der Übereinstimmung mit einem oder mehreren SDGs der Vereinten Nationen gemessen.

Wie im Prospekt beschrieben, analysiert AB zur Messung der Konformität den prozentualen Anteil der Umsatzerlöse von Unternehmensemittenten aus Produkten oder Dienstleistungen, die die Erreichung eines oder mehrerer SDGs der Vereinten Nationen unterstützen. Zum 31. Mai 2024 betrug das gewichtete durchschnittliche Umsatzengagement in den SDG der Vereinten Nationen für das Unternehmensuniversum, basierend auf der AB-eigenen Bewertung von konformen Produkten und Dienstleistungen, 88,8 %.

Zum 31. Mai 2024 sind die drei wichtigsten SDGs der Vereinten Nationen gemäß der konformen Portfoliogewichtung aufgeführt (die Gewichtung spiegelt das neu gewichtete Portfolio ohne Barmittel und Derivate wider). Bitte beachten Sie, dass einige Emittenten mit mehr als einem UN-SDG konform sein können. Für die Zwecke dieser Berechnung werden die Emittenten jedoch nach dem primären UN-SDG, an dem sie sich ausrichten, eingestuft. Daher werden Emittenten nur einem UN-SDG zugeordnet.

- SDG 13 „Maßnahmen zum Klimaschutz“: 18,4 %
- SDG 8 „Menschenwürdige Arbeit und Wirtschaftswachstum“: 13,7 %
- SDG 3 „Gesundheit und Wohlergehen“: 13,4 %

Bei staatlichen und verbrieften Emittenten erfüllten alle Emittenten die relevanten Konformitätskriterien auf der Grundlage der AB-eigenen Methodik für die von den SDGs der Vereinten Nationen abgeleiteten Themen.

AB hat die Einhaltung der in der Ausschlussrichtlinie des Portfolios aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden: <https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/related-to-fund/other-fund-related/en/Sustainable-All-Market-Exclusion-Policy.pdf>

Für Aktivitäten, die im Rahmen der EU-Taxonomie in Frage kommen, wird der Anteil der Konformität mit der EU-Taxonomie in den folgenden Fragen angegeben.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 waren die drei wichtigsten SDGs, nach denen das Portfolio nach Gewichtung ausgerichtet war:
 SDG 13 „Maßnahmen zum Klimaschutz“: 29 %
 SDG 3 „Gesundheit und Wohlergehen“: 13 %
 SDG 8 „Menschenwürdige Arbeit und Wirtschaftswachstum“: 12 %

● **Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?**

Alle im Portfolio gehaltenen Wertpapiere entsprachen der proprietären Methodik von AB, nach der über Indikatoren für die wichtigsten nachteiligen Auswirkungen („PAI“) festgestellt wird, dass ein bestimmtes Wertpapier gemäß SFDR den Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ (der „DNSH-Grundsatz“) erfüllt. Diese Methodik setzt sich aus einem schwellenwertbasierten Bewertungssystem zusammen, das eine Kombination aus internen und externen Daten sowie Ausschlusskriterien verwendet. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB. Die relevanten Datenquellen können sich im Laufe der Zeit ändern, wenn mehr Daten verfügbar werden und Tools sich weiterentwickeln.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Artikel-9-Produkte von AB nutzten eine Kombination aus einer sektorbezogenen Ausschlussrichtlinie im Vorfeld von Handelsgeschäften, um das Engagement in Wertpapieren in Sektoren, die sich auf die obligatorischen PAI auswirken könnten, zu vermeiden oder zu begrenzen, und der DNSH-Politik (Do No Significant Harm – Vermeidung erheblicher Beeinträchtigungen) von AB. Die DNSH-Politik von AB nutzte ein auf Schwellenwerten basierendes Scoring-System, um Emittenten anhand von Indikatoren für diese PAI zu bewerten, das die Auslegung von AB hinsichtlich einer erheblichen Beeinträchtigung darstellt. Jeder Emittent, der diesen Schwellenwert überschreitet, gilt als erheblich umwelt- und/oder gesellschaftsschädigend und kommt für die Aufnahme in die Artikel-9-Produkte der AB nicht in Frage.
 Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

Für alle nachhaltigen Investitionen des Portfolios wurde die Einhaltung der OECD-Leitsätze für multinationale Unternehmen und der Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte gemäß der AB-eigenen Methode zur Feststellung, ob ein Wertpapier den DNSH-Grundsatz erfüllt, verlangt.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAI zu berücksichtigen, und berücksichtigte zudem die folgenden zwei zusätzlichen PAI:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

AB hat die Berücksichtigung von PAI bezüglich Nachhaltigkeitsindikatoren in verschiedene Aspekte des Investitionsprozesses des Portfolios integriert. Dies umfasste:

- Die Richtlinie zur Vermeidung erheblicher Beeinträchtigungen („Do No Significant Harm Policy“), bei der ein von AB entwickeltes schwellenwertbasiertes Punktesystem verwendet wurde, um Emittenten auf der Grundlage einer Betrachtung der Wesentlichkeit und des Schweregrads von ESG-Faktoren in Bezug auf die PAI 1-9, 11-13, 15, 16 und die beiden oben aufgeführten optionalen Indikatoren zu bewerten. Emittenten, die den Schwellenwert überschreiten, stehen für Investitionen nicht mehr zur Verfügung. Während des Berichtszeitraums entsprachen alle im Portfolio gehaltenen Wertpapiere der DNSH-Richtlinie von AB.
- Die Ausschlussrichtlinie des Portfolios, die die negativen Auswirkungen bestimmter PAI berücksichtigt und abbildet, indem sie Investitionen in Sektoren wie kontroverse Waffen (PAI 14) oder Emittenten, die gegen die UNGC-Grundsätze und die OECD-Leitsätze für multinationale Unternehmen verstoßen (PAI 10), einschränkt.
- Die Politik von AB in Bezug auf das Engagement in ESG-Fragen, wie sie in der AB Global Stewardship-Erklärung dargelegt ist, mit der AB Emittenten ermutigt, Maßnahmen zu ergreifen, die zu besseren Ergebnissen für ökologische und soziale Ziele sowie zu Vorteilen für die finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- Die Richtlinie zur Stimmrechtsvertretung von AB, die bewertete, ob ESG-Vorschläge eine echte Verbesserung in der Art und Weise, wie das Unternehmen ESG-Themen angeht, fördern und solche Vorschläge unterstützen kann. AB unterstützte im Allgemeinen Vorschläge, die auf finanziell wesentliche Verbesserungen beim Management ökologischer oder sozialer Fragen abzielen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 1	Treibhausgas(THG)-Emissionen	Scope-1-2-THG-Emissionen	2.037,37 in Tonnen CO2-Äquivalent
PAI 2	CO2-Fußabdruck	CO2-Fußabdruck – Scope 1-2	22,43 in tCO2e/Mio. EUR investiert
PAI 3	THG-Emissionsintensität der Unternehmen, in die investiert wird	THG-Emissionsintensität der Unternehmen, in die investiert wird – Scope 1-2	78,67 in tCO2e/Mio. EUR eigene Einnahmen

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 4	Engagement in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	Anteil der Investitionen in Unternehmen, die im Bereich der fossilen Brennstoffe tätig sind	4,75 %
PAI 5	Anteil der Energieerzeugung aus nicht erneuerbaren Energiequellen	Anteil der Energieerzeugung der Unternehmen, in die investiert wird, aus nicht erneuerbaren Energiequellen im Vergleich zu erneuerbaren Energiequellen	63,50 % der Energiequellen insgesamt
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE A	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE B	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE C	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,47 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE D	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	4,09 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE E	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,67 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE F	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,00 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE G	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,14 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE H	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	1,12 in GWh/Mio. EUR Umsatz
PAI 6	Intensität des Energieverbrauchs nach klimaintensiven Sektoren – NACE L	Energieverbrauch in GWh pro einer Million EUR Umsatz der Unternehmen, in die investiert wird, aufgeschlüsselt nach klimaintensiven Sektoren	0,48 in GWh/Mio. EUR Umsatz
PAI 7	Tätigkeiten, die sich nachteilig auf Gebiete mit schutzbedürftiger Biodiversität auswirken	Anteil der Investitionen in Unternehmen, in die investiert wird, mit Standorten/Betrieben in oder in der Nähe von Gebieten mit schutzbedürftiger Biodiversität, sofern sich die Tätigkeiten dieser Unternehmen nachteilig auf diese Gebiete auswirken	1,25 %
PAI 8	Emissionen in Wasser	Tonnen Emissionen in Wasser, die von den Unternehmen, in die investiert wird, pro investierter Million EUR verursacht werden	0,00 in Tonnen/Mio. EUR investiert
PAI 9	Anteil gefährlicher und radioaktiver Abfälle	Tonnen gefährlicher und radioaktiver Abfälle, die von den Unternehmen, in die investiert wird, pro investierter Million EUR erzeugt werden	0,47 in Tonnen/Mio. EUR investiert
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 11	Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Richtlinien zur Überwachung der Einhaltung der UNGC-Grundsätze und der OECD-Leitsätze für multinationale Unternehmen oder keine Verfahren zur Bearbeitung von Beschwerden wegen Verstößen gegen die UNGC-Grundsätze und OECD-Leitsätze für multinationale Unternehmen eingerichtet haben	37,33 %
PAI 12	Unbereinigtes geschlechtsspezifisches Verdienstgefälle	Durchschnittliches unbereinigtes geschlechtsspezifisches Verdienstgefälle bei den Unternehmen, in die investiert wird	12,39 %

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 13	Geschlechtervielfalt in den Leitungs- und Kontrollorganen	Durchschnittliches Verhältnis von Frauen zu Männern in den Leitungs- und Kontrollorganen der Unternehmen, in die investiert wird, ausgedrückt als Prozentsatz aller Mitglieder der Leitungs- und Kontrollorgane	36,94 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %
PAI 15	THG-Emissionsintensität	THG-Emissionsintensität der Länder, in die investiert wird	221,68 in Tonnen CO2-Äquivalent/Mio. EUR des eigenen BIP
PAI 16	Länder, in die investiert wird, verstoßen gegen soziale Bestimmungen	Anzahl der Länder, in die investiert wird, die nach Maßgabe internationaler Verträge und Übereinkommen, der Grundsätze der Vereinten Nationen oder, falls anwendbar, nationaler Rechtsvorschriften gegen soziale Bestimmungen verstoßen (absolute Zahl und relative Zahl, geteilt durch alle Länder, in die investiert wird)	0,00 % der Länder, in die investiert wird, verstoßen gegen soziale Bestimmungen
Add-1	Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen	Anteil der Investitionen in Unternehmen, in die investiert wird, die keine Initiativen zur Verringerung der CO2-Emissionen im Sinne des Übereinkommens von Paris umsetzen	19,25 %
Add-2	Fehlende Menschenrechtspolitik	Anteil der Investitionen in Unternehmen ohne Menschenrechtspolitik	6,75 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
Sustainable Global Thematic Credit Portfolio	Fonds und Investmentfonds	10,37	Luxemburg
Microsoft Corp.	Informationstechnologie	3	USA
Visa, Inc.	Finanzbranche	1,91	USA
Adobe, Inc.	Informationstechnologie	1,39	USA
Experian PLC	Industrie	1,28	Jersey (Kanalinseln)
Intuit, Inc.	Informationstechnologie	1,2	USA
London Stock Exchange Group	Finanzbranche	1,12	Vereinigtes Königreich
Waste Management, Inc.	Industrie	1,07	USA
Apple, Inc.	Informationstechnologie	1,05	USA
Alphabet, Inc.	Kommunikationsdienste	1,03	USA
MSCI, Inc.	Finanzbranche	1	USA
RELX PLC	Industrie	0,97	Vereinigtes Königreich
Unilever PLC	Basiskonsumgüter	0,95	Vereinigtes Königreich
Flex Ltd.	Informationstechnologie	0,94	Singapur
ASML Holding NV	Informationstechnologie	0,91	Niederlande

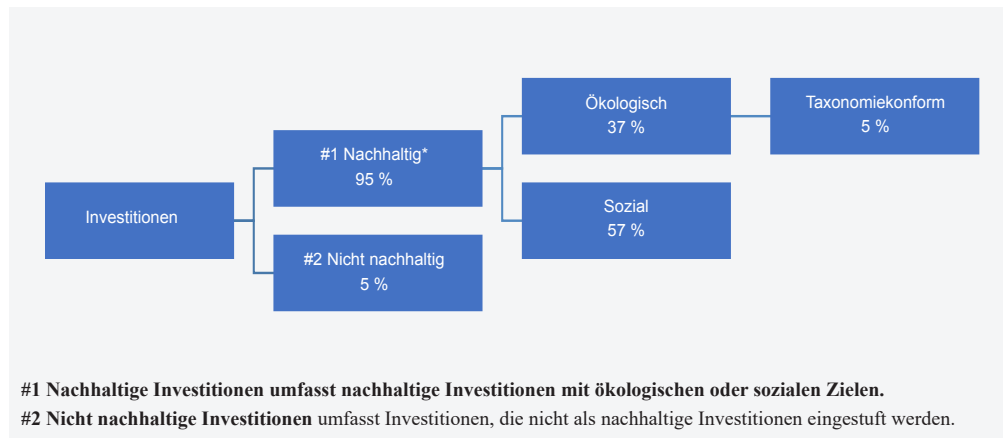


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

Wie sah die Vermögensallokation aus?

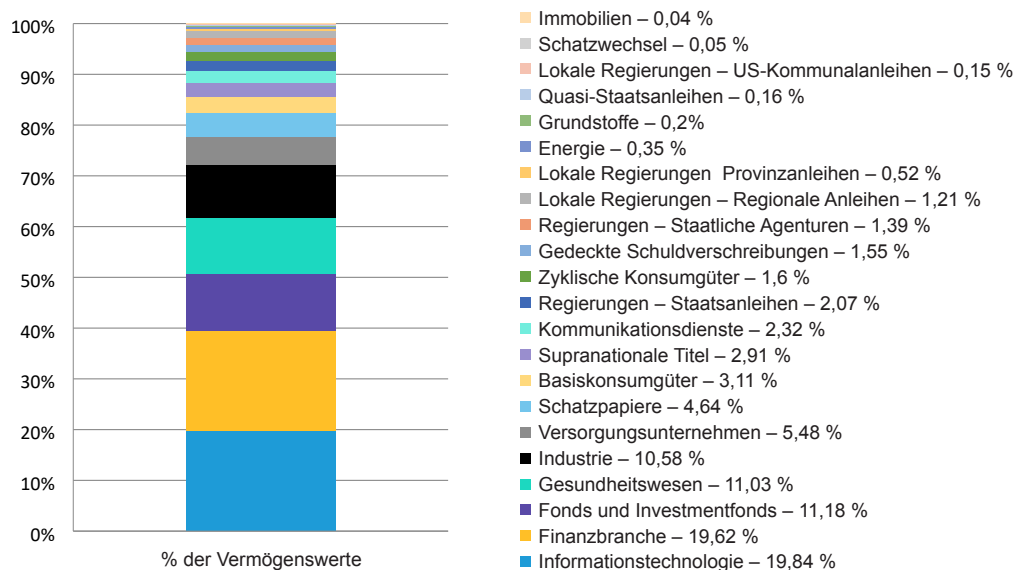
- #1 Nachhaltig: 95 %
- Ökologisch nachhaltig: 37 %
- Sozial nachhaltig: 57 %
- Taxonomiekonform: 5 %
- #2 Nicht nachhaltig: 5 %



* Beachten Sie, dass die Summe nachhaltiger E/S-Investitionen aufgrund von Rundungen nicht exakt ist.

In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement





Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

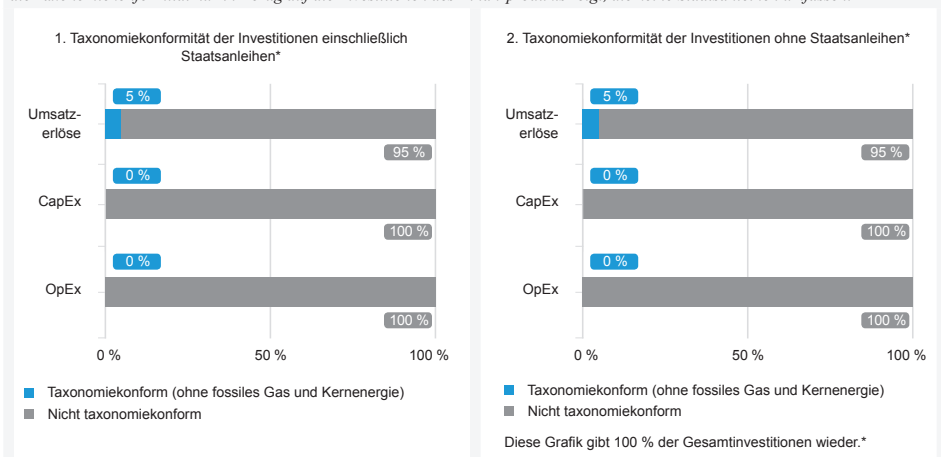
Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?

- Ja:
 In fossiles Gas In fossiles Gas
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Es kann als Ergebnis der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringes Engagement in solchen Aktivitäten aufweisen, aber solange keine Daten von externen Anbietern vorliegen, die eine Messung dieses Engagements ermöglichen, verpflichtet sich das Portfolio nicht zu einem Mindestengagement.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

● Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

- **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Zum 31. Mai 2023 wurde davon ausgegangen, dass 5 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

32 %



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der EU-Taxonomie nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

57 %



Welche Investitionen fallen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wird mit ihnen verfolgt und gibt es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken gehalten werden.
- Derivate, die zur Absicherung und zur effizienten Portfolioverwaltung verwendet werden.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Das Portfolio hat sein Anlageziel durch Investitionen in Wertpapiere erreicht, die als nachhaltige Investitionen gelten. Ein Wertpapier wurde als nachhaltige Investition eingestuft, wenn die folgenden Kriterien erfüllt waren:

- AB war der Ansicht, dass das Wertpapier positiv in ökologisch und sozial nachhaltigen Investitionsthemen, die sich aus den SDGs der Vereinten Nationen ableiten, engagiert war, was durch die Einhaltung der relevanten Mindestumsatzschwelle für SDG-konforme Produkte und Dienstleistungen, oder bei Staatsanleihen und Verbriefungen durch die AB-eigene Methodik bestätigt wurde (Top-Down-Ansatz).
- AB bewertete den Emittenten anhand von ESG-Faktoren (Bottom-up-Ansatz).
- Während des Bezugszeitraums, soweit zutreffend, entsprach das Wertpapier der AB-eigenen Methode, mit der ermittelt wird, ob ein bestimmtes Wertpapier dem DNSH-Grundsatz entspricht.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den in der Ausschlussrichtlinie des Portfolios beschriebenen Ausschlüssen von Investitionen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**
k. A.
- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**
k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: American Multi-Asset Portfolio

Unternehmenskennung (LEI-Code): 254900J2TNIZWQNUQQ27

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

●● <input type="checkbox"/> Ja		●○ <input checked="" type="checkbox"/> Nein	
<input type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ %	<input type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen
<input type="checkbox"/>	<input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/>	<input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind	<input type="checkbox"/>	<input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind
<input type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input checked="" type="checkbox"/>	<input type="checkbox"/> mit einem sozialen Ziel
		<input checked="" type="checkbox"/>	Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielemittenten auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **ESG-Scoring:** AB verwendete eine Reihe eigener Bewertungsmethoden, um Emittenten anhand von ESG-Faktoren zu bewerten.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/MASArticle8Sustainability-relatedDisclosures.pdf>

und weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter:

<https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erreichung der beworbenen ESG-Merkmale mit verschiedenen quantitativen und qualitativen Methoden, einschließlich der Messung von dokumentiertem ESG-Research, ESG-Scoring, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2024 wiesen 60,2 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 66 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden. Insbesondere gab es im Jahr bis zum 31. Mai 2024 216 Nennungen von ESG-Engagements bei 109 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 87 Diskussionen zu Umweltthemen und 168 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Entwicklung von Humankapital, Diversität und Inklusion, CO2-Emissionen, Arbeitsmanagement, Mitarbeitergesundheit und -sicherheit.

Der ESG-Bewertungsrahmen des Portfolios wird in Prism durchgeführt, einem proprietären Rating- und Risikofaktor-Bewertungssystem, das dazu dient, die qualitativen Research-Einschätzungen unserer Analysten zu einem Emittenten in ein

strukturiertes Profil umzuwandeln, das eine Reihe von Risikofaktor-Bewertungen und Kreditratings umfasst. Wesentliche ESG-Überlegungen sind expliziter Bestandteil unserer Prism-Bewertungsmethodik. Jeder Emittent mit einem ESG-Score wurde hinsichtlich der E-, S- und G-Faktoren bewertet, und der sich daraus ergebende gewichtete Durchschnitts-ESG-Score hat das Potenzial, die gesamten internen Kreditratings von AllianceBernstein zu beeinflussen. Unser länderbezogener ESG-Bewertungsrahmen erstellt einen Basiswert auf der Grundlage von mehr als 20 wesentlichen E-, S- und G-Faktoren, indem er Länder anhand einer breiten Palette von Kennzahlen vergleicht.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Zum 31. Mai 2023 wiesen 26,5 % des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 54 % des Portfolios wurde auf der Grundlage dieses ESG-Research und -Scorings sowie des Engagements für ökologische und soziale Belange davon ausgegangen, dass ökologische oder soziale Merkmale beworben werden.

● **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**

k. A.

● **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**

k. A.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

k. A.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der **größte Anteil der Investitionen** entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

Größte Investitionen	Sektor	% der Vermögenswerte	Land
AB US High Yield Portfolio	Fonds und Investmentfonds	16,05	Luxemburg
American Income Portfolio	Fonds und Investmentfonds	15,91	Luxemburg
SPDR Refinitiv Global Convertible Bond UCITS ETF	Wandelanleihen	7	Irland
iShares Fallen Angels High Yield Bond UCITS ETF	Hochzinsanleihen	6,74	Irland
iShares MSCI USA Quality Dividend ESG UCITS ETF	Dividendenpapiere	6,66	Irland
Microsoft Corp.	Informationstechnologie	4,63	USA
Alphabet, Inc.	Kommunikationsdienste	2,43	USA
UnitedHealth Group, Inc.	Gesundheitswesen	2,04	USA
Amazon.com, Inc.	Zyklische Konsumgüter	2,02	USA
Visa, Inc.	Finanzbranche	1,98	USA
NVIDIA Corp.	Informationstechnologie	1,97	USA
Vertex Pharmaceuticals	Gesundheitswesen	1,16	USA
Monster Beverage Corp.	Basiskonsumgüter	1,14	USA
Eli Lilly & Co.	Gesundheitswesen	1,05	USA
Costco Wholesale Corp.	Basiskonsumgüter	1,02	USA

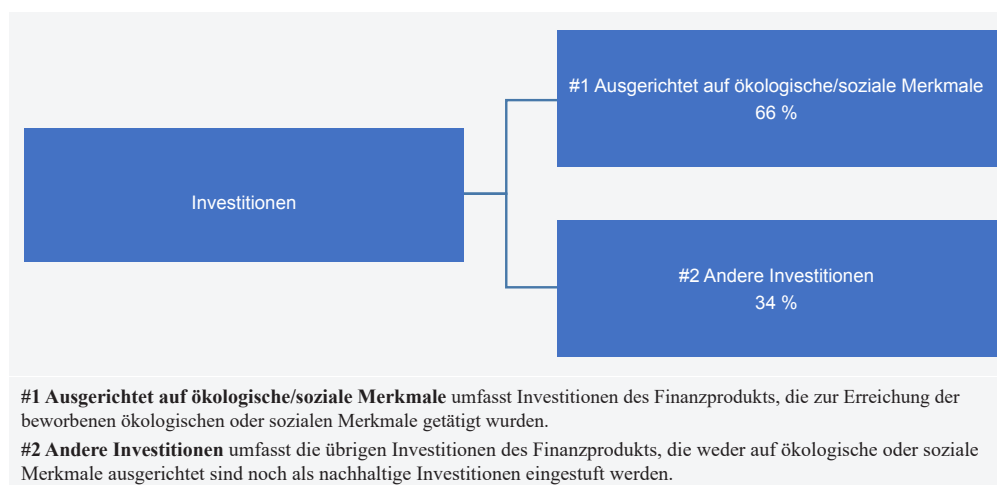


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

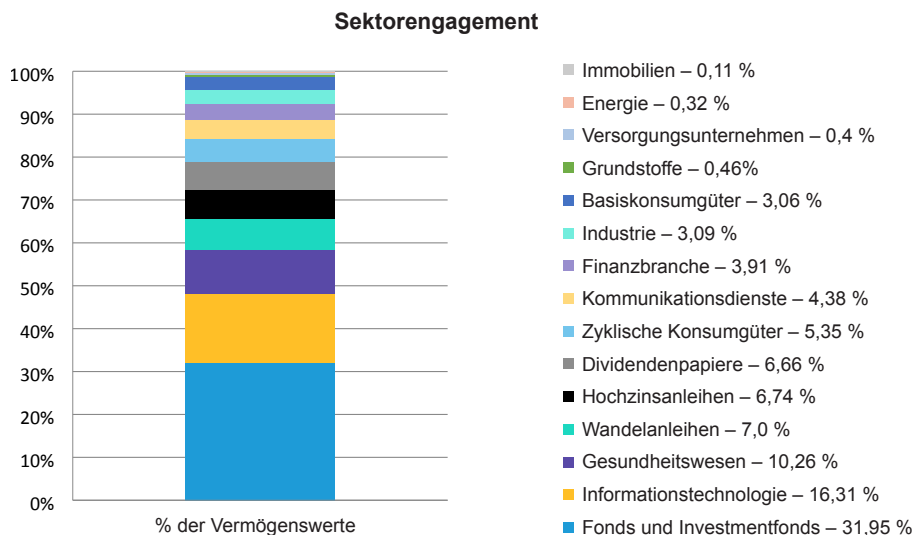
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

● **Wie sah die Vermögensallokation aus?**

- #1 Ausgerichtet auf ökologische/soziale Merkmale: 66 %
- #2 Andere Investitionen: 34 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

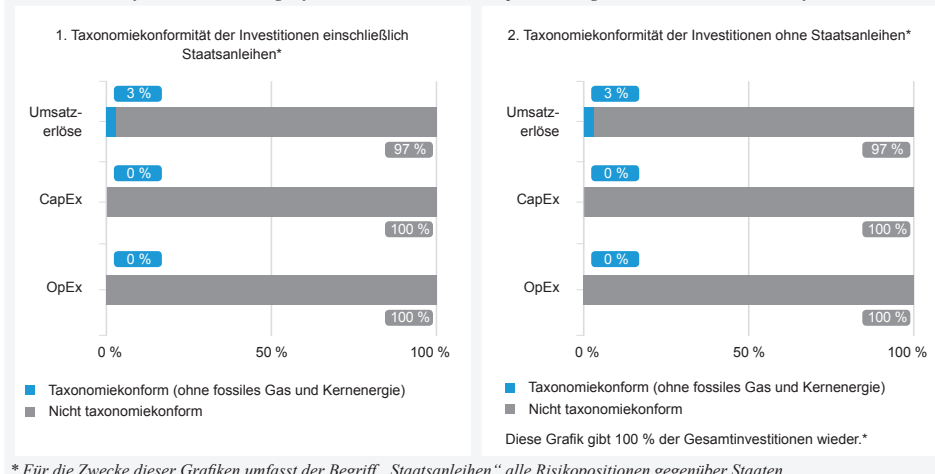
● **Wurde mit dem Finanzprodukt in EU-taxonomekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?**

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichte Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO₂-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde zum 31. Mai 2023 davon ausgegangen, dass 2 % des Portfolios mit der EU-Taxonomie konform sind.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden konnten, bei denen aber nicht davon ausgegangen wurde, dass sie ökologische oder soziale Merkmale bewerten, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerten, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerten. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen.
- Der Emittent wurde anhand von ESG-Faktoren bewertet. Zum 31. Mai 2024 wiesen 60,2 % des Portfolios eine ESG-Bewertung auf.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

● **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

● **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

● **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Select Absolute Alpha Portfolio

Unternehmenskennung (LEI-Code): 5493006QLRUE9822LF33

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- **ESG-Integration:** AB stützte sich bei der Bewertung der Zielelementen auf fundamentales Research, welches auch ESG-Faktoren berücksichtigt. Dazu kann auch die ESG-Bewertung von Aktienwerten gehören.
- **Engagement:** AB hielt die Unternehmen dazu an, Maßnahmen zu ergreifen, die zu besseren Ergebnissen bei ökologischen und sozialen Zielen sowie zu einer Verbesserung der finanziellen Ergebnisse des Emittenten und/oder des Portfolios führen können.
- **Ausschlüsse:** Das Portfolio hat die im Prospekt genannten Ausschlüsse eingehalten.

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB <https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/EQ-Article-8-Sustainability-related-Disclosures.pdf>

Weitere Informationen zum Stewardship-Ansatz von AB finden Sie unter: <https://www.alliancebernstein.com/content/dam/corporate/corporate-pdfs/ABGlobalStewardship.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB misst die Erzielung der beworbenen E/S-Merkmale anhand verschiedener quantitativer und qualitativer Methoden, darunter die Messung von dokumentiertem ESG-Research, des Engagements und relevanter Investitionsausschlüsse, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Im Geschäftsjahr zum 31. Mai 2024 wurden 76 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

Insbesondere gab es im Jahr bis zum 31. Mai 2024 112 Nennungen von ESG-Engagements bei 56 verschiedenen Unternehmen, die im Portfolio gehalten wurden. Bei diesen Engagements wurden 57 Diskussionen zu Umweltthemen und 81 zu sozialen Themen geführt (zur Klarstellung sei angemerkt, dass die Nennung eines Engagements Diskussionen zu mehreren Themen beinhalten kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Entwicklung von Humankapital, CO2-Emissionen, Diversität und Inklusion, Arbeitsmanagement, Mitarbeitergesundheit und -sicherheit.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

Im Geschäftsjahr zum 31. Mai 2023 wurden 81 % des Portfolios so eingestuft, dass sie E/S-Merkmale bewerben, ermittelt durch ESG-Research und Engagement bei ökologischen und sozialen Themen.

- Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?

k. A.

- Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?

k. A.

- Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

k. A.

- Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?

k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.

Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.

Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat die folgenden PAI berücksichtigt:

- Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Bei PAI 10 hat AB Verstöße gegen die UNGC-Grundsätze mit Blick auf die vom Portfolio gehaltenen Wertpapiere überwacht.

Bei PAI 14 hat das Portfolio umstrittene Waffen ausgeschlossen.

Nachstehend wird das Engagement des Portfolios in diesen PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 10	Verstöße gegen die UNGC-Grundsätze und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen	Anteil der Investitionen in Unternehmen, in die investiert wird, die an Verstößen gegen die UNGC-Grundsätze oder gegen die OECD-Leitsätze für multinationale Unternehmen beteiligt waren.	0,00 %
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

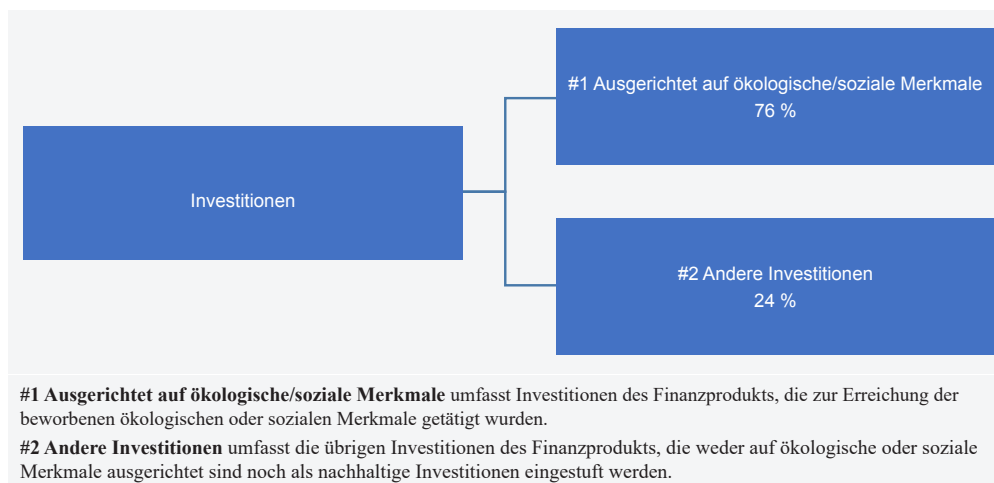
Größte Investitionen	Sektor	% der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	4,97	USA
Apple, Inc.	Informationstechnologie	4,34	USA
Berkshire Hathaway, Inc.	Finanzbranche	3,2	USA
Alphabet, Inc.	Kommunikationsdienste	2,87	USA
NVIDIA Corp.	Informationstechnologie	2,32	USA
Amazon.com, Inc.	Zyklische Konsumgüter	2,25	USA
Meta Platforms, Inc.	Kommunikationsdienste	2,24	USA
Exxon Mobil Corp.	Energie	1,68	USA
Honeywell Intl	Industrie	1,67	USA
Visa, Inc.	Finanzbranche	1,57	USA
HCA Healthcare, Inc.	Gesundheitswesen	1,45	USA
UnitedHealth Group, Inc.	Gesundheitswesen	1,44	USA
Procter & Gamble	Basiskonsumgüter	1,43	USA
PepsiCo, Inc.	Basiskonsumgüter	1,37	USA
Johnson & Johnson	Gesundheitswesen	1,37	USA



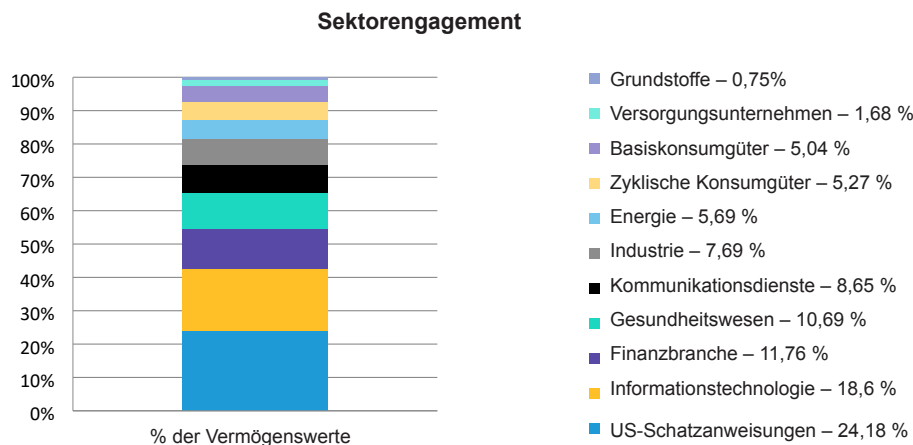
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 76 %
 - #2 Andere Investitionen: 24 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

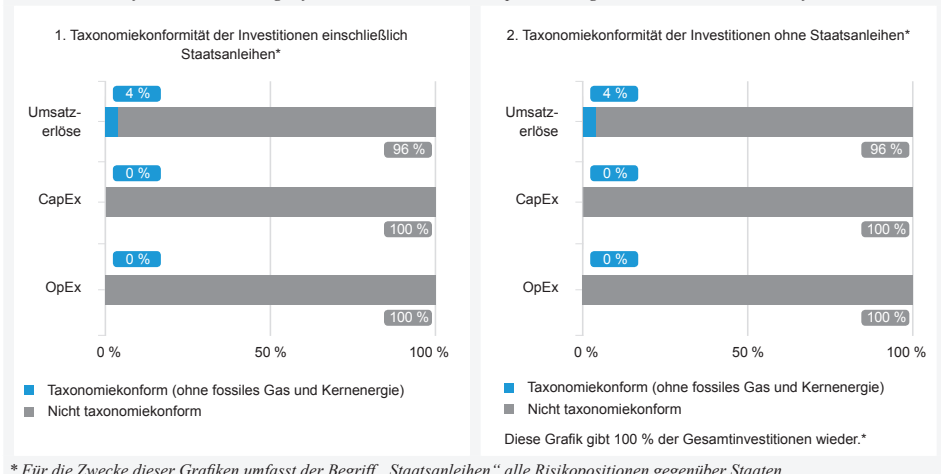
● **Wurde mit dem Finanzprodukt in EU-taxonmiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?**

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonmiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonmiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglicende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ab dem 31. Mai 2023 davon ausgegangen, dass 2 % des Portfolios mit der EU-Taxonomie konform sind.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere, bei denen AB der Ansicht ist, dass sie vom Portfolio gehalten werden könnten, um sein Anlageziel zu erreichen, die aber nicht so eingestuft wurden, dass sie E/S-Merkmale fördern, vorbehaltlich der Erfüllung der Richtlinie für gute Unternehmensführung von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Liquiditätszwecken, zum Risikomanagement oder zu Zwecken der Sicherheitenverwaltung gehalten werden.
- Derivate, die für die im Prospekt genannten Zwecke verwendet werden. Das Engagement in Wertpapieren, die ökologische/soziale Merkmale bewerben, wird in #1 Ausgerichtet auf ökologische/soziale Merkmale erfasst.

Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewerben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Die dokumentierte ESG-Integration wurde für den Emittenten durch ESG-Research und Engagement nachgewiesen.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.
- Das Wertpapier entsprach den Investitionsausschlüssen des Portfolios.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

● **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

● **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

● **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Vorlage – Regelmäßige Informationen zu den in Artikel 8 Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6 Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten

Name des Produkts: Event Driven Portfolio

Unternehmenskennung (LEI-Code): 549300OEYRIIG8HQZU68

Ökologische und/oder soziale Merkmale

Eine **nachhaltige Investition** ist eine Investition in eine Wirtschaftstätigkeit, die zur Erreichung eines Umweltziels oder sozialen Ziels beiträgt, vorausgesetzt, dass diese Investition keine Umweltziele oder sozialen Ziele erheblich beeinträchtigt und die Unternehmen, in die investiert wird, Verfahrensweisen einer guten Unternehmensführung anwenden.

Die **EU-Taxonomie** ist ein Klassifikationssystem, das in der Verordnung (EU) 2020/852 festgelegt ist und ein Verzeichnis von **ökologisch nachhaltigen Wirtschaftstätigkeiten** enthält. Diese Verordnung umfasst kein Verzeichnis der sozial nachhaltigen Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?	
●● <input type="checkbox"/> Ja	●○ <input checked="" type="checkbox"/> Nein
<input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___ % <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___ %	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___ % an nachhaltigen Investitionen <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind <input type="checkbox"/> mit einem sozialen Ziel <input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.



Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Ökologische und/oder soziale Merkmale („E/S-Merkmale“) wurden vom Portfolio durch ESG-bezogene Filter und Ausschlüsse beworben.

Das Portfolio verwendete die folgenden Ausschlüsse für Investitionen sowohl bei den Long- als auch bei den Short-Positionen:

- MSCI ESG-Rating – CCC-Rating
- Einhaltung der UNGC-Grundsätze – alle nicht konform
- Umstrittene Waffen
- Tabak-/E-Zigarettenhersteller
- Schusswaffen
- Kernwaffen
- Private Gefängnisse
- Ölsande
- Schieferöl/-gas
- Arktisches Gas
- Unkonventionelles Öl und Gas
- Kraftwerkskohle
- Cannabis

Weitere Informationen zu diesen Merkmalen finden Sie in den nachhaltigkeitsbezogenen Informationen von AB:

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/Event-Driven-Sustainability-related-Disclosures.pdf>

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB hat die Erreichung von E/S-Merkmalen gemessen, die durch Verwendung von ESG-bezogenen Filtern und Ausschlüssen beworben wurden. Zu diesen Ausschlüssen zählen unter anderem umstrittene Waffen, Cannabis, private Gefängnisse, Tabak und Kernwaffen. Weitere Informationen finden Sie in der vollständigen Liste der Ausschlüsse und Filter, die in den nachhaltigkeitsbezogenen Offenlegungen beschrieben sind:

<https://www.alliancebernstein.com/content/dam/alliancebernstein/literature/abii/regulatory/sustainability-related-disclosures-document/en/Event-Driven-Sustainability-related-Disclosures.pdf>

Alle Wertpapiere werden überwacht, um sicherzustellen, dass sie die Ausschlusskriterien des Portfolios erfüllen. Nur Emittenten, die die Ausschlusskriterien nicht verletzen, kommen für eine Investition in Frage. AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass sie erfüllt wurden.

Im Zeitraum zum 31. Mai 2024 wurden 89 % des Portfolios so eingestuft, dass sie E/S-Merkmale auf der Grundlage der Einhaltung der angewandten Ausschlusskriterien bewerten.

- **... und im Vergleich zu vorangegangenen Zeiträumen?**
k. A. – das Portfolio wurde nach dem 31. Mai 2023 gemäß Artikel 8 eingestuft
- **Welche Ziele verfolgten die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, und wie trägt die nachhaltige Investition zu diesen Zielen bei?**
k. A.
- **Inwiefern haben die nachhaltigen Investitionen, die mit dem Finanzprodukt teilweise getätigt wurden, ökologisch oder sozial nachhaltigen Anlagezielen nicht erheblich geschadet?**
k. A.
- **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**
k. A.
- **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**
k. A.

Bei den wichtigsten nachteiligen Auswirkungen handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Investitionsentscheidungen auf Nachhaltigkeitsfaktoren in den Bereichen Umwelt, Soziales und Beschäftigung, Achtung der Menschenrechte und Bekämpfung von Korruption und Bestechung.

In der EU-Taxonomie ist der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ festgelegt, nach dem taxonomiekonforme Investitionen die Ziele der EU-Taxonomie nicht erheblich beeinträchtigen dürfen, und es sind spezifische EU-Kriterien beigefügt.
Der Grundsatz „Vermeidung erheblicher Beeinträchtigungen“ findet nur bei denjenigen dem Finanzprodukt zugrunde liegenden Investitionen Anwendung, die die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigen. Die dem verbleibenden Teil dieses Finanzprodukts zugrunde liegenden Investitionen berücksichtigen nicht die EU-Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten.
Alle anderen nachhaltigen Investitionen dürfen ökologische oder soziale Ziele ebenfalls nicht erheblich beeinträchtigen.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Das Portfolio hat den folgenden PAI berücksichtigt:

- Exposition gegenüber umstrittenen Waffen (Nr. 14)

Nachstehend wird das Engagement des Portfolios in diesem PAI als gewichteter Durchschnitt bis zum 31. Mai 2024 dargestellt:

PAI-Nr.	Nachhaltigkeitsindikator für nachteilige Auswirkungen	Messgröße	PAI zum 31. Mai 2024 – Gewichteter Durchschnitt
PAI 14	Engagement in umstrittenen Waffen (Antipersonenminen, Streumunition, chemische Waffen und biologische Waffen)	Anteil der Investitionen in Unternehmen, in die investiert wird, die an der Herstellung oder am Verkauf von umstrittenen Waffen beteiligt sind	0,00 %



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die Investitionen, auf die der größte Anteil der Investitionen entfiel, die im folgenden Bezugszeitraum mit dem Finanzprodukt getätigt wurden: 1. Juni 2023 – 31. Mai 2024

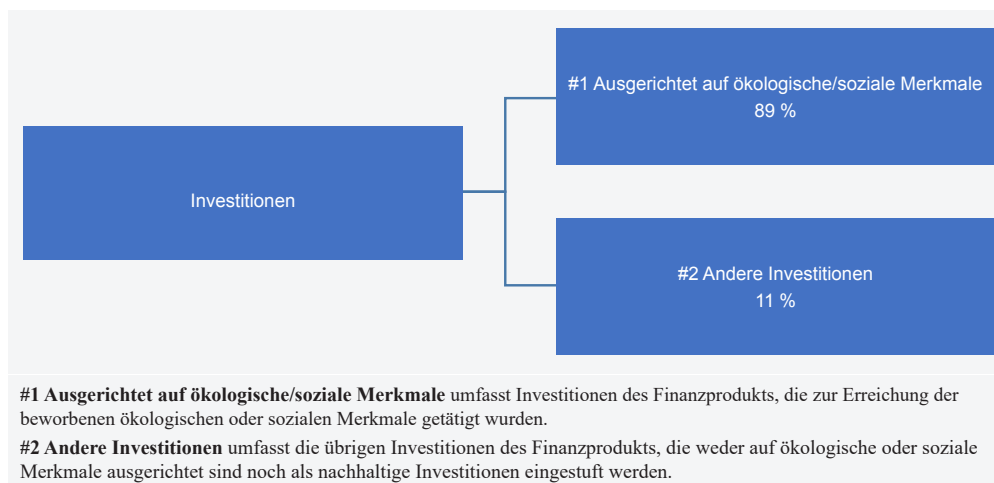
Größte Investitionen	Sektor	% der Vermögenswerte	Land
JPABINRB, 15.08.24	Fonds und Investmentfonds	7,32	USA
GSABFUS1, 17.06.24	Fonds und Investmentfonds	3,97	USA
JPABSCAP, 16.12.24	Fonds und Investmentfonds	3,15	USA
MSABUETF, 16.12.24	Fonds und Investmentfonds	3,1	USA
MSABETFR 0,16 %, 15.12.23	Fonds und Investmentfonds	2,83	USA
MSABETFR 0,135 %, 15.09.23	Fonds und Investmentfonds	2,81	USA
JPABSCME, 18.02.25	Fonds und Investmentfonds	2,45	USA
Albertsons Cos., Inc.	Basiskonsumgüter	2,37	USA
Amedisys, Inc.	Gesundheitswesen	2,34	USA
JPABRPUS, 18.02.25	Fonds und Investmentfonds	2,16	USA
Westrock Co.	Grundstoffe	2,05	USA
PNM Resources, Inc., 29.12.49	Versorgungsunternehmen	1,81	USA
Dechra Pharmaceuticals, 02.12.49	Gesundheitswesen	1,62	Vereinigtes Königreich
JPABSCUS, 15.10.24	Fonds und Investmentfonds	1,61	USA
Activision Blizzard, Inc., 11.12.49	Kommunikationsdienste	1,38	USA



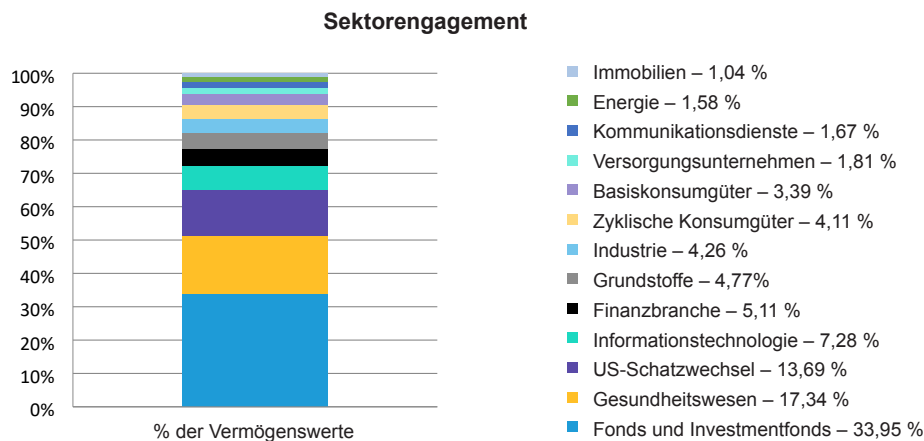
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 89 %
 - #2 Andere Investitionen: 11 %



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomiekonformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf voll erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

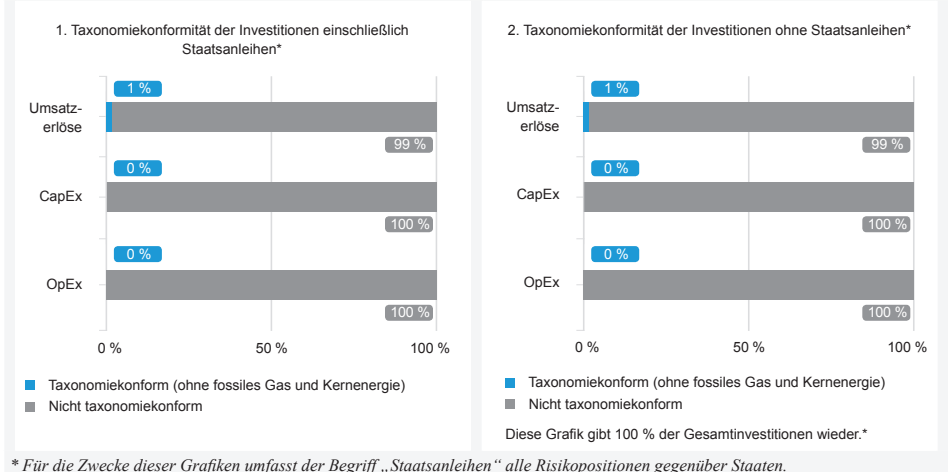
● **Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert¹?**

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es aktuell keine Daten, anhand derer gemessen werden könnte, ob das Portfolio in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Kernenergie investiert hat, die der EU-Taxonomie entsprechen. Das Portfolio kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Investitionen mit einer marginalen Exposition bei derartigen Tätigkeiten halten, solange jedoch keine Daten externer Anbieter vorliegen, die eine Messung dieser Exposition ermöglichen, verpflichtet sich das Portfolio nicht zu einer Mindestexposition.

¹ Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie sind nur dann EU-taxonomiekonform, wenn sie zur Eindämmung des Klimawandels („Klimaschutz“) beitragen und kein Ziel der EU-Taxonomie erheblich beeinträchtigen – siehe Erläuterung links am Rand. Die vollständigen Kriterien für EU-taxonomiekonforme Wirtschaftstätigkeiten im Bereich fossiles Gas und Kernenergie sind in der Delegierten Verordnung (EU) 2022/1214 der Kommission festgelegt.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxoniekonformen Investitionen in blauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomiekonformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomiekonformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomiekonformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Ermöglichende Tätigkeiten wirken unmittelbar ermöglichend darauf hin, dass andere Tätigkeiten einen wesentlichen Beitrag zu den Umweltzielen leisten.

Übergangstätigkeiten sind Tätigkeiten, für die es noch keine CO2-armen Alternativen gibt und die unter anderem Treibhausgasemissionswerte aufweisen, die den besten Leistungen entsprechen.

Obwohl das Portfolio nicht beabsichtigt, mit der EU-Taxonomie konforme Investitionen zu tätigen, wurde ein Prozentsatz der tatsächlichen Investitionen des Portfolios im Bezugszeitraum als mit der EU-Taxonomie konforme Investitionen gemeldet, wie von den ESA gefordert. Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um auf der Grundlage von Capex und Opex angemessen zur Konformität mit der EU-Taxonomie zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Datum dieses Berichts hat AB keinen Zugang zu geeigneten Daten, um die Übergangstätigkeiten und die ermöglichenden Tätigkeiten korrekt zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie konform waren, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

k. A. – das Portfolio wurde nach dem 31. Mai 2023 gemäß Artikel 8 eingestuft



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

k. A.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht berücksichtigen.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

k. A.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Dies umfasste:

- Wertpapiere oder Derivate, die nicht alle ESG-bezogenen Filter- und Ausschlusskriterien erfüllten.
- Zahlungsmittel, die zu Liquiditätszwecken, Risikomanagementzwecken oder Zwecken der Sicherheitenverwaltung gehalten wurden.

Für diese Vermögenswerte gibt es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung der ökologischen und/oder sozialen Merkmale ergriffen?

Das Portfolio bewarb ökologische oder soziale Merkmale, indem es Wertpapiere hielt, von denen AB glaubt, dass sie ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Das Wertpapier entsprach den ESG-bezogenen Filtern und Ausschlüssen des Portfolios.
- Während des Bezugszeitraums hielt der Wertpapieremittent die Richtlinie für gute Unternehmensführung von AB, sofern zutreffend, ein.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

- **Wie unterschied sich der Referenzwert von einem breiten Marktindex?**

k. A.

- **Wie hat dieses Finanzprodukt in Bezug auf die Nachhaltigkeitsindikatoren abgeschnitten, mit denen die Ausrichtung des Referenzwerts auf die beworbenen ökologischen oder sozialen Merkmale bestimmt wird?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?**

k. A.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

k. A.

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

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 (bis 4. August 2023) Olivia Moessner Susanne van Dootingh Vincent Noto (seit 26. Oktober 2023)
VERWALTUNGSRAT DER VERWALTUNGSGESELLSCHAFT	Bertrand Reimmel Silvio Cruz Steven Eisenberg John Schiavetta Eileen Koo
ANLAGEVERWALTER*	AllianceBernstein L.P. 501 Commerce Street Nashville, TN 37203 Vereinigte Staaten von Amerika
VERBUNDENE UNTERANLAGEVERWALTER	AllianceBernstein Limited 60 London Wall London EC2M 5SJ Großbritannien AllianceBernstein Australia Limited Aurora Place, Level 32F 88 Phillip Street, 32nd Floor Sydney New South Wales 2000 Australien AllianceBernstein Hong Kong Limited 39th Floor, One Island East, Taikoo Place 18 Westlands Road, Quarry Bay Hongkong AllianceBernstein (Singapore) Ltd. One Raffles Quay #27-11 South Tower, 048583 Singapur CPH Capital Fondsmæglerselskab A/S Lautrupsgade 7, Level 6 2100 Kopenhagen Ø Dänemark
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

* Beauftragt von der Verwaltungsgesellschaft.

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
INDISCHE KORRESPONDENZBANK		Citibank, NA Financial Institutions Group Nariman Point 230 Backbay Reclamation Mumbai 400 021 Indien
FACILITIES AGENT IM VEREINIGTEN KÖNIGREICH		AllianceBernstein Limited 60 London Wall London EC2M 5SJ Großbritannien



ALLIANCEBERNSTEIN®