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JAHRESBERICHT

AB SICAV I

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

Equity

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

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
- Multi-Strategy Alternative 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.

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Verwaltungsratsmitglieder des Fonds

Vorsitzender

Silvio Cruz – Mitglied des Verwaltungsrats seit Januar 2012

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

Verwaltungsratsmitglieder

Bertrand Reimmel – Mitglied des Verwaltungsrats seit August 2012

Bertrand Reimmel, Senior Vice President, kam im August 2005 als Leiter der Abteilung Legal & Compliance zu AllianceBernstein (Luxembourg) S.à r.l. und ist seit 2012 auch Managing Director von AllianceBernstein (Luxembourg) S.à r.l. Als Managing Director ist Herr Reimmel verantwortlich für die Bereiche Recht, Investment Compliance, Personal, Innenrevision und Konzernrechnungswesen. 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.

Scott Parkin – Mitglied des Verwaltungsrats seit Juli 2019

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

Olivia Moessner – Mitglied des Verwaltungsrats seit Oktober 2019

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

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

Susanne van Dootingh – Mitglied des Verwaltungsrats seit Januar 2020

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

Struktur des Fonds

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

Der Fonds wird als Umbrella-Fonds mit separaten Anlagenpools (jeweils ein „Portefeuille“) verwaltet. Zum 31. Mai 2023 hatte der Fonds 58 Portefeuilles.

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

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

Rolle und Verantwortung des Verwaltungsrats*a. Allgemeine Informationen*

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

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

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

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

b. Verwahrstelle

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

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

*c. Übertragene Funktionen***Verwaltungsgesellschaft**

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

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

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

Anlageverwalter

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

Verwaltungsstelle

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

Verwaltungsratssitzungen

Im Geschäftsjahr des Fonds fanden vier Verwaltungsratssitzungen statt. Der Verwaltungsrat tritt in der Regel vierteljährlich im Januar, April, Juli und Oktober zusammen. Falls erforderlich werden Ad-hoc-Sitzungen organisiert. Während des Geschäftsjahres des Fonds fand im September 2022 eine Ad-hoc-Verwaltungsratssitzung statt.

Ereignisse während des Geschäftsjahres

- Das Portfolio AB SICAV I – Sustainable European Thematic Portfolio wurde aufgelöst. Der letzte offizielle Nettoinventarwert („NIW“) wurde am 25. Juli 2022 berechnet. Zum 31. Mai 2023 belief sich der Barsaldo für das Portfolio auf € 0.
- Mit Wirkung zum 30. September 2022 wurde das AB SICAV I – Euro High Yield Portfolio in AB SICAV I – Sustainable Euro High Yield Portfolio umbenannt und die Anlagepolitik geändert.
- Der Verwaltungsrat beschloss, die Einrichtung der neuen Portfolios innerhalb des Fonds zu genehmigen: AB SICAV I – Diversity Champions Equity Portfolio und AB SICAV I – Global ESG Improvers Portfolio. Die Portfolios nahmen ihre Tätigkeit am 13. Dezember 2022 bzw. am 31. Januar 2023 auf.
- Das Portfolio AB SICAV I – Multi-Strategy Alternative Portfolio wurde aufgelöst. Der letzte offizielle NIW wurde am 7. Dezember 2022 berechnet, wobei die letzte Tranche des Liquidationserlöses am 22. Dezember 2022 ermittelt wurde. Die Liquidation wurde am 28. Dezember 2022 abgeschlossen. Zum 31. Mai 2023 belief sich der Barsaldo für das Portfolio auf USD 132,744. Zum Ende des Jahres befanden sich zwei illiquide Wertpapiere in der Verwahrung, die nicht verkauft wurden. Es gibt keine öffentlichen Handelsplätze für den Verkauf der Wertpapiere.
- Der Verwaltungsrat hat beschlossen, die Übertragung aller Vermögenswerte und Verbindlichkeiten (die „Umstrukturierung“) des AB FCP I – Global Value Portfolio auf AB SICAV I – Global Value Portfolio zu genehmigen. Die Umstrukturierung erfolgte mit Wirkung zum 31. März 2023 zum Umtauschverhältnis von 1:1. Der erste Handelstag des AB SICAV I war der 3. April 2023.

21. Juni 2023

Sehr geehrte Anteilinhaber,

der vorliegende Bericht bietet Ihnen eine aktuelle Übersicht über AB SICAV I (der „Fonds“) für den Jahresberichtszeitraum zum 31. Mai 2023.

In dem zwölfmonatigen Zeitraum zum 31. Mai 2023 haben US-Aktien und internationale Aktien zugelegt, während Schwellenmarkt-Aktien an Boden verloren. Die aggressive Straffung der Zentralbanken, angeführt von der US-Notenbank, sorgte für Gegenwind an den globalen Aktienmärkten. Trotz erhöhter Volatilität erholten sich die Märkte in den Industrieländern, da es Anzeichen für einen nachlassenden Inflationsdruck gab. Die robusten Verbraucherausgaben und die überwiegend guten Weltwirtschaftsdaten liessen jedoch Befürchtungen aufkommen, dass die Zentralbanken die Zinsen noch länger hoch halten müssen, um die anhaltend hohe Inflation zu bekämpfen. Chinas Null-COVID-Politik belastete die Schwellenmärkte bis Dezember, als die Beschränkungen aufgehoben wurden. Obwohl sich die Schwellenländer zunächst erholten, dämpfte die langsamer als erwartet verlaufende Konjunkturerholung in China die Ergebnisse. In der Folge löste der Zusammenbruch einiger regionaler Banken in den USA Befürchtungen aus, dass sich die Krise auf den gesamten Finanzsektor ausweiten könnte, was zu einem kurzzeitigen Einbruch der Aktienkurse führte.

An den Large-Cap-Märkten legten wachstumsorientierte Aktien zu, während wertorientierte Aktien in absoluten Zahlen zurückgingen. Wachstumswerte legten zu, angeführt von einer Erholung im Technologiesektor, die durch positive Gewinnmeldungen und Optimismus hinsichtlich des Umsatzwachstums im Zusammenhang mit der Entwicklung von KI-Technologien angeheizt wurde. Large-Cap-Aktien stiegen in absoluten Zahlen und entwickelten sich besser als Small-Cap-Aktien, die rückläufig waren.

Die Renditen am Markt für festverzinsliche Staatsanleihen waren in allen grossen entwickelten Märkten äusserst volatil.

Die Kurse von Staatsanleihen fielen in allen wichtigen Märkten mit Ausnahme von Australien, Kanada und Japan. Die meisten Zentralbanken hoben die Zinsen deutlich an, um der anhaltenden Inflation entgegenzuwirken. Die Spannungen im globalen Bankensektor führten zu einer Aufwärtsbewegung an den Staatsanleihemärkten, da die Renditen im März aufgrund von Wachstumssorgen fielen. Die Renditen stiegen im April und Mai in vielen Ländern, da die Kerninflation nicht wie erwartet zurückging.

Investment-Grade-Unternehmensanleihen aus den Industrieländern, die in der Regel längere Laufzeiten haben und empfindlicher auf Renditeveränderungen reagieren als Hochzinsanleihen, gaben nach und schnitten schlechter ab als die Staatsanleihen der Industrieländer insgesamt, übertrafen jedoch die entsprechenden Staatsanleihenmärkte der USA und des Euroraums deutlich. Hochverzinsliche Unternehmensanleihen aus entwickelten Märkten erzielten positive Renditen und schnitten deutlich besser ab als Staatsanleihen aus Industrieländern und auch besser als die entsprechenden Staatsanleihenmärkte in den USA und im Euroraum.

In Lokalwährung denominateden Staatsanleihen aus Schwellenländern führten die Renditeliste der risikobehafteten Anlagen an, obwohl der US-Dollar gegenüber den meisten Währungen der Industrie- und Schwellenländer aufwertete. Staatsanleihen aus Schwellenländern in Hartwährung gaben nach und schnitten schlechter ab als Staatsanleihen aus Industrieländern, während Unternehmensanleihen aus Schwellenländern zulegen und insgesamt besser abschnitten als Investment-Grade- und Hochzinsanleihen aus Industrieländern.

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	-2.79%	2.58%	0.56%	714.58%
A EUR.....	-5.36%	3.03%	14.18%	169.69%
A EUR H.....	-4.27%	-1.05%	-0.99%	31.40%
A SGD.....	-3.39%	1.25%	4.22%	181.98%
A SGD H.....	-3.46%	2.27%(1)	–	2.27%
AD.....	-2.76%	2.62%	0.54%	42.48%
AD AUD H.....	-3.77%	0.56%	–	0.07%
AX.....	-2.54%	3.10%	1.07%	5758.90%
B	-3.27%	1.56%	-0.44%	517.46%
B SGD.....	-3.87%	0.25%	3.18%	139.64%
BX.....	-2.54%	3.10%	1.06%	924.64%
C	-3.01%	2.12%	0.11%	211.55%
C EUR.....	-5.58%	2.56%	13.66%	143.55%
ED.....	-3.29%	1.55%	-0.42%	52.28%
ED AUD H.....	-4.24%	-0.48%	–	-3.85%
I.....	-2.40%	3.41%	1.36%	428.72%
I EUR.....	-4.99%	3.85%	15.10%	222.88%
I GBP.....	-5.41%	4.76%	14.16%	48.07%
S1.....	-2.31%	3.59%	1.55%	108.92%
S1 EUR.....	-4.90%	4.05%	15.31%	119.13%
S1 GBP.....	-5.34%	4.95%	–	2.07%
S14.....	-2.17%	5.53%(2)	–	5.53%
S14 GBP.....	-5.21%	5.26%	14.71%	46.92%

International Technology Portfolio

Klasse				
A	15.54%	10.47%	-26.53%	859.17%
A AUD H.....	13.92%	6.27%	-27.84%	-20.87%
A EUR.....	12.48%	10.95%	-16.58%	156.71%
A PLN H.....	17.48%	12.26%	-27.91%	55.62%
A SGD.....	14.82%	9.03%	-23.86%	330.21%
B	14.96%	9.37%	-27.26%	626.98%
C	15.28%	9.97%	-26.86%	114.80%
C EUR.....	12.23%	10.45%	-16.95%	132.23%
E	14.96%	9.37%	-27.26%	63.40%
E AUD H.....	13.41%	5.24%	–	-25.00%
I.....	16.00%	11.35%	-25.94%	7660.75%
I EUR.....	12.93%	11.84%	-15.91%	207.50%
S1.....	16.14%	11.63%	-25.76%	250.72%
S1 EUR.....	13.06%	12.12%	-15.71%	335.00%
S14.....	16.32%	14.34%(2)	–	14.34%

Global Real Estate Securities Portfolio

Klasse				
A	-3.86%	-15.18%	-6.35%	168.77%
A EUR.....	-6.39%	-14.82%	6.39%	104.63%
AD.....	-3.85%	-15.15%	-6.37%	16.52%
AD AUD H.....	-5.48%	-18.15%	-7.51%	6.97%
AD NZD H.....	-4.46%	-17.32%	-7.18%	13.47%
AD SGD H.....	-4.60%	-16.59%	-6.55%	9.37%
B	-4.35%	-16.05%	-7.29%	106.42%
C	-4.06%	-15.56%	-6.80%	21.20%
C EUR.....	0.60%(3)	–	–	0.60%
I.....	-3.45%	-14.48%	-5.62%	231.59%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Global Real Estate Securities Portfolio (Fortsetzung)				
Klasse				
I EUR	-6.00%	-14.12%	7.20%	138.16%
ID	-3.41%	-14.48%	-5.59%	11.62%
S1 EUR	-5.78%	-13.72%	7.60%	79.57%
S1 GBP	-6.23%	-13.00%	6.79%	92.74%
S1L	-2.47%(4)	–	–	-2.47%
Sustainable Global Thematic Portfolio				
Klasse				
A	-0.97%	-3.59%	-12.34%	257.40%
A AUD H	-2.37%	-6.76%	-13.64%	169.60%
A CAD H	-1.55%	-4.71%	-12.98%	-11.00%
A EUR	-3.60%	-3.19%	-0.46%	91.14%
A EUR H	-2.41%	-7.31%	-13.71%	75.73%
A GBP	-4.07%	-2.34%	-1.24%	159.62%
A HKD	-0.74%	-3.80%	-11.37%	145.14%
A SGD	-1.59%	-4.84%	-9.15%	98.48%
A SGD H	-1.63%	-5.19%	-12.61%	85.33%
AN	-0.97%	-3.58%	-12.33%	145.98%
AX	-0.98%	-3.60%	-12.33%	557.34%
AX EUR	-3.61%	-3.19%	-0.46%	83.18%
AX SGD	-1.60%	-4.84%	-9.15%	51.16%
AXX	-0.75%	-3.11%	-11.90%	1106.60%
B	-1.48%	-4.57%	-13.21%	173.30%
BX	-1.48%	-4.55%	-13.21%	400.06%
BX EUR	-4.09%	-4.14%	-1.45%	42.40%
BX SGD	-2.10%	-5.80%	-10.05%	29.73%
BXX	-0.75%	-3.12%	-11.90%	931.20%
C	-1.20%	-4.01%	-12.75%	131.27%
CX	-1.21%	-4.02%	-12.73%	101.57%
CX EUR	-3.82%	-3.60%	-0.91%	61.18%
E	-1.47%	-4.57%	-13.26%	-15.07%
E AUD H	-2.77%	-7.66%	-14.49%	-20.47%
I	-0.61%	-2.83%	-11.65%	343.70%
I AUD	3.71%	7.21%	-5.09%	8.00%
I AUD H	-1.97%	-6.04%	-12.90%	-17.07%
I EUR	-3.22%	-2.40%	0.33%	128.70%
I EUR H	-1.99%	-6.56%	-12.99%	93.60%
I GBP	-3.70%	-1.57%	-0.47%	186.59%
I HKD	-0.35%	-3.04%	-10.65%	173.22%
I SGD H	-1.26%	-4.39%	–	-13.95%
IN	-0.61%	-2.83%	-11.65%	173.67%
IN EUR	-3.19%	-2.35%	0.31%	284.27%
INN	-0.53%	-2.82%	–	-24.20%
IX	-0.59%	-2.83%	-11.64%	419.12%
IX EUR	-3.24%	-2.41%	0.33%	113.35%
IX SGD	-1.22%	-4.09%	-8.42%	77.00%
S	-0.12%	-1.87%	-10.78%	221.60%
S GBP	-3.24%	-0.61%	0.49%	185.00%
S1	-0.45%	-2.56%	-11.40%	192.47%
S1 AUD	3.86%	7.51%	-4.82%	6.60%
S1 AUD H	-1.85%	-5.80%	-12.73%	-15.57%
S1 EUR	-3.12%	-2.15%	0.60%	310.71%
S1 EUR HP	-1.52%	-6.65%	–	-12.38%
S1 JPY	0.42%	5.46%	3.84%	25.93%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Sustainable Global Thematic Portfolio (Fortsetzung)				
Klasse				
S1 NZD.....	4.15%	5.44%	–	-13.43%
S1X SGD	-1.09%	-3.83%	-8.17%	68.68%
SD	-0.12%	-1.88%	-10.77%	134.12%
SX GBP.....	-3.24%	-0.60%	0.52%	269.53%
India Growth Portfolio				
Klasse				
A	-0.48%	1.03%	-8.32%	91.06%
A EUR.....	-3.11%	1.47%	4.10%	146.35%
A HKD	-0.23%	0.81%	-7.29%	57.62%
A PLN H	1.27%	4.60%	-8.73%	7.02%
A SGD H.....	-0.82%	0.15%	-8.68%	29.27%
AD AUD H.....	-0.98%	-0.37%	-9.46%	12.88%
AX.....	-0.38%	1.23%	-8.14%	1622.40%
AX EUR	-3.02%	1.67%	4.30%	534.54%
B	-0.47%	0.93%	-8.86%	77.37%
BX.....	-0.88%	0.23%	-9.06%	1187.20%
BX EUR	-3.49%	0.66%	3.27%	406.82%
C	-0.70%	0.58%	-8.73%	65.22%
I.....	-0.08%	1.84%	-7.59%	2644.87%
I EUR	-2.72%	2.29%	4.93%	606.59%
S	0.50%	3.00%	-6.57%	32.80%
S1	0.00%	2.00%	-7.44%	36.27%
S1 EUR.....	-2.65%	2.41%	5.12%	54.94%
Sustainable Euro High Yield Portfolio				
Klasse				
A	1.54%	-2.48%	-10.15%	62.27%
A USD.....	4.28%	-2.90%	-20.85%	27.17%
A2	1.54%	-2.44%	-10.15%	62.87%
A2 CHF H.....	0.63%	-3.32%	-10.38%	6.80%
A2 PLN H	4.72%	3.77%	-8.27%	4.81%
A2 USD	4.31%	-2.86%	-20.87%	27.35%
A2 USD H.....	2.90%	0.49%	-9.11%	23.07%
AA.....	1.52%	-2.39%	-10.18%	11.92%
AA AUD H.....	1.84%	-1.53%	-9.68%	27.40%
AA USD H	2.87%	0.52%	-9.09%	28.73%
AR.....	1.56%	-2.48%	-10.13%	6.64%
AT	1.54%	-2.39%	-10.17%	62.89%
AT USD.....	4.29%	-4.94%	-20.83%	24.62%
AT USD H.....	2.97%	0.50%	-9.12%	29.02%
C	1.32%	-2.86%	-10.56%	53.04%
C USD.....	4.09%	-3.29%	-21.09%	20.08%
C2	1.32%	-2.91%	-10.55%	53.60%
I.....	1.99%	-1.53%	-9.59%	75.28%
I USD	4.62%	-2.30%	-20.44%	36.79%
I2	1.86%	-1.87%	-9.65%	75.13%
I2 CHF H	0.90%	-2.77%	-9.93%	12.33%
I2 GBP H	2.58%	-0.57%	-8.92%	16.47%
I2 USD	4.62%	-2.29%	-20.41%	36.96%
I2 USD H	3.15%	1.01%	-8.59%	33.20%
IT USD H	3.19%	1.16%	-8.63%	35.40%
NT USD H	2.66%	-0.04%	-9.56%	23.70%
S	2.17%	-1.18%	-8.96%	94.87%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Sustainable Euro High Yield Portfolio (Fortsetzung)				
Klasse				
S USD	4.97%	-1.61%	-19.84%	52.32%
S1	1.96%	-1.71%	-9.51%	80.27%
S1 USD	4.67%	-2.13%	-20.29%	40.96%
S1 USD H	3.28%	1.22%	-8.47%	38.60%
US Small and Mid-Cap Portfolio				
Klasse				
A	-7.84%	-9.76%	-8.26%	157.80%
A AUD H	-9.28%	-12.59%	-9.23%	27.73%
A EUR	-10.29%	-9.35%	4.15%	229.72%
A EUR H	-9.05%	-12.94%	-9.72%	123.80%
A HKD	-7.63%	-9.95%	-7.24%	160.17%
C	-8.07%	-10.17%	-8.68%	143.07%
C EUR	-10.52%	-9.79%	3.67%	210.85%
C EUR H	-9.22%	-13.30%	-10.08%	112.00%
I	-7.49%	-9.03%	-7.53%	186.73%
I EUR	-9.92%	-8.63%	5.01%	266.82%
I EUR H	-8.80%	-12.06%	-9.06%	147.93%
I GBP	-10.39%	-7.88%	-	-8.00%
INN GBP	-4.59%(5)	-	-	-4.59%
S1	-7.33%	-8.75%	-7.35%	197.53%
S1 EUR	-9.77%	-8.36%	5.22%	280.58%
S1 EUR H	-10.77%(6)	-	-	-10.77%
S1NN GBP	-4.61%(5)	-	-	-4.61%
Emerging Markets Multi-Asset Portfolio				
Klasse				
A	1.87%	-8.62%	-18.62%	-1.73%
A AUD H	0.56%	-11.17%	-19.34%	7.67%
A CAD H	1.36%	-9.68%	-19.14%	4.53%
A CHF H	-0.26%	-12.16%	-19.95%	-23.40%
A EUR	-0.79%	-8.25%	-7.56%	31.71%
A EUR H	0.42%	-11.82%	-19.88%	-19.93%
A GBP H	1.08%	-10.69%	-19.20%	-13.07%
A HKD	2.14%	-8.83%	-17.69%	20.93%
A SGD H	1.23%	-9.96%	-18.92%	4.20%
AD	1.84%	-8.65%	-18.66%	6.31%
AD AUD H	0.59%	-11.10%	-19.35%	0.46%
AD CAD H	1.48%	-9.68%	-19.07%	-2.15%
AD EUR H	0.35%	-11.81%	-19.91%	-11.96%
AD GBP H	1.08%	-10.62%	-19.20%	-5.24%
AD HKD	2.16%	-8.82%	-17.72%	7.30%
AD RMB H	0.19%	-11.03%	-16.86%	-4.73%
AD SGD H	1.18%	-10.00%	-18.84%	4.66%
AD ZAR H	3.01%	-6.96%	-15.33%	65.00%
AR	1.85%	-8.65%	-18.64%	5.64%
AR EUR H	0.29%	-11.84%	-19.93%	-9.02%
C	1.67%	-9.05%	-18.99%	-6.87%
ED	1.39%	-9.48%	-19.47%	-13.76%
ED AUD H	0.14%	-12.00%	-20.16%	-17.87%
ED ZAR H	2.52%	-7.86%	-16.19%	1.05%
I	2.27%	-7.93%	-17.95%	8.33%
I CHF H	0.08%	-11.39%	-19.34%	-16.00%
I EUR	-0.39%	-7.54%	-6.80%	45.18%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Emerging Markets Multi-Asset Portfolio (Fortsetzung)</u>				
Klasse				
I EUR H	0.76%	-11.13%	-19.26%	-11.60%
I GBP	-0.89%	-6.73%	-8.08%	-3.07%
I GBP H	1.49%	-9.99%	-18.53%	-4.47%
ID	2.36%	-7.91%	-17.97%	22.99%
ID GBP H	1.46%	-9.98%	-18.55%	-13.52%
N	1.64%	-9.06%	-18.99%	-0.93%
S	2.82%	-7.03%	-17.21%	21.67%
S GBP	-0.34%	-5.78%	-6.76%	59.74%
S GBP H	1.99%	-9.10%	-17.73%	19.80%
S1	2.35%	-7.79%	-17.86%	10.53%
S1 GBP	-0.74%	-6.58%	-7.45%	45.16%
S1D	2.37%	-7.78%	-17.86%	-6.09%
SD	2.79%	-7.04%	-17.20%	35.19%
<u>RMB Income Plus Portfolio</u>				
Klasse				
A2	3.08%	0.01%	-4.66%	38.57%
A2 CHF	-1.71%	-11.20%	-2.29%	43.29%
A2 EUR	-0.54%	-5.92%	3.57%	67.00%
A2 GBP	-0.51%	-4.48%	2.55%	66.00%
A2 HKD	2.96%	-6.55%	-8.15%	27.32%
A2 SGD	1.54%	-7.45%	-5.79%	37.38%
A2 USD	2.53%	-6.36%	-9.19%	26.32%
AR EUR	-0.59%	-6.00%	3.28%	11.38%
AT	3.07%	0.01%	-4.66%	38.59%
AT HKD	2.96%	-6.54%	-8.16%	27.30%
AT SGD	1.54%	-7.44%	-5.81%	37.41%
AT USD	2.59%	-6.35%	-9.16%	26.32%
C2	2.85%	-0.44%	-5.06%	31.41%
C2 USD	2.28%	-6.78%	-9.60%	18.67%
CT	2.86%	-0.44%	-5.09%	31.53%
CT USD	2.29%	-6.80%	-9.63%	18.73%
I2	3.36%	0.56%	-4.14%	48.05%
I2 CHF	-1.45%	-10.68%	-1.80%	52.97%
I2 EUR	-0.25%	-5.43%	4.19%	78.43%
I2 GBP	-0.24%	-4.05%	3.11%	77.08%
I2 HKD	3.24%	-6.03%	-7.63%	36.05%
I2 SGD	1.85%	-6.94%	-5.29%	46.72%
I2 USD	2.82%	-5.85%	-8.69%	34.96%
IT	3.36%	0.56%	-4.14%	48.30%
IT SGD	1.78%	-6.93%	-5.32%	5.67%
IT USD	2.78%	-5.82%	-8.70%	33.97%
S USD	3.15%	-5.24%	-8.05%	46.98%
S1 EUR	-0.20%	-5.33%	4.32%	81.81%
S1 USD	2.82%	-5.79%	-8.55%	37.49%
W2	3.44%	0.73%	-3.98%	10.98%
W2 CHF	-1.38%	-10.52%	-1.60%	-4.48%
<u>Short Duration High Yield Portfolio</u>				
Klasse				
A2	2.72%	0.37%	-4.46%	43.47%
A2 CHF H	0.51%	-3.47%	-5.79%	5.80%
A2 EUR H	1.33%	-2.46%	-5.55%	21.73%
A2 GBP H	2.07%	-1.10%	-4.69%	31.40%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Short Duration High Yield Portfolio (Fortsetzung)				
Klasse				
A2 HKD	2.96%	0.15%	-3.40%	40.95%
AA	2.71%	0.40%	-4.48%	24.89%
AA AUD H	1.71%	-1.27%	-5.00%	23.88%
AA SGD H	2.17%	-0.54%	-4.51%	19.03%
AI	2.72%	0.43%	-	-0.01%
AI AUD H	1.75%	-1.34%	-	-1.88%
AR EUR H	1.27%	-2.52%	-5.51%	5.18%
AT	2.71%	0.39%	-4.48%	43.50%
AT AUD H	1.73%	-1.34%	-4.97%	44.90%
AT CAD H	2.38%	-0.20%	-4.66%	31.60%
AT EUR H	1.29%	-2.46%	-5.57%	21.46%
AT GBP H	2.00%	-1.09%	-4.75%	31.19%
AT HKD	2.96%	0.16%	-3.42%	40.98%
AT SGD H	2.16%	-0.52%	-4.49%	35.10%
B2	2.19%	-0.62%	-5.45%	27.47%
BT	2.19%	-0.64%	-5.44%	27.51%
C2	2.51%	-0.05%	-4.94%	36.00%
CT	2.44%	-0.07%	-4.94%	26.69%
EI	2.45%	-0.09%	-	-0.55%
EI AUD H	1.54%	-1.75%	-	-2.30%
I2	3.01%	0.92%	-3.97%	53.00%
I2 CHF H	0.78%	-2.94%	-5.25%	12.20%
I2 EUR H	1.57%	-1.91%	-4.98%	29.80%
I2 GBP H	2.34%	-0.62%	-4.17%	40.00%
IT	2.97%	0.94%	-3.98%	42.45%
IT GBP H	2.26%	-0.61%	-4.24%	19.25%
IT SGD H	2.48%	0.02%	-3.95%	25.68%
N2	2.44%	-0.16%	-5.03%	23.07%
NT	2.46%	-0.16%	-4.98%	23.17%
S	3.31%	1.59%	-3.30%	66.67%
S1	3.07%	1.12%	-3.80%	56.93%
W2 CHF H	0.86%	-2.76%	-5.05%	1.13%

Select US Equity Portfolio

Klasse				
A	-0.57%	-0.10%	-0.43%	238.74%
A AUD H	-1.70%	-2.49%	-1.34%	62.13%
A CHF H	-2.79%	-4.49%	-1.98%	85.73%
A CZK H	0.10%	1.55%	0.68%	44.45%
A EUR	-3.22%	0.31%	13.05%	282.61%
A EUR H	-2.03%	-3.82%	-1.69%	183.33%
A GBP H	-1.23%	-2.25%	-0.88%	201.07%
A HKD	-0.33%	-0.32%	0.68%	231.97%
A PLN	-6.16%	-0.90%	11.32%	10.31%
A PLN H	1.19%	2.31%	-0.10%	45.53%
A SGD H	-1.14%	-1.37%	-0.57%	212.40%
AR	-0.57%	-0.10%	-0.43%	102.04%
AR EUR H	-2.00%	-3.84%	-1.66%	72.59%
C	-0.80%	-0.55%	-0.88%	190.40%
FX	0.13%	1.33%	1.00%	281.80%
FX EUR H	-1.32%	-2.44%	-0.29%	214.87%
I	-0.18%	0.70%	0.36%	271.47%
I AUD H	-1.36%	-3.20%(7)	-	-3.20%
I CHF H	-2.40%	-3.71%	-1.20%	100.60%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Select US Equity Portfolio (Fortsetzung)				
Klasse				
I EUR	-2.84%	1.12%	13.95%	318.22%
I EUR H	-1.62%	-3.06%	-0.93%	210.87%
I GBP H	-0.84%	-1.47%	-0.04%	230.67%
I SGD H	-0.73%	-0.55%	0.21%	154.40%
N	-0.79%	-0.55%	-0.88%	177.47%
S	0.38%	1.84%	1.51%	325.07%
S1	0.02%	1.09%	0.73%	289.47%
S1 EUR	-2.65%	1.50%	14.38%	80.93%
S1 EUR H	-1.46%	-2.70%	-0.53%	228.67%
S1 GBP H	-0.63%	-1.08%	0.28%	247.14%
S1 SGD H	-0.62%	-0.30%	0.65%	84.73%
W	0.09%	1.23%	0.94%	124.07%
W CHF H	-2.13%	-3.20%	-0.66%	83.60%
W EUR	-2.54%	1.68%	14.60%	135.15%
W EUR H	-1.29%	-2.44%	-0.44%	89.53%
W GBP H	-0.57%	-0.90%	0.47%	97.93%
W SGD H	-0.50%	-0.06%	0.79%	111.87%
Global Plus Fixed Income Portfolio				
Klasse				
1	1.93%	-1.82%	-8.05%	69.07%
1 EUR H	0.57%	-4.66%	-8.95%	40.40%
1 GBP H	1.30%	-3.25%	-8.20%	60.93%
1D	1.96%	-1.85%	-8.01%	62.81%
1D EUR H	0.58%	-4.62%	-9.02%	33.89%
1D GBP H	1.29%	-3.26%	-8.21%	56.73%
2	1.95%	-1.77%	-7.96%	70.33%
2 EUR H	0.62%	-4.59%	-8.90%	41.20%
2 GBP H	1.38%	-3.15%	-8.10%	61.87%
A2	1.75%	-2.24%	-8.41%	16.47%
A2 EUR H	0.40%	-5.04%	-9.32%	-0.80%
A2 SGD H	1.20%	-3.05%	-8.39%	1.60%
AT	1.73%	-2.23%	-8.43%	16.54%
AT AUD H	0.86%	-3.91%	-8.63%	18.67%
AT CAD H	1.49%	-2.72%	-8.50%	10.99%
AT EUR H	0.37%	-5.06%	-9.37%	-0.62%
AT GBP H	1.05%	-3.62%	-8.52%	5.17%
AT SGD H	1.17%	-3.08%	-8.41%	9.64%
C2	1.47%	-2.69%	-8.86%	10.80%
C2 EUR H	0.14%	-5.46%	-9.73%	-5.27%
CT	1.46%	-2.69%	-8.82%	2.28%
I2	1.98%	-1.74%	-7.89%	23.93%
I2 EUR H	0.63%	-4.50%	-8.87%	6.00%
I2 GBP H	1.35%	-3.14%	-8.03%	15.33%
S	2.31%	-1.04%	-7.27%	27.00%
S CAD H	2.05%	-1.57%	-7.35%	4.53%
S GBP H	1.69%	-2.49%	-7.37%	54.51%
S1	2.09%	-1.58%	-7.69%	20.53%
S1 AUD H	1.26%	3.45%(8)	-	3.45%
S1 EUR H	0.73%	-4.31%	-8.73%	39.59%
S1L	-0.09%(4)	-	-	-0.09%
S1L EUR H	-0.31%(4)	-	-	-0.31%
S1L GBP H	-0.18%(4)	-	-	-0.18%
SA	2.34%	-1.06%	-7.25%	6.04%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Select Absolute Alpha Portfolio				
Klasse				
A	-1.02%	-2.09%	-0.96%	62.47%
A CHF H	-3.07%	-5.85%	-2.12%	15.87%
A EUR	-3.65%	-1.69%	12.08%	96.96%
A EUR H	-1.48%	-4.77%	-2.44%	42.33%
A GBP H	-1.52%	-3.44%	-1.09%	51.47%
A PLN H	1.37%	1.66%	-0.43%	23.05%
A SGD H	-1.47%	-2.90%	-0.88%	61.00%
C	-1.23%	-2.51%	-1.28%	45.13%
FX	-0.33%	-0.68%	0.52%	104.13%
FX EUR H	-1.56%	-3.50%	-0.62%	76.27%
I	-0.64%	-1.30%	-0.22%	76.73%
I CHF H	-2.71%	-5.13%	-1.50%	24.47%
I EUR	-3.27%	-0.88%	13.41%	114.89%
I EUR H	-0.56%	-4.03%	-1.72%	53.87%
I GBP H	-1.15%	-2.66%	-0.56%	60.87%
I SGD H	-0.92%	0.27%(9)	-	0.27%
L	0.27%(4)	-	-	0.27%
L EUR H	0.07%(4)	-	-	0.07%
L GBP H	0.20%(4)	-	-	0.20%
L HKD	0.00%(4)	-	-	0.00%
L SGD H	0.13%(4)	-	-	0.13%
LNN GBP H	0.20%(4)	-	-	0.20%
N	-1.24%	-2.54%	-1.48%	37.93%
S	-0.06%	-0.20%	1.06%	134.67%
S1	-0.56%	-1.18%	-0.96%	89.67%
S1 EUR H	-1.78%	-3.94%	-2.62%	54.53%
S1 JPY H	-2.30%	-5.08%	-0.65%	38.01%
S13 EUR H	-1.66%	-3.77%	-1.31%	14.52%
W	-0.57%	-1.13%	0.21%	27.80%
W CHF H	-2.61%	-4.87%	-1.12%	11.93%
Emerging Market Local Currency Debt Portfolio				
Klasse				
A2	5.47%	2.40%	-16.83%	-17.67%
A2 CZK H	5.97%	4.40%	-16.24%	-21.62%
A2 EUR H	3.91%	-1.08%	-18.12%	-32.67%
A2 PLN	-0.44%	1.60%	-4.98%	-3.47%
A2 PLN H	7.20%	5.23%	-16.93%	-9.57%
AA	5.57%	2.46%	-16.86%	-4.11%
AT	5.50%	2.39%	-16.87%	-10.60%
I2	5.80%	3.06%	-16.45%	-12.40%
I2 EUR H	4.17%	-0.46%	-17.71%	-28.47%
SA	6.38%	4.10%	-15.52%	-11.19%
ZT	6.36%	4.19%	-15.47%	5.82%
Asia Pacific Local Currency Debt Portfolio				
Klasse				
A2	3.69%	-0.34%	-9.94%	16.20%
A2 EUR H	2.09%	-3.56%	-10.98%	-2.53%
A2 HKD	3.95%	-0.57%	-8.93%	19.73%
AA	3.55%	-0.45%	-10.04%	3.21%
AA AUD H	2.55%	-2.45%	-10.43%	-2.88%
AA CAD H	3.35%	-1.06%	-10.18%	-0.67%
AA EUR H	1.99%	-3.70%	-11.01%	-9.68%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Asia Pacific Local Currency Debt Portfolio (Fortsetzung)</u>				
Klasse				
AA GBP H	2.74%	-2.21%	-10.37%	-4.38%
AA HKD	3.97%	-0.54%	-8.97%	3.61%
AA SGD H	2.98%	-1.45%	-10.12%	-0.65%
AT	3.78%	-0.30%	-9.92%	16.24%
AT AUD H	2.60%	-2.27%	-10.38%	21.10%
AT CAD H	3.40%	-0.99%	-10.05%	10.66%
AT EUR H	2.03%	-3.55%	-11.10%	-2.75%
AT GBP H	2.89%	-2.11%	-10.21%	5.19%
AT HKD	3.95%	-0.56%	-8.91%	19.73%
AT SGD H	3.01%	-1.40%	-9.97%	11.00%
I2	3.98%	0.22%	-9.44%	23.67%
I2 EUR H	2.37%	-3.06%	-10.50%	3.53%
S	4.48%	1.13%	-8.64%	36.93%
S1	4.09%	0.42%	-9.18%	27.13%
<u>Emerging Market Corporate Debt Portfolio</u>				
Klasse				
A2	3.94%	-0.48%	-10.28%	38.93%
A2 EUR H	2.44%	-3.56%	-11.31%	17.47%
AA AUD H	2.97%	-2.34%	-10.61%	23.49%
AA SGD H	3.39%	-1.45%	-10.34%	15.94%
AR EUR	1.19%	-0.09%	1.99%	27.12%
AT GBP H	3.14%	-2.13%	-10.56%	18.07%
C2	3.73%	-0.89%	-10.74%	18.60%
CT	3.64%	-0.94%	-10.77%	16.90%
I2	4.23%	0.05%	-9.81%	47.73%
I2 EUR H	2.80%	-2.90%	-10.82%	24.87%
IT	4.17%	-0.01%	-9.74%	29.63%
N2	3.65%	-1.01%	-10.78%	17.47%
NT	3.84%	-0.95%	-10.72%	17.44%
S	4.63%	0.93%	-8.95%	65.67%
S1	4.31%	0.26%	-9.55%	53.20%
ZT	4.78%	1.06%	-8.83%	-7.08%
<u>US High Yield Portfolio</u>				
Klasse				
A2	2.45%	-1.66%	-6.87%	50.33%
A2 EUR H	1.12%	-4.61%	-7.94%	26.87%
A2 SEK H	1.27%	-4.54%	-7.68%	-3.24%
AA	2.48%	-1.70%	-	-9.41%
AA AUD H	1.44%	-3.56%	-	-12.62%
AI	2.49%	-1.68%	-	-9.61%
AI AUD H	1.43%	-3.55%	-	-11.67%
C2	2.21%	-2.11%	-7.31%	14.20%
EI	2.25%	-2.08%	-	-10.18%
EI AUD H	1.27%	-3.89%	-	-12.31%
I2	2.74%	-1.11%	-6.37%	59.80%
I2 EUR H	1.35%	-4.12%	-7.41%	35.07%
I2 SEK H	1.61%	-3.93%	-7.14%	-1.69%
IT	2.74%	-1.07%	-6.41%	-6.15%
IT AUD H	1.77%	0.36%(10)	-	0.36%
N2	2.20%	-2.23%	-7.38%	11.27%
NT	2.22%	-2.17%	-7.37%	10.80%
S	3.16%	-0.32%	-	-7.99%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
US High Yield Portfolio (Fortsetzung)				
Klasse				
S1	2.90%	-0.84%	-6.11%	65.73%
ZT	3.14%	-0.27%	-5.54%	23.41%
Low Volatility Equity Portfolio				
Klasse				
A	1.70%	1.56%	-0.03%	139.33%
A AUD H	0.65%	-0.74%	-1.26%	97.07%
A EUR	-0.99%	1.99%	13.60%	33.47%
A EUR H	0.16%	-2.16%	-1.46%	102.20%
A HKD	1.95%	1.35%	1.09%	94.61%
A NZD H	1.20%	-0.13%	-0.48%	107.33%
A PLN H	3.14%	4.46%	0.21%	27.67%
A SGD H	1.04%	0.24%	-0.21%	94.60%
AD	1.72%	1.60%	-0.05%	104.36%
AD AUD H	0.68%	-0.73%	-1.26%	96.02%
AD CAD H	1.22%	0.48%	-0.58%	78.63%
AD EUR H	0.20%	-2.13%	-1.41%	62.29%
AD GBP H	0.97%	-0.67%	-0.38%	71.21%
AD HKD	1.95%	1.35%	1.08%	94.48%
AD NZD H	1.28%	-0.04%	-0.59%	106.88%
AD RMB H	0.12%	-0.82%	1.97%	29.72%
AD SGD H	1.08%	0.26%	-0.22%	94.55%
AD ZAR H	3.26%	4.08%	3.98%	40.95%
AR	1.71%	1.53%	0.02%	59.88%
AR EUR H	0.14%	-2.20%	-1.36%	37.15%
C	1.50%	1.12%	-0.46%	62.07%
ED	1.14%	0.51%	-0.99%	32.68%
ED AUD H	0.13%	-1.69%	-2.25%	10.73%
ED ZAR H	2.77%	3.04%	2.98%	28.64%
I	2.12%	2.39%	0.77%	160.27%
I EUR	-0.58%	2.84%	14.41%	37.73%
I EUR H	0.58%	-1.35%	-0.57%	119.40%
I GBP	-1.04%	3.73%	13.55%	33.33%
I GBP H	1.33%	0.17%	0.39%	52.93%
I SGD H	1.44%	1.03%	0.55%	97.13%
ID	2.11%	2.36%	0.82%	19.71%
IL	2.11%	2.38%	-	-3.58%
INN EUR	2.10%(11)	-	-	2.10%
N	1.46%	1.08%	-0.45%	62.40%
S	2.52%	3.21%	1.64%	184.93%
S1	2.27%	2.71%	1.13%	170.67%
S1 AUD H	1.22%	13.46%(8)	-	13.46%
S1 EUR	-0.41%	3.19%	14.87%	39.75%
S1D	2.28%	2.75%	1.16%	26.73%
S1L	-0.25%(4)	-	-	-0.25%
S1NN EUR	2.26%(11)	-	-	2.26%
SD	2.54%	3.22%	1.64%	40.28%
Emerging Markets Low Volatility Equity Portfolio				
Klasse				
A	2.57%	-6.16%	-20.29%	19.93%
A HKD	2.81%	-6.30%	-19.36%	-10.63%
AD	2.56%	-6.11%	-20.33%	-15.81%
AD AUD H	1.32%	-8.43%	-21.25%	-23.83%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Emerging Markets Low Volatility Equity Portfolio (Fortsetzung)</u>				
Klasse				
AD CAD H	2.00%	-7.01%	-20.83%	-20.95%
AD HKD	2.82%	-6.33%	-19.41%	-15.73%
F	3.29%	-4.81%	-19.23%	-3.74%
I	2.98%	-5.37%	-19.66%	29.13%
S EUR	0.76%	-3.99%	-7.85%	5.51%
S GBP	0.27%	-3.15%	-8.64%	74.00%

<u>Global Dynamic Bond Portfolio</u>				
Klasse				
A2 CHF H	0.30%	-2.91%	-6.60%	-11.13%
A2 EUR H	1.24%	-1.90%	-6.28%	-7.20%
A2 USD H	2.64%	0.93%	-5.33%	8.67%
AR EUR H	1.18%	-1.85%	-6.32%	-7.43%
I2	2.32%	0.13%	-5.09%	5.87%
I2 CHF H	0.58%	-2.45%	-6.11%	-7.07%
I2 EUR H	1.53%	-1.35%	-5.96%	-2.40%
I2 USD H	2.90%	1.37%	-4.81%	13.67%
S	2.60%	0.67%	-4.52%	50.27%
S EUR H	1.82%	-0.76%	-5.29%	4.20%
S1	2.38%	0.25%	-4.90%	8.93%
S1 EUR H	1.55%	-1.25%	-5.75%	0.40%
S1 USD H	2.93%	1.56%	-4.73%	17.20%
SQD	2.65%	0.75%	-4.50%	7.71%

<u>Concentrated US Equity Portfolio</u>				
Klasse				
A	-1.01%	-3.85%	-7.96%	141.67%
A AUD H	-2.44%	-7.01%	-9.04%	129.00%
A EUR	-3.65%	-3.39%	4.54%	142.93%
A EUR H	-2.45%	-7.56%	-9.36%	106.93%
A SGD H	-1.69%	-5.47%	-8.18%	132.80%
AR EUR	-3.67%	-3.43%	4.54%	122.49%
C	-1.25%	-4.27%	-8.38%	131.67%
I	-0.58%	-3.00%	-7.19%	161.13%
I AUD H	-2.01%	-6.26%	-8.21%	146.53%
I CHF H	-2.84%	-7.50%	-8.78%	114.60%
I EUR H	-2.02%	-6.78%	-8.57%	122.80%
I GBP	-3.69%	-1.78%	4.56%	32.27%
I GBP H	-1.35%	-5.59%	-7.74%	133.27%
I SGD H	-1.28%	-4.65%	-7.41%	151.67%
N	-1.22%	-4.24%	-8.38%	131.73%
S	-0.16%	-2.17%	-6.37%	185.60%
S1	-0.52%	-2.90%	-7.07%	165.60%
S1 EUR	-3.17%	-2.46%	5.52%	103.55%
S1 GBP H	-1.32%	-5.50%	-7.68%	99.20%
SD	-0.16%	-2.18%	-6.39%	65.98%

<u>Concentrated Global Equity Portfolio</u>				
Klasse				
A	-1.79%	-3.09%	-15.12%	104.53%
A EUR H	-3.18%	-6.74%	-16.58%	70.73%
A SGD H	-2.45%	-4.66%	-15.39%	64.93%
AR EUR	-4.39%	-2.68%	-3.59%	83.49%
C	-2.02%	-3.57%	-15.53%	45.80%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Concentrated Global Equity Portfolio (Fortsetzung)				
Klasse				
I	-1.37%	-2.24%	-14.35%	121.27%
I CAD H	-1.93%	-3.59%	-14.91%	52.27%
I CHF H	-3.51%	-6.60%	-15.85%	77.53%
I EUR	-3.95%	-1.84%	-2.71%	24.73%
I EUR H	-2.74%	-6.13%	-15.68%	84.73%
I GBP	-4.40%	-0.96%	-3.57%	23.20%
I GBP H	-2.05%	-4.62%	-15.01%	94.00%
N	-1.99%	-3.55%	-15.45%	61.20%
S GBP	-3.98%	-0.07%	-2.68%	163.80%
S1	-1.32%	-2.17%	-14.31%	124.93%
S1 EUR	-3.90%	-1.71%	-2.69%	98.37%

Global Core Equity Portfolio

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Klasse				
A	3.62%	0.88%	-13.62%	60.33%
A AUD H	2.19%	-2.31%	-14.78%	46.40%
A EUR H	2.08%	-2.99%	-15.05%	34.00%
A SGD H	2.82%	-0.83%	-13.95%	50.93%
AR EUR	0.85%	1.29%	-1.88%	69.53%
C	3.36%	0.39%	-14.01%	54.00%
I	4.02%	1.69%	-12.92%	72.33%
I AUD H	2.58%	-1.63%	-14.15%	56.40%
I CHF H	1.65%	-2.87%	-14.39%	39.87%
I EUR	1.25%	2.09%	-1.09%	23.93%
I EUR H	2.43%	-2.23%	-14.39%	43.47%
I GBP H	3.24%	-0.79%	-13.47%	50.87%
I SGD H	3.22%	0.00%	-13.23%	62.27%
IX EUR	1.35%	2.29%	-0.91%	290.27%
N	3.40%	0.43%	-14.01%	54.07%
RX EUR	0.74%	1.04%	-2.12%	233.81%
S	4.47%	2.52%	-12.19%	87.13%
S GBP H	3.63%	0.04%	-12.75%	77.07%
S NOK HP	3.31%	0.97%	-9.59%	11.44%
S1	4.15%	1.92%	-12.71%	77.27%
S1 GBP	0.92%	5.94%(2)	-	5.94%
S1 NOK HP	2.96%	0.32%	-10.17%	51.02%
S1NN GBP	0.91%	5.94%(2)	-	5.94%
SD	4.44%	2.50%	-12.20%	33.11%

Asia Income Opportunities Portfolio

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Klasse				
A2	3.91%	-3.08%	-14.32%	0.87%
A2 AUD H	2.95%	-4.87%	-14.66%	-14.00%
A2 HKD	4.14%	-3.30%	-13.34%	1.84%
AA	3.90%	-3.05%	-14.34%	0.90%
AA AUD H	2.95%	-4.83%	-14.55%	-8.71%
AA CAD H	3.61%	-3.59%	-14.31%	-6.79%
AA EUR H	2.36%	-5.82%	-15.41%	-14.99%
AA GBP H	3.12%	-4.55%	-14.48%	-10.18%
AA HKD	4.15%	-3.32%	-13.37%	1.81%
AA NZD H	3.44%	-4.04%	-14.13%	-6.46%
AT	3.82%	-3.17%	-14.30%	0.88%
AT AUD H	2.90%	-4.88%	-14.60%	-18.25%
AT EUR H	2.42%	-5.89%	-	-21.50%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Asia Income Opportunities Portfolio (Fortsetzung)				
Klasse				
AT HKD	4.13%	-3.31%	-13.36%	1.83%
AT SGD H	3.38%	-3.88%	-14.41%	-17.86%
I2	4.11%	-2.60%	-13.79%	4.73%
I2 HKD	4.44%	-2.75%	-12.81%	5.82%
IT	4.17%	-2.45%	-13.85%	4.79%
IT HKD	4.45%	-2.74%	-12.84%	5.73%
S	4.49%	-1.92%	-13.25%	-15.15%
S1	4.24%	-2.41%	-13.67%	6.44%
SA	4.48%	-1.96%	-	-12.40%
ZT	4.56%	-1.83%	-13.21%	5.39%
Global Income Portfolio				
Klasse				
A2	2.26%	-2.35%	-9.95%	2.47%
A2 CHF H	0.00%	-6.22%	-11.23%	-13.53%
A2 EUR H	0.75%	-5.24%	-11.03%	-10.87%
A2 GBP H	1.52%	-3.91%	-10.22%	-6.53%
A2 HKD	2.51%	-2.54%	-9.18%	0.03%
A2 PLN H	3.90%	0.89%	-8.92%	0.56%
AA	2.21%	-2.34%	-9.95%	1.87%
AA AUD H	1.26%	-4.17%	-10.41%	-3.86%
AA CAD H	1.89%	-2.96%	-10.04%	-1.94%
AA EUR H	0.85%	-5.26%	-10.92%	-9.98%
AA HKD	2.45%	-2.56%	-8.94%	2.11%
AA SGD H	1.54%	-3.39%	-9.99%	-1.63%
AT	2.17%	-2.35%	-9.98%	2.45%
AT AUD H	1.35%	-4.22%	-10.44%	-4.96%
AT CAD H	1.88%	-3.03%	-10.04%	-2.20%
AT EUR H	0.74%	-5.28%	-11.05%	-11.29%
AT GBP H	1.55%	-3.93%	-10.29%	-6.61%
AT HKD	2.46%	-2.55%	-8.96%	0.27%
AT SGD H	1.61%	-3.32%	-10.04%	-2.63%
I2	2.45%	-1.85%	-9.45%	5.93%
I2 AUD H	1.51%	-3.65%	-9.92%	-1.40%
I2 CHF H	0.23%	-5.71%	-10.76%	-10.87%
I2 EUR H	1.10%	-4.76%	-10.49%	-7.87%
I2 GBP H	1.81%	-3.31%	-9.73%	-2.53%
I2 HKD	2.74%	-2.04%	-8.44%	4.83%
I2 SGD H	1.81%	-2.82%	-9.52%	0.93%
IT	2.55%	-1.80%	-9.42%	5.87%
IT EUR H	1.03%	-4.76%	-10.57%	-7.84%
IT HKD	2.73%	-2.07%	-8.39%	4.71%
IT SGD H	1.91%	-2.79%	-9.50%	0.93%
S	2.85%	-1.14%	-8.81%	10.50%
S GBP H	2.16%	-2.67%	-9.10%	0.83%
S1	2.59%	-1.62%	-9.30%	7.18%
S1 EUR H	1.15%	-4.56%	-10.34%	-6.66%
S1 GBP H	1.90%	-3.17%	-9.54%	-1.89%
ZT	2.89%	-1.05%	-	-10.27%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
European Equity Portfolio				
Klasse				
A	3.87%	0.63%	0.21%	93.00%
A HKD H	4.59%	2.62%	1.52%	12.35%
A SGD H	4.65%	2.58%	1.27%	69.73%
A USD	6.73%	0.15%	-11.70%	140.72%
A USD H	5.34%	3.90%	1.54%	77.67%
AD	3.86%	0.56%	0.24%	53.88%
AD AUD H	4.03%	1.32%	0.59%	73.14%
AD SGD H	4.62%	2.59%	1.34%	69.57%
AD USD H	5.29%	3.91%	1.59%	77.60%
B USD	6.20%	-0.78%	-12.59%	93.82%
C	3.66%	0.17%	-0.23%	151.22%
C USD	6.47%	-0.32%	-12.09%	172.82%
C USD H	5.06%	3.42%	1.10%	59.07%
I	4.29%	1.39%	1.07%	148.00%
I GBP	3.82%	2.33%	0.18%	14.00%
I USD	7.15%	0.95%	-10.98%	191.96%
I USD H	5.76%	4.74%	2.33%	75.13%
S	4.79%	2.32%	1.94%	112.76%
S1	4.48%	1.70%	1.34%	26.92%
S1 AUD H	4.60%	16.95%(8)	-	16.95%
S1 GBP	3.97%	2.57%	0.47%	15.22%
S1 USD	7.31%	1.26%	-10.76%	14.36%
S1X	4.49%	1.75%	1.39%	83.34%
S1X USD	7.32%	1.31%	-10.72%	61.62%
SD	4.79%	2.32%	1.93%	84.66%
Eurozone Equity Portfolio				
Klasse				
A	5.46%	0.07%	-3.85%	98.33%
A AUD H	5.73%	1.14%	-2.78%	72.13%
A PLN H	8.54%	6.42%	-2.90%	19.44%
A SGD H	6.14%	2.03%	-2.62%	74.07%
A USD	8.31%	-0.38%	-15.33%	62.91%
A USD H	6.82%	3.35%	-2.32%	82.73%
AR	5.61%	0.21%	-3.84%	6.29%
AX	5.50%	0.13%	-3.83%	53.40%
AX USD	8.32%	-0.30%	-15.29%	48.82%
BX	4.96%	-0.82%	-4.77%	20.70%
BX USD	7.86%	-1.30%	-16.11%	17.06%
C	5.21%	-0.39%	-4.24%	87.27%
C USD	8.10%	-0.79%	-15.68%	53.84%
C USD H	6.61%	2.90%	-2.74%	65.60%
CX	5.29%	-0.36%	-4.19%	9.40%
CX USD	8.04%	-0.76%	-15.68%	54.63%
I	5.85%	0.86%	-3.06%	119.53%
I GBP	5.39%	1.78%	-3.88%	10.80%
I GBP H	6.74%	2.05%	-	-3.87%
I USD	8.77%	0.46%	-14.64%	80.38%
I USD H	7.21%	4.11%	-1.46%	82.40%
INN	5.84%	0.87%	-3.11%	16.80%
IX	5.96%	1.08%	-2.89%	86.70%
IX USD	8.74%	0.46%	-14.58%	80.58%
S1	6.01%	1.15%	-2.79%	128.00%
S1 AUD H	-4.56%(12)	-	-	-4.56%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Eurozone Equity Portfolio (Fortsetzung)</u>				
Klasse				
S1 GBP	5.51%	1.98%	-3.58%	9.86%
S1 USD	8.91%	0.72%	-14.39%	87.30%
S1 USD H	7.38%	4.45%	-1.30%	106.53%
S1N	6.07%	1.30%	-2.64%	21.64%
S1N USD	8.98%	0.86%	-14.28%	16.74%
<u>American Growth Portfolio</u>				
Klasse				
A	8.59%	7.61%	-10.87%	732.59%
A EUR	5.72%	8.08%	1.20%	205.88%
A EUR H	7.06%	3.79%	-11.99%	381.00%
A PLN H	10.11%	10.80%	-11.22%	54.96%
A SGD	7.93%	6.22%	-7.63%	339.15%
A SGD H	7.90%	6.17%	-11.03%	28.40%
AD	8.60%	7.61%	-10.86%	197.52%
AD AUD H	7.20%	4.87%	-12.04%	184.26%
AD HKD	8.87%	7.38%	-9.86%	211.17%
AD RMB H	6.85%	4.72%	-9.19%	55.16%
AD ZAR H	9.96%	10.10%	-7.01%	342.91%
AX	8.92%	8.24%	-10.35%	1724.40%
B	8.06%	6.54%	-11.75%	540.55%
BX	8.92%	8.23%	-10.36%	1560.32%
C	8.37%	7.13%	-11.27%	1093.64%
C EUR	5.49%	7.60%	0.75%	177.20%
C EUR H	6.82%	3.34%	-12.40%	356.34%
ED	8.06%	6.53%	-11.78%	67.78%
ED AUD H	6.63%	3.80%	-	-15.58%
I	9.04%	8.48%	-10.15%	953.69%
I EUR	6.15%	8.95%	2.02%	265.85%
I EUR H	7.48%	4.67%	-11.31%	435.14%
I GBP	5.67%	9.91%	1.22%	51.53%
I GBP H	8.19%	6.08%	-10.50%	48.87%
N	8.37%	7.14%	-11.28%	156.27%
S	9.52%	9.44%	-9.35%	52.70%
S1	9.15%	8.74%	-9.94%	557.68%
S1 AUD H	7.75%	17.91%(8)	-	17.91%
S1 EUR	6.27%	9.22%	2.26%	447.26%
S1 EUR H	7.61%	4.96%	-11.11%	53.29%
S1 GBP	5.78%	10.03%(2)	-	10.03%
SD	9.51%	9.44%	-9.35%	262.84%
SK	9.13%	8.69%	-9.99%	463.86%
<u>All Market Income Portfolio</u>				
Klasse				
A	0.85%	-4.10%	-7.77%	10.80%
A CHF H	-1.24%	-7.87%	-9.07%	-9.47%
A EUR H	-0.56%	-7.09%	-8.86%	-5.67%
A HKD	1.11%	-4.29%	-6.77%	12.14%
A SGD H	0.25%	-5.12%	-7.89%	6.27%
A2X	1.02%	-3.75%	-7.47%	45.33%
A2X EUR	-1.64%	-3.32%	5.08%	72.88%
AD	0.79%	-4.16%	-7.77%	10.96%
AD AUD H	-0.31%	-6.19%	-8.30%	5.81%
AD CAD H	0.55%	-4.82%	-8.03%	4.14%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
All Market Income Portfolio (Fortsetzung)				
Klasse				
AD EUR H	-0.59%	-7.08%	-8.89%	-6.30%
AD GBP H	0.22%	-5.93%	-8.18%	0.01%
AD HKD	1.11%	-4.29%	-6.77%	12.11%
AD NZD H	0.41%	-5.39%	-7.83%	10.46%
AD RMB H	-0.75%	-6.20%	-5.74%	-0.20%
AD SGD H	0.19%	-5.14%	-7.88%	6.30%
AD ZAR H	2.18%	-1.71%	-3.57%	55.24%
AMG	0.86%	-4.07%	-7.85%	-2.68%
AMG EUR H	-0.61%	-7.09%	-8.91%	-12.52%
ANN	0.84%	-4.09%	-7.84%	-2.70%
ANN EUR H	-0.52%	-7.09%	-8.90%	-12.49%
AQG	0.89%	-4.09%	-7.76%	-2.64%
AQG EUR H	-0.53%	-7.03%	-8.88%	-12.44%
AR EUR H	-0.58%	-7.10%	-8.86%	-9.18%
AX	1.02%	-3.79%	-7.43%	45.58%
AX EUR	-1.63%	-3.33%	5.09%	73.04%
AX SGD	0.41%	-4.99%	-4.08%	16.40%
B2X	0.56%	-4.68%	-8.39%	20.80%
BX	0.50%	-4.70%	-8.37%	20.94%
C	0.63%	-4.52%	-8.24%	5.67%
C2X	0.80%	-4.20%	-7.87%	33.87%
CD	0.66%	-4.45%	-8.24%	6.48%
CX	0.81%	-4.19%	-7.86%	33.89%
ED	0.39%	-5.03%	-8.71%	-3.54%
ED AUD H	-0.68%	-7.05%	-9.21%	-14.29%
ED ZAR H	1.75%	-2.67%	-4.48%	4.89%
I	1.31%	-3.31%	-6.98%	18.60%
I CHF H	-0.96%	-7.23%	-8.33%	-3.33%
I EUR H	-0.13%	-6.26%	-8.20%	0.80%
I SGD H	0.71%	-4.38%	-7.09%	13.53%
ID	1.19%	-3.39%	-6.99%	18.76%
IMG	1.28%	-3.33%	-7.07%	1.03%
IMG EUR H	-0.19%	-6.39%	-8.21%	-9.20%
INN	1.25%	-3.33%	-7.05%	1.06%
INN EUR H	-0.18%	-6.32%	-8.26%	-9.17%
INN GBP H	0.63%	-5.12%	-7.41%	-5.96%
IQG	1.25%	-3.31%	-7.08%	1.00%
IQG EUR H	-0.18%	-6.36%	-8.14%	-9.19%
N	0.63%	-4.53%	-8.20%	6.87%
ND	0.68%	-4.48%	-8.23%	7.04%
S1	1.34%	-3.11%	-6.89%	16.13%
S1 AUD H	0.35%	4.70%(8)	–	4.70%
S1 CHF H	-0.81%	-7.01%	-8.21%	-9.93%
S1 EUR H	0.01%	-6.09%	-8.01%	-8.29%
S1 GBP H	0.78%	-4.90%	-7.23%	-4.95%
S1D JPY H	-1.32%	-7.46%	-7.46%	-5.44%
S1QG GBP H	0.77%	-4.89%	-7.23%	-5.00%
SD	1.71%	-2.45%	–	-12.06%

China A Shares Equity Portfolio

Klasse				
A	1.66%	-4.55%	-14.23%	19.15%
A AUD H	2.01%	-4.42%	-16.94%	-1.87%
A EUR	-1.90%	-10.23%	-6.93%	20.47%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
China A Shares Equity Portfolio (Fortsetzung)				
Klasse				
A HKD H	2.50%	-3.84%	-16.89%	9.93%
A SGD H	2.49%	-3.55%	-16.76%	1.53%
A USD	1.12%	-10.64%	-18.08%	14.73%
A USD H	3.21%	-2.67%	-16.63%	11.60%
AD HKD	1.54%	-10.80%	-17.17%	14.98%
AD HKD H	2.54%	-3.78%	-16.87%	10.08%
AD SGD H	2.49%	-3.54%	-16.76%	9.51%
AD USD H	3.27%	-2.62%	-16.68%	11.64%
I	2.07%	-3.79%	-13.54%	24.79%
I GBP	-1.49%	-8.11%	-7.16%	23.87%
I USD H	3.50%	-1.95%	-16.00%	14.27%
S	2.58%	-2.82%	-12.68%	77.60%
S USD	2.09%	-8.97%	-16.61%	5.95%
S1	2.18%	-3.50%	-13.30%	23.56%
S1 CAD	2.48%	9.56%(13)	-	9.56%
S1 EUR	-1.34%	-9.25%	-5.94%	12.79%
S1 GBP	-1.34%	-7.91%	-6.91%	-14.68%
SP1 USD	2.07%	-8.98%	-16.62%	108.13%
China Bond Portfolio				
Klasse				
A2	2.64%	2.24%	4.41%	17.72%
SA	3.30%	3.48%	5.70%	28.39%
Financial Credit Portfolio				
Klasse				
A2	-4.90%	-9.28%	-8.21%	7.47%
A2 CHF H	-6.87%	-12.70%	-9.58%	-6.07%
A2 EUR H	-6.37%	-12.25%	-9.32%	-5.00%
AT	-4.91%	-9.28%	-8.22%	7.52%
I2	-4.60%	-8.75%	-7.72%	10.60%
I2 CHF H	-6.64%	-12.24%	-9.04%	-3.40%
I2 EUR H	-6.10%	-11.77%	-8.86%	-2.53%
I2 GBP H	-5.25%	-10.35%	-8.10%	1.00%
IT	-4.62%	-8.75%	-7.73%	10.54%
S	-4.29%	-8.12%	-7.05%	14.73%
S EUR H	-5.77%	-11.10%	-8.19%	1.38%
S GBP H	-4.92%	-9.73%	-7.38%	4.59%
S1	-4.52%	-8.58%	-7.51%	11.91%
S1 EUR H	-5.99%	-11.54%	-8.65%	-1.13%
S1 GBP H	-5.14%	-10.18%	-7.85%	1.99%
ZT	-4.23%	-8.04%	-6.98%	15.17%
Low Volatility Total Return Equity Portfolio				
Klasse				
A	0.40%	1.64%	3.32%	-0.80%
A AUD H	-0.29%	0.65%	2.82%	-7.00%
A CAD H	0.21%	1.58%	3.18%	-5.60%
A EUR H	-0.88%	-0.73%	2.40%	-9.53%
A GBP H	-0.14%	0.79%	3.12%	-6.73%
A HKD	0.65%	1.45%	4.37%	-4.66%
A NZD H	0.21%	1.57%	3.54%	-5.07%
A PLN H	2.03%	6.17%	4.51%	4.18%
A SGD H	-0.07%	1.15%	3.26%	-5.93%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Low Volatility Total Return Equity Portfolio (Fortsetzung)</u>				
Klasse				
AD	0.36%	1.67%	3.30%	-0.83%
AD AUD H	-0.20%	0.73%	2.88%	-6.86%
AD CAD H	0.16%	1.54%	3.22%	-5.57%
AD GBP H	-0.06%	0.82%	3.20%	-6.70%
AD HKD	0.66%	1.44%	4.40%	-4.71%
AD NZD H	0.27%	1.54%	3.52%	-5.13%
AD SGD H	-0.09%	1.13%	3.38%	-5.91%
I	0.79%	2.46%	4.09%	2.60%
I EUR H	-0.47%	-0.07%	3.21%	-1.53%
I PLN H	2.46%	7.02%	5.47%	6.95%
S	1.21%	3.36%	5.07%	6.90%
S1	0.97%	2.84%	4.56%	4.61%
S1 JPY H	-1.58%	-1.09%	4.05%	-3.78%
<u>Sustainable Global Thematic Credit Portfolio</u>				
Klasse				
A2	0.61%	-5.19%	-11.94%	-12.33%
I2	0.79%	-4.71%	-11.64%	-6.93%
I2 CHF H	-0.14%	-2.00%(14)	-	-2.00%
I2 GBP H	1.48%	-3.45%	-10.79%	-8.47%
I2 USD H	2.14%	-1.99%	-10.60%	-4.67%
INN AUD H	1.17%	-3.64%	-10.97%	-10.04%
S	1.02%	-4.30%	-11.16%	-5.07%
S GBP H	1.73%	-2.94%	-	-14.14%
S1	0.83%	-4.68%	-11.51%	-6.60%
S1 GBP H	1.53%	-3.34%	-10.74%	-8.26%
S1 USD H	2.26%	-1.65%	-10.55%	-4.23%
Z2	1.07%	-4.20%	-	-16.83%
<u>Event Driven Portfolio</u>				
Klasse				
I	-6.35%	-8.13%	-1.93%	-9.60%
I EUR H	-7.71%	-10.74%	-	-13.00%
I GBP H	-6.40%(11)	-	-	-6.40%
S	-5.90%	-7.25%	-1.10%	-7.40%
S1	-6.24%	-7.91%	-1.80%	-6.00%
S1 EUR H	-7.49%	-10.35%	-2.77%	-10.56%
S1 GBP H	-6.32%(11)	-	-	-6.32%
S1 SEK H	-7.36%	-9.98%	-	-9.71%
SU	-6.26%	-7.95%	-1.84%	-6.18%
<u>Sustainable All Market Portfolio</u>				
Klasse				
A	-0.79%	-3.47%	-4.24%	0.20%
A USD H	0.45%	-0.63%	-3.18%	4.87%
AD	0.12%(15)	-	-	0.12%
AD AUD H	0.39%(15)	-	-	0.39%
AD CAD H	1.02%(15)	-	-	1.02%
AD GBP H	0.77%(15)	-	-	0.77%
AD HKD H	0.74%(15)	-	-	0.74%
AD SGD H	0.74%(15)	-	-	0.74%
AD USD H	1.41%(15)	-	-	1.41%
AI USD H	0.47%	-0.59%	-	-1.45%
EI USD H	-0.04%	-1.59%	-	-2.52%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Sustainable All Market Portfolio (Fortsetzung)</u>				
Klasse				
F	0.35%(5)	–	–	0.35%
F CHF H	0.02%(5)	–	–	0.02%
F GBP H	0.82%(16)	–	–	0.82%
F USD H	0.62%(17)	–	–	0.62%
I	-0.46%	-2.86%	-3.55%	2.00%
I GBP H	0.26%	-1.57%	-2.80%	4.60%
I USD H	0.88%	0.19%	-2.50%	6.93%
S	0.03%	-1.95%	-2.74%	4.32%
S GBP H	0.72%	-0.64%	–	-10.49%
S1	-0.31%	-2.59%	-3.33%	2.66%
<u>Short Duration Income Portfolio</u>				
Klasse				
A2	2.39%	0.14%	-5.93%	-5.80%
AT	2.39%	0.14%	-5.93%	-5.82%
I2	2.73%	0.77%	-5.46%	-4.53%
I2 EUR H	1.25%	-2.07%	-6.47%	-8.53%
I2 GBP H	2.03%	-0.56%	-5.60%	-6.07%
IT	2.65%	0.71%	-5.38%	-4.55%
S	2.94%	1.26%	-4.87%	-3.31%
S1	2.77%	0.91%	-5.22%	-4.11%
<u>Sustainable Income Portfolio</u>				
Klasse				
A2	2.50%	-2.24%	–	-12.67%
AA	2.56%	-2.16%	–	-12.62%
AA AUD H	1.62%	-4.01%	–	-14.73%
AA EUR H	1.08%	-4.99%	–	-16.14%
AA GBP H	1.89%	-3.87%	–	-14.40%
AA RMB H	0.89%	-4.33%	–	-12.53%
AA SGD H	1.93%	-3.16%	–	-13.50%
AT	2.52%	-2.20%	–	-12.61%
AT CHF H	-2.08%(18)	–	–	-2.08%
AT EUR H	1.06%	-5.01%	–	-16.17%
AT SGD H	1.92%	-3.18%	–	-13.55%
I2	2.87%	-1.63%	–	-11.67%
I2 CHF H	0.56%	-5.49%	–	-16.27%
I2 EUR H	1.36%	-4.51%	–	-15.27%
I2 GBP H	2.12%	-3.28%	–	-13.47%
IT	2.84%	-1.69%	–	-11.70%
S	3.17%	-1.00%	–	-10.47%
S1	2.91%	-1.49%	–	-11.35%
S1QG JPY	3.83%	6.62%	–	10.73%
S1QG JPY H	0.14%	-5.82%	–	-15.75%
<u>Sustainable Climate Solutions Portfolio</u>				
Klasse				
A	-3.97%	-1.47%	–	-19.33%
A AUD H	-5.26%	-4.79%	–	-23.20%
A EUR	-6.56%	-1.16%	–	-14.47%
A HKD H	-4.64%	-2.78%	–	-20.50%
A RMB H	-5.51%	-4.00%	–	-20.79%
I	-3.62%	-0.73%	–	-18.40%
I CHF	-7.18%	-5.74%	–	-19.00%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Sustainable Climate Solutions Portfolio (Fortsetzung)				
Klasse				
I EUR	-6.14%	-0.31%	–	-13.40%
I GBP	-6.57%	0.54%	–	-12.73%
S	-3.17%	0.11%	–	-17.34%
S1	-3.50%	-0.58%	–	-18.20%
S1 EUR.....	-6.07%	-0.16%	–	-13.22%
S1 GBP.....	-6.51%	0.70%	–	-12.55%
Global Low Carbon Equity Portfolio				
Klasse				
I.....	4.05%	3.81%	–	-7.47%
I CHF	0.22%	-1.44%	–	-8.87%
I EUR	1.32%	4.20%	–	-2.47%
I GBP	0.82%	5.05%	–	-1.53%
S	4.46%	4.54%	–	-6.46%
S1	4.20%	4.01%	–	-7.15%
S1 EUR.....	1.43%	4.46%	–	-2.13%
S1 GBP.....	0.95%	5.37%	–	-1.14%
Climate High Income Portfolio				
Klasse				
A2	1.00%	-3.61%	–	-12.73%
A2 AUD H	0.23%	-5.02%	–	-14.20%
A2 HKD H	0.35%	-4.80%	–	-13.89%
A2 RMB H	-0.46%	-5.33%	–	-13.46%
AA.....	0.99%	-3.58%	–	-12.70%
AA AUD H	0.22%	-5.06%	–	-14.25%
AA EUR H	-0.23%	-6.13%	–	-15.49%
AA HKD H	0.34%	-4.80%	–	-13.90%
AA RMB H	-0.47%	-5.40%	–	-13.54%
AT	0.98%	-3.65%	–	-12.72%
AT EUR H.....	-0.32%	-6.25%	–	-15.56%
F	0.41%(17)	–	–	0.41%
F CHF H	-0.70%(5)	–	–	-0.70%
F EUR H	-0.40%(5)	–	–	-0.40%
F GBP H	-0.20%(5)	–	–	-0.20%
I2.....	1.30%	-3.01%	–	-11.93%
I2 CHF H	-0.79%	-6.65%	–	-15.80%
I2 EUR H	0.00%	-5.68%	–	-14.80%
I2 GBP H	0.77%	-4.19%	–	-13.07%
IT.....	1.34%	-2.95%	–	-11.88%
S	1.70%	-2.34%	–	-11.02%
S1	1.42%	-2.86%	–	-11.72%
S1 EUR H.....	0.11%	-5.50%	–	-14.63%
S1 GBP H	0.86%	-4.05%	–	-12.88%
Sustainable US Thematic Portfolio				
Klasse				
A	0.71%	-0.86%	–	270.60%
A AUD H	-0.61%	-3.96%	–	311.00%
A CAD H	0.15%	-2.23%	–	288.67%
A EUR.....	-1.98%	-0.43%	–	209.83%
A EUR H.....	-0.68%	-4.55%	–	267.47%
A GBP H.....	0.02%	-3.35%	–	213.93%
A HKD	0.95%	-1.07%	–	344.12%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
<u>Sustainable US Thematic Portfolio (Fortsetzung)</u>				
Klasse				
A SGD H	0.04%	-2.44%	–	214.40%
B	0.20%	-1.84%	–	198.30%
C	0.49%	-1.30%	–	248.80%
C EUR	-2.19%	-0.88%	–	180.33%
C EUR H	-0.93%	-5.00%	–	249.54%
C SGD	-0.15%	-2.58%	–	158.80%
E	0.22%	-1.87%	–	-9.27%
I	1.12%	-0.05%	–	343.90%
I EUR	-1.59%	0.36%	–	268.74%
I EUR H	-0.31%	-3.82%	–	304.54%
I GBP	-2.04%	1.23%	–	53.53%
I GBP H	0.38%	-2.60%	–	-12.60%
IN	1.11%	-0.05%	–	428.14%
IN EUR	-1.55%	0.39%	–	504.49%
INN EUR	-1.54%	0.36%	–	-6.26%
S	1.51%	0.75%	–	308.80%
S1	1.19%	0.10%	–	331.40%
S1 EUR	-1.48%	0.55%	–	390.51%
S1 GBP	-1.94%	1.46%	–	-1.66%
S1 GBP H	0.48%	-2.42%	–	-12.39%
S1 JPY H	-1.43%	-4.61%	–	314.00%
S1NN GBP	-0.53%(19)	–	–	-0.53%
<u>China Net Zero Solutions Portfolio</u>				
Klasse				
A	-11.46%	-29.06%	–	-25.80%
A AUD H	-13.18%	-31.12%	–	-28.00%
A EUR	-14.19%	-28.78%	–	-24.60%
A EUR H	-12.93%	-31.23%	–	-28.20%
A HKD	-11.12%	-29.21%	–	-25.93%
A RMB H	-13.06%	-31.00%	–	-27.53%
A SGD H	-12.29%	-29.96%	–	-26.73%
I	-11.08%	-28.47%	–	-25.13%
I AUD H	-12.87%	-30.53%	–	-27.33%
I EUR	-13.82%	-28.19%	–	-23.93%
I EUR H	-12.63%	-30.74%	–	-27.60%
I GBP	-13.84%	-27.16%	–	-21.13%
I GBP H	-11.88%	-29.62%	–	-26.33%
I HKD	-10.76%	-28.63%	–	-25.26%
I RMB H	-12.71%	-30.46%	–	-26.89%
I SGD H	-11.91%	-29.36%	–	-26.07%
S	-10.68%	-27.76%	–	-24.30%
S1	-11.01%	-28.30%	–	-24.93%
<u>American Multi-Asset Portfolio</u>				
Klasse				
A	4.77%	0.00%	–	-4.80%
A AUD H	3.64%	-1.97%	–	-7.00%
A EUR	1.97%	0.49%	–	-3.47%
A EUR H	3.22%	-3.30%	–	-8.20%
A HKD	4.93%	-0.21%	–	-5.00%
A RMB H	3.08%	-2.32%	–	-7.05%
A SGD H	4.06%	-1.12%	–	-5.93%
AD	4.72%	-0.02%	–	-4.82%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
American Multi-Asset Portfolio (Fortsetzung)				
Klasse				
AD AUD H	3.66%	-1.99%	–	-7.00%
AD EUR	1.97%	0.50%	–	-3.45%
AD EUR H	3.26%	-3.27%	–	-8.20%
AD HKD	5.04%	-0.16%	–	-4.95%
AD RMB H	3.08%	-2.35%	–	-7.05%
AD SGD H	4.04%	-1.12%	–	-5.93%
I	5.11%	0.70%	–	-4.07%
I EUR	2.31%	1.18%	–	-2.73%
I EUR H	3.66%	-2.60%	–	-7.47%
I GBP	1.82%	2.03%	–	0.47%
I GBP H	4.37%	-1.26%	–	-6.13%
I SGD H	4.40%	-0.42%	–	-5.20%
ID	5.10%	0.73%	–	-4.05%
S	5.53%	1.55%	–	-3.20%
S1	5.22%	0.95%	–	-3.84%
Diversity Champions Equity Portfolio				
Klasse				
A	0.80%(11)	–	–	0.80%
A CHF	-1.20%(11)	–	–	-1.20%
A CHF HP	-0.60%(11)	–	–	-0.60%
A EUR	0.27%(11)	–	–	0.27%
A EUR HP	0.13%(11)	–	–	0.13%
A GBP	0.13%(11)	–	–	0.13%
A GBP HP	0.87%(11)	–	–	0.87%
A USD HP	1.47%(11)	–	–	1.47%
F	1.33%(11)	–	–	1.33%
F CHF	-0.70%(11)	–	–	-0.70%
F CHF HP	-0.10%(11)	–	–	-0.10%
F EUR HP	0.57%(11)	–	–	0.57%
F GBP HP	1.40%(11)	–	–	1.40%
F USD HP	2.02%(11)	–	–	2.02%
FNN CHF	-0.70%(11)	–	–	-0.70%
I	1.13%(11)	–	–	1.13%
I CHF	-0.87%(11)	–	–	-0.87%
I EUR	0.60%(11)	–	–	0.60%
I GBP	0.53%(11)	–	–	0.53%
S	1.55%(11)	–	–	1.55%
S1	1.23%(11)	–	–	1.23%
W	1.27%(11)	–	–	1.27%
W CHF HP	-0.13%(11)	–	–	-0.13%
W EUR HP	0.67%(11)	–	–	0.67%
W GBP HP	1.40%(11)	–	–	1.40%
W USD HP	1.93%(11)	–	–	1.93%
Global ESG Improvers Portfolio				
Klasse				
A	-5.67%(20)	–	–	-5.67%
A EUR	-3.00%(5)	–	–	-3.00%
A EUR HP	-3.00%(21)	–	–	-3.00%
F	-5.32%(20)	–	–	-5.32%
F EUR	-3.70%(20)	–	–	-3.70%
F GBP	-6.16%(20)	–	–	-6.16%
I	-5.47%(20)	–	–	-5.47%

	<u>6 Monate*</u>	<u>12 Monate</u>	<u>Vorjahr</u>	<u>Seit Auflegung</u>
Global ESG Improvers Portfolio (Fortsetzung)				
Klasse				
I EUR	-3.80%(20)	–	–	-3.80%
I GBP	-6.27%(20)	–	–	-6.27%
S	-5.17%(20)	–	–	-5.17%
S1	-5.38%(20)	–	–	-5.38%
Global Value Portfolio				
Klasse				
A	-0.21%(17)	–	–	-0.21%
A EUR	1.29%(17)	–	–	1.29%
A SGD	1.40%(17)	–	–	1.40%
A SGD H	-0.47%(17)	–	–	-0.47%
AD	-0.21%(17)	–	–	-0.21%
AD AUD H	-0.57%(17)	–	–	-0.57%
AD CAD H	-0.34%(17)	–	–	-0.34%
AD EUR H	-0.63%(17)	–	–	-0.63%
AD GBP H	-0.40%(17)	–	–	-0.40%
AD HKD	-0.45%(17)	–	–	-0.45%
AD ZAR H	0.31%(17)	–	–	0.31%
B	-0.39%(17)	–	–	-0.39%
C	-0.28%(17)	–	–	-0.28%
C EUR	1.17%(17)	–	–	1.17%
I	-0.09%(17)	–	–	-0.09%
I EUR	1.38%(17)	–	–	1.38%
I GBP	-0.88%(17)	–	–	-0.88%
I SGD	1.51%(17)	–	–	1.51%
S	0.07%(17)	–	–	0.07%
S GBP	-0.77%(17)	–	–	-0.77%
S GBP H	-0.14%(17)	–	–	-0.14%
S1	-0.08%(17)	–	–	-0.08%
S1 AUD H	-0.40%(17)	–	–	-0.40%
S1 EUR	1.39%(17)	–	–	1.39%
S1 GBP	-0.87%(17)	–	–	-0.87%
SD	0.07%(17)	–	–	0.07%

Die Wertentwicklung der Anteilsklassen der einzelnen Portefeuilles basiert auf dem Nettoinventarwert zum 31. Mai 2023, wobei die Auswirkungen der von der Verwaltungsgesellschaft rückerstatteten bzw. erlassenen Aufwendungen einberechnet wurden. Verkaufsgebühren, die beim Kauf oder bei der Rücknahme von Anteilen erhoben werden können, wurden nicht berücksichtigt. Die Wertentwicklung der ausschüttenden Anteilsklassen umfasst die während des Geschäftsjahres ausgeschütteten und wieder angelegten Beträge. Die Wertentwicklung in der Vergangenheit ist keine Garantie für aktuelle oder zukünftige Ergebnisse. Die Wertentwicklungszahlen berücksichtigen nicht die Provisionen und Kosten, die bei der Ausgabe und Rücknahme von Anteilen anfallen. Anlagerenditen und der Wert des angelegten Kapitals unterliegen Schwankungen, so dass die Anteile eines Anlegers bei Rücknahme mehr oder weniger als die ursprünglichen Anschaffungskosten wert sein können.

* Sechsmonatszeitraum zum 31. Mai 2023.

Rendite berechnet ab Auflegungsdatum am:

- (1) 6. Juli 2022
- (2) 24. June 2022
- (3) 13. April 2023
- (4) 20. April 2023
- (5) 3. April 2023
- (6) 28. Februar 2023

- (7) 2. Juni 2022
- (8) 7. Oktober 2022
- (9) 6. September 2022
- (10) 21. Juli 2022
- (11) 13. Dezember 2022
- (12) 16. Februar 2023
- (13) 2. November 2022
- (14) 15. June 2022
- (15) 6. Dezember 2022
- (16) 14. Dezember 2022
- (17) 31. März 2023
- (18) 7. Februar 2023
- (19) 26. Januar 2023
- (20) 31. Januar 2023
- (21) 4. April 2023

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
Amgen, Inc.	673,583	\$ 148,626,089	4.8%
Genmab A/S	227,657	89,618,780	2.9
Gilead Sciences, Inc.	1,927,631	148,311,929	4.8
Halozyne Therapeutics, Inc.	334,536	10,849,002	0.3
Regeneron Pharmaceuticals, Inc.	182,914	134,544,222	4.4
Vertex Pharmaceuticals, Inc.	457,137	147,915,819	4.8
		<u>679,865,841</u>	<u>22.0</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Align Technology, Inc.	76,159	21,527,103	0.7
Carl Zeiss Meditec AG	152,288	17,135,547	0.5
Cochlear Ltd.	167,374	26,488,991	0.9
Coloplast A/S - Class B (a)	428,917	54,123,210	1.7
Edwards Lifesciences Corp.	1,048,700	88,332,001	2.9
IDEXX Laboratories, Inc.	147,525	68,565,194	2.2
Intuitive Surgical, Inc.	278,613	85,768,226	2.8
Penumbra, Inc. (a)	51,158	15,722,900	0.5
Straumann Holding AG (REG)	129,417	19,013,783	0.6
Systemx Corp.	366,600	23,993,290	0.8
		<u>420,670,245</u>	<u>13.6</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Cigna Group (The)	136,737	33,830,101	1.1
Elevance Health, Inc.	333,432	149,317,518	4.8
Quest Diagnostics, Inc.	174,853	23,194,251	0.8
UnitedHealth Group, Inc.	535,954	261,138,227	8.5
		<u>467,480,097</u>	<u>15.2</u>
TECHNOLOGIE IM BEREICH GESUNDHEITSWESEN			
M3, Inc.	915,900	20,329,452	0.7
Veeva Systems, Inc. - Class A	520,971	86,324,895	2.8
		<u>106,654,347</u>	<u>3.5</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Bachem Holding AG (a)	206,505	21,745,925	0.7
Eurofins Scientific SE (a)	389,428	25,733,047	0.8
ICON PLC	48,718	10,378,396	0.3
Illumina, Inc.	118,064	23,217,286	0.7
Lonza Group AG (REG)	69,425	43,543,765	1.4
Mettler-Toledo International, Inc.	24,602	32,520,646	1.1
Sartorius Stedim Biotech	170,527	44,953,489	1.5
Waters Corp.	117,700	29,568,594	1.0
		<u>231,661,148</u>	<u>7.5</u>
PHARMAZEUTIKA			
Astellas Pharma, Inc.	2,046,900	32,386,368	1.1
Chugai Pharmaceutical Co., Ltd. (a)	790,600	21,278,306	0.7
CSPC Pharmaceutical Group Ltd.	15,824,000	13,786,408	0.4
Eli Lilly & Co.	389,073	167,091,291	5.4
Granules India Ltd.	2,402,873	8,192,282	0.3
GSK PLC	7,764,692	130,324,298	4.2
Nippon Shinyaku Co., Ltd.	389,500	17,868,812	0.6
Novo Nordisk A/S - Class B	1,500,606	241,494,085	7.8
Ono Pharmaceutical Co., Ltd.	1,988,600	37,185,001	1.2
Roche Holding AG (Genusschein)	681,419	217,038,012	7.0
Zoetis, Inc.	562,954	91,767,131	3.0
		<u>978,411,994</u>	<u>31.7</u>
		<u>2,884,743,672</u>	<u>93.5</u>
INDUSTRIEGÜTER			
PROFESSIONELLE DIENSTLEISTUNGEN			
Maximus, Inc.	801,227	64,867,338	2.1
VERBRAUCHSGÜTER			
KÖRPERPFLEGEPRODUKTE			
Rohto Pharmaceutical Co., Ltd.	706,200	15,046,989	0.5
		<u>2,964,657,999</u>	<u>96.1</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettovermögen %
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
Abiomed, Inc. (b)			53,310	\$ 0	0.0%
Gesamtanlagen				\$ 2,964,657,999	96.1%
Termineinlagen					
BBH, Grand Cayman(c)	1.73 %	–		540,149	0.0
BBH, Grand Cayman(c)	4.00 %	–		289,957	0.0
BNP Paribas, Paris(c)	2.21 %	–		33,512	0.0
DNB, Oslo(c)	2.63 %	–		544,881	0.0
HSBC, Hong Kong(c)	1.97 %	–		321,537	0.0
HSBC, Singapore(c)	2.77 %	–		282,154	0.0
Scotiabank, Toronto(c)	4.43 %	–		124,274,376	4.1
SEB, Stockholm(c)	0.42 %	–		563,469	0.0
SMBC, London(c)	(0.34)%	–		315,084	0.0
SMBC, London(c)	3.41 %	–		313,897	0.0
SMBC, Tokyo(c)	2.13 %	–		366,508	0.0
Standard Chartered Bank, Johannesburg(c)	6.61 %	–		27,316	0.0
Termineinlagen insgesamt				127,872,840	4.1
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(6,480,086)	(0.2)
Nettovermögen				\$ 3,086,050,753	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+	AUD 702	USD 462	06/05/2023	\$ 5,083
Brown Brothers Harriman & Co.+	SGD 27	USD 20	06/05/2023	125
Brown Brothers Harriman & Co.+	SGD 16	USD 12	06/05/2023	(8)
Brown Brothers Harriman & Co.+	USD 5,718	AUD 8,567	06/05/2023	(144,568)
Brown Brothers Harriman & Co.+	USD 1,006	SGD 1,361	06/05/2023	122
Brown Brothers Harriman & Co.+	USD 839	SGD 1,116	06/05/2023	(14,064)
Brown Brothers Harriman & Co.+	EUR 7,527	USD 8,138	06/12/2023	88,187
Brown Brothers Harriman & Co.+	USD 180,276	EUR 163,909	06/12/2023	(4,973,734)
				\$ (5,038,857)
				Wertsteigerung \$ 93,517
				Wertminderung \$ (5,132,374)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

- (a) Stellt sämtliche oder einen Teil der verliehenen Wertpapiere dar. Informationen zur Wertpapierleihe finden Sie in Anmerkung L.
- (b) 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			
KOMMUNIKATIONS-AUSRÜSTUNG			
Arista Networks, Inc.	119,130	\$ 19,816,084	1.6%
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Allegro MicroSystems, Inc.	139,980	5,505,414	0.4
Flex Ltd.	417,380	10,597,278	0.9
Keyence Corp.	31,200	15,125,071	1.3
Samsung SDI Co., Ltd.	13,580	7,335,912	0.6
		<u>38,563,675</u>	<u>3.2</u>
IT-DIENSTLEISTUNGEN			
Fastly, Inc. - Class A	216,400	3,522,992	0.3
MongoDB, Inc.	25,950	7,623,851	0.6
Shopify, Inc. - Class A	190,800	10,911,852	0.9
Snowflake, Inc. - Class A	41,476	6,858,471	0.6
Twilio, Inc. - Class A	151,920	10,576,670	0.9
		<u>39,493,836</u>	<u>3.3</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Advanced Micro Devices, Inc.	229,180	27,091,368	2.3
Advantest Corp.	144,400	18,492,089	1.5
Ambarella, Inc.	90,430	6,539,898	0.6
ASML Holding NV	31,500	22,784,785	1.9
Broadcom, Inc.	21,110	17,056,036	1.4
Credo Technology Group Holding Ltd.	548,440	7,360,065	0.6
Impinj, Inc.	78,270	8,010,152	0.7
Infineon Technologies AG	304,290	11,328,416	0.9
Intel Corp.	190,110	5,977,058	0.5
KLA Corp.	28,110	12,452,449	1.0
Lam Research Corp.	21,150	13,043,205	1.1
Lattice Semiconductor Corp.	90,670	7,372,378	0.6
MACOM Technology Solutions Holdings, Inc.	139,780	8,363,037	0.7
Marvell Technology, Inc.	127,920	7,482,041	0.6
Micron Technology, Inc.	192,410	13,122,362	1.1
Monolithic Power Systems, Inc.	23,370	11,449,197	1.0
NVIDIA Corp.	280,100	105,973,034	8.8
ON Semiconductor Corp.	162,800	13,610,080	1.1
Onto Innovation, Inc.	124,710	13,387,618	1.1
QUALCOMM, Inc.	74,450	8,443,374	0.7
SK Hynix, Inc.	73,430	5,988,469	0.5
SolarEdge Technologies, Inc.	35,880	10,219,700	0.9
Taiwan Semiconductor Manufacturing Co., Ltd. (Sponsored ADR)	191,590	18,888,858	1.6
Teradyne, Inc.	60,030	6,014,406	0.5
		<u>380,450,075</u>	<u>31.7</u>
SOFTWARE			
Adobe, Inc.	36,610	15,295,292	1.3
Alteryx, Inc. - Class A	141,280	5,501,443	0.5
ANSYS, Inc.	47,800	15,467,602	1.3
Atlassian Corp., Ltd. - Class A	42,110	7,613,067	0.6
Braze, Inc. - Class A	178,370	5,905,831	0.5
Cloudflare, Inc. - Class A	52,160	3,607,386	0.3
Confluent, Inc. - Class A	300,760	9,546,122	0.8
CrowdStrike Holdings, Inc. - Class A	66,920	10,715,900	0.9
Datadog, Inc. - Class A	131,040	12,437,006	1.0
Elastic NV	91,400	6,655,748	0.6
Gitlab, Inc. - Class A	90,970	3,362,251	0.3
HashiCorp, Inc. - Class A	195,730	6,721,368	0.6
HubSpot, Inc.	29,240	15,146,028	1.3
Manhattan Associates, Inc.	75,160	13,635,527	1.1
Microsoft Corp.	235,440	77,316,141	6.4
Monday.com Ltd.	40,960	7,380,992	0.6
Palo Alto Networks, Inc.	63,140	13,473,445	1.1
Procure Technologies, Inc.	181,210	10,957,769	0.9
SentinelOne, Inc. - Class A	292,080	6,244,670	0.5
ServiceNow, Inc.	40,260	21,932,843	1.8
Workday, Inc. - Class A	43,300	9,179,167	0.8
		<u>278,095,598</u>	<u>23.2</u>

	Anteile	Wert (USD)	Nettover- mögen %
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	382,294	\$ 67,761,611	5.6%
Pure Storage, Inc. - Class A	106,750	3,073,333	0.3
		<u>70,834,944</u>	<u>5.9</u>
		<u>827,254,212</u>	<u>68.9</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
UNTERHALTUNG			
Activision Blizzard, Inc.	91,030	7,300,606	0.6
Netflix, Inc.	34,240	13,532,675	1.1
Walt Disney Co. (The)	105,330	9,264,827	0.8
		<u>30,098,108</u>	<u>2.5</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class A	210,310	25,840,789	2.1
Meta Platforms, Inc. - Class A	126,150	33,394,428	2.8
Tencent Holdings Ltd.	261,800	10,360,563	0.9
		<u>69,595,780</u>	<u>5.8</u>
MEDIEN			
Trade Desk, Inc. (The) - Class A	170,770	11,967,562	1.0
		<u>111,661,450</u>	<u>9.3</u>
NICHT-BASISKONSUMGÜTER			
KRAFTFAHRZEUGE			
Tesla, Inc.	89,720	18,296,600	1.5
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	199,210	24,020,742	2.0
MercadoLibre, Inc.	12,090	14,979,510	1.2
		<u>39,000,252</u>	<u>3.2</u>
HOTELS, RESTAURANTS UND FREIZEIT			
Booking Holdings, Inc.	5,670	14,224,726	1.2
DoorDash, Inc. - Class A	84,580	5,522,228	0.4
Evolution AB	105,690	13,951,985	1.2
		<u>33,698,939</u>	<u>2.8</u>
		<u>90,995,791</u>	<u>7.5</u>
INDUSTRIEGÜTER			
LUFTFRACHT UND LOGISTIK			
GXO Logistics, Inc.	168,100	9,400,152	0.8
ELEKTRISCHE AUSRÜSTUNG			
Contemporary Amperex Technology Co., Ltd. - Class A	310,926	9,669,699	0.8
NEXTracker, Inc. - Class A	148,960	5,697,720	0.5
Rockwell Automation, Inc.	30,420	8,475,012	0.7
		<u>23,842,431</u>	<u>2.0</u>
MASCHINEN			
Estun Automation Co., Ltd. - Class A	3,257,400	11,611,901	0.9
SMC Corp.	24,100	12,920,940	1.1
		<u>24,532,841</u>	<u>2.0</u>
		<u>57,775,424</u>	<u>4.8</u>
FINANZWERTE			
FINANZDIENSTLEISTUNGEN			
Adyen NV	8,320	13,626,847	1.1
Mastercard, Inc. - Class A	85,450	31,190,959	2.6
Shift4 Payments, Inc. - Class A	143,850	9,022,272	0.8
		<u>53,840,078</u>	<u>4.5</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Intuitive Surgical, Inc.	46,410	14,286,855	1.2
TECHNOLOGIE IM BEREICH GESUNDHEITSWESEN			
Veeva Systems, Inc. - Class A	37,760	6,256,832	0.5
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Illumina, Inc.	46,830	9,209,119	0.8
Sartorius AG	26,010	8,729,485	0.7
		<u>17,938,604</u>	<u>1.5</u>
		<u>38,482,291</u>	<u>3.2</u>
		<u>1,180,009,246</u>	<u>98.2</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
FINANZWERTE					
FINANZWESEN – VERBRAUCHER					
Stripe, Inc. (a)			41,537	\$ 837,178	0.1%
Gesamtanlagen				\$ 1,180,846,424	98.3%
Termineinlagen					
ANZ, London(b)	2.63 %	–		146,372	0.0
BBH, Grand Cayman(b)	1.73 %	–		39,486	0.0
BNP Paribas, Paris(b)	1.97 %	–		109,093	0.0
BNP Paribas, Paris(b)	2.21 %	–		101,328	0.0
Citibank, New York(b)	4.43 %	–		16,123,034	1.4
Nordea, Oslo(b)	2.09 %	–		11,659	0.0
Scotiabank, Toronto(b)	3.33 %	–		137,658	0.0
SEB, Stockholm(b)	0.42 %	–		49,611	0.0
SMBC, London(b)	(0.34)%	–		113,423	0.0
SMBC, London(b)	3.41 %	–		146,401	0.0
SMBC, Tokyo(b)	2.13 %	–		154,637	0.1
Termineinlagen insgesamt				17,132,702	1.5
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				2,759,906	0.2
Nettovermögen				\$ 1,200,739,032	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+	PLN 260	USD 62	06/12/2023	\$ 613
Brown Brothers Harriman & Co.+	USD 4,758	PLN 19,655	06/12/2023	(119,683)
Brown Brothers Harriman & Co.+	AUD 600	USD 398	06/20/2023	7,353
Brown Brothers Harriman & Co.+	AUD 106	USD 69	06/20/2023	(8)
Brown Brothers Harriman & Co.+	USD 6,655	AUD 9,979	06/20/2023	(159,444)
				\$ (271,169)
			Wertsteigerung	\$ 7,966
			Wertminderung	\$ (279,135)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

- (a) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft 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			
STAMMAKTIEEN			
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)			
REITs – RECHENZENTRUMS			
Digital Realty Trust, Inc.	3,550	\$ 363,733	1.2%
Equinix, Inc.	2,009	1,497,810	5.2
		<u>1,861,543</u>	<u>6.4</u>
REITs – DIVERSIFIZIERT			
Alexander & Baldwin, Inc.	9,200	168,544	0.6
Armada Hoffer Properties, Inc.	26,620	293,885	1.0
Charter Hall Long Wale REIT	61,710	172,943	0.6
Essential Properties Realty Trust, Inc.	15,639	374,241	1.3
ICADE	5,050	201,630	0.7
Merlin Properties Socimi SA	27,300	225,049	0.8
United Urban Investment Corp. (a)	165	175,160	0.6
		<u>1,611,452</u>	<u>5.6</u>
REITs - GESUNDHEITSWESSEN			
Cofinimmo SA	1,280	99,464	0.3
Medical Properties Trust, Inc.	39,450	325,462	1.1
Physicians Realty Trust	7,610	103,953	0.4
Ventas, Inc.	15,060	649,688	2.3
Welltower, Inc.	6,660	496,903	1.7
		<u>1,675,470</u>	<u>5.8</u>
REITs – HOTELS UND RESORTS			
Invincible Investment Corp.	618	262,814	0.9
Park Hotels & Resorts, Inc.	18,660	241,460	0.8
RLJ Lodging Trust	20,810	213,927	0.8
		<u>718,201</u>	<u>2.5</u>
REITs – INDUSTRIE			
CapitalLand Ascendas REIT	83,200	166,054	0.6
Centuria Industrial REIT	91,590	187,540	0.6
Dream Industrial Real Estate Investment Trust (a)	26,948	274,741	1.0
GLP J-Reit	220	233,366	0.8
Mapletree Logistics Trust	178,600	219,077	0.8
Mitsui Fudosan Logistics Park, Inc.	66	237,620	0.8
Plymouth Industrial REIT, Inc.	7,779	170,438	0.6
Prologis, Inc.	19,741	2,458,741	8.5
Rexford Industrial Realty, Inc.	6,950	378,358	1.3
Segro PLC	54,020	536,956	1.9
STAG Industrial, Inc.	12,520	435,696	1.5
		<u>5,298,587</u>	<u>18.4</u>
REITs – MULTI-FAMILY-RESIDENTIAL			
Apartment Income REIT Corp.	7,933	275,196	1.0
Equity Residential	13,960	848,768	2.9
Kenedix Residential Next Investment Corp.	181	277,634	1.0
Killam Apartment Real Estate Investment Trust (a)	25,780	332,339	1.1
UDR, Inc.	14,000	555,380	1.9
UNITE Group PLC (The)	19,960	222,680	0.8
		<u>2,511,997</u>	<u>8.7</u>
REITs – BÜROS			
Alexandria Real Estate Equities, Inc.	1,060	120,267	0.4
Boston Properties, Inc.	8,730	424,889	1.5
Corporate Office Properties Trust	7,640	174,345	0.6
Daiwa Office Investment Corp.	36	149,749	0.5
Derwent London PLC	6,520	174,802	0.6
Kenedix Office Investment Corp. - Class A	69	156,351	0.6
		<u>1,200,403</u>	<u>4.2</u>
REITs – ANDERE SPEZIALISIERTE			
VICI Properties, Inc.	24,150	746,959	2.6
REITs – EINZELHANDEL			
AEON REIT Investment Corp.	142	163,577	0.6
Brixmor Property Group, Inc.	17,530	351,126	1.2
CapitalLand Integrated Commercial Trust	200,352	296,338	1.0
Crombie Real Estate Investment Trust (a)	13,760	144,949	0.5
Frasers Centrepoint Trust	51,800	81,590	0.3
Japan Metropolitan Fund Invest	256	181,020	0.6
Kite Realty Group Trust	15,240	296,266	1.0
Mercialys SA	10,021	80,584	0.3
NETSTREIT Corp.	16,960	295,952	1.0
Phillips Edison & Co., Inc.	11,100	322,011	1.1

	Anteile	Wert (USD)	Nettover- mögen %
Realty Income Corp.	4,790	\$ 284,718	1.0%
Region Re Ltd.	66,740	108,919	0.4
Simon Property Group, Inc.	3,400	357,510	1.3
SITE Centers Corp.	33,580	400,274	1.4
Spirit Realty Capital, Inc.	9,770	381,616	1.3
Waypoint REIT Ltd.	45,770	79,448	0.3
		<u>3,825,898</u>	<u>13.3</u>
REITs – SELF-STORAGE			
Extra Space Storage, Inc.	3,160	455,893	1.6
National Storage Affiliates Trust	8,460	309,721	1.1
Public Storage	3,860	1,093,538	3.8
Safestore Holdings PLC	20,190	235,238	0.8
		<u>2,094,390</u>	<u>7.3</u>
REITs – SINGLE-FAMILY-RESIDENTIAL			
American Homes 4 Rent - Class A	12,430	426,101	1.5
Equity LifeStyle Properties, Inc.	4,720	298,162	1.0
Invitation Homes, Inc.	9,870	334,396	1.2
Sun Communities, Inc.	4,537	574,520	2.0
		<u>1,633,179</u>	<u>5.7</u>
		<u>23,178,079</u>	<u>80.5</u>
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG			
IMMOBILIENAKTIVITÄTEN - DIVERSIFIZIERT			
City Developments Ltd.	16,800	83,829	0.3
Daito Trust Construction Co., Ltd.	1,500	142,464	0.5
Mitsui Fudosan Co., Ltd.	43,300	825,618	2.9
Sun Hung Kai Properties Ltd.	52,000	662,512	2.3
		<u>1,714,423</u>	<u>6.0</u>
IMMOBILIENENTWICKLUNG			
CK Asset Holdings Ltd.	25,500	137,449	0.5
Instone Real Estate Group SE	8,156	44,091	0.1
		<u>181,540</u>	<u>0.6</u>
IMMOBILIEN-BETRIEBSGESELLSCHAFTEN			
Azrieli Group Ltd.	2,050	107,800	0.4
CA Immobilien Anlagen AG	6,629	181,686	0.6
Capitaland Investment Ltd./Singapore	52,200	127,752	0.4
CTP NV	20,596	265,061	0.9
Shurgard Self Storage Ltd.	3,730	185,921	0.7
TAG Immobilien AG	9,434	75,796	0.3
Vonovia SE	7,233	133,083	0.5
Wihlborgs Fastigheter AB	47,650	341,568	1.2
		<u>1,418,667</u>	<u>5.0</u>
		<u>3,314,630</u>	<u>11.6</u>
GEBRAUCHSGÜTER UND BEKLEIDUNG			
HAUSBAU			
PulteGroup, Inc.	2,850	188,328	0.7
Sekisui House Ltd.	10,300	201,023	0.7
		<u>389,351</u>	<u>1.4</u>
TRANSPORT			
SCHNELLSTRASSEN UND BAHNGLEISE			
Transurban Group	35,952	346,793	1.2
TELEKOMMUNIKATIONSDIENSTE			
INTEGRIERTE TELEKOMMUNIKATIONSDIENSTE			
Cellnex Telecom SA	2,860	115,903	0.4
Infrastrutture Wireless Italiane SpA	11,480	146,370	0.5
		<u>262,273</u>	<u>0.9</u>
VERSORGUNG			
GASVERSORGUNGSBETRIEBE			
APA Group	29,700	193,876	0.7
VERBRAUCHERDIENSTE			
HOTELS, RESORTS UND KREUZFAHRTSCHIFFE			
Hyatt Hotels Corp. - Class A	1,340	144,023	0.5
GRUNDSTOFFE			
BAUMATERIAL			
GCC SAB de CV	16,720	128,475	0.4
		<u>27,957,500</u>	<u>97.2</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettöver- mögen %
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)					
REITs – EINZELHANDEL					
Link REIT			96,016	\$ 558,333	1.9%
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG					
IMMOBILIEN-DIENSTLEISTUNGEN					
Unibail-Rodamco-Westfield			1,910	87,877	0.3
				646,210	2.2
Gesamtanlagen				\$ 28,603,710	99.4%
(Kosten \$31,545,246)					
Termineinlagen					
ANZ, London(b)	2.63 %	–		8,671	0.0
BBH, Grand Cayman(b)	4.00 %	–		2,229	0.0
BNP Paribas, Paris(b)	1.97 %	–		3,005	0.0
HSBC, Singapore(b)	2.77 %	–		5,681	0.0
Nordea, Oslo(b)	2.09 %	–		133	0.0
Scotiabank, Toronto(b)	3.33 %	–		2,966	0.0
SEB, Stockholm(b)	(0.34) %	–		2,961	0.0
SEB, Stockholm(b)	0.42 %	–		9	0.0
SEB, Stockholm(b)	2.21 %	–		2,841	0.0
SMBC, London(b)	3.41 %	–		9,131	0.1
SMBC, London(b)	4.43 %	–		574,588	2.0
SMBC, Tokyo(b)	2.13 %	–		5,081	0.0
Termineinlagen insgesamt				617,296	2.1
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(436,772)	(1.5)
Nettövermögen				\$ 28,784,234	100.0%

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	CAD 247	USD 181	06/09/2023	\$ (560)
Brown Brothers Harriman & Co.	USD 106	CAD 144	06/09/2023	317
Brown Brothers Harriman & Co.	AUD 110	USD 73	06/15/2023	1,804
Brown Brothers Harriman & Co.	USD 73	AUD 110	06/15/2023	(1,798)
Brown Brothers Harriman & Co.	USD 170	JPY 22,501	06/15/2023	(8,125)
Brown Brothers Harriman & Co.	USD 111	SEK 1,143	06/21/2023	(5,540)
Brown Brothers Harriman & Co.	ILS 300	USD 82	06/22/2023	1,979
Brown Brothers Harriman & Co.	USD 127	NZD 205	06/22/2023	(3,874)
Brown Brothers Harriman & Co.	MXN 1,075	USD 59	07/13/2023	(1,157)
Brown Brothers Harriman & Co.	USD 76	SGD 102	07/13/2023	(186)
Brown Brothers Harriman & Co.	USD 347	CHF 310	07/21/2023	(4,716)
Brown Brothers Harriman & Co.	EUR 452	USD 497	07/31/2023	12,617
Brown Brothers Harriman & Co. +	AUD 24	USD 16	06/20/2023	368
Brown Brothers Harriman & Co. +	AUD 19	USD 12	06/20/2023	(1)
Brown Brothers Harriman & Co. +	NZD 23	USD 14	06/20/2023	282
Brown Brothers Harriman & Co. +	SGD 1	USD 1	06/20/2023	8
Brown Brothers Harriman & Co. +	SGD 1	USD 1	06/20/2023	(1)
Brown Brothers Harriman & Co. +	USD 579	AUD 866	06/20/2023	(14,852)
Brown Brothers Harriman & Co. +	USD 353	NZD 565	06/20/2023	(12,185)
Brown Brothers Harriman & Co. +	USD 42	SGD 56	06/20/2023	(472)
				\$ (36,092)
			Wertsteigerung	\$ 17,375
			Wertminderung	\$ (53,467)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

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

(b) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
CAD – Canadian Dollar
CHF – Swiss Franc
EUR – Euro

ILS – Israeli Shekel
JPY – Japanese Yen
MXN – Mexican Peso
NZD – New Zealand Dollar
SEK – Swedish Krona
SGD – Singapore Dollar
USD – United States Dollar

Glossar:

REIT – Real Estate Investment Trust

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONSÄUSRÜSTUNG			
Calix, Inc.	868,269	\$ 40,470,002	1.3%
Lumentum Holdings, Inc.	546,088	28,888,059	1.0
		<u>69,358,061</u>	<u>2.3</u>
ELEKTRONISCHE ÄUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Flex Ltd.	3,942,563	100,101,682	3.3
Keyence Corp.	95,715	46,400,395	1.6
Keysight Technologies, Inc.	327,482	52,986,636	1.8
		<u>199,488,713</u>	<u>6.7</u>
IT-DIENSTLEISTUNGEN			
Accenture PLC - Class A	240,501	73,574,074	2.5
HALBLEITER UND HALBLEITERÄUSRÜSTUNG			
Advanced Micro Devices, Inc.	287,327	33,964,972	1.1
ASML Holding NV	86,282	62,410,144	2.1
Infineon Technologies AG	1,777,440	66,172,321	2.2
MediaTek, Inc.	1,394,363	34,264,519	1.1
NXP Semiconductors NV	245,664	43,998,406	1.5
ON Semiconductor Corp.	625,511	52,292,690	1.8
Taiwan Semiconductor Manufacturing Co., Ltd.	3,460,305	62,624,013	2.1
		<u>355,727,065</u>	<u>11.9</u>
SOFTWARE			
Adobe, Inc.	159,288	66,549,036	2.2
Bentley Systems, Inc. - Class B	74,588	3,638,383	0.1
Intuit, Inc.	123,972	51,959,254	1.7
Microsoft Corp.	279,024	91,628,771	3.1
Palo Alto Networks, Inc.	190,342	40,617,157	1.4
		<u>254,392,601</u>	<u>8.5</u>
		<u>952,540,514</u>	<u>31.9</u>
GESUNDHEITSWESSEN			
BIOTECHNOLOGIE			
Abcam PLC (Sponsored ADR)	2,306,907	37,256,541	1.2
GESUNDHEITSWESSEN – ÄUSRÜSTUNG UND BEDARF			
Alcon, Inc.	592,679	46,126,244	1.5
Becton Dickinson and Co.	252,945	61,151,966	2.1
STERIS PLC	302,149	60,420,815	2.0
		<u>167,699,025</u>	<u>5.6</u>
GESUNDHEITSWESSEN – ANBIETER UND DIENSTLEISTUNGEN			
Apollo Hospitals Enterprise Ltd.	841,211	46,824,651	1.6
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Bio-Rad Laboratories, Inc. - Class A	99,771	37,249,431	1.2
Bruker Corp.	529,459	36,585,625	1.2
Danaher Corp.	285,229	65,494,274	2.2
ICON PLC	263,042	56,035,889	1.9
West Pharmaceutical Services, Inc.	165,491	55,378,252	1.9
		<u>250,743,471</u>	<u>8.4</u>
PHARMAZEUTIKA			
Johnson & Johnson	286,928	44,490,994	1.5
		<u>547,014,682</u>	<u>18.3</u>
FINANZWERTE			
KAPITALMÄRKTE			
Deutsche Boerse AG	402,148	69,556,983	2.3
London Stock Exchange Group PLC	814,126	86,789,597	2.9
MSCI, Inc.	148,836	70,032,006	2.4
Partners Group Holding AG	65,478	59,194,522	2.0
		<u>285,573,108</u>	<u>9.6</u>
FINANZDIENSTLEISTUNGEN			
Visa, Inc. - Class A	365,879	80,870,339	2.7
VERSICHERUNGEN			
Aflac, Inc.	879,025	56,442,179	1.9
AIA Group Ltd.	4,658,118	44,779,416	1.5
		<u>101,221,595</u>	<u>3.4</u>
		<u>467,665,042</u>	<u>15.7</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Hexcel Corp.	737,840	50,903,553	1.7

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF					
Tetra Tech, Inc.			408,935	\$ 56,216,342	1.9%
Waste Management, Inc.			518,370	83,934,502	2.8
				<u>140,150,844</u>	<u>4.7</u>
MASCHINEN					
Deere & Co.			214,557	74,232,299	2.5
SMC Corp.			110,387	59,182,770	2.0
TOMRA Systems ASA			2,520,007	40,084,531	1.3
Xylem, Inc./NY			464,332	46,526,040	1.6
				<u>220,025,640</u>	<u>7.4</u>
PROFESSIONELLE DIENSTLEISTUNGEN					
Experian PLC			1,562,326	55,122,768	1.8
				<u>466,202,805</u>	<u>15.6</u>
VERBRAUCHSGÜTER					
HAUSHALTSPRODUKTE					
Procter & Gamble Co. (The)			361,238	51,476,344	1.7
KÖRPERPFLEGEPRODUKTE					
Dabur India Ltd.			7,768,818	51,979,124	1.7
Haleon PLC			13,300,750	52,613,956	1.8
Unilever PLC			1,158,726	57,976,926	2.0
				<u>162,570,006</u>	<u>5.5</u>
				<u>214,046,350</u>	<u>7.2</u>
NICHT-BASISKONSUMGÜTER					
AUTOMOBILKOMponentEN					
Aptiv PLC			447,563	39,421,344	1.3
KRAFTFAHRZEUGE					
BYD Co., Ltd. - Class H			1,172,801	35,415,637	1.2
HAUSHALTSGEBRAUCHSGÜTER					
TopBuild Corp.			151,994	30,651,196	1.1
				<u>105,488,177</u>	<u>3.6</u>
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
Orsted AS			470,340	41,383,896	1.4
WASSERVERSORGER					
American Water Works Co., Inc.			247,311	35,724,124	1.2
				<u>77,108,020</u>	<u>2.6</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Chr Hansen Holding A/S			613,479	44,643,099	1.5
DSM-Firmenich AG			112,116	12,468,262	0.4
				<u>57,111,361</u>	<u>1.9</u>
Gesamtanlagen					
(Kosten \$2,827,938,686)				<u>\$2,887,176,951</u>	<u>96.8%</u>
Termineinlagen					
ANZ, London(a)	2.63 %	–		9,279	0.0
BBH, Grand Cayman(a)	1.73 %	–		508,078	0.0
BBH, Grand Cayman(a)	2.63 %	–		1	0.0
BBH, Grand Cayman(a)	3.33 %	–		1	0.0
BNP Paribas, Paris(a)	1.97 %	–		496	0.0
BNP Paribas, Paris(a)	2.21 %	–		326,228	0.0
Citibank, New York(a)	4.43 %	–		77,629,381	2.6
HSBC, Hong Kong(a)	1.97 %	–		1,303,724	0.1
HSBC, Paris(a)	2.13 %	–		4,117	0.0
HSBC, Singapore(a)	2.77 %	–		23,607	0.0
Nordea, Oslo(a)	2.09 %	–		767,446	0.0
SEB, Stockholm(a)	(0.34)%	–		1,522,370	0.1
SEB, Stockholm(a)	0.42 %	–		1,055,526	0.0
SEB, Stockholm(a)	1.73 %	–		624,533	0.0
SMBC, London(a)	3.41 %	–		4,165,988	0.1
SMBC, Tokyo(a)	2.13 %	–		3,481,987	0.1
Standard Chartered Bank, Johannesburg(a)	6.61 %	–		1	0.0
Termineinlagen insgesamt				<u>91,422,763</u>	<u>3.0</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>5,349,881</u>	<u>0.2</u>
Nettovermögen				<u>\$2,983,949,595</u>	<u>100.0%</u>

DEVISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA	BRL	91,069	USD	17,998	06/02/2023	\$ 47,182
Bank of America, NA	AUD	6,872	USD	4,566	06/15/2023	93,931
Bank of America, NA	TWD	964,249	USD	31,807	06/15/2023	409,562
Bank of America, NA	USD	5,607	TWD	170,475	06/15/2023	(56,470)
Bank of America, NA	INR	504,142	USD	6,154	06/22/2023	61,996
Bank of America, NA	USD	9,995	INR	829,020	06/22/2023	23,332
Bank of America, NA	USD	19,350	INR	1,600,742	06/22/2023	(6,577)
Bank of America, NA	USD	17,900	BRL	91,069	07/05/2023	(47,126)
Bank of America, NA	GBP	146,814	USD	182,913	07/21/2023	103,717
Barclays Bank PLC	USD	17,849	BRL	91,069	06/02/2023	101,152
Barclays Bank PLC	USD	5,886	INR	489,811	06/22/2023	32,592
Barclays Bank PLC	HKD	244,831	USD	31,471	07/12/2023	171,982
Barclays Bank PLC	EUR	43,421	USD	47,818	07/31/2023	1,247,288
Brown Brothers Harriman & Co.+	CAD	2,483	USD	1,859	06/12/2023	29,048
Brown Brothers Harriman & Co.+	CHF	1,438	USD	1,624	06/12/2023	42,958
Brown Brothers Harriman & Co.+	CNH	2,337	USD	338	06/12/2023	9,324
Brown Brothers Harriman & Co.+	CZK	274	USD	13	06/12/2023	480
Brown Brothers Harriman & Co.+	EUR	5,347	USD	5,881	06/12/2023	162,896
Brown Brothers Harriman & Co.+	GBP	1,902	USD	2,404	06/12/2023	37,483
Brown Brothers Harriman & Co.+	HKD	15,358	USD	1,963	06/12/2023	639
Brown Brothers Harriman & Co.+	HUF	4,604	USD	14	06/12/2023	294
Brown Brothers Harriman & Co.+	ILS	252	USD	69	06/12/2023	1,465
Brown Brothers Harriman & Co.+	JPY	450,913	USD	3,369	06/12/2023	127,933
Brown Brothers Harriman & Co.+	MXN	3,196	USD	180	06/12/2023	(200)
Brown Brothers Harriman & Co.+	NOK	1,094	USD	104	06/12/2023	5,635
Brown Brothers Harriman & Co.+	NZD	55	USD	35	06/12/2023	1,838
Brown Brothers Harriman & Co.+	PLN	220	USD	53	06/12/2023	1,465
Brown Brothers Harriman & Co.+	SEK	5,524	USD	542	06/12/2023	32,603
Brown Brothers Harriman & Co.+	SGD	266	USD	201	06/12/2023	4,193
Brown Brothers Harriman & Co.+	THB	4,708	USD	140	06/12/2023	4,805
Brown Brothers Harriman & Co.+	ZAR	4,264	USD	227	06/12/2023	10,761
Brown Brothers Harriman & Co.+	AUD	1,751	USD	1,187	06/13/2023	47,908
Brown Brothers Harriman & Co.+	AUD	1,439	USD	954	06/20/2023	16,877
Brown Brothers Harriman & Co.+	AUD	2,591	USD	1,686	06/20/2023	(192)
Brown Brothers Harriman & Co.+	CAD	3	USD	2	06/20/2023	(6)
Brown Brothers Harriman & Co.+	EUR	3,426	USD	3,699	06/20/2023	32,883
Brown Brothers Harriman & Co.+	SGD	254	USD	190	06/20/2023	1,626
Brown Brothers Harriman & Co.+	SGD	1,183	USD	874	06/20/2023	(1,385)
Brown Brothers Harriman & Co.+	USD	78,236	AUD	117,182	06/20/2023	(1,962,571)
Brown Brothers Harriman & Co.+	USD	2	CAD	3	06/20/2023	4
Brown Brothers Harriman & Co.+	USD	81	CAD	108	06/20/2023	(851)
Brown Brothers Harriman & Co.+	USD	151,000	EUR	138,644	06/20/2023	(2,646,050)
Brown Brothers Harriman & Co.+	USD	34,110	SGD	45,597	06/20/2023	(371,135)
Citibank, NA	NOK	388,831	USD	37,042	06/21/2023	1,979,278
Citibank, NA	USD	23,066	SEK	236,902	06/21/2023	(1,212,275)
Citibank, NA	INR	8,405,229	USD	101,746	06/22/2023	174,380
Citibank, NA	CNH	49,297	USD	7,129	07/07/2023	180,674
Citibank, NA	EUR	7,612	USD	8,244	07/31/2023	80,383
Deutsche Bank AG	USD	4,051	NOK	42,791	06/21/2023	(192,011)
Deutsche Bank AG	USD	20,374	INR	1,694,088	06/22/2023	98,032
Goldman Sachs Bank USA	CAD	4,610	USD	3,390	06/09/2023	(7,163)
Goldman Sachs Bank USA	USD	57,948	AUD	86,864	06/15/2023	(1,419,220)
Morgan Stanley Capital Services LLC	USD	92,765	CAD	126,555	06/09/2023	476,712
Morgan Stanley Capital Services LLC	USD	7,580	ZAR	138,798	06/22/2023	(554,674)
Morgan Stanley Capital Services LLC	USD	74,250	CNH	507,818	07/07/2023	(2,673,937)
Morgan Stanley Capital Services LLC	CHF	23,112	USD	25,900	07/21/2023	379,169
Morgan Stanley Capital Services LLC	USD	37,794	KRW	49,882,344	07/27/2023	36,688
Morgan Stanley Capital Services LLC	USD	5,421	EUR	5,014	07/31/2023	(43,199)
Royal Bank of Scotland PLC	JPY	657,543	USD	4,814	06/15/2023	84,501
Royal Bank of Scotland PLC	USD	6,766	JPY	909,307	06/15/2023	(225,964)
Standard Chartered Bank	TWD	363,847	USD	12,039	06/15/2023	191,406
UBS AG	USD	59,528	JPY	7,881,571	06/15/2023	(2,844,417)
UBS AG	USD	4,635	HKD	36,192	07/12/2023	(7,967)
						\$ (7,726,315)
					Wertsteigerung	\$ 6,547,075
					Wertminderung	\$ (14,273,390)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

(a) 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

Glossar:

ADR – American Depositary Receipt

	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	\$ 2,268,453	1.9%
HDFC Bank Ltd.	528,246	10,289,483	8.5
ICICI Bank Ltd.	783,604	8,998,973	7.4
Kotak Mahindra Bank Ltd.	186,737	4,536,840	3.7
		<u>26,093,749</u>	<u>21.5</u>
FINANZWESEN – VERBRAUCHER			
Bajaj Finance Ltd.	53,197	4,488,173	3.7
FINANZDIENSTLEISTUNGEN			
Housing Development Finance Corp., Ltd.	259,603	8,299,386	6.8
VERSICHERUNGEN			
ICICI Lombard General Insurance Co., Ltd.	117,630	1,680,095	1.4
		<u>40,561,403</u>	<u>33.4</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Blue Star Ltd.	145,167	2,531,986	2.1
Kajaria Ceramics Ltd.	85,103	1,306,398	1.1
		<u>3,838,384</u>	<u>3.2</u>
BAU- UND INGENIEURWESEN			
Larsen & Toubro Ltd.	180,857	4,830,212	4.0
Voltas Ltd.	283,457	2,816,003	2.3
		<u>7,646,215</u>	<u>6.3</u>
ELEKTRISCHE AUSRÜSTUNG			
KEI Industries Ltd.	181,842	4,389,341	3.6
MASCHINEN			
Escorts Kubota Ltd.	48,153	1,275,242	1.0
		<u>17,149,182</u>	<u>14.1</u>
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMponenten			
Balkrishna Industries Ltd.	49,060	1,350,764	1.1
Motherson Sumi Wiring India Ltd.	987,800	690,119	0.6
		<u>2,040,883</u>	<u>1.7</u>
KRAFTFAHRZEUGE			
Tata Motors Ltd.	333,520	2,116,048	1.7
TVS Motor Co., Ltd.	160,626	2,496,800	2.1
		<u>4,612,848</u>	<u>3.8</u>
HOTELS, RESTAURANTS UND FREIZEIT			
Westlife Foodworld Ltd.	178,502	1,669,871	1.4
HAUSHALTSGEBRAUCHSGÜTER			
Dixon Technologies India Ltd.	38,910	1,824,820	1.5
SPEZIALISIERTER EINZELHANDEL			
Trent Ltd.	162,352	3,049,255	2.5
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Titan Co., Ltd.	88,310	3,009,068	2.5
		<u>16,206,745</u>	<u>13.4</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Varun Beverages Ltd.	110,669	2,267,372	1.9
KÖRPERPFLEGEPRODUKTE			
Godrej Consumer Products Ltd.	158,184	2,030,265	1.7
Hindustan Unilever Ltd.	66,650	2,150,990	1.7
		<u>4,181,255</u>	<u>3.4</u>
TABAK			
ITC Ltd.	1,414,924	7,627,724	6.3
		<u>14,076,351</u>	<u>11.6</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Asian Paints Ltd.	22,561	871,277	0.7
Deepak Fertilisers & Petrochemicals Corp. Ltd.	143,445	930,993	0.8
Navin Fluorine International Ltd.	39,899	2,247,082	1.8
SRF Ltd.	84,568	2,567,699	2.1
		<u>6,617,051</u>	<u>5.4</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
BAUMATERIAL					
UltraTech Cement Ltd.			12,514	\$ 1,184,242	1.0%
METALL UND BERGBAU					
Tata Steel Ltd.			1,714,790	2,191,888	1.8
				<u>9,993,181</u>	<u>8.2</u>
INFORMATIONSTECHNOLOGIE					
IT-DIENSTLEISTUNGEN					
Infosys Ltd.			348,201	5,544,657	4.6
Persistent Systems Ltd.			29,911	1,860,130	1.5
Tata Consultancy Services Ltd.			33,342	1,324,299	1.1
				<u>8,729,086</u>	<u>7.2</u>
SOFTWARE					
Route Mobile Ltd.			68,930	1,200,853	1.0
				<u>9,929,939</u>	<u>8.2</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Reliance Industries Ltd.			241,339	7,193,621	5.9
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
Apollo Hospitals Enterprise Ltd.			33,922	1,890,207	1.5
Dr Lal PathLabs Ltd.			54,104	1,326,247	1.1
				<u>3,216,454</u>	<u>2.6</u>
PHARMAZEUTIKA					
Sun Pharmaceutical Industries Ltd.			173,092	2,041,991	1.7
				<u>5,258,445</u>	<u>4.3</u>
VERSORGUNG					
GASVERSORGUNGSBETRIEBE					
Gujarat Gas Ltd.			329,959	2,026,052	1.7
IMMOBILIEN					
IMMOBILIEN-MANAGEMENT UND -ERSCHLIESSUNG					
Prestige Estates Projects Ltd.			231,854	1,353,595	1.1
Gesamtanlagen					
(Kosten \$98,767,580)				\$ 123,748,514	101.9%
Termineinlagen					
BNP Paribas, Paris(a)	1.97 %	–		48	0.0
Scotiabank, Toronto(a)	4.43 %	–		547,315	0.4
SMBC, Tokyo(a)	2.13 %	–		321	0.0
				<u>547,684</u>	<u>0.4</u>
Termineinlagen insgesamt					
				<u>(2,829,967)</u>	<u>(2.3)</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				<u>\$ 121,466,231</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	0*	USD 1 06/02/2023	\$ 2
Brown Brothers Harriman & Co.	USD	0*	EUR 0* 06/02/2023	0
Brown Brothers Harriman & Co.	USD	0*	EUR 0* 06/05/2023	(2)
Brown Brothers Harriman & Co.+	AUD	1	USD 1 06/05/2023	15
Brown Brothers Harriman & Co.+	PLN	10	USD 2 06/05/2023	13
Brown Brothers Harriman & Co.+	SGD	2	USD 2 06/05/2023	11
Brown Brothers Harriman & Co.+	USD	29	AUD 43 06/05/2023	(717)
Brown Brothers Harriman & Co.+	USD	55	PLN 230 06/05/2023	(1,044)
Brown Brothers Harriman & Co.+	USD	127	SGD 169 06/05/2023	(2,043)
				<u>\$ (3,765)</u>
			Wertsteigerung	\$ 41
			Wertminderung	\$ (3,806)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

(a) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar

EUR – Euro

PLN – Polish Zloty

SGD – Singapore Dollar

USD – United States Dollar

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Ahlstrom Holding 3 Oy	3.63%	02/04/2028	EUR 2,314	€ 1,949,891	0.7%
Constellium SE	3.13%	07/15/2029	2,430	2,036,011	0.7
Fiber Bidco SpA	11.00%	10/25/2027	1,062	1,122,446	0.4
Guala Closures SpA	3.25%	06/15/2028	2,130	1,856,697	0.6
Huhtamaki Oyj	4.25%	06/09/2027	1,500	1,476,648	0.5
Itelyum Regeneration SpA	4.63%	10/01/2026	1,390	1,278,290	0.4
Kleopatra Finco SARL	4.25%	03/01/2026	337	290,360	0.1
Monitchem Holdco 3 SA(a)	8.49%	05/01/2028	760	748,961	0.2
Monitchem Holdco 3 SA	8.75%	05/01/2028	750	751,123	0.3
Olympus Water US Holding Corp.	3.88%	10/01/2028	527	425,046	0.1
Olympus Water US Holding Corp.	5.38%	10/01/2029	780	566,661	0.2
Reno De Medici SpA(a)	8.21%	12/14/2026	2,700	2,608,606	0.9
Solvay SA(b)	2.50%	12/02/2025	1,200	1,078,595	0.4
SPCM SA	2.00%	02/01/2026	1,700	1,580,701	0.5
SPCM SA	2.63%	02/01/2029	570	496,040	0.2
WEPA Hygieneprodukte GmbH(a)	5.83%	12/15/2026	910	883,820	0.3
				<u>19,149,896</u>	<u>6.5</u>
INVESTITIONSGÜTER					
Abertis Infraestructuras Finance BV(b)	2.63%	01/26/2027	1,400	1,162,825	0.4
Abertis Infraestructuras Finance BV(b)	3.25%	11/24/2025	1,000	894,637	0.3
ARD Finance SA(c)	5.00%	06/30/2027	2,953	2,242,077	0.8
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	2.00%	09/01/2028	1,720	1,425,125	0.5
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.00%	09/01/2029	1,040	761,524	0.3
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	2.13%	08/15/2026	2,060	1,827,103	0.6
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	4.75%	07/15/2027	GBP 601	564,785	0.2
Ctec II GmbH	5.25%	02/15/2030	EUR 2,123	1,745,519	0.6
IMA Industria Macchine Automatiche SpA	3.75%	01/15/2028	2,643	2,325,673	0.8
OI European Group BV	6.25%	05/15/2028	550	561,518	0.2
Paprec Holding SA	3.50%	07/01/2028	2,781	2,492,467	0.8
PCF GmbH	4.75%	04/15/2026	1,670	1,378,176	0.5
Seche Environnement SA	2.25%	11/15/2028	2,190	1,895,201	0.6
Silgan Holdings, Inc.	2.25%	06/01/2028	1,050	895,659	0.3
Titan Holdings II BV	5.13%	07/15/2029	1,340	1,052,788	0.3
TK Elevator Holdco GmbH	6.63%	07/15/2028	1,556	1,289,248	0.4
TK Elevator Midco GmbH	4.38%	07/15/2027	2,045	1,814,474	0.6
Trivium Packaging Finance BV	3.75%	08/15/2026	1,694	1,542,131	0.5
				<u>25,870,930</u>	<u>8.7</u>
KOMMUNIKATIONSMEDIEN					
Adevinta ASA	3.00%	11/15/2027	1,303	1,199,273	0.4
Altice Financing SA	2.25%	01/15/2025	1,660	1,535,845	0.5
Altice Financing SA	3.00%	01/15/2028	1,313	1,008,130	0.3
Altice Finco SA	4.75%	01/15/2028	1,948	1,299,234	0.4
Summer BC Holdco B SARL	5.75%	10/31/2026	797	701,327	0.2
Telenet Finance Luxembourg Notes SARL	3.50%	03/01/2028	1,200	1,098,000	0.4
UPC Holding BV	3.88%	06/15/2029	1,393	1,103,490	0.4
UPCB Finance VII Ltd.	3.63%	06/15/2029	923	773,687	0.3
Virgin Media Vendor Financing Notes III DAC	4.88%	07/15/2028	GBP 2,757	2,516,929	0.9
VZ Vendor Financing II BV	2.88%	01/15/2029	EUR 1,000	743,424	0.3
Ziggo Bond Co. BV	3.38%	02/28/2030	2,220	1,596,317	0.5
				<u>13,575,656</u>	<u>4.6</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Altice France Holding SA	8.00%	05/15/2027	2,550	1,442,026	0.5
Altice France SA/France	4.13%	01/15/2029	550	401,383	0.1
Altice France SA/France	3.38%	01/15/2028	2,448	1,802,909	0.6
Altice France SA/France	4.00%	07/15/2029	760	547,124	0.2
Altice France SA/France	5.88%	02/01/2027	890	740,746	0.3
British Telecommunications PLC	1.87%	08/18/2080	655	588,111	0.2
eircom Finance DAC	3.50%	05/15/2026	1,669	1,557,369	0.5
Kaixo Bondco Telecom SA	5.13%	09/30/2029	703	612,683	0.2
Lorca Telecom Bondco SA	4.00%	09/18/2027	2,790	2,549,498	0.9
Matterhorn Telecom SA	3.13%	09/15/2026	821	755,452	0.3
PLT VII Finance SARL	4.63%	01/05/2026	2,070	1,980,540	0.7
Telecom Italia Finance SA, Series E	7.75%	01/24/2033	385	409,266	0.1
Telecom Italia SpA/Milano	6.88%	02/15/2028	2,918	2,926,365	1.0
Telecom Italia SpA/Milano, Series E	1.63%	01/18/2029	2,364	1,822,636	0.6
Telefonica Europe BV(b)	2.38%	02/12/2029	1,200	939,985	0.3
Telefonica Europe BV(b)	2.50%	02/05/2027	3,000	2,582,988	0.9

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
Telefonica Europe BV(b)	4.38%	12/14/2024	EUR 2,100 €	2,048,016	0.7%
Telefonica Europe BV(b)	6.14%	02/03/2030	600	578,362	0.2
Telefonica Europe BV(b)	7.13%	08/23/2028	1,200	1,222,509	0.4
TMNL Holding BV	3.75%	01/15/2029	842	716,210	0.2
United Group BV	3.13%	02/15/2026	3,049	2,675,537	0.9
United Group BV	4.00%	11/15/2027	1,480	1,184,746	0.4
Vmed O2 UK Financing I PLC	4.50%	07/15/2031	GBP 1,248	1,079,481	0.4
Vodafone Group PLC	2.63%	08/27/2080	EUR 2,101	1,881,970	0.6
Vodafone Group PLC	3.00%	08/27/2080	2,904	2,323,200	0.8
Vodafone Group PLC	6.50%	08/30/2084	445	443,431	0.1
				<u>35,812,543</u>	<u>12.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	1,736	1,659,645	0.6
Dana Financing Luxembourg SARL	3.00%	07/15/2029	1,400	1,090,327	0.4
Dana Financing Luxembourg SARL	8.50%	07/15/2031	425	423,479	0.1
Faurecia SE	2.38%	06/15/2029	561	454,410	0.1
Faurecia SE	2.63%	06/15/2025	480	463,118	0.2
Faurecia SE	2.75%	02/15/2027	2,882	2,591,756	0.9
Faurecia SE	7.25%	06/15/2026	343	356,658	0.1
Ford Motor Credit Co. LLC	4.87%	08/03/2027	1,622	1,580,009	0.5
Ford Motor Credit Co. LLC	6.13%	05/15/2028	2,981	3,000,909	1.0
Ford Motor Credit Co. LLC, Series E	6.86%	06/05/2026	GBP 531	610,285	0.2
Goodyear Europe BV	2.75%	08/15/2028	EUR 853	715,299	0.2
IHO Verwaltungs GmbH(c)	8.75%	05/15/2028	3,485	3,537,969	1.2
Renault SA	1.13%	10/04/2027	900	742,348	0.2
Renault SA, Series E	2.38%	05/25/2026	500	460,549	0.2
Renault SA, Series E	2.50%	04/01/2028	600	515,555	0.2
ZF Finance GmbH	2.25%	05/03/2028	1,700	1,430,389	0.5
ZF Finance GmbH, Series E	2.00%	05/06/2027	4,100	3,570,502	1.2
ZF Finance GmbH, Series E	2.75%	05/25/2027	1,000	888,845	0.3
ZF Finance GmbH, Series E	5.75%	08/03/2026	500	502,468	0.2
				<u>24,594,520</u>	<u>8.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Deuce Finco PLC(a)	7.71%	06/15/2027	1,570	1,472,246	0.5
Pinnacle Bidco PLC	5.50%	02/15/2025	310	303,689	0.1
Pinnacle Bidco PLC	6.38%	02/15/2025	GBP 900	1,018,217	0.3
				<u>2,794,152</u>	<u>0.9</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Castle UK Finco PLC	7.00%	05/15/2029	542	503,259	0.2
Castle UK Finco PLC(a)	8.57%	05/15/2028	EUR 1,321	1,159,998	0.4
Maison Finco PLC	6.00%	10/31/2027	GBP 1,427	1,325,960	0.4
Standard Industries, Inc./NJ	2.25%	11/21/2026	EUR 1,465	1,300,151	0.4
				<u>4,289,368</u>	<u>1.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Afflelou SAS	4.25%	05/19/2026	1,310	1,235,832	0.4
Afflelou SAS(a)	11.39%	05/19/2027	480	453,479	0.2
B&M European Value Retail SA	3.63%	07/15/2025	GBP 351	385,469	0.1
B&M European Value Retail SA	4.00%	11/15/2028	996	980,201	0.4
Maxeda DIY Holding BV	5.88%	10/01/2026	EUR 930	671,797	0.2
Shiba Bidco SpA	4.50%	10/31/2028	2,743	2,349,316	0.8
				<u>6,076,094</u>	<u>2.1</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Avantor Funding, Inc.	3.88%	07/15/2028	910	838,809	0.3
Bellis Acquisition Co. PLC	4.50%	02/16/2026	GBP 1,136	1,150,174	0.4
Cab Selas	3.38%	02/01/2028	EUR 2,229	1,779,077	0.6
Casino Guichard Perrachon SA	5.25%	04/15/2027	1,080	228,757	0.1
Casino Guichard Perrachon SA	6.63%	01/15/2026	600	126,732	0.0
Catalent Pharma Solutions, Inc.	2.38%	03/01/2028	2,000	1,589,419	0.5
Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027	977	891,133	0.3
Cheplapharm Arzneimittel GmbH	4.38%	01/15/2028	1,824	1,661,729	0.6
Chrome Bidco SASU	3.50%	05/31/2028	486	400,172	0.1
Chrome Holdco SASU	5.00%	05/31/2029	1,780	1,263,498	0.4
Darling Global Finance BV	3.63%	05/15/2026	1,142	1,117,293	0.4
Grifols Escrow Issuer SA	3.88%	10/15/2028	5,450	4,550,885	1.5
Grifols SA	2.25%	11/15/2027	340	301,885	0.1
Grifols SA	3.20%	05/01/2025	1,200	1,151,869	0.4
Gruenthal GmbH	4.13%	05/15/2028	500	461,194	0.2
Gruenthal GmbH	6.75%	05/15/2030	1,500	1,515,360	0.5
IQVIA, Inc.	2.25%	01/15/2028	2,770	2,433,786	0.8
IQVIA, Inc.	2.88%	06/15/2028	1,330	1,191,058	0.4
Nobel Bidco BV	3.13%	06/15/2028	1,328	1,041,512	0.4
Nomad Foods Bondco PLC	2.50%	06/24/2028	1,777	1,556,671	0.5
Organon & Co./Organon Foreign Debt Co-Issuer BV	2.88%	04/30/2028	2,210	1,922,657	0.6

AB SICAV I
Sustainable Euro High Yield Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
Picard Bondco SA	5.38%	07/01/2027	EUR 977	€ 809,932	0.3%
Picard Groupe SAS	3.88%	07/01/2026	2,208	2,005,046	0.7
Premier Foods Finance PLC	3.50%	10/15/2026	GBP 550	578,655	0.2
Primo Water Holdings, Inc.	3.88%	10/31/2028	EUR 690	599,684	0.2
				<u>31,166,987</u>	<u>10.5</u>
SONSTIGE INDUSTRIEWERTE					
Azelis Finance NV	5.75%	03/15/2028	1,199	1,212,136	0.4
Belden, Inc.	3.38%	07/15/2031	716	619,428	0.2
Belden, Inc.	3.88%	03/15/2028	650	608,062	0.2
Multiversity SRL(a)	7.50%	10/30/2028	750	739,891	0.2
Nexans SA	5.50%	04/05/2028	200	204,000	0.1
Rexel SA	2.13%	06/15/2028	2,030	1,782,446	0.6
SIG PLC	5.25%	11/30/2026	2,076	1,816,666	0.6
SPIE SA	2.63%	06/18/2026	500	475,443	0.2
				<u>7,458,072</u>	<u>2.5</u>
DIENSTLEISTUNGEN					
APCOA Parking Holdings GmbH	4.63%	01/15/2027	2,652	2,275,526	0.8
Arena Luxembourg Finance SARL	1.88%	02/01/2028	1,838	1,492,846	0.5
Elior Group SA	3.75%	07/15/2026	2,282	1,956,601	0.7
House of HR Group BV	9.00%	11/03/2029	1,440	1,392,844	0.5
La Financiere Atalian SASU	4.00%	05/15/2024	1,020	765,000	0.2
Nexi SpA	2.13%	04/30/2029	1,250	1,051,530	0.3
Q-Park Holding I BV	2.00%	03/01/2027	2,370	2,007,314	0.7
Techem Verwaltungsgesellschaft 674 mbH	6.00%	07/30/2026	1,301	1,266,236	0.4
Techem Verwaltungsgesellschaft 675 mbH	2.00%	07/15/2025	2,776	2,630,759	0.9
Verisure Holding AB	3.88%	07/15/2026	1,247	1,159,848	0.4
Verisure Midholding AB	5.25%	02/15/2029	930	790,197	0.3
				<u>16,788,701</u>	<u>5.7</u>
TECHNOLOGIE					
Banff Merger Sub, Inc.	8.38%	09/01/2026	465	445,585	0.2
Boxer Parent Co., Inc.	6.50%	10/02/2025	861	843,510	0.3
Cedacri Mergeco SpA(a)	7.95%	05/15/2028	1,592	1,546,220	0.5
Centurion Bidco SpA	5.88%	09/30/2026	2,400	2,172,000	0.7
Infineon Technologies AG(b)	3.63%	01/01/2028	1,500	1,369,908	0.5
Seagate HDD Cayman	8.25%	12/15/2029	USD 349	334,687	0.1
TeamSystem SpA	3.50%	02/15/2028	EUR 2,688	2,354,049	0.8
				<u>9,065,959</u>	<u>3.1</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Albion Financing 1 SARL/Aggreko Holdings, Inc.	5.25%	10/15/2026	1,558	1,441,962	0.5
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	1,460	1,214,442	0.4
EC Finance PLC	3.00%	10/15/2026	1,000	935,243	0.3
Kapla Holding SAS	3.38%	12/15/2026	1,699	1,543,224	0.5
Loxam SAS	2.88%	04/15/2026	1,213	1,132,912	0.4
Loxam SAS	3.75%	07/15/2026	992	939,590	0.3
Loxam SAS	5.75%	07/15/2027	1,390	1,248,945	0.5
Mundys SpA	1.88%	02/12/2028	2,500	2,103,922	0.7
				<u>10,560,240</u>	<u>3.6</u>
				<u>207,203,118</u>	<u>70.0</u>
FINANZINSTITUTE					
BANKWESEN					
Banco BPM SpA	2.88%	06/29/2031	1,205	1,049,164	0.4
Banco BPM SpA, Series E	6.00%	09/13/2026	1,760	1,806,119	0.6
Banco Comercial Portugues SA, Series E	3.87%	03/27/2030	800	648,151	0.2
Banco de Sabadell SA(b)	5.00%	05/19/2027	1,600	1,168,587	0.4
Bank of Ireland Group PLC(b)	7.50%	05/19/2025	704	689,325	0.3
BPER Banca, Series E	6.13%	02/01/2028	578	587,244	0.2
CaixaBank SA(b)	3.63%	09/14/2028	600	405,034	0.2
CaixaBank SA(b)	6.75%	06/13/2024	400	389,231	0.1
Deutsche Bank AG(b)	10.00%	12/01/2027	400	389,940	0.1
Intesa Sanpaolo SpA(b)	7.75%	01/11/2027	700	674,865	0.2
				<u>7,807,660</u>	<u>2.7</u>
MAKLER					
Kane Bidco Ltd.	6.50%	02/15/2027	GBP 1,727	1,769,158	0.6
REITs					
Aedas Homes Opco SLU	4.00%	08/15/2026	EUR 2,681	2,420,002	0.8
Emeria SASU	3.38%	03/31/2028	2,020	1,635,622	0.6
MPT Operating Partnership LP/MPT Finance Corp.	2.55%	12/05/2023	GBP 630	702,478	0.2
MPT Operating Partnership LP/MPT Finance Corp.	3.33%	03/24/2025	EUR 1,295	1,142,391	0.4
Samhallsbyggnadsbolaget i Norden AB, Series E	1.13%	09/04/2026	380	270,711	0.1
SBB Treasury Oyj, Series E	0.75%	12/14/2028	1,560	984,520	0.3
SBB Treasury Oyj, Series E	1.13%	11/26/2029	1,186	736,885	0.3
Via Celere Desarrollos Inmobiliarios SA	5.25%	04/01/2026	2,020	1,867,502	0.6

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
Vivion Investments SARL	3.00%	08/08/2024	EUR 2,500	1,956,348	0.6%
Vivion Investments SARL	3.50%	11/01/2025	1,200	779,024	0.3
				12,495,483	4.2
				22,072,301	7.5
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
EDP - Energias de Portugal SA, Series E	5.94%	04/23/2083	1,900	1,884,657	0.6
EDP - Energias de Portugal SA, Series NC8	1.88%	03/14/2082	1,400	1,071,250	0.4
				2,955,907	1.0
ERDGAS					
UGI International LLC	2.50%	12/01/2029	1,925	1,545,708	0.5
				4,501,615	1.5
INDUSTRIEGÜTER					
GRUNDSTOFFE					
Olympus Water US Holding Corp.	9.63%	11/15/2028	353	354,505	0.1
INVESTITIONSGÜTER					
Emerald Debt Merger Sub LLC	6.38%	12/15/2030	648	642,836	0.2
				997,341	0.3
				234,774,375	79.3
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
AIB Group PLC, Series E	2.88%	05/30/2031	1,898	1,723,248	0.6
Banco Comercial Portugues SA, Series E	1.75%	04/07/2028	400	334,432	0.1
Banco Comercial Portugues SA, Series E	8.50%	10/25/2025	400	410,773	0.1
Banco de Sabadell SA, Series E	2.63%	03/24/2026	2,100	1,990,064	0.7
Banco de Sabadell SA, Series E	5.25%	02/07/2029	900	870,344	0.3
BNP Paribas SA(b)	6.88%	12/06/2029	1,400	1,329,798	0.4
CaixaBank SA, Series E	6.25%	02/23/2033	300	303,371	0.1
Commerzbank AG, Series E	4.63%	03/21/2028	1,000	988,993	0.3
Commerzbank AG, Series E	6.50%	12/06/2032	1,000	1,008,643	0.3
Cooperatieve Rabobank UA(b)	3.10%	06/29/2028	1,000	773,174	0.3
Cooperatieve Rabobank UA(b)	4.38%	06/29/2027	600	522,504	0.2
Credit Agricole SA(b)	6.88%	09/23/2024	USD 350	312,724	0.1
Credit Agricole SA, Series E(b)	7.25%	09/23/2028	EUR 1,400	1,375,867	0.5
Credit Suisse Group AG	7.75%	03/01/2029	746	826,049	0.3
Deutsche Bank AG, Series E	1.75%	11/19/2030	400	317,212	0.1
Deutsche Bank AG, Series E	5.63%	05/19/2031	1,000	972,017	0.3
Erste Group Bank AG(b)	6.50%	04/15/2024	800	768,471	0.3
HSBC Holdings PLC	6.36%	11/16/2032	680	701,441	0.2
HSBC Holdings PLC(b)	6.38%	09/17/2024	USD 525	470,837	0.2
ING Groep NV(b)	5.75%	11/16/2026	1,181	972,117	0.3
Intesa Sanpaolo SpA	5.00%	03/08/2028	EUR 602	603,377	0.2
KBC Group NV(b)	4.25%	10/24/2025	1,800	1,537,261	0.5
Lloyds Banking Group PLC(b)	7.50%	06/27/2024	USD 648	583,406	0.2
Lloyds Banking Group PLC(b)	8.50%	03/27/2028	GBP 487	538,018	0.2
Nordea Bank Abp(b)	3.75%	03/01/2029	USD 1,146	800,016	0.3
Skandinaviska Enskilda Banken AB(b)	6.88%	06/30/2027	1,000	876,286	0.3
Swedbank AB(b)	4.00%	03/17/2029	800	549,424	0.2
Swedbank AB, Series NC5(b)	5.63%	09/17/2024	1,000	884,429	0.3
UBS Group AG(b)	3.88%	06/02/2026	729	511,090	0.2
UniCredit SpA	2.73%	01/15/2032	EUR 1,500	1,312,879	0.4
UniCredit SpA(b)	7.50%	06/03/2026	700	684,365	0.2
UniCredit SpA, Series E	4.88%	02/20/2029	1,150	1,141,828	0.4
				26,994,458	9.1
REITs					
Aroundtown SA, Series E	1.00%	01/07/2025	1,000	886,312	0.3
Balder Finland Oyj, Series E	1.00%	01/20/2029	2,223	1,440,557	0.5
Heimstaden Bostad Treasury BV, Series E	1.63%	10/13/2031	3,030	1,845,096	0.6
				4,171,965	1.4
				31,166,423	10.5
INDUSTRIE					
INVESTITIONSGÜTER					
Cellnex Finance Co. SA, Series E	2.00%	09/15/2032	800	634,650	0.2
Cellnex Finance Co. SA, Series E	2.00%	02/15/2033	1,400	1,099,967	0.4
Cellnex Telecom SA	1.00%	04/20/2027	1,200	1,062,259	0.3
Cellnex Telecom SA, Series E	1.75%	10/23/2030	1,800	1,473,861	0.5
				4,270,737	1.4
KOMMUNIKATION/TELEKOMMUNIKATION					
Orange SA, Series E(b)	1.75%	07/15/2028	800	671,883	0.2

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (EUR)	Nettover- mögen %
PPF Telecom Group BV, Series E	3.25%	09/29/2027	EUR 2,720	€ 2,515,818	0.9%
				<u>3,187,701</u>	<u>1.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Schaeffler AG	3.38%	10/12/2028	1,900	1,703,380	0.6
DIENSTLEISTUNGEN					
Elis SA, Series E	1.63%	04/03/2028	500	445,213	0.1
				<u>9,607,031</u>	<u>3.2</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Electricite de France SA(b)	2.88%	12/15/2026	800	674,387	0.2
Enel SpA, Series E(b)	6.38%	04/16/2028	734	741,771	0.3
Iberdrola International BV, Series NC6(b)	1.45%	11/09/2026	700	600,657	0.2
Vattenfall AB	6.88%	08/17/2083	GBP 300	348,737	0.1
				<u>2,365,552</u>	<u>0.8</u>
SONSTIGE VERSORGBETRIEBE					
Veolia Environnement SA(b)	2.25%	01/20/2026	EUR 800	720,119	0.3
Veolia Environnement SA(b)	2.50%	01/20/2029	500	411,260	0.1
				<u>1,131,379</u>	<u>0.4</u>
				<u>3,496,931</u>	<u>1.2</u>
				<u>44,270,385</u>	<u>14.9</u>
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
INVESTITIONSGÜTER					
Canpack SA/Canpack US LLC	2.38%	11/01/2027	334	265,530	0.1
KOMMUNIKATIONSMEDIEN					
RCS & RDS SA	3.25%	02/05/2028	1,900	1,598,731	0.5
				<u>1,864,261</u>	<u>0.6</u>
				<u>280,909,021</u>	<u>94.8</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
SCIL IV LLC/SCIL USA Holdings LLC	4.38%	11/01/2026	1,190	1,100,075	0.4
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Nidda Healthcare Holding GmbH	7.50%	08/21/2026	3,269	3,234,053	1.1
TRANSPORTWESEN – DIENSTLEISTUNGEN					
BCP V Modular Services Finance II PLC	6.13%	11/30/2028	GBP 810	775,986	0.3
BCP V Modular Services Finance PLC	6.75%	11/30/2029	EUR 889	660,364	0.2
				<u>1,436,350</u>	<u>0.5</u>
				<u>5,770,478</u>	<u>2.0</u>
STAMMAKTIE					
NICHT-BASISKONSUMGÜTER					
BREIT ANGELEGTER EINZELHANDEL					
K201640219 South Africa Ltd. A Shares (d)			3,574,808	3	0.0
K201640219 South Africa Ltd. B Shares (d)			564,959	1	0.0
				<u>4</u>	<u>0.0</u>
ENERGIE					
ENERGIE-AUSRÜSTUNG UND -DIENSTE					
BIS Industries Holdings Ltd. (d)			175,243	0	0.0
				<u>4</u>	<u>0.0</u>
REGIERUNGEN – STAATSANLEIHEN					
NIEDERLANDE					
SNS Bank NV(b) (d)	11.25%	12/31/2049	EUR 200	0	0.0
SNS Reaal NV, Series E(b) (d)	0.00%	12/31/2049	260	0	0.0
				<u>0</u>	<u>0.0</u>
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
K201640219 South Africa Ltd.(d)	0.00%	06/25/2023	ZAR 19	0	0.0
				<u>5,770,482</u>	<u>2.0</u>
Gesamtanlagen				€ 286,679,503	96.8%
(Kosten €308,693,235)					

	Zinssatz	Datum	Wert (EUR)	Nettover- mögen %
Termineinlagen				
SMBC, Tokyo(e)	2.13 %	–	€ 6,488,100	2.1%
SMBC, Tokyo(e)	3.41 %	–	59,943	0.0
SMBC, Tokyo(e)	4.43 %	–	172,424	0.1
Termineinlagen insgesamt			<u>6,720,467</u>	<u>2.2</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>2,851,316</u>	<u>1.0</u>
Nettovermögen			<u>€ 296,251,286</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Barclays Bank PLC	USD 6,493	EUR 5,900	07/31/2023	€ (153,665)
Brown Brothers Harriman & Co.	GBP 12,937	EUR 14,862	07/21/2023	(166,230)
Brown Brothers Harriman & Co.+	EUR 4,157	USD 4,598	06/05/2023	143,618
Brown Brothers Harriman & Co.+	USD 29	EUR 27	06/05/2023	(741)
Brown Brothers Harriman & Co.+	EUR 631	PLN 2,860	06/12/2023	212
Brown Brothers Harriman & Co.+	EUR 10	PLN 43	06/12/2023	(79)
Brown Brothers Harriman & Co.+	EUR 4,252	USD 4,677	06/12/2023	120,977
Brown Brothers Harriman & Co.+	PLN 64	EUR 14	06/12/2023	65
Brown Brothers Harriman & Co.+	USD 11	EUR 10	06/12/2023	(175)
Brown Brothers Harriman & Co.+	EUR 124	AUD 203	06/20/2023	(1,029)
Brown Brothers Harriman & Co.+	EUR 20	CHF 20	06/20/2023	(10)
Brown Brothers Harriman & Co.+	EUR 16	GBP 14	06/20/2023	197
Brown Brothers Harriman & Co.+	EUR 7,383	USD 8,043	06/20/2023	133,461
Brown Brothers Harriman & Co.+	USD 5	EUR 5	06/20/2023	(33)
				<u>€ 76,568</u>
			Wertsteigerung	€ 398,530
			Wertminderung	€ (321,962)

+ Zum Zweck der Absicherung von 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-XOVER Series 39, 5 Year Index	06/20/2028	EUR 4,336	€ (115,098)	€ (67,936)

- (a) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2023.
- (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) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (e) Tagesgeld.

Währungskürzel:

- AUD – Australian Dollar
- CHF – Swiss Franc
- EUR – Euro
- GBP – Great British Pound
- PLN – Polish Zloty
- USD – United States Dollar

Glossar:

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

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Spirit AeroSystems Holdings, Inc. - Class A	29,560	\$ 786,000	0.8%
BAUPRODUKTE			
Builders FirstSource, Inc.	11,194	1,297,944	1.4
Masonite International Corp.	11,580	1,019,851	1.1
		<u>2,317,795</u>	<u>2.5</u>
BAU- UND INGENIEURWESEN			
Arcosa, Inc.	14,673	963,429	1.0
Dycom Industries, Inc.	16,120	1,635,051	1.8
Fluor Corp.	44,010	1,168,906	1.2
MasTec, Inc.	9,814	994,747	1.1
		<u>4,762,133</u>	<u>5.1</u>
ELEKTRISCHE AUSRÜSTUNG			
Regal Rexnord Corp.	11,381	1,478,278	1.6
Sensata Technologies Holding PLC	25,020	1,038,830	1.1
Vertiv Holdings Co.	85,262	1,645,557	1.8
		<u>4,162,665</u>	<u>4.5</u>
TRANSPORT AUF DEM LANDWEG			
Knight-Swift Transportation Holdings, Inc.	28,548	1,569,854	1.7
XPO, Inc.	27,791	1,304,232	1.4
		<u>2,874,086</u>	<u>3.1</u>
MASCHINEN			
Crane NXT Co.	14,600	768,398	0.8
Oshkosh Corp.	15,780	1,165,037	1.3
Timken Co. (The)	16,985	1,215,277	1.3
		<u>3,148,712</u>	<u>3.4</u>
SEETRANSPORT			
Star Bulk Carriers Corp. (a)	45,630	781,642	0.8
PASSAGIERFLUGGESELLSCHAFTEN			
Alaska Air Group, Inc.	28,750	1,291,738	1.4
PROFESSIONELLE DIENSTLEISTUNGEN			
Korn Ferry	14,390	676,330	0.7
Robert Half International, Inc.	14,872	966,978	1.1
		<u>1,643,308</u>	<u>1.8</u>
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
Herc Holdings, Inc.	13,622	1,381,543	1.5
		<u>23,149,622</u>	<u>24.9</u>
FINANZWERTE			
BANKEN			
BankUnited, Inc.	22,939	434,006	0.5
Comerica, Inc. (a)	27,655	998,345	1.1
First BanCorp./Puerto Rico	106,101	1,184,087	1.3
First Citizens BancShares, Inc./NC - Class A	1,584	1,975,565	2.1
First Hawaiian, Inc.	64,460	1,062,945	1.1
Synovus Financial Corp.	29,184	790,595	0.8
Texas Capital Bancshares, Inc.	21,307	1,007,821	1.1
Webster Financial Corp.	21,177	752,842	0.8
Wintrust Financial Corp.	15,815	1,005,360	1.1
Zions Bancorp NA	30,409	829,862	0.9
		<u>10,041,428</u>	<u>10.8</u>
KAPITALMÄRKTE			
Choe Global Markets, Inc.	9,210	1,219,588	1.3
Moelis & Co. - Class A	22,018	833,822	0.9
Stifel Financial Corp.	21,995	1,222,262	1.3
		<u>3,275,672</u>	<u>3.5</u>
VERSICHERUNGEN			
American Financial Group, Inc./OH	7,317	821,479	0.9
Everest Re Group Ltd.	4,390	1,492,688	1.6
Hanover Insurance Group, Inc. (The)	8,793	980,068	1.0
Kemper Corp.	17,220	745,282	0.8
Reinsurance Group of America, Inc.	8,551	1,197,140	1.3
Selective Insurance Group, Inc.	11,128	1,076,411	1.2
		<u>6,313,068</u>	<u>6.8</u>
		<u>19,630,168</u>	<u>21.1</u>

	Anteile	Wert (USD)	Nettover- mögen %
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMponentEN			
Dana, Inc.	43,751	\$ 563,075	0.6%
Goodyear Tire & Rubber Co. (The)	64,967	891,997	1.0
		<u>1,455,072</u>	<u>1.6</u>
DIVERSIFIZIERTE VERBRAUCHERDIENSTE			
ADT, Inc.	153,177	871,577	0.9
HOTELS, RESTAURANTS UND FREIZEIT			
Dine Brands Global, Inc.	16,357	978,640	1.1
Hilton Grand Vacations, Inc.	31,131	1,330,850	1.4
Papa John's International, Inc.	11,099	778,151	0.8
		<u>3,087,641</u>	<u>3.3</u>
HAUSHALTSGEBRAUCHSGÜTER			
PulteGroup, Inc.	24,848	1,641,956	1.8
Taylor Morrison Home Corp.	21,908	929,556	1.0
		<u>2,571,512</u>	<u>2.8</u>
SPEZIALISIERTER EINZELHANDEL			
Bath & Body Works, Inc.	29,630	1,044,161	1.1
Sally Beauty Holdings, Inc.	66,680	750,817	0.8
Williams-Sonoma, Inc. (a)	7,770	881,973	1.0
		<u>2,676,951</u>	<u>2.9</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
PVH Corp.	14,760	1,269,655	1.4
Ralph Lauren Corp.	10,904	1,159,204	1.2
Tapestry, Inc.	29,480	1,179,790	1.3
		<u>3,608,649</u>	<u>3.9</u>
		<u>14,271,402</u>	<u>15.4</u>
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS- AUSRÜSTUNG			
Lumentum Holdings, Inc.	19,641	1,039,009	1.1
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Avnet, Inc.	29,870	1,309,501	1.4
Belden, Inc.	12,712	1,112,173	1.2
		<u>2,421,674</u>	<u>2.6</u>
IT-DIENSTLEISTUNGEN			
Genpact Ltd.	27,044	994,678	1.1
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
FormFactor, Inc.	35,630	1,114,863	1.2
Kulicke & Soffa Industries, Inc.	22,715	1,201,169	1.3
Synaptics, Inc.	11,800	1,015,272	1.1
		<u>3,331,304</u>	<u>3.6</u>
SOFTWARE			
ACI Worldwide, Inc.	35,640	812,948	0.9
CommVault Systems, Inc.	15,201	1,059,358	1.1
Gen Digital, Inc.	45,640	800,526	0.9
		<u>2,672,832</u>	<u>2.9</u>
		<u>10,459,497</u>	<u>11.3</u>
IMMOBILIEN			
REITs – DIVERSIFIZIERT			
Broadstone Net Lease, Inc. - Class A	49,530	776,630	0.8
REITs - GESUNDHEITSWESEN			
Physicians Realty Trust	77,901	1,064,128	1.2
REITs – INDUSTRIE			
STAG Industrial, Inc.	40,761	1,418,483	1.5
REITs – WOHNRAUM			
Apartment Income REIT Corp.	11,677	405,075	0.4
Camden Property Trust	5,817	607,702	0.7
		<u>1,012,777</u>	<u>1.1</u>
REITs – SPEZIALISIERT			
CubeSmart	29,324	1,303,159	1.4
		<u>5,575,177</u>	<u>6.0</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Avantor, Inc.	41,774	832,973	0.9
Envista Holdings Corp.	42,530	1,356,282	1.4
Integra LifeSciences Holdings Corp.	28,557	1,083,738	1.2
		<u>3,272,993</u>	<u>3.5</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettovermögen %
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
Acadia Healthcare Co., Inc.			16,600	\$ 1,172,458	1.3%
Pediatrix Medical Group, Inc.			78,826	1,048,386	1.1
				<u>2,220,844</u>	<u>2.4</u>
				<u>5,493,837</u>	<u>5.9</u>
ENERGIE					
ENERGIE-AUSRÜSTUNG UND -DIENSTE					
ChampionX Corp.			41,990	1,060,667	1.1
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Cameco Corp.			52,220	1,453,805	1.6
HF Sinclair Corp.			19,024	788,355	0.8
Magnolia Oil & Gas Corp. - Class A			60,998	1,179,091	1.3
				<u>3,421,251</u>	<u>3.7</u>
				<u>4,481,918</u>	<u>4.8</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Huntsman Corp.			42,625	1,012,344	1.1
CONTAINER UND VERPACKUNGEN					
Berry Global Group, Inc.			26,040	1,489,748	1.6
METALL UND BERGBAU					
ATI, Inc.			29,190	1,009,390	1.1
				<u>3,511,482</u>	<u>3.8</u>
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
IDACORP, Inc.			15,130	1,574,579	1.7
Portland General Electric Co.			28,300	1,379,059	1.5
				<u>2,953,638</u>	<u>3.2</u>
VERBRAUCHSGÜTER					
LEBENSMITTELPRODUKTE					
Hain Celestial Group, Inc. (The)			69,523	848,876	0.9
Nomad Foods Ltd.			72,620	1,238,171	1.3
				<u>2,087,047</u>	<u>2.2</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN					
MEDIEN					
Criteo SA (Sponsored ADR)			39,199	1,250,056	1.3
Gesamtanlagen				\$ 92,863,844	99.9%
(Kosten \$102,286,714)					
Termineinlagen					
ANZ, London(b)	2.63 %	–		782	0.0
DBS Bank, Singapore(b)	4.43 %	–		566,949	0.6
SMBC, London(b)	2.13 %	–		461	0.0
SMBC, London(b)	3.41 %	–		2	0.0
Termineinlagen insgesamt				<u>568,194</u>	<u>0.6</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(483,543)</u>	<u>(0.5)</u>
Nettovermögen				<u>\$ 92,948,495</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 16	USD 11	06/20/2023	\$ 251
Brown Brothers Harriman & Co.+	AUD 9	USD 6	06/20/2023	(1)
Brown Brothers Harriman & Co.+	EUR 134	USD 145	06/20/2023	1,567
Brown Brothers Harriman & Co.+	USD 509	AUD 762	06/20/2023	(12,850)
Brown Brothers Harriman & Co.+	USD 2,323	EUR 2,133	06/20/2023	(40,348)
				<u>\$ (51,381)</u>
			Wertsteigerung	\$ 1,818
			Wertminderung	\$ (53,199)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

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

(b) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
EUR – Euro
USD – United States Dollar

Glossar:

ADR – American Depositary Receipt
REIT – Real Estate Investment Trust

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIEEN			
37 Interactive Entertainment Network Technology Group Co., Ltd - Class A	90,100	\$ 413,987	0.1%
Absa Group Ltd.	7,612	59,560	0.0
Accton Technology Corp.	65,000	745,276	0.1
ACWA Power Co.	3,217	127,924	0.0
Adaro Energy Indonesia Tbk PT	2,236,300	303,890	0.0
Agricultural Bank of China Ltd. - Class H	25,995,000	9,796,036	1.6
AIA Group Ltd.	570,400	5,483,369	0.9
Alfa SAB de CV - Class A	355,300	217,330	0.0
Alibaba Group Holding Ltd.	697,300	6,939,794	1.1
Aluminum Corp. of China Ltd. - Class H	6,100,000	2,699,480	0.4
Americana Restaurants International PLC	3,026,701	3,170,357	0.5
ANTA Sports Products Ltd.	316,800	3,237,918	0.5
Arabian Internet & Communications Services Co.	405	31,729	0.0
ASE Technology Holding Co., Ltd.	105,000	379,423	0.1
Asia Vital Components Co., Ltd.	14,000	89,641	0.0
AVI Ltd.	9,231	29,072	0.0
Baidu, Inc. - Class A	23,850	366,196	0.1
Banco de Chile	3,541,209	358,053	0.1
Banco del Bajío SA	15,800	49,698	0.0
Banco do Brasil SA	372,900	3,279,680	0.6
Bancolombia SA	41,822	261,270	0.0
Bancolombia SA (Preference Shares)	57,722	336,733	0.1
Bangkok Dusit Medical Services PCL - Class F	28,100	22,811	0.0
Bank Mandiri Persero Tbk PT	21,429,100	7,231,083	1.1
Bank of Baroda	174,964	390,549	0.1
Bank of Jiangsu Co., Ltd. - Class A	4,726,942	4,928,902	0.8
Baoshan Iron & Steel Co., Ltd. - Class A	2,722,100	2,248,285	0.4
Barloworld Ltd.	86,289	364,170	0.1
BB Seguridade Participacoes SA	940,700	5,735,094	0.9
Bharat Electronics Ltd.	220,983	299,397	0.0
Bidvest Group Ltd. (The)	128,003	1,543,794	0.2
Britannia Industries Ltd.	3,006	168,025	0.0
Broadcom, Inc.	4,818	3,892,751	0.6
Bupa Arabia for Cooperative Insurance Co.	7,745	346,902	0.1
Canara Bank	106,912	397,718	0.1
Central Retail Corp. PCL	79,500	95,948	0.0
CEZ AS	7,813	351,492	0.1
CG Power & Industrial Solutions Ltd.	28,687	135,123	0.0
Chailease Holding Co., Ltd.	51,000	335,598	0.1
Cheil Worldwide, Inc.	27,756	383,288	0.1
China Airlines Ltd.	109,000	78,539	0.0
China Cinda Asset Management Co., Ltd. - Class H	268,000	29,766	0.0
China CITIC Bank Corp., Ltd. - Class A	381,200	345,472	0.1
China CITIC Bank Corp., Ltd. - Class H	684,000	360,051	0.1
China Construction Bank Corp. - Class H	3,395,000	2,171,718	0.4
China Everbright Bank Co., Ltd. - Class H	1,042,000	320,618	0.1
China Feihe Ltd.	438,458	255,006	0.0
China Galaxy Securities Co., Ltd. - Class H	642,000	346,035	0.1
China Hongqiao Group Ltd. (a)	356,886	253,277	0.0
China International Capital Corp. Ltd. - Class H	32,800	60,000	0.0
China Medical System Holdings Ltd.	187,000	263,274	0.0
China Merchants Bank Co., Ltd. - Class H	32,000	148,805	0.0
China Pacific Insurance Group Co., Ltd. - Class A	85,900	336,238	0.1
China Pacific Insurance Group Co., Ltd. - Class H	120,200	304,248	0.0
China Petroleum & Chemical Corp. - Class A	109,800	98,086	0.0
China Petroleum & Chemical Corp. - Class H	3,526,000	2,220,367	0.3
China Railway Signal & Communication Corp. Ltd. - Class A	146,407	122,614	0.0
China Resources Land Ltd.	288,000	1,077,971	0.2
China Taiping Insurance Holdings Co., Ltd.	88,000	91,595	0.0
China Tourism Group Duty Free Corp., Ltd. - Class A	103,000	1,782,382	0.3
Chinese Universe Publishing and Media Group Co., Ltd. - Class A	1,082,200	2,436,535	0.4
CITIC Ltd.	294,000	339,434	0.1
CJ Corp.	3,642	242,951	0.0
Coal India Ltd.	131,698	384,061	0.1
Coca-Cola Femsa SAB de CV	41,200	341,520	0.1
Colgate-Palmolive Co.	4,365	324,669	0.1
Colgate-Palmolive India Ltd.	9,402	183,277	0.0
Commercial International Bank Egypt SAE	114,259	193,179	0.0
Controladora AXTEL SAB DE CV	355,300	5,483	0.0
COSCO SHIPPING Holdings Co., Ltd. - Class H	321,650	283,430	0.0
CP ALL PCL	38,300	70,137	0.0
DB Insurance Co., Ltd.	6,932	386,934	0.1
Doosan Bobcat, Inc.	9,689	389,760	0.1
Dr Reddy's Laboratories Ltd.	7,134	389,275	0.1

	Anteile	Wert (USD)	Nettover- mögen %
Dr Sulaiman Al Habib Medical Services Group Co.	361	\$ 25,704	0.0%
Eastern Co. SAE	245,316	151,337	0.0
Eicher Motors Ltd.	8,823	391,853	0.1
Elm Co.	58,597	7,009,129	1.1
Enel Chile SA	2,187,429	120,173	0.0
Estun Automation Co., Ltd. - Class A	920,700	3,282,089	0.5
Etiihad Etisalat Co.	241,348	2,766,354	0.4
Eva Airways Corp.	415,000	457,116	0.1
Evergreen Marine Corp. Taiwan Ltd.	22,000	109,181	0.0
Far East Horizon Ltd. (a)	421,000	352,768	0.1
Fibra Uno Administracion SA de CV	264,800	386,220	0.1
Foxconn Industrial Internet Co., Ltd. - Class A	73,700	186,940	0.0
Fu Shou Yuan International Group Ltd.	202,000	147,347	0.0
G-bits Network Technology Xiamen Co., Ltd. - Class A	5,900	464,116	0.1
GAIL India Ltd.	7,094,749	8,981,107	1.4
Gerdau SA (Preference Shares)	64,635	305,383	0.0
GF Securities Co., Ltd. - Class H	32,400	45,055	0.0
Globe Telecom, Inc.	2,443	73,965	0.0
Glodon Co., Ltd. - Class A	45,220	218,104	0.0
Grupo Aeroportuario del Centro Norte SAB de CV	440,471	4,554,613	0.7
Grupo Bimbo SAB de CV Series A	72,900	390,855	0.1
GS Holdings Corp.	12,246	355,292	0.1
H World Group Ltd.	703,400	2,599,173	0.4
H World Group Ltd. (ADR)	9,199	336,867	0.1
Haci Omer Sabanci Holding AS	203,647	378,825	0.1
Haidilao International Holding Ltd.	163,000	343,330	0.1
Haier Smart Home Co., Ltd. - Class H	42,000	120,129	0.0
Hana Financial Group, Inc.	298,834	9,322,108	1.5
Hanjaya Mandala Sampoerna Tbk PT	2,210,100	144,490	0.0
HCL Technologies Ltd.	247,706	3,418,832	0.5
HDFC Bank Ltd.	475,129	9,229,851	1.5
Henan Shenhua Coal & Power Co., Ltd. - Class A	190,600	342,926	0.1
Himax Technologies, Inc. (ADR) (a)	252,303	1,735,845	0.3
Hindalco Industries Ltd.	77,626	381,526	0.1
Hindustan Aeronautics Ltd.	10,200	384,977	0.1
Hindustan Zinc Ltd.	103,052	381,304	0.1
Hon Hai Precision Industry Co., Ltd.	114,000	394,415	0.1
Hopson Development Holdings Ltd.	4,274	3,617	0.0
Housing Development Finance Corp., Ltd.	95,508	3,048,624	0.5
Huaxia Bank Co., Ltd. - Class A	429,200	348,426	0.1
Hubei Jumpcan Pharmaceutical Co., Ltd. - Class A	7,700	34,289	0.0
Hygeia Healthcare Holdings Co., Ltd.	14,800	86,839	0.0
Hyundai Glovis Co., Ltd.	2,816	358,261	0.1
Hyundai Marine & Fire Insurance Co., Ltd.	88,740	2,194,252	0.3
Hyundai Motor Co.	2,468	371,375	0.1
Indian Hotels Co., Ltd.	6,027	28,451	0.0
Industrial Bank Co., Ltd. - Class A	1,413,326	3,288,116	0.5
Industrial Bank of Korea	37,088	285,138	0.0
InterGlobe Aviation Ltd.	13,935	393,156	0.1
International Games System Co., Ltd.	95,000	1,750,443	0.2
Itau Unibanco Holding SA (Preference Shares)	136,100	706,348	0.1
ITC Ltd.	1,237,545	6,664,017	1.1
Jarir Marketing Co.	89,020	417,647	0.1
JD.com, Inc. - Class A	213,861	3,484,139	0.6
Jiangxi Copper Co., Ltd. - Class A	140,400	365,101	0.1
Jiangxi Copper Co., Ltd. - Class H	98,000	147,657	0.0
Jiumaojiu International Holdings Ltd.	127,000	217,759	0.0
JOYY, Inc. (ADR)	1,511	37,473	0.0
JUMBO SA	14,046	325,971	0.1
Kalbe Farma Tbk PT	1,962,900	265,839	0.0
KB Financial Group, Inc.	90,214	3,253,216	0.5
Kia Corp.	166,533	10,758,976	1.7
Kimberly-Clark de Mexico SAB de CV - Class A	174,600	356,820	0.1
King Yuan Electronics Co., Ltd.	725,000	1,270,580	0.2
Kingsoft Corp. Ltd.	36,400	132,331	0.0
Komercni Banka AS	2,882	85,918	0.0
Korea Investment Holdings Co., Ltd.	9,150	381,835	0.1
Korean Air Lines Co., Ltd.	22,852	379,914	0.1
KT Corp.	249,850	5,940,087	1.0
KT&G Corp.	3,318	208,990	0.0
Kumba Iron Ore Ltd.	15,907	349,742	0.1
Kumho Petrochemical Co., Ltd.	446	42,609	0.0
LG Uplus Corp.	10,782	91,290	0.0
Li Ning Co., Ltd.	453,500	2,436,666	0.4
Lotte Shopping Co., Ltd.	2,736	164,694	0.0
Mahindra & Mahindra Ltd.	25,359	402,569	0.1

	Anteile	Wert (USD)	Nettover- mögen %
Malaysia Airports Holdings Bhd	173,200	\$ 259,235	0.0%
Manila Electric Co.	51,070	297,095	0.0
MediaTek, Inc.	233,000	5,725,649	0.9
Meituan - Class B	13,830	194,191	0.0
MercadoLibre, Inc.	5,338	6,613,782	1.0
Meritz Financial Group, Inc.	10,967	371,847	0.1
Metropolitan Bank & Trust Co.	2,316,410	2,376,838	0.4
Micro-Star International Co., Ltd.	32,000	172,594	0.0
Minerva SA/Brazil	129,300	260,471	0.0
momo.com, Inc.	14,000	317,390	0.1
Muthoot Finance Ltd.	6,522	87,725	0.0
Nahdi Medical Co.	8,022	363,930	0.1
Naspers Ltd. - Class N	2,203	332,330	0.1
National Industrialization Co.	12,502	48,895	0.0
Nedbank Group Ltd.	33,403	352,634	0.1
Nestle India Ltd.	1,308	343,683	0.1
New China Life Insurance Co., Ltd. - Class H	131,000	338,830	0.1
New Oriental Education & Technology Group, Inc.	59,600	225,397	0.0
NH Investment & Securities Co., Ltd.	22,224	167,223	0.0
Novatek Microelectronics Corp.	540,000	7,455,406	1.2
NTPC Ltd.	177,940	370,483	0.1
NU Holdings Ltd./Cayman Islands - Class A	779,166	5,251,579	0.8
Oil & Natural Gas Corp., Ltd.	189,689	351,971	0.1
Ooredoo QPSC	22,727	66,245	0.0
OPAP SA	366,322	6,255,023	1.0
Orient Overseas International Ltd.	20,500	249,750	0.0
Orion Corp./Republic of Korea	1,933	188,093	0.0
OUTsurance Group Ltd.	17,252	27,691	0.0
Pegatron Corp.	51,000	124,883	0.0
People's Insurance Co. Group of China Ltd. (The) - Class A	407,800	350,594	0.1
Perfect World Co Ltd. - Class A	142,918	368,862	0.1
PetroChina Co., Ltd. - Class H	14,118,000	9,125,726	1.5
Petroleo Brasileiro SA	66,500	382,880	0.1
Petroleo Brasileiro SA (Preference Shares)	74,900	385,624	0.1
PICC Property & Casualty Co., Ltd. - Class H	4,286,000	5,112,816	0.8
Ping An Insurance Group Co. of China Ltd. - Class H	396,000	2,513,091	0.4
Pop Mart International Group Ltd. (a)	23,200	51,011	0.0
POSCO Holdings, Inc.	20,239	5,484,122	0.9
Powszechny Zaklad Ubezpieczen SA	32,068	292,403	0.0
President Chain Store Corp.	20,000	181,841	0.0
Promotora y Operadora de Infraestructura SAB de CV	6,280	61,131	0.0
PTT Exploration & Production PCL	28,600	114,538	0.0
PTT PCL	197,500	169,984	0.0
Qatar Electricity & Water Co. QSC	11,776	55,321	0.0
Quanta Computer, Inc.	116,000	438,656	0.1
Quinenco SA	71,741	256,849	0.0
Realtek Semiconductor Corp.	68,000	842,738	0.1
REC Ltd.	243,667	416,622	0.1
Reliance Industries Ltd.	10,210	303,929	0.0
Rengro Ltd.	18,866	125,545	0.0
SABIC Agri-Nutrients Co.	11,122	370,132	0.1
Sahara International Petrochemical Co.	25,961	245,916	0.0
Salik Co. PJSC	273,229	220,063	0.0
Samsung Electronics Co., Ltd.	184,242	9,884,668	1.6
Samsung Fire & Marine Insurance Co., Ltd.	5,093	865,045	0.2
Samsung SDI Co., Ltd.	7,466	4,033,131	0.6
Samsung Securities Co., Ltd.	14,499	401,277	0.1
Saudi Arabian Oil Co.	44,221	371,180	0.1
SBI Cards & Payment Services Ltd.	20,431	227,966	0.0
Shanghai Jinjiang International Hotels Co., Ltd. - Class A	523,074	3,446,869	0.5
Shanghai Pharmaceuticals Holding Co., Ltd. - Class H	2,414,000	4,811,024	0.8
Shanxi Lu'an Environmental Energy Development Co., Ltd. - Class A	118,070	310,282	0.1
Shriram Finance Ltd.	24,014	405,891	0.1
Sichuan Kelun Pharmaceutical Co., Ltd. - Class A	1,328,900	5,779,181	0.9
Sichuan Road & Bridge Co., Ltd. - Class A	185,600	396,423	0.1
Siemens Ltd.	8,235	353,167	0.1
Sime Darby Bhd	81,800	36,652	0.0
Sinbon Electronics Co., Ltd.	636,000	7,444,520	1.2
SinoPac Financial Holdings Co., Ltd.	1,220	686	0.0
Sinopharm Group Co., Ltd. - Class H	111,600	365,832	0.1
SK Telecom Co., Ltd.	2,789	104,369	0.0
Sociedad Quimica y Minera de Chile SA (Sponsored ADR)	80,602	5,172,230	0.8
South32 Ltd.	818,700	2,093,048	0.3
Standard Bank Group Ltd.	47,554	365,666	0.1
State Bank of India	106,760	747,111	0.1
Sumber Alfaria Trijaya Tbk PT	1,396,100	245,777	0.0
Synnex Technology International Corp.	183,000	380,210	0.1

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %	
Taiwan Semiconductor Manufacturing Co., Ltd.			935,000	\$ 16,921,472	2.7%	
TangShan Port Group Co., Ltd. - Class A			664,600	342,623	0.1	
Tata Consultancy Services Ltd.			9,862	391,095	0.1	
Tata Elxsi Ltd.			2,685	240,736	0.0	
TBEA Co., Ltd. - Class A			113,700	357,433	0.1	
Tencent Holdings Ltd.			379,200	15,006,590	2.4	
Tongcheng Travel Holdings Ltd.			97,600	194,827	0.0	
Tongling Nonferrous Metals Group Co., Ltd. - Class A			109,800	44,800	0.0	
Topsports International Holdings Ltd.			1,597,000	1,240,912	0.2	
TravelSky Technology Ltd. - Class H			74,000	134,998	0.0	
Trip.com Group Ltd.			55,100	1,754,874	0.3	
Trip.com Group Ltd. (ADR)			2,547	80,434	0.0	
True Corp. PCL			1,622,000	508,040	0.1	
Tupras Türkiye Petrol Rafinerileri AS			13,935	44,978	0.0	
Türkiye İş Bankası AS - Class C			701,619	378,325	0.1	
TVS Motor Co., Ltd.			25,438	394,890	0.1	
Unilever Indonesia Tbk PT			922,100	278,569	0.0	
United Microelectronics Corp.			4,563,000	7,637,478	1.2	
Vale SA			24,000	301,863	0.0	
Vedanta Ltd.			116,738	392,114	0.1	
Voltronic Power Technology Corp.			3,000	188,786	0.0	
Wiyynn Corp.			48,000	1,804,599	0.3	
Woolworths Holdings Ltd./South Africa			80,930	244,464	0.0	
Woori Financial Group, Inc.			21,481	193,689	0.0	
WPG Holdings Ltd.			237,000	409,680	0.1	
XCMG Construction Machinery Co., Ltd. - Class A			392,000	329,666	0.1	
Yadea Group Holdings Ltd.			38,000	75,733	0.0	
Yankuang Energy Group Co., Ltd. - Class H			112,000	283,974	0.0	
Yapi ve Kredi Bankası AS			831,147	409,393	0.1	
Yum China Holdings, Inc.			3,255	183,777	0.0	
Yunnan Aluminium Co., Ltd. - Class A			79,500	135,236	0.0	
Yutong Bus Co., Ltd. - Class A			478,800	873,185	0.1	
Zijin Mining Group Co., Ltd. - Class H			2,038,000	2,771,995	0.4	
ZTE Corp. - Class A			83,000	410,673	0.1	
ZTE Corp. - Class H			92,600	284,325	0.0	
				<u>365,802,215</u>	<u>59.0</u>	
STAATSANLEIHEN						
Abu Dhabi Government International Bond	3.13%	09/30/2049	USD	2,135	1,556,282	0.3
Angolan Government International Bond	8.00%	11/26/2029		539	457,914	0.1
Angolan Government International Bond	8.25%	05/09/2028		1,006	893,957	0.1
Angolan Government International Bond	9.13%	11/26/2049		2,009	1,495,198	0.2
Angolan Government International Bond	9.38%	05/08/2048		726	554,845	0.1
Argentine Republic Government International Bond	0.50%	07/09/2030		4,704	1,231,152	0.2
Argentine Republic Government International Bond	1.00%	07/09/2029		2,154	547,647	0.1
Argentine Republic Government International Bond	1.50%	07/09/2035		5,050	1,174,152	0.2
Argentine Republic Government International Bond	3.88%	01/09/2038		1,207	346,621	0.1
Bahrain Government International Bond	6.00%	09/19/2044		993	757,659	0.1
Bahrain Government International Bond	7.75%	04/18/2035		477	469,845	0.1
Brazilian Government International Bond	2.88%	06/06/2025		1,470	1,402,747	0.2
Chile Government International Bond	2.75%	01/31/2027		1,445	1,355,862	0.2
Colombia Government International Bond	3.13%	04/15/2031		1,684	1,249,633	0.2
Colombia Government International Bond	3.25%	04/22/2032		500	361,500	0.1
Colombia Government International Bond	3.88%	02/15/2061		322	174,745	0.0
Colombia Government International Bond	4.13%	02/22/2042		1,553	956,842	0.2
Colombia Government International Bond	5.00%	06/15/2045		3,221	2,137,939	0.3
Colombia Government International Bond	7.50%	02/02/2034		1,400	1,341,200	0.2
Costa Rica Government International Bond	6.55%	04/03/2034		1,457	1,469,749	0.2
Dominican Republic International Bond	4.88%	09/23/2032		3,995	3,345,313	0.5
Dominican Republic International Bond	5.50%	01/27/2025		299	294,291	0.0
Dominican Republic International Bond	5.88%	01/30/2060		534	395,160	0.1
Dominican Republic International Bond	6.40%	06/05/2049		1,912	1,576,563	0.3
Dominican Republic International Bond	6.50%	02/15/2048		1,621	1,353,535	0.2
Dominican Republic International Bond	8.63%	04/20/2027		852	885,707	0.1
Ecuador Government International Bond	2.50%	07/31/2035		4,621	1,571,244	0.2
Ecuador Government International Bond	5.50%	07/31/2030		1,626	782,365	0.1
Egypt Government International Bond	3.88%	02/16/2026		2,045	1,383,315	0.2
Egypt Government International Bond	5.25%	10/06/2025		517	373,145	0.1
Egypt Government International Bond	5.63%	04/16/2030	EUR	417	235,764	0.0
Egypt Government International Bond	6.59%	02/21/2028	USD	1,458	908,888	0.1
Egypt Government International Bond	7.05%	01/15/2032		322	175,953	0.0
Egypt Government International Bond	7.30%	09/30/2033		753	402,526	0.1
Egypt Government International Bond	7.90%	02/21/2048		329	160,758	0.0
Egypt Government International Bond	8.50%	01/31/2047		284	142,941	0.0
Egypt Government International Bond	8.70%	03/01/2049		1,412	720,826	0.1
Egypt Government International Bond	8.75%	09/30/2051		762	388,525	0.1
Egypt Government International Bond	8.88%	05/29/2050		371	191,019	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
El Salvador Government International Bond	6.38%	01/18/2027	USD 920	\$ 582,935	0.1%
El Salvador Government International Bond	7.63%	02/01/2041	161	81,546	0.0
El Salvador Government International Bond	8.63%	02/28/2029	507	301,031	0.1
El Salvador Government International Bond	9.50%	07/15/2052	510	284,580	0.0
Gabon Government International Bond	6.63%	02/06/2031	1,774	1,385,716	0.2
Ghana Government International Bond(b)	8.75%	03/11/2061	384	143,952	0.0
Ghana Government International Bond(b)	8.95%	03/26/2051	1,521	575,889	0.1
Guatemala Government Bond	4.38%	06/05/2027	3,378	3,192,210	0.5
Guatemala Government Bond	4.90%	06/01/2030	1,480	1,369,000	0.2
Guatemala Government Bond	6.13%	06/01/2050	780	702,975	0.1
Hungary Government International Bond	2.13%	09/22/2031	3,523	2,677,040	0.4
Hungary Government International Bond	5.25%	06/16/2029	728	704,931	0.1
Hungary Government International Bond	5.50%	06/16/2034	1,561	1,492,023	0.2
Hungary Government International Bond	6.75%	09/25/2052	588	592,888	0.1
Indonesia Government International Bond	1.85%	03/12/2031	1,828	1,489,591	0.2
Indonesia Government International Bond	3.55%	03/31/2032	567	520,329	0.1
Indonesia Government International Bond	4.30%	03/31/2052	534	456,336	0.1
Ivory Coast Government International Bond	5.38%	07/23/2024	1,064	1,031,614	0.2
Ivory Coast Government International Bond	5.88%	10/17/2031	EUR 615	535,472	0.1
Ivory Coast Government International Bond	6.63%	03/22/2048	227	164,283	0.0
Jamaica Government International Bond	7.88%	07/28/2045	USD 369	425,734	0.1
Jordan Government International Bond	7.50%	01/13/2029	1,210	1,193,589	0.2
Kazakhstan Government International Bond	6.50%	07/21/2045	1,595	1,650,626	0.3
Lebanon Government International Bond(c)	6.00%	01/27/2023	812	46,690	0.0
Lebanon Government International Bond(b)	6.65%	04/22/2024	1,060	60,950	0.0
Lebanon Government International Bond(b)	6.85%	03/23/2027	5,631	323,079	0.1
Lebanon Government International Bond, Series E(c)	6.10%	10/04/2022	1,371	78,832	0.0
Lebanon Government International Bond, Series G(b)	6.20%	02/26/2025	2,310	132,536	0.0
Lebanon Government International Bond, Series G(b)	6.60%	11/27/2026	2,053	117,791	0.0
Mexico Government International Bond	3.77%	05/24/2061	3,370	2,240,629	0.4
Mexico Government International Bond	4.75%	03/08/2044	1,180	995,109	0.2
Morocco Government International Bond	2.38%	12/15/2027	1,281	1,120,715	0.2
Morocco Government International Bond	6.50%	09/08/2033	1,210	1,233,671	0.2
Nigeria Government International Bond	6.13%	09/28/2028	867	697,827	0.1
Nigeria Government International Bond	6.50%	11/28/2027	391	329,980	0.1
Nigeria Government International Bond	7.14%	02/23/2030	1,017	804,256	0.1
Nigeria Government International Bond	7.38%	09/28/2033	911	668,902	0.1
Nigeria Government International Bond	7.70%	02/23/2038	2,794	1,926,638	0.3
Nigeria Government International Bond	8.38%	03/24/2029	404	349,157	0.1
Oman Government International Bond	5.63%	01/17/2028	1,038	1,027,166	0.2
Oman Government International Bond	6.25%	01/25/2031	665	673,022	0.1
Pakistan Government International Bond	6.88%	12/05/2027	435	161,711	0.0
Panama Bonos del Tesoro, Series DOM	3.36%	06/30/2031	698	593,736	0.1
Panama Government International Bond	2.25%	09/29/2032	1,575	1,205,170	0.2
Panama Government International Bond	3.87%	07/23/2060	2,871	1,861,305	0.3
Panama Government International Bond	6.40%	02/14/2035	1,763	1,840,462	0.3
Panama Government International Bond	6.85%	03/28/2054	497	508,897	0.1
Panama Notas del Tesoro	3.75%	04/17/2026	385	367,988	0.1
Paraguay Government International Bond	3.85%	06/28/2033	1,010	864,686	0.1
Paraguay Government International Bond	4.95%	04/28/2031	1,119	1,068,155	0.2
Paraguay Government International Bond	5.00%	04/15/2026	1,253	1,231,307	0.2
Peruvian Government International Bond	2.78%	12/01/2060	2,669	1,541,014	0.3
Peruvian Government International Bond	3.23%	07/28/2121	932	534,618	0.1
Peruvian Government International Bond	5.63%	11/18/2050	1,365	1,362,697	0.2
Philippine Government International Bond	3.20%	07/06/2046	2,180	1,609,521	0.3
Philippine Government International Bond	3.23%	03/29/2027	315	299,801	0.0
Philippine Government International Bond	3.75%	01/14/2029	416	399,178	0.1
Philippine Government International Bond	4.20%	03/29/2047	4,113	3,548,234	0.6
Philippine Government International Bond	5.50%	03/30/2026	378	386,340	0.1
Qatar Government International Bond	4.40%	04/16/2050	3,336	3,014,493	0.5
Qatar Government International Bond	5.10%	04/23/2048	1,983	1,964,781	0.3
Republic of Azerbaijan International Bond	3.50%	09/01/2032	2,950	2,509,897	0.4
Republic of Kenya Government International Bond	6.30%	01/23/2034	1,164	829,932	0.1
Republic of Kenya Government International Bond	7.00%	05/22/2027	855	731,720	0.1
Republic of Kenya Government International Bond	8.25%	02/28/2048	1,022	746,571	0.1
Republic of Poland Government International Bond	4.88%	10/04/2033	1,158	1,153,875	0.2
Republic of Poland Government International Bond	5.50%	04/04/2053	428	429,685	0.1
Republic of South Africa Government International Bond	4.85%	09/30/2029	428	368,428	0.1
Republic of South Africa Government International Bond	5.65%	09/27/2047	579	393,467	0.1
Republic of South Africa Government International Bond	5.88%	04/20/2032	599	516,001	0.1
Romanian Government International Bond	3.00%	02/14/2031	922	759,382	0.1
Romanian Government International Bond	3.63%	03/27/2032	1,252	1,053,480	0.2
Romanian Government International Bond	4.00%	02/14/2051	1,180	801,884	0.1
Romanian Government International Bond	5.25%	11/25/2027	2,764	2,709,238	0.4
Romanian Government International Bond	6.00%	05/25/2034	198	194,139	0.0
Saudi Government International Bond	3.45%	02/02/2061	4,520	3,162,022	0.5

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Saudi Government International Bond	5.00%	04/17/2049	USD 1,228	\$ 1,134,979	0.2%
Senegal Government International Bond	4.75%	03/13/2028	EUR 763	667,137	0.1
Senegal Government International Bond	6.25%	05/23/2033	USD 926	734,607	0.1
Senegal Government International Bond	6.75%	03/13/2048	1,471	972,515	0.2
Serbia International Bond	6.50%	09/26/2033	409	396,423	0.1
Sharjah Sukuk Ltd.	3.76%	09/17/2024	478	467,932	0.1
Sri Lanka Government International Bond(b)	6.20%	05/11/2027	1,124	405,202	0.1
Sri Lanka Government International Bond(b)	7.55%	03/28/2030	223	80,601	0.0
Sri Lanka Government International Bond(b)	7.85%	03/14/2029	1,829	663,012	0.1
Turkey Government International Bond	4.88%	04/16/2043	1,755	1,078,557	0.2
Turkey Government International Bond	5.75%	05/11/2047	1,480	968,290	0.2
Turkey Government International Bond	5.88%	06/26/2031	710	564,583	0.1
Turkey Government International Bond	6.13%	10/24/2028	1,008	875,259	0.1
Ukraine Government International Bond	6.75%	06/20/2028	EUR 745	135,277	0.0
Ukraine Government International Bond	7.38%	09/25/2034	USD 318	57,339	0.0
Ukraine Government International Bond	7.75%	09/01/2025	1,331	271,857	0.0
Ukraine Government International Bond	7.75%	09/01/2026	1,791	332,230	0.1
Ukraine Government International Bond	7.75%	09/01/2028	594	113,528	0.0
Ukraine Government International Bond	7.75%	09/01/2029	2,233	426,084	0.1
Ukraine Government International Bond	9.75%	11/01/2030	997	198,964	0.0
Uruguay Government International Bond	4.98%	04/20/2055	193	185,290	0.0
Uruguay Government International Bond	5.10%	06/18/2050	1,140	1,118,716	0.2
Uruguay Government International Bond	7.88%	01/15/2033	610	755,942	0.1
Venezuela Government International Bond(b)	11.95%	08/05/2031	4,466	372,869	0.1
Venezuela Government International Bond(c)	12.75%	08/23/2022	7,624	484,143	0.1
Zambia Government International Bond(b)	8.97%	07/30/2027	1,301	627,976	0.1
				<u>124,417,694</u>	<u>20.1</u>
QUASI-STAAATSANLEIHEN					
CNAC HK Finbridge Co., Ltd.	5.13%	03/14/2028	200	196,914	0.0
Comision Federal de Electricidad	4.75%	02/23/2027	735	700,685	0.1
Comision Federal de Electricidad	4.68%	02/09/2051	604	399,508	0.1
Comision Federal de Electricidad	4.69%	05/15/2029	343	305,977	0.1
Comision Federal de Electricidad	5.00%	09/29/2036	823	674,696	0.1
Corp. Nacional del Cobre de Chile	3.00%	09/30/2029	2,260	1,987,811	0.3
Corp. Nacional del Cobre de Chile	3.75%	01/15/2031	1,190	1,077,917	0.2
Corp. Nacional Del Cobre De Chile	5.13%	02/02/2033	1,651	1,633,252	0.3
DP World Ltd./United Arab Emirates	5.63%	09/25/2048	1,101	1,017,943	0.2
DP World Salaam(d)	6.00%	10/01/2025	1,946	1,928,364	0.3
Empresa de Transporte de Pasajeros Metro SA	4.70%	05/07/2050	800	657,500	0.1
Eskom Holdings SOC Ltd.	6.75%	08/06/2023	605	598,118	0.1
Eskom Holdings SOC Ltd.	7.13%	02/11/2025	551	526,481	0.1
Export-Import Bank of China (The), Series E	4.00%	11/28/2047	3,035	2,716,325	0.4
Fund of National Welfare Samruk-Kazyna JSC	2.00%	10/28/2026	929	841,500	0.1
Gaci First Investment Co.	4.75%	02/14/2030	1,566	1,557,036	0.3
Gaci First Investment Co.	4.88%	02/14/2035	896	868,253	0.1
Gaci First Investment Co.	5.00%	10/13/2027	970	972,655	0.2
Gaci First Investment Co.	5.25%	10/13/2032	1,450	1,492,762	0.2
Lamar Funding Ltd.	3.96%	05/07/2025	2,033	1,938,720	0.3
Magyar Export-import Bank Zrt	6.13%	12/04/2027	878	870,208	0.1
MFB Magyar Fejlesztési Bank Zrt	6.50%	06/29/2028	858	856,123	0.1
Oil and Gas Holding Co. BSCC (The)	7.50%	10/25/2027	1,369	1,387,653	0.2
Pertamina Persero PT	2.30%	02/09/2031	4,745	3,879,927	0.6
Petroleos de Venezuela SA(b)	5.38%	04/12/2027	3,704	74,072	0.0
Petroleos de Venezuela SA(b)	6.00%	11/15/2026	5,448	108,960	0.0
Petroleos de Venezuela SA(c)	9.00%	11/17/2021	2,963	59,257	0.0
Petroleos Mexicanos	6.50%	03/13/2027	4,227	3,646,422	0.6
Petroleos Mexicanos	6.70%	02/16/2032	2,541	1,894,951	0.3
Petroleos Mexicanos	6.75%	09/21/2047	774	465,476	0.1
Petroleos Mexicanos	6.88%	08/04/2026	1,029	935,747	0.2
Petroleos Mexicanos	7.69%	01/23/2050	704	453,904	0.1
QatarEnergy	3.30%	07/12/2051	3,690	2,644,807	0.4
Sinochem Offshore Capital Co., Ltd., Series E	2.38%	09/23/2031	415	328,058	0.1
Southern Gas Corridor CJSC	6.88%	03/24/2026	705	718,219	0.1
State Oil Co. of the Azerbaijan Republic	6.95%	03/18/2030	675	694,322	0.1
Transnet SOC Ltd.	8.25%	02/06/2028	1,382	1,320,069	0.2
				<u>42,430,592</u>	<u>6.8</u>
INDUSTRIESCHULDVERSCHREIBUNG					
Absa Group Ltd.(d)	6.38%	05/27/2026	371	335,825	0.1
Abu Dhabi National Energy Co. PJSC	4.00%	10/03/2049	400	337,825	0.1
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	387	332,609	0.1
Adani Green Energy Ltd.	4.38%	09/08/2024	880	807,565	0.1
Adani Ports & Special Economic Zone Ltd.	3.83%	02/02/2032	223	158,051	0.0
Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	257	205,809	0.0
AES Andes SA	6.35%	10/07/2079	590	541,030	0.1
Alfa Desarrollo SpA	4.55%	09/27/2051	950	682,785	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Aris Mining Corp.	6.88%	08/09/2026	USD 725	\$ 537,080	0.1%
Autopistas del Sol SA/Costa Rica	7.38%	12/30/2030	251	223,137	0.0
Bank Hapoalim BM.	3.26%	01/21/2032	372	313,596	0.1
Bank Leumi Le-Israel BM.	7.13%	07/18/2033	370	363,735	0.1
Bank of East Asia Ltd. (The), Series E	6.75%	03/15/2027	265	263,311	0.0
Braskem Idesa SAPI	6.99%	02/20/2032	792	538,560	0.1
Braskem Netherlands Finance BV.	4.50%	01/31/2030	568	479,790	0.1
BRF GmbH	4.35%	09/29/2026	280	249,550	0.0
BRF SA	4.88%	01/24/2030	474	380,681	0.1
CA Magnum Holdings	5.38%	10/31/2026	322	278,993	0.0
China Great Wall International Holdings V Ltd.	2.88%	11/23/2026	209	179,479	0.0
China Modern Dairy Holdings Ltd.	2.13%	07/14/2026	375	324,107	0.1
Cia de Minas Buenaventura SAA	5.50%	07/23/2026	480	410,256	0.1
Cometa Energia SA de CV.	6.38%	04/24/2035	598	583,493	0.1
Country Garden Holdings Co., Ltd.	3.13%	10/22/2025	450	158,625	0.0
CSN Resources SA	4.63%	06/10/2031	692	521,163	0.1
CT Trust	5.13%	02/03/2032	290	227,966	0.0
Ecopetrol SA	5.88%	11/02/2051	1,001	633,082	0.1
Ecopetrol SA	6.88%	04/29/2030	319	284,109	0.1
Ecopetrol SA	8.88%	01/13/2033	187	181,918	0.0
Empresas Publicas de Medellin ESP	4.25%	07/18/2029	951	731,794	0.1
Engie Energia Chile SA.	4.50%	01/29/2025	377	361,988	0.1
Falabella SA.	3.38%	01/15/2032	460	359,174	0.1
Geopark Ltd.	5.50%	01/17/2027	440	354,200	0.1
GNL Quintero SA	4.63%	07/31/2029	153	148,945	0.0
Gran Tierra Energy, Inc.	7.75%	05/23/2027	755	546,689	0.1
Huarong Finance 2019 Co., Ltd., Series E	3.75%	05/29/2024	219	208,023	0.0
Huarong Finance 2019 Co., Ltd., Series E	4.50%	05/29/2029	351	262,329	0.0
Huarong Finance II Co., Ltd., Series E	4.63%	06/03/2026	221	188,720	0.0
Huarong Finance II Co., Ltd., Series E	4.88%	11/22/2026	329	278,786	0.0
Hunt Oil Co. of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	214	202,513	0.0
India Clean Energy Holdings	4.50%	04/18/2027	720	574,560	0.1
Indika Energy Capital IV Pte Ltd.	8.25%	10/22/2025	505	497,526	0.1
Intercorp Financial Services, Inc.	4.13%	10/19/2027	340	302,600	0.1
Iochpe-Maxion Austria GmbH/Maxion Wheels de Mexico S de RL de CV.	5.00%	05/07/2028	285	233,664	0.0
Israel Electric Corp. Ltd., Series 6.	5.00%	11/12/2024	294	290,472	0.1
Israel Electric Corp. Ltd., Series G	3.75%	02/22/2032	201	173,023	0.0
Joy Treasure Assets Holdings, Inc.	4.50%	03/20/2029	410	364,080	0.1
JSW Hydro Energy Ltd.	4.13%	05/18/2031	815	683,566	0.1
JSW Steel Ltd.	5.05%	04/05/2032	290	228,973	0.0
KazMunayGas National Co. JSC.	5.38%	04/24/2030	2,130	1,924,056	0.3
KazMunayGas National Co. JSC.	5.75%	04/19/2047	375	287,648	0.1
KazMunayGas National Co. JSC.	6.38%	10/24/2048	1,140	929,314	0.2
Lenovo Group Ltd.	5.83%	01/27/2028	240	240,045	0.0
Leviathan Bond Ltd.	6.75%	06/30/2030	779	718,045	0.1
Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036	799	710,479	0.1
Lima Metro Line 2 Finance Ltd.	5.88%	07/05/2034	765	738,184	0.1
MARB BondCo PLC.	3.95%	01/29/2031	790	570,775	0.1
Medco Oak Tree Pte Ltd.	7.38%	05/14/2026	700	667,537	0.1
Melco Resorts Finance Ltd.	5.75%	07/21/2028	545	457,221	0.1
Minejesa Capital BV	5.63%	08/10/2037	560	441,700	0.1
Natura Cosméticos SA.	4.13%	05/03/2028	402	337,680	0.1
OEC Finance Ltd.(e)	5.25%	12/27/2033	406	16,571	0.0
OEC Finance Ltd.(e)	7.13%	12/26/2046	788	52,831	0.0
Prosus NV	3.06%	07/13/2031	227	172,563	0.0
ReNew Wind Energy AP2/ReNew Power Pvt Ltd. other 9 Subsidiaries	4.50%	07/14/2028	380	315,234	0.1
Sasol Financing USA LLC.	8.75%	05/03/2029	290	278,271	0.0
Saudi Arabian Oil Co.	1.63%	11/24/2025	1,360	1,248,310	0.2
Saudi Arabian Oil Co.	2.25%	11/24/2030	3,840	3,210,720	0.5
SEPLAT Energy PLC.	7.75%	04/01/2026	643	505,277	0.1
Shinhan Financial Group Co., Ltd.(d)	2.88%	05/12/2026	204	178,220	0.0
SierraCol Energy Andina LLC.	6.00%	06/15/2028	753	547,431	0.1
Standard Chartered PLC	1.46%	01/14/2027	485	430,554	0.1
Stillwater Mining Co.	4.00%	11/16/2026	270	235,035	0.0
Studio City Co., Ltd.	7.00%	02/15/2027	280	260,400	0.0
Studio City Finance Ltd.	6.50%	01/15/2028	270	221,400	0.0
Tengizchevroil Finance Co. International Ltd.	3.25%	08/15/2030	479	358,591	0.1
Teva Pharmaceutical Finance Netherlands III BV.	4.75%	05/09/2027	260	238,355	0.0
Times China Holdings Ltd.(b)	6.20%	03/22/2026	200	15,000	0.0
Times China Holdings Ltd.(c)	6.60%	03/02/2023	350	26,250	0.0
TransJamaican Highway Ltd.	5.75%	10/10/2036	516	427,190	0.1
Trust Fibra Uno	4.87%	01/15/2030	710	598,175	0.1
UPL Corp., Ltd.	4.50%	03/08/2028	535	480,263	0.1

	Zinssatz	Datum	Anteile/Kontrakte		Wert	Nettovermögen %
			Nennwert (-)/(000)		(USD)	
Vale Overseas Ltd.	3.75%	07/08/2030	USD	765	\$ 677,025	0.1%
Vedanta Resources Finance II PLC	13.88%	01/21/2024		334	303,940	0.1
Volcan Cia Minera SAA.	4.38%	02/11/2026		425	283,103	0.0
Weibo Corp.	3.50%	07/05/2024		245	237,926	0.0
Xiaomi Best Time International Ltd.	3.38%	04/29/2030		300	241,556	0.0
Yango Justice International Ltd.(b)	8.25%	11/25/2023		285	2,850	0.0
Yango Justice International Ltd.(c)	9.25%	04/15/2023		370	7,366	0.0
					<u>37,118,846</u>	<u>6.0</u>
GELDMARKTINSTRUMENTE						
U.S. Treasury Bill	0.00%	07/13/2023		12,162	12,089,750	1.9
SCHWELLENMÄRKTE – SCHATZPAPIERE						
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2031	BRL	13,275	2,438,924	0.4
Dominican Republic International Bond	13.63%	02/03/2033	DOP	22,850	499,284	0.1
Republic of South Africa Government Bond, Series 2030	8.00%	01/31/2030	ZAR	23,004	989,636	0.2
Republic of South Africa Government Bond, Series 2032	8.25%	03/31/2032		83,137	3,385,393	0.5
Republic of South Africa Government Bond, Series 2035	8.88%	02/28/2035		18,901	750,760	0.1
					<u>8,063,997</u>	<u>1.3</u>
SCHATZOBIGATIONEN						
Colombian TES, Series B	13.25%	02/09/2033	COP	7,894,000	1,974,054	0.3
Mexican Bonos, Series M	8.00%	07/31/2053	MXN	34,466	1,739,681	0.3
Peru Government Bond	6.95%	08/12/2031	PEN	7,533	2,045,513	0.3
Peruvian Government International Bond	6.95%	08/12/2031		7,250	1,968,667	0.3
					<u>7,727,915</u>	<u>1.2</u>
AKTIENANLEIHEN						
FPT Corp., Macquarie Bank Ltd., expiring 07/15/2024				1,332,214	4,770,670	0.8
INVESTMENTGESELLSCHAFTEN						
AB SICAV I - China A Shares Equity Portfolio - Class S				113,369	2,828,950	0.5
STAATLICHE BEHÖRDEN						
Bank Gospodarstwa Krajowego	5.38%	05/22/2033	USD	574	573,283	0.1
GEKAUFTE OPTIONEN – PUTS						
SWAPTIONS						
CDX-NAHY Series 40, 5 Year Index, Morgan Stanley & Co. International PLC						
Expiration: Jun 2023, Exercise Rate: 97.00% (f)				6,003,000	4,112	0.0
IRS Swaption, Morgan Stanley Capital Services LLC						
Expiration: Aug 2023, Exercise Rate: 3.67% (f)				23,940,000	187,878	0.0
IRS Swaption, Morgan Stanley Capital Services LLC						
Expiration: Jun 2023, Exercise Rate: 4.25% (f)				13,070,000	0	0.0
					<u>191,990</u>	<u>0.0</u>
					<u>606,015,902</u>	<u>97.7</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE						
STAMMAKTIEN						
China Aoyuan Group Ltd. (a) (g)				2,264,000	141,406	0.0
Gazprom PJSC (g)				795,104	1	0.0
HeadHunter Group PLC (ADR) (g)				97,967	0	0.0
LUKOIL PJSC (g)				97,220	0	0.0
Magnit PJSC (g)				6,078	0	0.0
Magnit PJSC (Sponsored GDR) (g)				4	0	0.0
MMC Norilsk Nickel PJSC (ADR) (g)				20,053	0	0.0
PhosAgro PJSC (GDR) (g)				22,662	0	0.0
PhosAgro PJSC (GDR) (g)				145	0	0.0
Polyus PJSC (GDR) (g)				1,465	0	0.0
Sberbank of Russia PJSC (g)				718,356	1	0.0
Yandex NV - Class A (g)				55,886	0	0.0
					<u>141,408</u>	<u>0.0</u>
QUASI-STAAATSANLEIHEN						
NAK Naftogaz Ukraine via Kondor Finance PLC(c)	7.38%	09/15/2022		2,298	919,200	0.2
NAK Naftogaz Ukraine via Kondor Finance PLC(b)	7.63%	11/08/2026		974	233,760	0.0
State Agency of Roads of Ukraine	6.25%	06/24/2030		1,409	230,988	0.0
					<u>1,383,948</u>	<u>0.2</u>
STAATSANLEIHEN						
Ghana Government International Bond(b)	8.63%	06/16/2049		2,558	966,924	0.2
INDUSTRIESCHULDVERSCHREIBUNG						
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058		1,214	3,264	0.0
Tonon Luxembourg SA(b) (g)	6.50%	10/31/2024		543	54	0.0
Virgolino de Oliveira Finance SA(c) (g)	11.75%	02/09/2022		1,240	124	0.0
Virgolino de Oliveira Finance SA(c) (g)	10.88%	01/13/2020		1,077	108	0.0
					<u>3,550</u>	<u>0.0</u>
					<u>2,495,830</u>	<u>0.4</u>

AB SICAV I
Emerging Markets Multi-Asset Portfolio

	Zinssatz	Datum	Wert (USD)	Nettovermögen %
Gesamtanlagen				
(Kosten \$675,525,664)			\$ 608,511,732	98.1%
Termineinlagen				
BBH, Grand Cayman(h)	4.00 %	–	93	0.0
BNP Paribas, Paris(h)	2.63 %	–	53,741	0.0
BNP Paribas, Paris(h)	3.41 %	–	68,816	0.0
Citibank, New York(h)	4.43 %	–	8,687,311	1.4
DNB, Oslo(h)	2.21 %	–	1,040	0.0
HSBC, Hong Kong(h)	1.97 %	–	357,937	0.1
HSBC, Singapore(h)	2.77 %	–	16,586	0.0
MUFG, Tokyo(h)	(0.34)%	–	101,440	0.0
Nordea, Oslo(h)	2.09 %	–	4,249	0.0
Scotiabank, Toronto(h)	3.33 %	–	32,540	0.0
SEB, Stockholm(h)	0.42 %	–	20,896	0.0
SMBC, Tokyo(h)	2.13 %	–	21,233	0.0
Standard Chartered Bank, Johannesburg(h)	6.61 %	–	243,018	0.1
Termineinlagen insgesamt			9,608,900	1.6
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			1,570,384	0.3
Nettovermögen			\$ 619,691,016	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
MSCI Emerging Markets Futures	06/16/2023	584	\$ 28,268,874	\$ 27,938,560	\$ (330,314)
U.S. 10 Yr Ultra Futures	09/20/2023	10	1,189,062	1,204,531	15,469
U.S. T-Note 10 Yr (CBT) Futures	09/20/2023	107	12,141,422	12,248,156	106,734
					\$ (208,111)
				Wertsteigerung	\$ 122,203
				Wertminderung	\$ (330,314)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Bank of America, NA	USD 1,670	BRL 8,451	06/02/2023	\$ (4,378)
Bank of America, NA	TWD 288,548	USD 9,534	06/15/2023	138,545
Bank of America, NA	INR 1,282,693	USD 15,644	06/22/2023	143,072
Bank of America, NA	BRL 8,451	USD 1,661	07/05/2023	4,373
Bank of America, NA	CNH 163,966	USD 23,737	07/07/2023	626,047
Bank of America, NA	CZK 110,111	USD 5,162	07/20/2023	210,541
Bank of America, NA	USD 11,689	HUF 4,070,357	07/20/2023	(104,986)
Bank of America, NA	KRW 24,683,056	USD 18,655	07/27/2023	(64,938)
Barclays Bank PLC	USD 856	BRL 4,311	06/02/2023	(6,203)
Barclays Bank PLC	TWD 361,954	USD 11,851	06/15/2023	65,324
Barclays Bank PLC	TWD 248,056	USD 8,122	06/15/2023	44,768
Barclays Bank PLC	INR 793,008	USD 9,536	06/22/2023	(46,463)
Barclays Bank PLC	USD 13,539	INR 1,108,132	06/22/2023	(147,543)
Barclays Bank PLC	PLN 23,952	USD 5,734	07/20/2023	93,218
BNP Paribas SA	BRL 49,584	USD 9,725	06/02/2023	(48,154)
Brown Brothers Harriman & Co.	USD 1,331	THB 45,424	07/13/2023	(19,891)
Brown Brothers Harriman & Co.	USD 5,437	THB 184,238	07/13/2023	(120,013)
Brown Brothers Harriman & Co.	CNH 393	USD 56	06/05/2023	878
Brown Brothers Harriman & Co.	SGD 915	USD 682	06/05/2023	4,601
Brown Brothers Harriman & Co.	SGD 368	USD 272	06/05/2023	(397)
Brown Brothers Harriman & Co.	USD 2,144	CNH 14,813	06/05/2023	(64,838)
Brown Brothers Harriman & Co.	USD 1	SGD 1	06/05/2023	1
Brown Brothers Harriman & Co.	USD 19,233	SGD 25,582	06/05/2023	(313,994)
Brown Brothers Harriman & Co.	AUD 1,148	USD 756	06/20/2023	8,766
Brown Brothers Harriman & Co.	CAD 1	USD 1	06/20/2023	6
Brown Brothers Harriman & Co.	CAD 98	USD 72	06/20/2023	(99)
Brown Brothers Harriman & Co.	CHF 1	USD 1	06/20/2023	4
Brown Brothers Harriman & Co.	EUR 705	USD 762	06/20/2023	7,675
Brown Brothers Harriman & Co.	GBP 294	USD 367	06/20/2023	358
Brown Brothers Harriman & Co.	GBP 453	USD 559	06/20/2023	(4,557)
Brown Brothers Harriman & Co.	USD 32,589	AUD 48,781	06/20/2023	(836,982)
Brown Brothers Harriman & Co.	USD 0*	CAD 0*	06/20/2023	0
Brown Brothers Harriman & Co.	USD 6,073	CAD 8,153	06/20/2023	(64,370)
Brown Brothers Harriman & Co.	USD 94	CHF 84	06/20/2023	(1,717)

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+.....	USD 22,369	EUR 20,534	06/20/2023	\$ (397,316)
Brown Brothers Harriman & Co.+.....	USD 30,614	GBP 24,469	06/20/2023	(163,541)
Brown Brothers Harriman & Co.+.....	USD 0*	ZAR 10	06/20/2023	2
Brown Brothers Harriman & Co.+.....	USD 4,553	ZAR 86,887	06/20/2023	(154,719)
Brown Brothers Harriman & Co.+.....	ZAR 5,482	USD 285	06/20/2023	7,276
Citibank, NA	USD 5,974	COP 27,583,276	07/13/2023	157,921
Citibank, NA	HUF 2,446,148	USD 6,917	07/20/2023	(45,054)
Deutsche Bank AG	USD 532	TWD 16,017	06/15/2023	(10,062)
Deutsche Bank AG	USD 9,577	TWD 288,548	06/15/2023	(181,263)
Deutsche Bank AG	USD 5,854	ZAR 108,047	06/22/2023	(385,806)
Deutsche Bank AG	ZAR 136,742	USD 7,455	06/22/2023	534,265
Deutsche Bank AG	CNH 19,655	USD 2,856	07/07/2023	85,700
Deutsche Bank AG	PHP 17,165	USD 311	07/27/2023	6,633
Goldman Sachs Bank USA	USD 7,253	BRL 36,822	06/02/2023	5,204
Goldman Sachs Bank USA	USD 32,988	INR 2,724,387	06/22/2023	(65,706)
Goldman Sachs Bank USA	PEN 18,853	USD 5,127	07/13/2023	9,322
HSBC Bank USA	USD 7,588	TWD 232,039	06/15/2023	(32,436)
HSBC Bank USA	KRW 15,051,948	USD 11,311	07/27/2023	(104,057)
JPMorgan Chase Bank, NA	USD 3,452	HUF 1,196,784	07/20/2023	(46,042)
Morgan Stanley Capital Services LLC	MYR 25,653	USD 5,775	06/22/2023	210,432
Morgan Stanley Capital Services LLC	MYR 23,823	USD 5,363	06/22/2023	195,418
Morgan Stanley Capital Services LLC	USD 3,032	MYR 13,518	06/22/2023	(100,102)
Morgan Stanley Capital Services LLC	USD 2,746	MYR 12,135	06/22/2023	(113,762)
Morgan Stanley Capital Services LLC	USD 4,792	MYR 21,176	06/22/2023	(198,522)
Morgan Stanley Capital Services LLC	USD 5,391	MYR 23,823	06/22/2023	(223,332)
Morgan Stanley Capital Services LLC	USD 6,424	ZAR 117,694	06/22/2023	(467,512)
Morgan Stanley Capital Services LLC	CNH 65,218	USD 9,536	07/07/2023	343,409
Morgan Stanley Capital Services LLC	USD 8,248	IDR 124,209,253	07/12/2023	30,323
Morgan Stanley Capital Services LLC	USD 3,947	IDR 58,203,328	07/12/2023	(67,605)
Morgan Stanley Capital Services LLC	CLP 8,845,405	USD 11,133	07/13/2023	275,999
Morgan Stanley Capital Services LLC	USD 3,058	MXN 55,559	07/13/2023	55,867
UBS AG	USD 2,187	KRW 2,897,886	07/27/2023	10,680
				\$ (1,329,732)
			Wertsteigerung	\$ 3,276,628
			Wertminderung	\$ (4,606,360)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

VERKAUFTE CREDIT DEFAULT SWAPTIONS

Referenz-Obligation	Gegenpartei	Kauf-/Ver- kaufsschutz	Ausübungs- kurs	Fälligkeit	Nominal- betrag (000)	Prämien erhalten	Marktwert
Put CDX-NAHY Series 40, 5 Year Index	Morgan Stanley & Co. International PLC	Sell	93.00%	06/21/2023	USD 6,003	\$ 18,009	\$ (1,834)

VERKAUFTE ZINS-SWAPTIONS

Bezeichnung	Index	Gegenpartei	Ausübungs- kurs	Fälligkeit	Nominal- betrag (000)	Prämien erhalten	Marktwert
Put OTC - 1 Year Interest Rate Swap	1 Day SOFR	Morgan Stanley Capital Services LLC	3.92%	08/15/2023	USD 23,940	\$ 253,831	\$ (89,473)

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)	CDX-EM Series 39, 5 Year Index	06/20/2028	USD 58,963	\$ 3,701,910	\$ (410,011)
Morgan Stanley & Co., LLC/(INTRCONX)	Federative Republic of Brazil	06/20/2028	USD 820	39,740	(6,353)
Morgan Stanley & Co., LLC/(INTRCONX)	People's Republic of China	06/20/2028	USD 1,070	(15,878)	(3,384)
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of Colombia	06/20/2028	USD 1,000	75,845	(12,157)
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of Indonesia	06/20/2028	USD 1,320	(6,280)	(3,610)
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of South Africa	06/20/2028	USD 1,200	109,993	11,289
Morgan Stanley & Co., LLC/(INTRCONX)	Republic of Turkey	06/20/2028	USD 642	123,048	(6,211)
Morgan Stanley & Co., LLC/(INTRCONX)	United Mexican States	06/20/2028	USD 780	5,261	(2,804)
				\$ 4,033,639	\$ (433,241)
				Wertsteigerung	\$ 11,289
				Wertminderung	\$ (444,530)

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 13,840	05/13/2052	1 Day SOFR	1.533%	\$ (1,480,054)
Morgan Stanley & Co., LLC/(LCH Group)	USD 3,060	03/21/2033	1 Day SOFR	3.209%	(44,068)
Insgesamt					<u>\$ (1,524,122)</u>

TOTAL-RETURN-SWAPS

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeitsdatum	Unrealisierte Wertsteigerung/(-minderung)
Gesamtrendite auf Referenz-Obligation erhalten					
Goldman Sachs International					
MIEF000G	39,966	FedFundEffective plus 0.69%	USD 40,811	06/15/2023	\$ 412,349
MIEF000G	8,501	FedFundEffective plus 0.69%	USD 3,761	09/15/2023	37,999
Insgesamt					<u>\$ 450,348</u>
Swaps insgesamt					<u>\$ (1,507,015)</u>

* 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) Not leidend.
- (c) Notleidendes 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) Ein Vertrag bezieht sich auf 1 Aktie.
- (g) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (h) 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
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
TWD	– New Taiwan Dollar
USD	– United States Dollar
ZAR	– South African Rand

Glossar:

ADR	– American Depositary Receipt
CBT	– Chicago Board of Trade

CDX-EM	– Emerging Market Credit Default Swap Index
CDX-NAHY	– North American High Yield Credit Default Swap Index
CJSC	– Closed Joint Stock Company
CME	– Chicago Mercantile Exchange
FedFundEffective	– Federal Funds Effective Rate
GDR	– Global Depositary Receipt
INTRCONX	– Inter-Continental Exchange
IRS	– Interest Rate Swaption
JSC	– Joint Stock Company
LCH	– London Clearing House
MSCI	– Morgan Stanley Capital International
OTC	– Over-the-Counter
PJSC	– Public Joint Stock Company
SOFR	– Secured Overnight Financing Rate

	Zinssatz	Datum	Nennwert (000)	Wert (CNH)	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 905 ¥	6,386,107	0.2%
ICBCIL Finance Co., Ltd., Series E	2.25%	11/02/2026	8,065	52,264,360	1.6
Wealthy Vision Holdings Ltd.	3.30%	06/01/2024	1,344	9,142,687	0.3
				<u>67,793,154</u>	<u>2.1</u>
KOMMUNIKATIONSMEDIEN					
Meituan	2.13%	10/28/2025	2,000	13,035,076	0.4
Prosus NV	3.26%	01/19/2027	1,569	10,128,181	0.3
Tencent Holdings Ltd.	2.39%	06/03/2030	3,640	21,822,106	0.7
Tencent Holdings Ltd.	3.60%	01/19/2028	1,080	7,244,176	0.2
Tencent Holdings Ltd.	3.93%	01/19/2038	1,405	8,347,998	0.3
Weibo Corp.	3.38%	07/08/2030	2,330	13,259,035	0.4
				<u>73,836,572</u>	<u>2.3</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
HKT Capital No. 5 Ltd.	3.25%	09/30/2029	835	5,324,993	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Geely Finance Hong Kong Ltd.	3.00%	03/05/2025	2,690	17,987,466	0.6
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
BCEG Hongkong Co., Ltd.	2.22%	07/02/2026	1,620	10,433,584	0.3
Minor International PCL(a)	2.70%	04/19/2026	2,342	14,909,411	0.5
Minor International PCL(a)	3.10%	06/29/2023	242	1,714,134	0.1
Sands China Ltd.	5.63%	08/08/2025	650	4,493,195	0.1
				<u>31,550,324</u>	<u>1.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Zhongsheng Group Holdings Ltd.	3.00%	01/13/2026	2,215	14,436,347	0.4
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
IOI Investment L Bhd, Series E	3.38%	11/02/2031	4,744	26,682,681	0.9
Midea Investment Development Co., Ltd.	2.88%	02/24/2027	3,000	19,726,320	0.6
Tingyi Cayman Islands Holding Corp.	1.63%	09/24/2025	2,015	13,137,327	0.4
				<u>59,546,328</u>	<u>1.9</u>
ENERGIE					
Contemporary Ruinding Development Ltd.	2.63%	09/17/2030	2,720	16,395,067	0.5
SONSTIGE INDUSTRIEWERTE					
CITIC Ltd., Series E	4.00%	01/11/2028	1,140	7,818,427	0.2
GLP China Holdings Ltd., Series E	2.95%	03/29/2026	4,271	17,687,617	0.6
				<u>25,506,044</u>	<u>0.8</u>
DIENSTLEISTUNGEN					
Alibaba Group Holding Ltd.	2.70%	02/09/2041	4,455	21,058,920	0.6
Alibaba Group Holding Ltd.	3.40%	12/06/2027	2,750	18,321,306	0.6
Alibaba Group Holding Ltd.	4.50%	11/28/2034	875	5,774,945	0.2
				<u>45,155,171</u>	<u>1.4</u>
TECHNOLOGIE					
AAC Technologies Holdings, Inc.	2.63%	06/02/2026	3,000	17,744,736	0.6
Baidu, Inc.	2.38%	10/09/2030	2,000	11,850,312	0.4
Baidu, Inc.	4.38%	03/29/2028	600	4,136,341	0.1
Lenovo Group Ltd.	6.54%	07/27/2032	1,475	10,576,401	0.3
Xiaomi Best Time International Ltd.	4.10%	07/14/2051	1,051	4,389,986	0.1
				<u>48,697,776</u>	<u>1.5</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
SF Holding Investment 2021 Ltd.	3.13%	11/17/2031	1,681	10,259,674	0.3
Shanghai Port Group BVI Development Co., Ltd.	3.38%	06/18/2029	1,000	6,615,526	0.2
Yunda Holding Investment Ltd.	2.25%	08/19/2025	2,688	17,243,779	0.6
				<u>34,118,979</u>	<u>1.1</u>
				<u>440,348,221</u>	<u>13.8</u>
FINANZINSTITUTE					
BANKWESEN					
Agricultural Bank of China Ltd./Hong Kong, Series E	2.90%	03/01/2024	CNH 25,000	25,127,280	0.8
Bangkok Bank PCL/Hong Kong	3.73%	09/25/2034	USD 520	3,140,141	0.1
Bank of East Asia Ltd. (The), Series E	4.00%	05/29/2030	1,355	8,837,299	0.3
Dah Sing Bank Ltd., Series E	5.00%	01/15/2029	480	3,367,865	0.1
DBS Group Holdings Ltd., Series G(a)	3.30%	02/27/2025	1,045	7,031,913	0.2
HSBC Bank China Co., Ltd.	3.60%	04/01/2024	CNY 10,000	10,090,195	0.3
Industrial & Commercial Bank of China Macau Ltd.	2.88%	09/12/2029	USD 1,950	13,404,024	0.4
Kookmin Bank(a)	4.35%	07/02/2024	1,500	10,347,533	0.3
Nanyang Commercial Bank Ltd.	3.80%	11/20/2029	1,000	6,813,729	0.2
Shinhan Bank Co., Ltd.	4.38%	04/13/2032	1,235	8,062,911	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (CNH)	Nettovermögen %
Shinhan Financial Group Co., Ltd.(a)	5.88%	08/13/2023	USD 600	¥ 4,236,556	0.1%
				100,459,446	3.1
MAKLER					
China Cinda Finance 2017 I Ltd., Series E	4.75%	02/08/2028	1,000	6,804,821	0.2
China Great Wall International Holdings III Ltd., Series E	3.88%	08/31/2027	997	6,154,724	0.2
CICC Hong Kong Finance 2016 MTN Ltd., Series E	2.00%	01/26/2026	1,290	8,450,717	0.3
				21,410,262	0.7
FINANZEN					
Azure Nova International Finance Ltd., Series E	4.25%	03/21/2027	2,311	15,978,125	0.5
Azure Orbit IV International Finance Ltd., Series E	4.00%	01/25/2028	1,250	8,444,784	0.3
BOC Aviation Ltd.	3.00%	09/11/2029	2,353	15,026,013	0.5
BOC Aviation Ltd.	3.25%	04/29/2025	650	4,433,267	0.1
BOC Aviation Ltd., Series G	2.63%	01/17/2025	975	6,619,501	0.2
Boc Aviation USA Corp.	4.88%	05/03/2033	473	3,334,891	0.1
Bocom Leasing Management Hong Kong Co., Ltd., Series E(b)	6.45%	03/02/2025	2,285	16,139,305	0.5
CCBL Cayman 1 Corp. Ltd., Series E	3.50%	05/16/2024	2,430	16,984,489	0.5
CDBL Funding 1	4.25%	12/02/2024	4,575	31,916,573	1.0
CDBL Funding 2, Series E	2.00%	03/04/2026	2,335	15,192,451	0.5
China Development Bank Financial Leasing Co., Ltd.	2.88%	09/28/2030	7,500	50,034,009	1.6
CMB International Leasing Management Ltd., Series E	2.00%	02/04/2026	1,700	11,045,742	0.3
CMB International Leasing Management Ltd., Series E	2.88%	02/04/2031	2,285	13,330,345	0.4
Huarong Finance 2017 Co., Ltd.	4.75%	04/27/2027	6,290	37,092,734	1.2
Huarong Finance II Co., Ltd., Series E	5.50%	01/16/2025	2,098	13,884,046	0.4
ICBCIL Finance Co., Ltd.	3.63%	05/19/2026	500	3,404,638	0.1
ICBCIL Finance Co., Ltd., Series E	3.63%	11/15/2027	1,535	10,407,798	0.3
Xingsheng BVI Co., Ltd.	1.38%	08/25/2024	2,818	19,037,921	0.6
				292,306,632	9.1
REITs					
Franshion Brilliant Ltd.	4.25%	07/23/2029	922	4,734,075	0.2
				418,910,415	13.1
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	861	4,374,847	0.1
Adani Electricity Mumbai Ltd.	3.95%	02/12/2030	5,060	27,179,911	0.8
Adani Transmission Step-One Ltd.	4.00%	08/03/2026	500	3,125,149	0.1
Adani Transmission Step-One Ltd.	4.25%	05/21/2036	489	2,691,580	0.1
Castle Peak Power Finance Co., Ltd., Series E	2.13%	03/03/2031	3,000	17,635,168	0.6
Minejesa Capital BV	4.63%	08/10/2030	2,300	14,595,936	0.5
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak.	4.85%	10/14/2038	1,544	9,444,151	0.3
				79,046,742	2.5
ERDGAS					
ENN Clean Energy International Investment Ltd.	3.38%	05/12/2026	2,760	17,907,517	0.6
ENN Energy Holdings Ltd.	2.63%	09/17/2030	1,321	7,884,204	0.2
ENN Energy Holdings Ltd.	4.63%	05/17/2027	980	6,863,339	0.2
				32,655,060	1.0
				111,701,802	3.5
				970,960,438	30.4
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
CHINA					
China Development Bank, Series 1710	4.04%	04/10/2027	CNY 40,000	42,124,515	1.3
China Development Bank, Series 1810	4.04%	07/06/2028	106,000	112,920,874	3.5
China Development Bank, Series 1905	3.48%	01/08/2029	110,000	114,251,127	3.6
China Development Bank, Series 2104	3.40%	01/08/2028	63,400	65,555,293	2.0
China Development Bank, Series 2105	3.66%	03/01/2031	96,700	102,056,970	3.2
China Huadian Overseas Development Management Co., Ltd.(a)	4.00%	05/29/2024	USD 1,185	8,293,622	0.3
China Southern Power Grid International Finance BVI 2018 Co., Ltd.	4.25%	09/18/2028	1,130	7,939,448	0.2
Chinalco Capital Holdings Ltd.(a).	4.10%	09/11/2024	3,560	24,811,844	0.8
CNAC HK Finbridge Co., Ltd.	3.88%	06/19/2029	5,060	33,012,549	1.0
CNAC HK Finbridge Co., Ltd.	4.88%	03/14/2025	2,070	14,510,090	0.5
CNAC HK Finbridge Co., Ltd.	5.13%	03/14/2028	900	6,314,796	0.2
Export-Import Bank of China (The)	4.15%	06/18/2027	CNH 30,000	31,315,791	1.0
Export-Import Bank of China (The), Series 2007	3.26%	02/24/2027	CNY 40,000	41,005,689	1.3
JIC Zhixin Ltd.	1.50%	08/27/2025	USD 1,313	8,609,716	0.3
JIC Zhixin Ltd.	2.13%	08/27/2030	1,455	8,676,187	0.3
Minmetals Bounteous Finance BVI Ltd.(a).	3.38%	09/03/2024	2,055	14,166,967	0.4
Minmetals Bounteous Finance BVI Ltd.	4.20%	07/27/2026	700	4,824,172	0.1
Sunny Express Enterprises Corp.	3.13%	04/23/2030	2,824	18,223,145	0.6
				658,612,795	20.6

		Zinssatz	Datum	Nennwert (000)	Wert (CNH)	Nettover- mögen %
HONGKONG	Airport Authority(a)	2.40%	03/08/2028	USD 6,806	¥ 42,682,005	1.3%
					<u>701,294,800</u>	<u>21.9</u>
REGIERUNGEN – SCHATZPAPIERE						
CHINA	China Government Bond, Series INBK	2.76%	05/15/2032	CNY 130,000	130,243,228	4.1
	China Government Bond, Series INBK	3.02%	05/27/2031	167,000	170,999,138	5.3
	China Government Bond, Series INBK	3.39%	03/16/2050	50,000	52,064,729	1.6
	China Government Bond, Series INBK	3.81%	09/14/2050	70,000	78,444,416	2.5
					<u>431,751,511</u>	<u>13.5</u>
HONGKONG	Hong Kong Dollar, Series G	2.80%	11/30/2024	CNH 40,000	40,055,600	1.3
VEREINIGTE STAATEN	U.S. Treasury Notes	1.75%	03/15/2025	USD 10,000	67,845,551	2.1
					<u>539,652,662</u>	<u>16.9</u>
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN						
INDUSTRIE						
GRUNDSTOFFE						
	Periama Holdings LLC/DE	5.95%	04/19/2026	1,380	9,433,679	0.3
	Shandong Iron And Steel Xinheng International Co., Ltd.	4.80%	07/28/2024	553	3,808,633	0.1
	Shandong Iron And Steel Xinheng International Co., Ltd.	6.50%	11/05/2023	885	6,281,242	0.2
	Vedanta Resources Finance II PLC	13.88%	01/21/2024	1,300	8,430,531	0.3
					<u>27,954,085</u>	<u>0.9</u>
INVESTITIONSGÜTER						
	China Water Affairs Group Ltd.	4.85%	05/18/2026	2,000	12,366,976	0.4
	Diamond II Ltd.	7.95%	07/28/2026	911	6,331,972	0.2
	West China Cement Ltd.	4.95%	07/08/2026	1,902	9,156,006	0.2
					<u>27,854,954</u>	<u>0.8</u>
KOMMUNIKATION/TELEKOMMUNIKATION						
	Network i2i Ltd.(a)	5.65%	01/15/2025	500	3,436,929	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ						
	TML Holdings Pte Ltd.	5.50%	06/03/2024	1,915	13,355,350	0.4
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE						
	Fortune Star BVI Ltd.	5.00%	05/18/2026	367	1,660,445	0.1
	Fortune Star BVI Ltd.	5.95%	10/19/2025	1,520	8,124,096	0.3
	Fortune Star BVI Ltd.	6.85%	07/02/2024	1,415	8,823,374	0.3
	Melco Resorts Finance Ltd.	4.88%	06/06/2025	880	5,847,884	0.2
	Melco Resorts Finance Ltd.	5.38%	12/04/2029	1,820	10,333,886	0.3
	Melco Resorts Finance Ltd.	5.75%	07/21/2028	460	2,750,158	0.1
	MGM China Holdings Ltd.	4.75%	02/01/2027	2,615	16,562,333	0.5
	MGM China Holdings Ltd.	5.25%	06/18/2025	2,076	14,048,214	0.4
	MGM China Holdings Ltd.	5.88%	05/15/2026	200	1,344,484	0.0
	Studio City Co., Ltd.	7.00%	02/15/2027	553	3,665,036	0.1
	Studio City Finance Ltd.	5.00%	01/15/2029	700	3,610,412	0.1
	Studio City Finance Ltd.	6.50%	01/15/2028	1,553	9,075,185	0.3
	Wynn Macau Ltd.	5.50%	01/15/2026	960	6,257,846	0.2
	Wynn Macau Ltd.	5.50%	10/01/2027	940	5,812,563	0.2
	Wynn Macau Ltd.	5.63%	08/26/2028	714	4,286,850	0.1
					<u>102,202,766</u>	<u>3.2</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER						
	Japfa Comfeed Indonesia Tbk PT	5.38%	03/23/2026	984	5,440,290	0.1
ENERGIE						
	Greenko Dutch BV.	3.85%	03/29/2026	2,340	14,701,729	0.5
	Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	600	3,935,911	0.1
	Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	1,260	8,473,058	0.3
	Medco Bell Pte Ltd.	6.38%	01/30/2027	472	3,028,976	0.1
	Medco Platinum Road Pte Ltd.	6.75%	01/30/2025	681	4,719,012	0.1
	ReNew Power Pvt Ltd.	5.88%	03/05/2027	1,047	6,849,511	0.2
					<u>41,708,197</u>	<u>1.3</u>
SONSTIGE INDUSTRIEWERTE						
	Li & Fung Ltd., Series E(a)	5.25%	11/03/2023	500	1,755,544	0.1
TECHNOLOGIE						
	CA Magnum Holdings	5.38%	10/31/2026	2,853	17,616,078	0.6
	Lenovo Group Ltd., Series E	5.88%	04/24/2025	1,100	7,830,711	0.2
					<u>25,446,789</u>	<u>0.8</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN						
	India Airport Infra	6.25%	10/25/2025	500	3,393,948	0.1
	JSW Infrastructure Ltd.	4.95%	01/21/2029	1,965	11,747,957	0.4
					<u>15,141,905</u>	<u>0.5</u>
					<u>264,296,809</u>	<u>8.2</u>

	Zinssatz	Datum	Nennwert (000)	Wert (CNH)	Nettovermögen %
FINANZINSTITUTE					
BANKWESEN					
Axis Bank Ltd./Gift City(a)	4.10%	09/08/2026	USD 1,075	¥ 6,573,035	0.2%
Bank Negara Indonesia Persero Tbk PT, Series E	3.75%	03/30/2026	1,026	6,712,128	0.2
Bank Tabungan Negara Persero Tbk PT	4.20%	01/23/2025	953	6,332,187	0.2
HDFC Bank Ltd.(a)	3.70%	08/25/2026	1,985	12,101,821	0.4
Krung Thai Bank PCL/Cayman Islands(a)	4.40%	03/25/2026	1,740	11,301,767	0.3
Rizal Commercial Banking Corp.(a)	6.50%	08/27/2025	935	5,883,591	0.2
				<u>48,904,529</u>	<u>1.5</u>
MAKLER					
China Cinda Asset Management Co., Ltd.(a)	4.40%	11/03/2026	6,036	39,917,874	1.3
FINANZEN					
Central Huijin Investment Ltd.	3.50%	11/03/2023	CNY 10,000	10,054,790	0.3
REITs					
Agile Group Holdings Ltd.	5.75%	01/02/2025	USD 1,097	2,779,178	0.1
China SCE Group Holdings Ltd.	6.00%	02/04/2026	1,420	1,429,378	0.1
China SCE Group Holdings Ltd.	7.00%	05/02/2025	934	1,188,938	0.1
Country Garden Holdings Co., Ltd.	2.70%	07/12/2026	2,180	5,318,985	0.2
Country Garden Holdings Co., Ltd.	3.13%	10/22/2025	3,870	9,721,657	0.3
Country Garden Holdings Co., Ltd.	5.13%	01/17/2025	525	1,684,313	0.1
Country Garden Holdings Co., Ltd.	7.25%	04/08/2026	1,285	3,525,608	0.1
Fantasia Holdings Group Co., Ltd.(c)	6.95%	12/17/2021	600	360,190	0.0
Fantasia Holdings Group Co., Ltd.(c)	7.38%	10/04/2022	800	519,515	0.0
Fantasia Holdings Group Co., Ltd.(d)	9.88%	10/19/2023	550	293,964	0.0
Fantasia Holdings Group Co., Ltd.(c)	10.88%	01/09/2023	1,722	1,019,766	0.0
Fantasia Holdings Group Co., Ltd.(d)	10.88%	03/02/2024	1,674	894,720	0.0
Fantasia Holdings Group Co., Ltd.(c)	11.75%	04/17/2022	2,332	1,432,202	0.1
Fantasia Holdings Group Co., Ltd.(d)	11.88%	06/01/2023	600	320,688	0.0
Fantasia Holdings Group Co., Ltd.(c)	12.25%	10/18/2022	890	475,687	0.0
Fantasia Holdings Group Co., Ltd.(c)	15.00%	12/18/2021	1,622	866,927	0.0
Greentown China Holdings Ltd.	5.65%	07/13/2025	600	3,723,455	0.1
Kawasan Industri Jababeka Tbk PT	7.00%	12/15/2027	773	3,598,907	0.1
KWG Group Holdings Ltd.	5.88%	11/10/2024	1,112	613,163	0.0
LMIRT Capital Pte Ltd.	7.50%	02/09/2026	1,266	5,341,601	0.2
Logan Group Co., Ltd.(d)	4.25%	09/17/2024	615	452,791	0.0
Logan Group Co., Ltd.(d)	4.25%	07/12/2025	1,170	875,478	0.0
Logan Group Co., Ltd.(d)	6.90%	06/09/2024	400	299,309	0.0
Logan Group Co., Ltd.(c)	7.50%	08/25/2022	400	299,309	0.0
Modernland Overseas Pte Ltd.(e)	3.00%	04/30/2027	107	137,034	0.0
Modernland Overseas Pte Ltd., Series 2(e)	3.00%	04/30/2027	4	7,923	0.0
RKPF Overseas 2019 A Ltd.	5.90%	03/05/2025	1,348	5,756,627	0.2
RKPF Overseas 2019 A Ltd.	6.00%	09/04/2025	1,869	7,053,371	0.2
RKPF Overseas 2020 A Ltd.	5.13%	07/26/2026	985	2,974,515	0.1
RKPF Overseas 2020 A Ltd.	5.20%	01/12/2026	905	3,070,717	0.1
Seazen Group Ltd.	4.45%	07/13/2025	507	1,622,049	0.1
Seazen Group Ltd.	6.00%	08/12/2024	1,700	7,571,800	0.2
Shimao Group Holdings Ltd.(d)	3.45%	01/11/2031	2,200	1,567,808	0.1
Shimao Group Holdings Ltd.(d)	5.20%	01/30/2025	1,000	712,640	0.0
Shimao Group Holdings Ltd.(d)	6.13%	02/21/2024	890	634,250	0.0
Shui On Development Holding Ltd.	5.50%	06/29/2026	1,451	6,710,277	0.2
Sino-Ocean Land Treasure IV Ltd.	3.25%	05/05/2026	1,650	2,739,744	0.1
Sino-Ocean Land Treasure IV Ltd.	4.75%	08/05/2029	660	876,013	0.0
Sunac China Holdings Ltd.(d)	5.95%	04/26/2024	6,186	6,502,377	0.2
Wanda Properties Overseas Ltd.	6.88%	07/23/2023	1,530	9,976,604	0.3
Yango Justice International Ltd.(d)	7.50%	04/15/2024	1,220	86,942	0.0
Yango Justice International Ltd.(d)	7.88%	09/04/2024	441	31,427	0.0
Yango Justice International Ltd.(c)	9.25%	04/15/2023	2,829	401,368	0.0
Yanlord Land HK Co., Ltd.	5.13%	05/20/2026	1,640	8,767,663	0.3
Zhenro Properties Group Ltd.(d)	8.35%	03/10/2024	755	242,119	0.0
				<u>114,478,997</u>	<u>3.6</u>
				<u>213,356,190</u>	<u>6.7</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
ACEN Finance Ltd., Series E(a)	4.00%	03/08/2025	477	2,370,582	0.1
Adani Green Energy Ltd.	4.38%	09/08/2024	2,915	19,063,541	0.6
India Clean Energy Holdings	4.50%	04/18/2027	1,185	6,738,938	0.2
JSW Hydro Energy Ltd.	4.13%	05/18/2031	1,495	8,939,209	0.3
				<u>37,112,270</u>	<u>1.2</u>
ERDGAS					
China Oil & Gas Group Ltd.	4.70%	06/30/2026	1,329	7,821,258	0.2
				<u>44,933,528</u>	<u>1.4</u>
				<u>522,586,527</u>	<u>16.3</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (CNH)	Nettovermögen %
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - China Bond Portfolio - Class SA			2,985,504	¥ 313,567,466	9.8%
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
FINANZEN					
BMW China Capital BV	3.69%	02/10/2026	CNY 20,000	20,299,748	0.6
Gesamtanlagen				¥ 3,068,361,641	95.9%
(Kosten ¥3,273,392,603)					
Termineinlagen					
HSBC, Hong Kong(f)	1.97 %	-		77	0.0
Scotiabank, Toronto(f)	4.43 %	-		54,490,798	1.7
SEB, Stockholm(f)	2.13 %	-		8,932	0.0
Termineinlagen insgesamt				54,499,807	1.7
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				76,553,283	2.4
Nettovermögen				¥ 3,199,414,731	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
Korea 3 Yr Bond Futures	06/20/2023	300	¥ 167,683,156	¥ 168,166,393	¥ 483,237
U.S. Ultra Bond (CBT) Futures	09/20/2023	56	53,354,967	54,623,856	1,268,889
Short					
U.S. 10 Yr Note (CBT) Futures	09/20/2023	496	403,645,530	404,612,048	(966,518)
U.S. 10 Yr Ultra Futures	09/20/2023	33	28,036,483	28,327,106	(290,623)
U.S. Long Bond (CBT) Futures	09/20/2023	48	42,929,433	43,902,187	(972,754)
U.S. T-Note 2 Yr (CBT) Futures	09/29/2023	90	132,289,033	132,013,220	275,813
U.S. T-Note 5 Yr (CBT) Futures	09/29/2023	23	17,895,782	17,878,690	17,092
					¥ (184,864)
				Wertsteigerung	¥ 2,045,031
				Wertminderung	¥ (2,229,895)

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)	
HSBC Bank USA	USD 90,000	CNH 614,579	07/14/2023	¥ (24,394,419)	
HSBC Bank USA	USD 90,000	CNH 620,699	08/15/2023	(16,446,548)	
Morgan Stanley Capital Services LLC	CNH 12,229	USD 1,739	07/07/2023	126,733	
Societe Generale SA	USD 80,000	CNH 547,794	06/15/2023	(21,613,496)	
Societe Generale SA	CNH ¥8,665	USD 1,258	07/07/2023	274,538	
				¥ (62,053,192)	
				Wertsteigerung	¥ 401,271
				Wertminderung	¥ (62,454,463)

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 Asia Ex-Japan Series 39, 5 Year Index	06/20/2028	USD 53,350	¥ 3,939,519	¥ (3,910,632)
Citigroup Global Markets, Inc./(INTRCONX)	People's Republic of China	06/20/2028	USD 14,000	(1,480,540)	(925,656)
Insgesamt				¥ 2,458,979	¥ (4,836,288)

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)	CNY 304,000	03/14/2027	China 7-Day Reverse Repo Rate	2.456%	¥ 1,026,210
Citigroup Global Markets, Inc./(LCH Group)	CNY 200,000	06/13/2027	2.455%	China 7-Day Reverse Repo Rate	(544,776)
Citigroup Global Markets, Inc./(LCH Group)	CNY 213,800	08/05/2027	2.370%	China 7-Day Reverse Repo Rate	266,810
Insgesamt					¥ 748,244
				Wertsteigerung	¥ 1,293,020
				Wertminderung	¥ (544,776)
Swaps insgesamt					¥ (4,088,044)

- (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 2023.
- (c) Notleidendes fälliges Wertpapier.
- (d) Not leidend.
- (e) Zahlungen in Sachwerten (PIK).
- (f) Tagesgeld.

Währungskürzel:

- CNH – Chinese Yuan Renminbi (Offshore)
- CNY – Chinese Yuan Renminbi
- USD – United States Dollar

Glossar:

- CBT – Chicago Board of Trade
- INTRCONX – Inter-Continental Exchange
- LCH – London Clearing House
- REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Arconic Corp.	6.00%	05/15/2025	USD 1,311	\$ 1,322,498	0.1%
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028	6,480	4,882,559	0.4
Cleveland-Cliffs, Inc.	6.75%	03/15/2026	114	115,364	0.0
Constellium SE	3.13%	07/15/2029	EUR 3,898	3,491,023	0.3
Crown Americas LLC/Crown Americas Capital Corp. VI	4.75%	02/01/2026	USD 2,000	1,946,054	0.2
Element Solutions, Inc.	3.88%	09/01/2028	6,000	5,243,799	0.4
FMG Resources (August 2006) Pty Ltd.	4.50%	09/15/2027	3,000	2,836,058	0.2
FMG Resources (August 2006) Pty Ltd.	5.13%	05/15/2024	6,089	6,088,984	0.5
Graphic Packaging International LLC	4.75%	07/15/2027	3,000	2,880,594	0.2
INEOS Finance PLC	3.38%	03/31/2026	EUR 1,292	1,285,520	0.1
INEOS Quattro Finance 1 PLC	3.75%	07/15/2026	862	811,410	0.1
INEOS Quattro Finance 2 PLC	2.50%	01/15/2026	1,615	1,559,446	0.1
INEOS Quattro Finance 2 PLC	3.38%	01/15/2026	USD 3,562	3,262,286	0.2
Ingevity Corp.	3.88%	11/01/2028	7,000	5,776,361	0.4
Intelligent Packaging Ltd. Finco, Inc./ Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028	3,000	2,502,032	0.2
Olin Corp.	5.13%	09/15/2027	4,914	4,665,746	0.4
Olympus Water US Holding Corp.	3.88%	10/01/2028	EUR 1,000	862,109	0.1
Olympus Water US Holding Corp.	7.13%	10/01/2027	USD 2,706	2,533,727	0.2
SCIL IV LLC/SCIL USA Holdings LLC	5.38%	11/01/2026	7,099	6,562,255	0.5
Sealed Air Corp.	5.50%	09/15/2025	5,731	5,704,477	0.4
SPCM SA	3.13%	03/15/2027	2,080	1,900,507	0.1
WR Grace Holdings LLC	4.88%	06/15/2027	9,195	8,531,288	0.6
				74,764,097	5.7
INVESTITIONSGÜTER					
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.00%	09/01/2029	EUR 690	540,053	0.0
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.25%	09/01/2028	USD 1,985	1,697,175	0.1
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	6.00%	06/15/2027	717	704,252	0.1
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	4.13%	08/15/2026	5,234	4,900,087	0.4
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025	1,000	976,250	0.1
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	08/15/2027	4,000	3,355,828	0.3
Ball Corp.	1.50%	03/15/2027	EUR 1,468	1,402,424	0.1
Ball Corp.	4.88%	03/15/2026	USD 2,000	1,954,103	0.1
Ball Corp.	5.25%	07/01/2025	1,000	993,650	0.1
Ball Corp.	6.00%	06/15/2029	721	721,954	0.1
Bombardier, Inc.	7.88%	04/15/2027	5,508	5,441,404	0.4
Chart Industries, Inc.	7.50%	01/01/2030	1,423	1,437,703	0.1
Clean Harbors, Inc.	4.88%	07/15/2027	5,126	4,898,698	0.4
Eco Material Technologies, Inc.	7.88%	01/31/2027	3,999	3,794,189	0.3
Emerald Debt Merger Sub LLC	6.63%	12/15/2030	1,342	1,331,268	0.1
Gates Global LLC/Gates Corp.	6.25%	01/15/2026	7,147	7,004,060	0.5
GFL Environmental, Inc.	5.13%	12/15/2026	1,000	964,170	0.1
Griffon Corp.	5.75%	03/01/2028	1,000	926,279	0.1
JELD-WEN, Inc.	4.63%	12/15/2025	2,308	2,227,670	0.1
LSB Industries, Inc.	6.25%	10/15/2028	4,753	4,301,890	0.3
Madison IAQ LLC	4.13%	06/30/2028	2,528	2,188,998	0.1
Paprec Holding SA	3.50%	07/01/2028	EUR 1,170	1,120,860	0.1
Regal Rexnord Corp.	6.30%	02/15/2030	USD 2,362	2,359,245	0.2
Renk AG/Frankfurt am Main	5.75%	07/15/2025	EUR 4,812	5,031,702	0.4
Stericycle, Inc.	3.88%	01/15/2029	USD 1,440	1,272,795	0.1
TK Elevator Midco GmbH	4.38%	07/15/2027	EUR 565	535,850	0.0
TK Elevator US Newco, Inc.	5.25%	07/15/2027	USD 5,478	5,049,460	0.4
Trivium Packaging Finance BV	5.50%	08/15/2026	558	530,176	0.0
WESCO Distribution, Inc.	7.13%	06/15/2025	4,009	4,037,357	0.3
				71,699,550	5.4
KOMMUNIKATIONSMEDIEN					
Altice Financing SA	2.25%	01/15/2025	EUR 546	539,969	0.0
Altice Financing SA	5.00%	01/15/2028	USD 7,059	5,525,296	0.4
AMC Networks, Inc.	4.25%	02/15/2029	3,250	1,852,520	0.1
AMC Networks, Inc.	4.75%	08/01/2025	3,500	3,093,105	0.2
AMC Networks, Inc.	5.00%	04/01/2024	718	707,563	0.1
Banjay Entertainment SASU	3.50%	03/01/2025	EUR 500	521,784	0.0
Banjay Entertainment SASU	5.38%	03/01/2025	USD 3,974	3,899,266	0.3
CCO Holdings LLC/CCO Holdings Capital Corp.	5.13%	05/01/2027	5,153	4,783,441	0.4
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50%	05/01/2026	728	712,794	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	6.38%	09/01/2029	3,865	3,604,652	0.3
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	4,139	3,647,170	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
CSC Holdings LLC	5.25%	06/01/2024	USD 1,817	\$ 1,686,103	0.1%
CSC Holdings LLC	5.38%	02/01/2028	5,000	3,946,127	0.3
CSC Holdings LLC	11.25%	05/15/2028	623	588,482	0.0
Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027	5,650	4,979,853	0.4
DISH DBS Corp.	5.25%	12/01/2026	2,482	1,964,970	0.2
DISH DBS Corp.	5.75%	12/01/2028	2,581	1,871,961	0.1
DISH DBS Corp.	5.88%	11/15/2024	3,033	2,597,639	0.2
DISH DBS Corp.	7.75%	07/01/2026	2,404	1,376,909	0.1
Gray Television, Inc.	7.00%	05/15/2027	1,679	1,386,386	0.1
iHeartCommunications, Inc.	5.25%	08/15/2027	2,190	1,538,774	0.1
iHeartCommunications, Inc.	6.38%	05/01/2026	5,083	3,859,482	0.3
LCPR Senior Secured Financing DAC	5.13%	07/15/2029	1,828	1,514,919	0.1
LCPR Senior Secured Financing DAC	6.75%	10/15/2027	5,126	4,759,249	0.4
McGraw-Hill Education, Inc.	5.75%	08/01/2028	5,701	4,872,504	0.4
Outfront Media Capital LLC/Outfront Media Capital Corp.	4.25%	01/15/2029	3,569	2,917,961	0.2
Pinewood Finance Co., Ltd.	3.25%	09/30/2025	GBP 2,530	2,934,523	0.2
Radiate Holdco LLC/Radiate Finance, Inc.	4.50%	09/15/2026	USD 5,683	4,377,601	0.3
Sinclair Television Group, Inc.	4.13%	12/01/2030	112	73,059	0.0
Sinclair Television Group, Inc.	5.13%	02/15/2027	2,140	1,752,189	0.1
Sirius XM Radio, Inc.	4.00%	07/15/2028	6,150	5,152,531	0.4
Sirius XM Radio, Inc.	5.00%	08/01/2027	1,627	1,476,850	0.1
Summer BC Bidco B LLC	5.50%	10/31/2026	567	480,998	0.0
Univision Communications, Inc.	5.13%	02/15/2025	265	257,785	0.0
Univision Communications, Inc.	6.63%	06/01/2027	6,595	6,252,400	0.5
Urban One, Inc.	7.38%	02/01/2028	2,229	2,007,725	0.2
Virgin Media Finance PLC	3.75%	07/15/2030	EUR 740	607,647	0.1
Virgin Media Secured Finance PLC	5.50%	05/15/2029	USD 1,500	1,351,990	0.1
Virgin Media Vendor Financing Notes IV DAC	5.00%	07/15/2028	6,000	5,224,826	0.4
Ziggo BV	4.88%	01/15/2030	3,000	2,507,379	0.2
				<u>103,206,382</u>	<u>7.8</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Altice France SA/France	5.13%	07/15/2029	725	520,219	0.0
Altice France SA/France	8.13%	02/01/2027	2,000	1,724,196	0.1
Connect Finco SARL/Connect US Finco LLC	6.75%	10/01/2026	6,124	5,903,380	0.5
Consolidated Communications, Inc.	5.00%	10/01/2028	70	49,526	0.0
Consolidated Communications, Inc.	6.50%	10/01/2028	4,578	3,425,872	0.3
Hughes Satellite Systems Corp.	5.25%	08/01/2026	987	919,540	0.1
Hughes Satellite Systems Corp.	6.63%	08/01/2026	5,156	4,765,210	0.4
Iliad Holding SASU	6.50%	10/15/2026	1,949	1,833,271	0.1
Iliad Holding SASU	7.00%	10/15/2028	1,368	1,277,691	0.1
Level 3 Financing, Inc.	3.40%	03/01/2027	1,000	790,516	0.1
Level 3 Financing, Inc.	3.88%	11/15/2029	2,000	1,466,039	0.1
Level 3 Financing, Inc.	4.25%	07/01/2028	1,081	607,463	0.0
Level 3 Financing, Inc.	4.63%	09/15/2027	1,919	1,197,368	0.1
Lorca Telecom Bondco SA	4.00%	09/18/2027	EUR 5,648	5,516,736	0.4
Telecom Italia SpA/Milano	5.30%	05/30/2024	USD 1,490	1,454,311	0.1
United Group BV	3.63%	02/15/2028	EUR 397	333,236	0.0
United Group BV	4.63%	08/15/2028	231	197,189	0.0
				<u>31,981,763</u>	<u>2.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Allison Transmission, Inc.	4.75%	10/01/2027	USD 1,010	960,248	0.1
Allison Transmission, Inc.	5.88%	06/01/2029	3,000	2,904,826	0.2
American Axle & Manufacturing, Inc.	6.50%	04/01/2027	2,092	1,943,907	0.1
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR 1,451	1,482,757	0.1
Ford Motor Credit Co. LLC	2.30%	02/10/2025	USD 2,748	2,559,457	0.2
Ford Motor Credit Co. LLC	4.06%	11/01/2024	495	479,402	0.0
Ford Motor Credit Co. LLC	4.95%	05/28/2027	1,757	1,648,213	0.1
Ford Motor Credit Co. LLC	6.80%	05/12/2028	1,465	1,448,012	0.1
Ford Motor Credit Co. LLC	7.35%	11/04/2027	3,584	3,629,688	0.3
Goodyear Tire & Rubber Co. (The)	5.00%	07/15/2029	1,000	900,333	0.1
IHO Verwaltungs GmbH(a)	4.75%	09/15/2026	3,951	3,577,840	0.3
IHO Verwaltungs GmbH(a)	6.00%	05/15/2027	4,355	4,043,710	0.3
Jaguar Land Rover Automotive PLC	4.50%	10/01/2027	3,717	3,179,345	0.2
Jaguar Land Rover Automotive PLC	5.88%	01/15/2028	2,698	2,407,115	0.2
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025	2,465	2,466,423	0.2
Nissan Motor Acceptance Co. LLC	1.85%	09/16/2026	93	78,568	0.0
Nissan Motor Acceptance Co. LLC	2.75%	03/09/2028	1,400	1,140,955	0.1
Nissan Motor Co., Ltd.	4.35%	09/17/2027	2,993	2,707,492	0.2
ZF Finance GmbH, Series E	3.00%	09/21/2025	EUR 2,000	2,033,740	0.1
ZF North America Capital, Inc.	4.75%	04/29/2025	USD 3,992	3,875,176	0.3
ZF North America Capital, Inc.	6.88%	04/14/2028	935	939,994	0.1
ZF North America Capital, Inc.	7.13%	04/14/2030	935	942,820	0.1
				<u>45,350,021</u>	<u>3.4</u>

AB SICAV I
Short Duration High Yield Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Boyne USA, Inc.	4.75%	05/15/2029	USD 1,347	\$ 1,205,382	0.1%
Carnival Corp.	4.00%	08/01/2028	3,450	3,010,373	0.2
Carnival Corp.	5.75%	03/01/2027	2,279	1,951,491	0.1
Carnival Corp.	7.63%	03/01/2026	EUR 317	315,291	0.0
Carnival Corp.	9.88%	08/01/2027	USD 1,000	1,032,366	0.1
Carnival Corp.	10.13%	02/01/2026	EUR 316	354,307	0.0
Carnival Corp.	10.50%	02/01/2026	USD 1,583	1,645,066	0.1
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op.	5.38%	04/15/2027	1,010	962,525	0.1
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op.	5.50%	05/01/2025	7,942	7,885,054	0.6
Cinemark USA, Inc.	5.25%	07/15/2028	2,000	1,758,942	0.1
Lindblad Expeditions LLC	6.75%	02/15/2027	2,487	2,331,501	0.2
Mattel, Inc.	3.38%	04/01/2026	5,915	5,426,459	0.4
Mattel, Inc.	5.88%	12/15/2027	4,000	3,897,501	0.3
Motion Bondco DAC.	4.50%	11/15/2027	EUR 1,039	971,841	0.1
NCL Corp. Ltd.	5.88%	02/15/2027	USD 2,500	2,380,458	0.2
NCL Corp., Ltd.	3.63%	12/15/2024	6,921	6,619,390	0.5
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	1,273	1,177,326	0.1
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026	1,041	979,279	0.1
Royal Caribbean Cruises Ltd.	5.50%	04/01/2028	2,669	2,455,418	0.2
Royal Caribbean Cruises Ltd.	11.50%	06/01/2025	1,549	1,638,016	0.1
SeaWorld Parks & Entertainment, Inc.	5.25%	08/15/2029	4,882	4,378,498	0.3
SeaWorld Parks & Entertainment, Inc.	8.75%	05/01/2025	932	949,179	0.1
Vail Resorts, Inc.	6.25%	05/15/2025	2,000	2,012,824	0.2
Viking Cruises Ltd.	13.00%	05/15/2025	2,387	2,509,947	0.2
VOC Escrow Ltd.	5.00%	02/15/2028	7,882	7,132,773	0.5
				<u>64,981,207</u>	<u>4.9</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Accor SA	2.38%	11/29/2028	EUR 1,500	1,438,844	0.1
Adams Homes, Inc.	7.50%	02/15/2025	USD 1,841	1,785,868	0.1
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027	4,400	3,937,677	0.3
Builders FirstSource, Inc.	5.00%	03/01/2030	2,000	1,852,500	0.1
Caesars Entertainment, Inc.	6.25%	07/01/2025	5,493	5,480,557	0.4
Caesars Entertainment, Inc.	7.00%	02/15/2030	646	648,172	0.0
Castle UK Finco PLC(b)	8.57%	05/15/2028	EUR 1,160	1,088,804	0.1
Churchill Downs, Inc.	4.75%	01/15/2028	USD 1,944	1,798,952	0.1
Five Point Operating Co. LP/Five Point Capital Corp.	7.88%	11/15/2025	6,400	5,669,982	0.4
Forestar Group, Inc.	3.85%	05/15/2026	5,158	4,753,342	0.4
Genting New York LLC/GENNY Capital, Inc.	3.30%	02/15/2026	4,544	4,074,385	0.3
Hilton Domestic Operating Co., Inc.	3.75%	05/01/2029	1,979	1,746,069	0.1
Hilton Domestic Operating Co., Inc.	5.38%	05/01/2025	2,688	2,670,686	0.2
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc.	4.88%	07/01/2031	141	119,651	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc.	5.00%	06/01/2029	6,995	6,217,040	0.5
International Game Technology PLC	4.13%	04/15/2026	3,930	3,733,036	0.3
International Game Technology PLC	6.25%	01/15/2027	1,700	1,691,584	0.1
Las Vegas Sands Corp.	3.20%	08/08/2024	2,000	1,927,708	0.1
Las Vegas Sands Corp.	3.50%	08/18/2026	2,605	2,409,813	0.2
Maison Finco PLC	6.00%	10/31/2027	GBP 1,200	1,191,858	0.1
Marriott Ownership Resorts, Inc.	4.50%	06/15/2029	USD 827	708,277	0.1
Mattamy Group Corp.	5.25%	12/15/2027	5,446	5,040,199	0.4
MGM Resorts International	4.75%	10/15/2028	2,000	1,821,408	0.1
MGM Resorts International	5.50%	04/15/2027	1,798	1,721,628	0.1
Resorts World Las Vegas LLC/RWLV Capital, Inc.	4.63%	04/16/2029	1,000	798,693	0.1
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	2,155	1,901,609	0.1
Standard Industries, Inc./NJ	4.75%	01/15/2028	992	910,720	0.1
Travel + Leisure Co.	4.50%	12/01/2029	3,954	3,354,316	0.3
Travel + Leisure Co.	6.63%	07/31/2026	3,360	3,325,329	0.3
Wyndham Hotels & Resorts, Inc.	4.38%	08/15/2028	4,000	3,682,847	0.3
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027	5,320	5,004,479	0.4
				<u>82,506,033</u>	<u>6.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	4.38%	01/15/2028	3,000	2,758,340	0.2
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025	3,612	3,609,207	0.2
IRB Holding Corp.	7.00%	06/15/2025	761	763,584	0.1
KFC Holding Co./Pizza Hut Holdings LLC/ Taco Bell of America LLC	4.75%	06/01/2027	159	153,595	0.0
Stonegate Pub Co. Financing 2019 PLC.	8.00%	07/13/2025	GBP 623	712,194	0.1
Stonegate Pub Co. Financing 2019 PLC.	8.25%	07/31/2025	4,377	5,056,369	0.4
				<u>13,053,289</u>	<u>1.0</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Asbury Automotive Group, Inc.....	4.63%	11/15/2029	USD 1,000	\$ 882,632	0.1%
Bath & Body Works, Inc.....	6.63%	10/01/2030	5,565	5,309,106	0.4
eG Global Finance PLC.....	4.38%	02/07/2025	EUR 3,100	3,181,193	0.2
FirstCash, Inc.....	4.63%	09/01/2028	USD 3,617	3,221,353	0.2
FirstCash, Inc.....	5.63%	01/01/2030	1,000	907,845	0.1
Macy's Retail Holdings LLC.....	5.88%	04/01/2029	5,915	5,229,441	0.4
Michaels Cos, Inc. (The).....	5.25%	05/01/2028	6,361	4,900,103	0.4
Penske Automotive Group, Inc.....	3.50%	09/01/2025	1,441	1,369,350	0.1
Penske Automotive Group, Inc.....	3.75%	06/15/2029	1,840	1,579,174	0.1
PetSmart, Inc./PetSmart Finance Corp.....	4.75%	02/15/2028	941	869,851	0.1
Shiba Bidco SpA.....	4.50%	10/31/2028	EUR 1,150	1,052,811	0.1
Sonic Automotive, Inc.....	4.63%	11/15/2029	USD 3,821	3,161,838	0.2
Sonic Automotive, Inc.....	4.88%	11/15/2031	571	454,265	0.0
Specialty Building Products Holdings LLC/SBP Finance Corp.....	6.38%	09/30/2026	5,491	4,974,083	0.4
SRS Distribution, Inc.....	4.63%	07/01/2028	1,940	1,718,764	0.1
Staples, Inc.....	7.50%	04/15/2026	4,626	3,803,346	0.3
TPro Acquisition Corp.....	11.00%	10/15/2024	641	639,520	0.1
William Carter Co. (The).....	5.63%	03/15/2027	5,715	5,581,519	0.4
				<u>48,836,194</u>	<u>3.7</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AdaptHealth LLC.....	4.63%	08/01/2029	1,000	770,437	0.1
AdaptHealth LLC.....	5.13%	03/01/2030	3,500	2,722,572	0.2
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC.....	3.25%	03/15/2026	913	847,522	0.1
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC.....	5.88%	02/15/2028	1,000	975,807	0.1
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC.....	6.50%	02/15/2028	3,581	3,567,397	0.3
Avantor Funding, Inc.....	2.63%	11/01/2025	EUR 1,373	1,407,306	0.1
Cab Selas.....	3.38%	02/01/2028	2,942	2,509,946	0.2
CD&R Smokey Buyer, Inc.....	6.75%	07/15/2025	USD 4,156	3,670,149	0.3
Charles River Laboratories International, Inc.....	3.75%	03/15/2029	1,630	1,432,844	0.1
Charles River Laboratories International, Inc.....	4.25%	05/01/2028	563	513,111	0.0
Cheplapharm Arzneimittel GmbH.....	3.50%	02/11/2027	EUR 1,747	1,703,247	0.1
CHS/Community Health Systems, Inc.....	8.00%	03/15/2026	USD 4,357	4,067,255	0.3
CHS/Community Health Systems, Inc.....	8.00%	12/15/2027	1,000	930,569	0.1
Elanco Animal Health, Inc.....	6.65%	08/28/2028	7,000	6,711,208	0.5
Embecka Corp.....	5.00%	02/15/2030	5,020	4,212,102	0.3
Emergent BioSolutions, Inc.....	3.88%	08/15/2028	6,053	3,320,968	0.2
Grifols Escrow Issuer SA.....	3.88%	10/15/2028	EUR 3,545	3,164,118	0.2
Gruenthal GmbH.....	4.13%	05/15/2028	3,821	3,767,279	0.3
IQVIA, Inc.....	1.75%	03/15/2026	2,202	2,186,580	0.2
IQVIA, Inc.....	5.00%	10/15/2026	USD 336	326,869	0.0
IQVIA, Inc.....	5.00%	05/15/2027	1,068	1,030,726	0.1
Jazz Securities DAC.....	4.38%	01/15/2029	2,579	2,306,501	0.2
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.....	5.00%	12/31/2026	1,966	1,800,921	0.1
Lamb Weston Holdings, Inc.....	4.88%	05/15/2028	6,552	6,321,071	0.5
Legacy LifePoint Health LLC.....	4.38%	02/15/2027	6,930	5,218,603	0.4
Legacy LifePoint Health LLC.....	6.75%	04/15/2025	2,610	2,322,693	0.2
Medline Borrower LP.....	3.88%	04/01/2029	5,712	4,935,329	0.4
Medline Borrower LP.....	5.25%	10/01/2029	2,000	1,718,357	0.1
ModivCare Escrow Issuer, Inc.....	5.00%	10/01/2029	1,500	1,140,270	0.1
Newell Brands, Inc.....	4.70%	04/01/2026	4,067	3,777,809	0.3
Newell Brands, Inc.....	6.38%	09/15/2027	192	182,578	0.0
Nomad Foods Bondco PLC.....	2.50%	06/24/2028	EUR 200	187,274	0.0
Organon & Co./Organon Foreign Debt Co-Issuer BV.....	4.13%	04/30/2028	USD 5,727	5,100,982	0.4
Perrigo Finance Unlimited Co.....	4.38%	03/15/2026	1,000	950,893	0.1
Perrigo Finance Unlimited Co.....	4.40%	06/15/2030	1,249	1,087,071	0.1
Post Holdings, Inc.....	5.63%	01/15/2028	2,978	2,865,322	0.2
Primo Water Holdings, Inc.....	4.38%	04/30/2029	4,920	4,231,575	0.3
Spectrum Brands, Inc.....	5.75%	07/15/2025	175	174,288	0.0
Teleflex, Inc.....	4.63%	11/15/2027	2,000	1,892,415	0.1
Tenet Healthcare Corp.....	4.88%	01/01/2026	1,699	1,646,212	0.1
Tenet Healthcare Corp.....	6.13%	10/01/2028	1,143	1,083,411	0.1
US Acute Care Solutions LLC.....	6.38%	03/01/2026	7,106	6,024,156	0.4
US Foods, Inc.....	6.25%	04/15/2025	1,000	1,000,157	0.1
				<u>105,805,900</u>	<u>8.0</u>
ENERGIE					
Blue Racer Midstream LLC/Blue Racer Finance Corp.....	7.63%	12/15/2025	8,481	8,597,574	0.7
Buckeye Partners LP.....	4.13%	03/01/2025	2,000	1,906,382	0.1
Buckeye Partners LP.....	4.50%	03/01/2028	2,000	1,760,554	0.1
Callon Petroleum Co.....	7.50%	06/15/2030	2,039	1,892,063	0.1
CITGO Petroleum Corp.....	6.38%	06/15/2026	1,774	1,713,293	0.1
CITGO Petroleum Corp.....	7.00%	06/15/2025	1,749	1,718,213	0.1

AB SICAV I
Short Duration High Yield Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Civitas Resources, Inc.	5.00%	10/15/2026	USD 2,173	\$ 2,054,219	0.2%
CNX Resources Corp.	7.25%	03/14/2027	322	317,444	0.0
Crescent Energy Finance LLC	7.25%	05/01/2026	3,687	3,437,672	0.3
EnLink Midstream LLC	5.63%	01/15/2028	523	503,851	0.0
EnLink Midstream Partners LP	4.15%	06/01/2025	1,206	1,169,161	0.1
EnLink Midstream Partners LP	4.85%	07/15/2026	3,721	3,598,936	0.3
EQM Midstream Partners LP	5.50%	07/15/2028	964	904,208	0.1
EQM Midstream Partners LP	6.00%	07/01/2025	1,102	1,091,149	0.1
EQM Midstream Partners LP	6.50%	07/01/2027	1,000	978,973	0.1
Genesis Energy LP/Genesis Energy Finance Corp.	7.75%	02/01/2028	2,646	2,544,887	0.2
Genesis Energy LP/Genesis Energy Finance Corp.	8.00%	01/15/2027	4,725	4,603,559	0.3
Harbour Energy PLC	5.50%	10/15/2026	2,981	2,739,096	0.2
Hess Midstream Operations LP	5.13%	06/15/2028	1,000	936,180	0.1
Hess Midstream Operations LP	5.63%	02/15/2026	4,962	4,867,655	0.4
Hilcorp Energy I LP/Hilcorp Finance Co.	6.25%	11/01/2028	4,000	3,752,850	0.3
Ithaca Energy North Sea PLC	9.00%	07/15/2026	2,072	1,961,020	0.2
Nabors Industries Ltd.	7.25%	01/15/2026	1,744	1,599,599	0.1
Nabors Industries, Inc.	7.38%	05/15/2027	3,254	3,055,836	0.2
New Fortress Energy, Inc.	6.75%	09/15/2025	3,232	2,976,686	0.2
NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026	3,105	2,974,072	0.2
Occidental Petroleum Corp.	5.50%	12/01/2025	1,285	1,278,970	0.1
Occidental Petroleum Corp.	5.88%	09/01/2025	396	395,950	0.0
PDC Energy, Inc.	5.75%	05/15/2026	855	852,885	0.1
Summit Midstream Holdings LLC/ Summit Midstream Finance Corp.	9.00%	10/15/2026	4,477	4,257,900	0.3
Venture Global LNG, Inc.	8.13%	06/01/2028	6,168	6,195,888	0.5
				<u>76,636,725</u>	<u>5.8</u>
SONSTIGE INDUSTRIEWERTE					
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028	5,000	4,556,158	0.3
Ritchie Bros Holdings, Inc.	6.75%	03/15/2028	3,762	3,805,890	0.3
				<u>8,362,048</u>	<u>0.6</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.13%	08/01/2029	3,027	2,599,870	0.2
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	7,644	7,166,972	0.5
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	3.63%	06/01/2028	EUR 1,030	863,933	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028	USD 3,507	2,896,362	0.3
ANGI Group LLC	3.88%	08/15/2028	3,600	2,934,034	0.2
APCOA Parking Holdings GmbH	4.63%	01/15/2027	EUR 3,350	3,072,487	0.2
APX Group, Inc.	5.75%	07/15/2029	USD 1,500	1,282,855	0.1
APX Group, Inc.	6.75%	02/15/2027	4,337	4,276,629	0.3
Aramark Services, Inc.	5.00%	04/01/2025	2,741	2,679,119	0.2
Aramark Services, Inc.	5.00%	02/01/2028	1,370	1,294,535	0.1
Block, Inc.	2.75%	06/01/2026	8,820	7,954,866	0.6
Elior Group SA	3.75%	07/15/2026	EUR 1,030	943,976	0.1
Elis SA, Series E	1.63%	04/03/2028	400	380,711	0.0
Garda World Security Corp.	4.63%	02/15/2027	USD 3,619	3,303,157	0.2
ION Trading Technologies SARL	5.75%	05/15/2028	2,521	2,113,922	0.2
Millennium Escrow Corp.	6.63%	08/01/2026	2,023	1,387,687	0.1
MPH Acquisition Holdings LLC	5.50%	09/01/2028	7,777	6,231,938	0.5
MPH Acquisition Holdings LLC	5.75%	11/01/2028	6,661	4,763,736	0.4
Neptune Bidco US, Inc.	9.29%	04/15/2029	5,632	5,166,175	0.4
Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027	3,000	2,633,372	0.2
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75%	04/15/2026	7,057	6,921,845	0.5
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	1,500	1,377,581	0.1
Q-Park Holding I BV	1.50%	03/01/2025	EUR 402	408,175	0.0
Q-Park Holding I BV	2.00%	03/01/2027	967	875,448	0.1
Sabre GLBL, Inc.	7.38%	09/01/2025	USD 1,440	1,222,758	0.1
Sabre GLBL, Inc.	9.25%	04/15/2025	4,252	4,061,741	0.3
TripAdvisor, Inc.	7.00%	07/15/2025	4,743	4,766,651	0.4
ZipRecruiter, Inc.	5.00%	01/15/2030	3,500	2,949,351	0.2
				<u>86,529,886</u>	<u>6.6</u>
TECHNOLOGIE					
Boxer Parent Co., Inc.	7.13%	10/02/2025	4,632	4,645,081	0.4
Centurion Bidco SpA	5.88%	09/30/2026	EUR 3,324	3,215,486	0.3
Clarivate Science Holdings Corp.	3.88%	07/01/2028	USD 5,961	5,260,935	0.4
CommScope, Inc.	6.00%	03/01/2026	3,652	3,432,580	0.3
Gen Digital, Inc.	6.75%	09/30/2027	6,646	6,636,989	0.5
GoTo Group, Inc.	5.50%	09/01/2027	5,488	3,149,886	0.2
Imola Merger Corp.	4.75%	05/15/2029	1,911	1,650,484	0.1
NCR Corp.	5.00%	10/01/2028	1,000	883,127	0.1
NCR Corp.	5.75%	09/01/2027	2,015	2,000,114	0.2
Playtech PLC	4.25%	03/07/2026	EUR 401	418,633	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Playtika Holding Corp.	4.25%	03/15/2029	USD 906 \$	767,665	0.1%
Presidio Holdings, Inc.	4.88%	02/01/2027	6,057	5,659,087	0.4
Rackspace Technology Global, Inc.	3.50%	02/15/2028	10,744	4,298,470	0.3
Seagate HDD Cayman	4.88%	03/01/2024	1,458	1,456,171	0.1
Seagate HDD Cayman	8.25%	12/15/2029	4,333	4,441,600	0.3
Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025	4,295	3,209,862	0.2
Western Digital Corp.	4.75%	02/15/2026	4,408	4,201,332	0.3
				<u>55,327,502</u>	<u>4.2</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Air Canada	3.88%	08/15/2026	1,639	1,522,013	0.1
Allegiant Travel Co.	7.25%	08/15/2027	2,214	2,197,641	0.2
American Airlines, Inc.	11.75%	07/15/2025	813	891,109	0.1
American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.50%	04/20/2026	4,713	4,625,661	0.3
Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026	7,868	7,337,133	0.6
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025	4,816	4,868,598	0.3
United Airlines, Inc.	4.38%	04/15/2026	842	796,946	0.1
				<u>22,239,101</u>	<u>1.7</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
AerCap Global Aviation Trust	6.50%	06/15/2045	1,124	1,076,544	0.1
Albion Financing 1 SARL/Aggreko Holdings, Inc.	5.25%	10/15/2026	EUR 2,452	2,425,739	0.2
Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026	USD 5,345	4,827,847	0.4
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	4.75%	04/01/2028	6,714	6,011,948	0.4
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027	254	239,863	0.0
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR 5,342	4,749,687	0.4
Heathrow Finance PLC	4.75%	03/01/2024	GBP 2,000	2,441,702	0.2
Hertz Corp. (The)	4.63%	12/01/2026	USD 1,846	1,645,502	0.1
Loxam SAS	4.50%	02/15/2027	EUR 1,698	1,725,617	0.1
XPO, Inc.	6.25%	06/01/2028	USD 3,120	3,073,209	0.2
				<u>28,217,658</u>	<u>2.1</u>
				<u>919,497,356</u>	<u>69.5</u>
FINANZINSTITUTE					
BANKWESEN					
Ally Financial, Inc.	5.75%	11/20/2025	2,860	2,775,453	0.2
Bread Financial Holdings, Inc.	4.75%	12/15/2024	5,078	4,760,984	0.4
CaixaBank SA(c)	5.88%	10/09/2027	EUR 1,000	951,461	0.1
Intesa Sanpaolo SpA	5.02%	06/26/2024	USD 3,471	3,375,613	0.2
Intesa Sanpaolo SpA	5.71%	01/15/2026	2,289	2,187,546	0.2
				<u>14,051,057</u>	<u>1.1</u>
MAKLER					
Advisor Group Holdings, Inc.	10.75%	08/01/2027	1,475	1,419,676	0.1
AG TTMT Escrow Issuer LLC	8.63%	09/30/2027	1,352	1,369,763	0.1
				<u>2,789,439</u>	<u>0.2</u>
FINANZEN					
Castlelake Aviation Finance DAC	5.00%	04/15/2027	4,952	4,383,370	0.3
Compass Group Diversified Holdings LLC.	5.25%	04/15/2029	3,827	3,378,221	0.3
Curo Group Holdings Corp.	7.50%	08/01/2028	6,718	2,687,200	0.2
Enova International, Inc.	8.50%	09/15/2025	6,084	5,856,105	0.4
GGAM Finance Ltd.	7.75%	05/15/2026	2,408	2,396,442	0.2
GGAM Finance Ltd.	8.00%	06/15/2028	3,612	3,555,364	0.3
Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.00%	08/15/2028	7,256	5,911,194	0.4
Navient Corp.	4.88%	03/15/2028	1,758	1,457,349	0.1
Navient Corp.	5.00%	03/15/2027	2,708	2,356,181	0.2
Navient Corp.	6.75%	06/15/2026	381	361,268	0.0
Navient Corp.	7.25%	09/25/2023	1,744	1,741,067	0.1
SLM Corp.	3.13%	11/02/2026	543	466,118	0.0
SLM Corp.	4.20%	10/29/2025	3,631	3,321,610	0.3
				<u>37,871,489</u>	<u>2.8</u>
VERSICHERUNGEN					
Acrisure LLC/Acrisure Finance, Inc.	4.25%	02/15/2029	424	356,622	0.0
Centene Corp.	2.45%	07/15/2028	5,983	5,138,845	0.4
Centene Corp.	4.25%	12/15/2027	2,351	2,209,646	0.2
				<u>7,705,113</u>	<u>0.6</u>
SONSTIGE FINANZWERTE					
Coinbase Global, Inc.	3.38%	10/01/2028	2,954	1,861,596	0.1
Curo SPV LLC	18.00%	08/02/2027	1,462	1,392,442	0.1
Intrum AB	3.13%	07/15/2024	EUR 1,042	1,059,774	0.1
Intrum AB	3.50%	07/15/2026	2,336	1,969,772	0.2
Intrum AB	4.88%	08/15/2025	644	600,673	0.0
Motion Finco SARL	7.00%	05/15/2025	3,111	3,382,045	0.3
				<u>10,266,302</u>	<u>0.8</u>

AB SICAV I
Short Duration High Yield Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
REITs					
Aedas Homes Opco SLU	4.00%	08/15/2026	EUR 3,002	\$ 2,896,455	0.2%
Agps Bondco PLC	5.50%	11/13/2026	200	84,690	0.0
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD 6,626	5,296,884	0.4
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026	204	180,546	0.0
GLP Capital LP/GLP Financing II, Inc.	5.25%	06/01/2025	689	674,408	0.1
GLP Capital LP/GLP Financing II, Inc.	5.38%	04/15/2026	263	255,808	0.0
Iron Mountain, Inc.	4.88%	09/15/2027	3,218	3,012,037	0.2
MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027	7,725	6,349,252	0.5
Sabra Health Care LP	3.90%	10/15/2029	2,761	2,272,900	0.2
Service Properties Trust	7.50%	09/15/2025	4,000	3,919,883	0.3
Via Celere Desarrollos Inmobiliarios SA	5.25%	04/01/2026	EUR 3,166	3,128,656	0.2
VICI Properties LP/VICI Note Co., Inc.	3.50%	02/15/2025	USD 1,612	1,538,383	0.1
VICI Properties LP/VICI Note Co., Inc.	5.63%	05/01/2024	5,977	5,933,825	0.5
Vivion Investments SARL	3.00%	08/08/2024	EUR 2,100	1,756,558	0.1
Vivion Investments SARL	3.50%	11/01/2025	1,100	763,307	0.1
				<u>38,063,592</u>	<u>2.9</u>
				<u>110,746,992</u>	<u>8.4</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Calpine Corp.	5.13%	03/15/2028	USD 2,000	1,793,434	0.1
ContourGlobal Power Holdings SA	3.13%	01/01/2028	EUR 250	209,522	0.0
FirstEnergy Corp., Series B	4.15%	07/15/2027	USD 2,000	1,914,758	0.2
NRG Energy, Inc.	3.38%	02/15/2029	1,432	1,180,442	0.1
NRG Energy, Inc.	5.75%	01/15/2028	1,873	1,782,509	0.1
NRG Energy, Inc.	6.63%	01/15/2027	1,215	1,213,174	0.1
Vistra Operations Co. LLC	4.38%	05/01/2029	1,985	1,736,623	0.1
				<u>9,830,462</u>	<u>0.7</u>
ERDGAS					
UGI International LLC	2.50%	12/01/2029	EUR 3,081	2,644,391	0.2
				<u>12,474,853</u>	<u>0.9</u>
				<u>1,042,719,201</u>	<u>78.8</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
AIB Group PLC	4.26%	04/10/2025	USD 2,944	2,877,012	0.2
AIB Group PLC	7.58%	10/14/2026	2,369	2,425,713	0.2
Banco Santander SA	4.18%	03/24/2028	1,600	1,503,728	0.1
Bank of Ireland Group PLC	6.25%	09/16/2026	1,088	1,085,027	0.1
Barclays PLC	7.39%	11/02/2028	4,620	4,869,290	0.4
Credit Suisse Group AG	6.37%	07/15/2026	2,331	2,292,697	0.2
Credit Suisse Group AG	6.44%	08/11/2028	3,065	3,055,994	0.2
Deutsche Bank AG/New York NY	6.72%	01/18/2029	2,156	2,169,184	0.2
First-Citizens Bank & Trust Co.	3.93%	06/19/2024	518	512,248	0.0
HSBC Holdings PLC	7.34%	11/03/2026	2,478	2,582,557	0.2
HSBC Holdings PLC	7.39%	11/03/2028	1,585	1,691,774	0.1
Intesa Sanpaolo SpA	7.00%	11/21/2025	259	264,665	0.0
KBC Group NV	5.80%	01/19/2029	599	602,988	0.0
Morgan Stanley	5.00%	11/24/2025	817	815,769	0.1
NatWest Group PLC	7.47%	11/10/2026	1,297	1,347,691	0.1
NatWest Group PLC, Series E	2.00%	03/04/2025	EUR 1,080	1,132,786	0.1
Santander Holdings USA, Inc.	2.49%	01/06/2028	USD 314	275,196	0.0
Santander Holdings USA, Inc.	6.50%	03/09/2029	3,569	3,618,723	0.3
Santander UK Group Holdings PLC	6.83%	11/21/2026	5,846	5,916,653	0.5
Standard Chartered PLC	5.20%	01/26/2024	1,913	1,894,087	0.1
Standard Chartered PLC	7.78%	11/16/2025	2,056	2,112,237	0.2
UniCredit SpA	1.98%	06/03/2027	1,654	1,456,519	0.1
UniCredit SpA	2.57%	09/22/2026	1,375	1,239,389	0.1
				<u>45,741,927</u>	<u>3.5</u>
MAKLER					
LPL Holdings, Inc.	4.63%	11/15/2027	510	472,253	0.0
FINANZEN					
Aircastle Ltd.	2.85%	01/26/2028	237	202,547	0.0
Aircastle Ltd.	4.25%	06/15/2026	21	19,789	0.0
Aircastle Ltd.	4.40%	09/25/2023	172	170,900	0.0
Aviation Capital Group LLC	1.95%	01/30/2026	105	93,630	0.0
Aviation Capital Group LLC	3.50%	11/01/2027	537	479,466	0.0
Aviation Capital Group LLC	4.13%	08/01/2025	4	3,762	0.0
Aviation Capital Group LLC	4.38%	01/30/2024	1,903	1,858,652	0.2
Aviation Capital Group LLC	4.88%	10/01/2025	108	103,872	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Aviation Capital Group LLC	5.50%	12/15/2024	USD 1,335	\$ 1,309,240	0.1%
				<u>4,241,858</u>	<u>0.3</u>
VERSICHERUNGEN					
Hartford Financial Services Group, Inc. (The), Series ICON(b)	7.45%	02/12/2047	2,690	<u>2,233,230</u>	<u>0.2</u>
REITs					
Digital Euro Finco LLC	2.50%	01/16/2026	EUR 1,594	1,597,877	0.1
Omega Healthcare Investors, Inc.	4.38%	08/01/2023	USD 318	314,991	0.0
Spirit Realty LP	4.45%	09/15/2026	1,335	1,272,985	0.1
Vornado Realty LP	2.15%	06/01/2026	3,313	<u>2,718,434</u>	<u>0.2</u>
				<u>5,904,287</u>	<u>0.4</u>
				<u>58,593,555</u>	<u>4.4</u>
INDUSTRIE					
GRUNDSTOFFE					
Anglo American Capital PLC	4.75%	04/10/2027	4,336	4,214,863	0.3
Celanese US Holdings LLC	6.05%	03/15/2025	2,199	2,208,300	0.2
Glencore Finance Europe Ltd., Series E	1.88%	09/13/2023	EUR 910	966,521	0.1
Smurfit Kappa Acquisitions ULC	2.88%	01/15/2026	1,631	<u>1,688,651</u>	<u>0.1</u>
				<u>9,078,335</u>	<u>0.7</u>
KOMMUNIKATIONSMEDIEN					
Netflix, Inc.	3.63%	05/15/2027	4,121	4,340,728	0.3
Warnermedia Holdings, Inc.	3.76%	03/15/2027	USD 3,456	<u>3,237,256</u>	<u>0.3</u>
				<u>7,577,984</u>	<u>0.6</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Sprint LLC	7.13%	06/15/2024	1,000	1,010,380	0.1
Sprint LLC	7.63%	03/01/2026	1,500	1,570,391	0.1
Sprint LLC	7.88%	09/15/2023	1,299	<u>1,304,656</u>	<u>0.1</u>
				<u>3,885,427</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
General Motors Financial Co., Inc.	5.65%	01/17/2029	415	410,356	0.0
Harley-Davidson Financial Services, Inc.	3.35%	06/08/2025	273	258,955	0.0
Harley-Davidson Financial Services, Inc.	6.50%	03/10/2028	3,156	<u>3,162,160</u>	<u>0.3</u>
				<u>3,831,471</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Marriott International, Inc./MD, Series EE	5.75%	05/01/2025	460	<u>464,855</u>	<u>0.0</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
BAT International Finance PLC	4.45%	03/16/2028	5,058	4,799,484	0.4
Imperial Brands Finance PLC	3.50%	07/26/2026	1,207	1,126,789	0.1
IQVIA, Inc.	5.70%	05/15/2028	634	<u>638,568</u>	<u>0.0</u>
				<u>6,564,841</u>	<u>0.5</u>
ENERGIE					
Ovintiv, Inc.	5.65%	05/15/2028	2,497	2,484,987	0.2
Var Energi ASA	7.50%	01/15/2028	3,079	3,217,356	0.2
Western Midstream Operating LP	3.35%	02/01/2025	4,200	<u>4,007,613</u>	<u>0.3</u>
				<u>9,709,956</u>	<u>0.7</u>
SONSTIGE INDUSTRIEWERTE					
LKQ Corp.	5.75%	06/15/2028	4,562	4,541,896	0.4
Travis Perkins PLC	4.50%	09/07/2023	GBP 282	<u>345,997</u>	<u>0.0</u>
				<u>4,887,893</u>	<u>0.4</u>
TECHNOLOGIE					
Broadcom, Inc.	3.14%	11/15/2035	USD 828	630,982	0.0
Broadcom, Inc.	4.93%	05/15/2037	2,855	<u>2,560,110</u>	<u>0.2</u>
				<u>3,191,092</u>	<u>0.2</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.50%	10/20/2025	1,574	1,538,523	0.1
Mileage Plus Holdings LLC/ Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027	1,954	<u>1,951,185</u>	<u>0.2</u>
				<u>3,489,708</u>	<u>0.3</u>
				<u>52,681,562</u>	<u>4.0</u>
				<u>111,275,117</u>	<u>8.4</u>
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Consolidated Energy Finance SA	5.00%	10/15/2028	EUR 1,416	1,283,899	0.1
Eldorado Gold Corp.	6.25%	09/01/2029	USD 2,241	<u>2,011,297</u>	<u>0.2</u>
				<u>3,295,196</u>	<u>0.3</u>
KOMMUNIKATIONSMEDIEN					
RCS & RDS SA	3.25%	02/05/2028	EUR 800	<u>719,530</u>	<u>0.1</u>

AB SICAV I
Short Duration High Yield Portfolio

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %	
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE						
Allwyn Entertainment Financing UK PLC(b)	7.45%	02/15/2028	EUR 2,623 \$	2,795,741	0.2%	
Allwyn International AS	3.88%	02/15/2027		1,101,408	0.1	
Melco Resorts Finance Ltd.	4.88%	06/06/2025	USD 2,000	1,857,250	0.2	
Melco Resorts Finance Ltd.	5.63%	07/17/2027		3,000	2,631,187	0.2
Melco Resorts Finance Ltd.	5.75%	07/21/2028		2,000	1,677,875	0.1
MGM China Holdings Ltd.	4.75%	02/01/2027		2,000	1,777,500	0.1
MGM China Holdings Ltd.	5.38%	05/15/2024		3,406	3,344,471	0.3
MGM China Holdings Ltd.	5.88%	05/15/2026		514	484,863	0.0
Wynn Macau Ltd.	5.50%	01/15/2026		1,839	1,682,152	0.1
Wynn Macau Ltd.	5.63%	08/26/2028		281	236,742	0.0
				<u>17,589,189</u>	<u>1.3</u>	
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER						
Teva Pharmaceutical Finance Netherlands II BV	3.75%	05/09/2027	EUR 3,750	3,623,320	0.3	
Teva Pharmaceutical Finance Netherlands III BV	4.75%	05/09/2027	USD 1,685	1,544,724	0.1	
Teva Pharmaceutical Finance Netherlands III BV	5.13%	05/09/2029		1,685	1,505,615	0.1
				<u>6,673,659</u>	<u>0.5</u>	
TECHNOLOGIE						
CA Magnum Holdings	5.38%	10/31/2026		5,046	4,372,044	0.3
					<u>32,649,618</u>	<u>2.5</u>
INVESTMENTGESELLSCHAFTEN						
FONDS UND INVESTMENTTRUSTS						
AB SICAV I - Sustainable Euro High Yield Portfolio - Class S				677,966	21,182,337	1.6
BESICHERTE KREDITVERPFLICHTUNGEN						
CLO - VARIABEL VERZINSLICH						
GoldenTree Loan Opportunities IX Ltd. Series 2014-9A, Class DR2 (b)	8.29%	10/29/2029		2,540	2,438,644	0.2
Sound Point CLO XIX Ltd. Series 2018-1A, Class A (b)	6.26%	04/15/2031		2,700	2,654,910	0.2
					<u>5,093,554</u>	<u>0.4</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN						
RISIKOTEILUNG - VARIABEL VERZINSLICH						
Connecticut Avenue Securities Trust, Series 2020-SBT1, Class 2M2(b)	8.79%	02/25/2040		192	199,908	0.0
Eagle Re Ltd., Series 2019-1, Class M2(b)	8.44%	04/25/2029		374	377,827	0.1
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes						
Series 2013-DN2, Class M2(b)	9.39%	11/25/2023		84	84,928	0.0
Series 2015-DNA1, Class M3(b)	8.44%	10/25/2027		32	32,061	0.0
Series 2019-DNA3, Class M2(b)	7.19%	07/25/2049		200	200,067	0.0
Series 2020-HQA2, Class M2(b)	8.24%	03/25/2050		41	41,632	0.0
Federal National Mortgage Association Connecticut Avenue Securities						
Series 2015-C04, Class 1M2(b)	10.84%	04/25/2028		143	153,133	0.0
Series 2015-C04, Class 2M2(b)	10.69%	04/25/2028		162	168,696	0.0
Series 2016-C01, Class 2M2(b)	12.09%	08/25/2028		126	133,331	0.0
Series 2016-C02, Class 1M2(b)	11.14%	09/25/2028		178	186,517	0.0
Series 2016-C03, Class 1M2(b)	10.44%	10/25/2028		78	83,481	0.0
Oaktown Re III Ltd., Series 2019-1A, Class M2(b)	7.69%	07/25/2029		1,608	1,610,247	0.1
					<u>3,271,828</u>	<u>0.2</u>
REGIERUNGEN – STAATSANLEIHEN						
SAUDI-ARABIEN						
Saudi Government International Bond	4.00%	04/17/2025		3,255	3,209,837	0.2
					<u>1,219,401,492</u>	<u>92.1</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE						
BESICHERTE KREDITVERPFLICHTUNGEN						
CLO - VARIABEL VERZINSLICH						
Greywolf CLO VI Ltd., Series 2018-1A, Class A1(b)	6.36%	04/26/2031		2,700	2,676,280	0.2
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT						
FINANZINSTITUTE						
MAKLER						
NFP Corp.	4.88%	08/15/2028		2,178	1,944,912	0.2
FINANZEN						
goeasy Ltd.	5.38%	12/01/2024		2,781	2,667,084	0.2
REITs						
GLP Capital LP/GLP Financing II, Inc.	3.35%	09/01/2024		1,819	1,759,650	0.1
VICI Properties LP/VICI Note Co., Inc.	4.25%	12/01/2026		3,000	2,816,729	0.2
					<u>4,576,379</u>	<u>0.3</u>
					<u>9,188,375</u>	<u>0.7</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
INDUSTRIE					
GRUNDSTOFFE					
Roller Bearing Co. of America, Inc.	4.38%	10/15/2029	USD 587	\$ 519,326	0.0%
SCIL IV LLC/SCIL USA Holdings LLC.....	4.38%	11/01/2026	EUR 959	947,613	0.1
				<u>1,466,939</u>	<u>0.1</u>
INVESTITIONSGÜTER					
GFL Environmental, Inc.....	3.75%	08/01/2025	USD 5,715	5,426,596	0.4
Moog, Inc.	4.25%	12/15/2027	4,000	3,737,236	0.3
Silgan Holdings, Inc.	4.13%	02/01/2028	3,000	2,744,280	0.2
WESCO Distribution, Inc.....	7.25%	06/15/2028	1,000	1,020,571	0.1
				<u>12,928,683</u>	<u>1.0</u>
KOMMUNIKATIONSMEDIEN					
Banijay Entertainment SASU	3.50%	03/01/2025	EUR 353	368,379	0.0
Scripps Escrow II, Inc.....	3.88%	01/15/2029	USD 198	152,834	0.0
TEGNA, Inc.	4.75%	03/15/2026	480	458,038	0.1
Univision Communications, Inc.....	4.50%	05/01/2029	516	432,999	0.0
				<u>1,412,250</u>	<u>0.1</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
United Group BV(b)	8.13%	02/01/2029	EUR 1,544	1,518,125	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
PM General Purchaser LLC.	9.50%	10/01/2028	USD 174	163,387	0.0
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Viking Ocean Cruises Ship VII Ltd.	5.63%	02/15/2029	836	730,286	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Castle UK Finco PLC	7.00%	05/15/2029	GBP 2,041	2,025,688	0.1
Standard Industries, Inc./NJ.....	5.00%	02/15/2027	USD 3,801	3,573,528	0.3
Taylor Morrison Communities, Inc.....	5.88%	06/15/2027	5,733	5,589,450	0.4
				<u>11,188,666</u>	<u>0.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028	2,894	2,654,128	0.2
Yum! Brands, Inc.	4.75%	01/15/2030	1,000	940,860	0.1
				<u>3,594,988</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Group 1 Automotive, Inc.	4.00%	08/15/2028	311	272,808	0.0
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
ModivCare, Inc.	5.88%	11/15/2025	1,950	1,810,610	0.1
Option Care Health, Inc.	4.38%	10/31/2029	1,000	865,260	0.1
Performance Food Group, Inc.....	5.50%	10/15/2027	2,000	1,926,327	0.1
Post Holdings, Inc.....	5.50%	12/15/2029	1,000	930,506	0.1
				<u>5,532,703</u>	<u>0.4</u>
ENERGIE					
Cullinan Holdco Scsp	4.63%	10/15/2026	EUR 790	715,825	0.0
Occidental Petroleum Corp.....	5.55%	03/15/2026	USD 732	730,318	0.1
Transocean Poseidon Ltd.	6.88%	02/01/2027	845	830,886	0.1
				<u>2,277,029</u>	<u>0.2</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.88%	07/15/2032	147	125,228	0.0
Garda World Security Corp.....	7.75%	02/15/2028	1,578	1,580,079	0.1
Gartner, Inc.	4.50%	07/01/2028	2,000	1,882,211	0.2
WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026	3,102	2,776,292	0.2
				<u>6,363,810</u>	<u>0.5</u>
TECHNOLOGIE					
NCR Corp.....	5.13%	04/15/2029	2,000	1,744,908	0.1
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Hertz Corp. (The).....	5.00%	12/01/2029	3,671	2,946,530	0.2
				<u>52,141,112</u>	<u>3.9</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Calpine Corp.....	4.50%	02/15/2028	1,000	910,142	0.1
Vistra Operations Co. LLC	5.00%	07/31/2027	1,000	939,823	0.1
				<u>1,849,965</u>	<u>0.2</u>
				<u>63,179,452</u>	<u>4.8</u>
				<u>65,855,732</u>	<u>5.0</u>
Gesamtanlagen					
(Kosten \$1,397,000,951)				<u>\$1,285,257,224</u>	<u>97.1%</u>
Termineinlagen					
ANZ, London(d)	2.63 %	–		36,556	0.0
BBH, Grand Cayman(d)	4.00 %	–		2	0.0

AB SICAV I
Short Duration High Yield Portfolio

	Zinssatz	Datum	Wert (USD)	Nettover- mögen %
HSBC, Paris(d)	2.13 %	–	\$ 125,427	0.0%
HSBC, Singapore(d)	2.77 %	–	79	0.0
Scotiabank, Toronto(d)	3.33 %	–	1,988	0.0
SEB, Stockholm(d)	4.43 %	–	36,252,671	2.8
SMBC, London(d)	3.41 %	–	4,800	0.0
Standard Chartered Bank, Johannesburg(d)	6.61 %	–	293,432	0.0
Termineinlagen insgesamt			<u>36,714,955</u>	<u>2.8</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>1,953,283</u>	<u>0.1</u>
Nettovermögen			<u>\$ 1,323,925,462</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	09/20/2023	39	\$ 4,453,562	\$ 4,464,281	\$ 10,719
Short					
Euro-BOBL Futures	06/08/2023	95	11,694,011	11,996,585	(302,574)
U.S. T-Note 5 Yr (CBT) Futures	09/29/2023	259	28,277,812	28,251,234	26,578
					<u>\$ (265,277)</u>
				Wertsteigerung \$	37,297
				Wertminderung \$	(302,574)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA	GBP 10,119	USD 12,607	07/21/2023	\$ 7,154
Barclays Bank PLC	EUR 130,609	USD 143,835	07/31/2023	3,751,822
Brown Brothers Harriman & Co.	USD 1,629	EUR 1,490	07/31/2023	(30,703)
Brown Brothers Harriman & Co.	USD 2,890	EUR 2,660	07/31/2023	(36,580)
Brown Brothers Harriman & Co.+	AUD 76	USD 51	06/20/2023	846
Brown Brothers Harriman & Co.+	CHF 51	USD 56	06/20/2023	374
Brown Brothers Harriman & Co.+	EUR 4,497	USD 4,852	06/20/2023	39,862
Brown Brothers Harriman & Co.+	GBP 10	USD 13	06/20/2023	59
Brown Brothers Harriman & Co.+	GBP 15	USD 19	06/20/2023	(112)
Brown Brothers Harriman & Co.+	SGD 25	USD 18	06/20/2023	160
Brown Brothers Harriman & Co.+	USD 3,914	AUD 5,861	06/20/2023	(99,649)
Brown Brothers Harriman & Co.+	USD 723	CAD 970	06/20/2023	(7,662)
Brown Brothers Harriman & Co.+	USD 18,789	CHF 16,763	06/20/2023	(343,842)
Brown Brothers Harriman & Co.+	USD 155,470	EUR 142,714	06/20/2023	(2,761,565)
Brown Brothers Harriman & Co.+	USD 14	GBP 11	06/20/2023	84
Brown Brothers Harriman & Co.+	USD 9,882	GBP 7,899	06/20/2023	(52,750)
Brown Brothers Harriman & Co.+	USD 4	SGD 6	06/20/2023	8
Brown Brothers Harriman & Co.+	USD 1,699	SGD 2,271	06/20/2023	(18,903)
				<u>\$ 448,603</u>
				Wertsteigerung \$ 3,800,369
				Wertminderung \$ (3,351,766)

+ Zum Zweck der Absicherung von 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 40, 5 Year Index	06/20/2028	USD 480	\$ 5,117	<u>\$ 2,516</u>

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschluss- datum	Zinsart		Unrealisierte Wertsteigerung/ (-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Morgan Stanley & Co., LLC/(CME Group)	USD 24,520	12/16/2026	2.231%	1 Day SOFR	<u>\$ 25,876</u>

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	USD 662	\$ (137,765)	\$ (39,290)	\$ (98,475)
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 2,207	(459,175)	(134,439)	(324,736)
Goldman Sachs Interna-tional	Avis Budget Group, Inc.	12/20/2023	USD 660	14,991	7,392	7,599
Goldman Sachs Interna-tional	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 96	(19,969)	(5,690)	(14,279)
Goldman Sachs Interna-tional	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 2,028	(421,971)	(127,085)	(294,886)
JPMorgan Chase Bank, NA	Rolls-Royce PLC	06/20/2025	EUR 1,149	(11,412)	(94,748)	83,336
JPMorgan Chase Bank, NA	Rolls-Royce PLC	06/20/2025	EUR 1,081	(10,737)	(88,638)	77,901
Insgesamt				<u>\$ (1,046,038)</u>	<u>\$ (482,498)</u>	<u>\$ (563,540)</u>
					Wertsteigerung	\$ 168,836
					Wertminderung	\$ (732,376)

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					
JPMorgan Chase Bank, NA					
iBoxx \$ Liquid High Yield Index	5,190	1 Day SOFR	USD 1,560	06/20/2023	\$ 29,825
Swaps insgesamt					<u>\$ (505,323)</u>

- (a) Zahlungen in Sachwerten (PIK).
 (b) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2023.
 (c) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
 (d) Tagesgeld.

Währungskürzel:

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

Glossar:

BOBL – Bundesobligationen
 CBT – Chicago Board of Trade
 CDX-CMBX – North American Commercial Mortgage-Backed Index
 CDX-NAHY – North American High Yield Credit Default Swap Index
 CLO – Collateralized Loan Obligations
 CME – Chicago Mercantile Exchange
 INTRCONX – Inter-Continental 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			
KOMMUNIKATIONS- AUSRÜSTUNG			
Motorola Solutions, Inc.	131,354	\$ 37,031,320	1.1%
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Advanced Micro Devices, Inc.	184,669	21,829,723	0.7
Broadcom, Inc.	56,768	45,866,273	1.4
NVIDIA Corp.	221,133	83,663,459	2.6
NXP Semiconductors NV	201,106	36,018,085	1.1
		<u>187,377,540</u>	<u>5.8</u>
SOFTWARE			
Adobe, Inc.	58,373	24,387,656	0.7
Microsoft Corp.	690,059	226,608,475	7.0
Oracle Corp.	476,660	50,497,360	1.6
		<u>301,493,491</u>	<u>9.3</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	1,323,489	234,588,425	7.2
		<u>760,490,776</u>	<u>23.4</u>
FINANZWERTE			
BANKEN			
Fifth Third Bancorp	671,965	16,308,591	0.5
JPMorgan Chase & Co.	355,112	48,192,249	1.5
Wells Fargo & Co.	1,146,225	45,631,217	1.4
		<u>110,132,057</u>	<u>3.4</u>
KAPITALMÄRKTE			
Charles Schwab Corp. (The)	264,642	13,943,987	0.4
Goldman Sachs Group, Inc. (The)	94,337	30,555,754	1.0
Jefferies Financial Group, Inc.	986,608	29,667,303	0.9
		<u>74,167,044</u>	<u>2.3</u>
FINANZDIENSTLEISTUNGEN			
Berkshire Hathaway, Inc. - Class B	583,290	187,282,753	5.8
Visa, Inc. - Class A	402,212	88,900,918	2.7
		<u>276,183,671</u>	<u>8.5</u>
VERSICHERUNGEN			
Progressive Corp. (The)	158,425	20,264,142	0.6
		<u>480,746,914</u>	<u>14.8</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Abbott Laboratories	354,007	36,108,714	1.1
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
HCA Healthcare, Inc.	258,288	68,237,107	2.1
Humana, Inc.	68,646	34,451,368	1.0
UnitedHealth Group, Inc.	170,995	83,315,604	2.6
		<u>186,004,079</u>	<u>5.7</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Thermo Fisher Scientific, Inc.	82,597	41,997,271	1.3
PHARMAZEUTIKA			
Eli Lilly & Co.	73,895	31,734,947	1.0
Johnson & Johnson	603,456	93,571,887	2.9
Merck & Co., Inc.	487,434	53,817,588	1.6
Pfizer, Inc.	664,216	25,253,492	0.8
		<u>204,377,914</u>	<u>6.3</u>
		<u>468,487,978</u>	<u>14.4</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Boeing Co. (The)	167,044	34,360,951	1.0
Raytheon Technologies Corp.	840,549	77,448,185	2.4
		<u>111,809,136</u>	<u>3.4</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Republic Services, Inc.	167,266	23,689,883	0.7
TRANSPORT AUF DEM LANDWEG			
CSX Corp.	1,269,206	38,926,548	1.2
Norfolk Southern Corp.	140,746	29,300,502	0.9
Union Pacific Corp.	216,023	41,588,748	1.3
		<u>109,815,798</u>	<u>3.4</u>

	Anteile	Wert (USD)	Nettover- mögen %
INDUSTRIEKONZERNE			
Honeywell International, Inc.	496,688	\$ 95,165,421	2.9%
MASCHINEN			
Deere & Co.	54,144	18,732,741	0.6
		<u>359,212,979</u>	<u>11.0</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Comcast Corp. - Class A	457,737	18,011,951	0.6
Deutsche Telekom AG (REG)	427,626	9,487,118	0.3
		<u>27,499,069</u>	<u>0.9</u>
UNTERHALTUNG			
Netflix, Inc.	47,098	18,614,542	0.6
Universal Music Group NV	90,974	1,804,656	0.1
Walt Disney Co. (The)	135,635	11,930,455	0.3
		<u>32,349,653</u>	<u>1.0</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class A	1,096,139	134,682,599	4.1
Meta Platforms, Inc. - Class A	305,112	80,769,249	2.5
		<u>215,451,848</u>	<u>6.6</u>
DRAHTLOSE TELEKOMMUNIKATIONSDIENSTE			
T-Mobile US, Inc.	128,039	17,573,353	0.5
		<u>292,873,923</u>	<u>9.0</u>
NICHT-BASISKONSUMGÜTER			
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	805,806	97,164,087	3.0
HOTELS, RESTAURANTS UND FREIZEIT			
Booking Holdings, Inc.	30,299	76,013,222	2.3
McDonald's Corp.	149,034	42,491,084	1.3
		<u>118,504,306</u>	<u>3.6</u>
SPEZIALISIERTER EINZELHANDEL			
Home Depot, Inc. (The)	146,271	41,460,515	1.3
		<u>257,128,908</u>	<u>7.9</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
PepsiCo, Inc.	486,190	88,656,747	2.7
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN			
Costco Wholesale Corp.	39,503	20,208,154	0.6
Kroger Co. (The)	495,445	22,458,522	0.7
Walmart, Inc.	171,133	25,134,304	0.8
		<u>67,800,980</u>	<u>2.1</u>
LEBENSMITTELPRODUKTE			
Mondelez International, Inc. - Class A	242,819	17,825,343	0.6
HAUSHALTSPRODUKTE			
Procter & Gamble Co. (The)	467,406	66,605,355	2.0
		<u>240,888,425</u>	<u>7.4</u>
ENERGIE			
ENERGIE-AUSRÜSTUNG UND -DIENSTE			
Schlumberger NV	296,134	12,683,419	0.4
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Chevron Corp.	367,267	55,317,756	1.7
EOG Resources, Inc.	390,334	41,878,935	1.3
Exxon Mobil Corp.	766,441	78,314,941	2.4
Occidental Petroleum Corp.	526,246	30,343,344	0.9
		<u>205,854,976</u>	<u>6.3</u>
		<u>218,538,395</u>	<u>6.7</u>
VERSORGUNG			
STROMVERSORGUNGSBETRIEBE			
NextEra Energy, Inc.	168,094	12,348,185	0.4
PPL Corp.	2,286,202	59,898,493	1.8
		<u>72,246,678</u>	<u>2.2</u>
GRUNDSTOFFE			
CHEMIKALIEN			
FMC Corp.	153,039	15,928,299	0.5

	Zinssatz	Datum	Anteile	Wert (USD)	Nettovermögen %
METALL UND BERGBAU					
Freeport-McMoRan, Inc.			333,980	\$ 11,468,873	0.3%
Glencore PLC			1,122,383	5,740,039	0.2
				<u>17,208,912</u>	<u>0.5</u>
				<u>33,137,211</u>	<u>1.0</u>
				<u>3,183,752,187</u>	<u>97.8</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
VORZUGSAKTIEN					
VERBRAUCHSGÜTER					
LEBENSMITTELPRODUKTE					
Dream Holdings, Inc., Series 2 (a)	0.00 %		257,130	66,211	0.0
Dream Holdings, Inc., Series D (a)	0.00 %		1,394,469	250,307	0.0
				<u>316,518</u>	<u>0.0</u>
Gesamtanlagen				<u>\$ 3,184,068,705</u>	<u>97.8%</u>
(Kosten \$3,011,891,193)					
Termineinlagen					
BNP Paribas, Paris(b)	2.63 %	–		912	0.0
BNP Paribas, Paris(b)	1.97 %	–		667,101	0.0
Citibank, New York(b)	4.43 %	–		69,824,446	2.1
HSBC, Singapore(b)	2.77 %	–		2	0.0
Scotiabank, Toronto(b)	3.33 %	–		8	0.0
SEB, Stockholm(b)	2.13 %	–		4,572,288	0.1
SMBC, London(b)	(0.34)%	–		168,450	0.0
SMBC, Tokyo(b)	3.41 %	–		5,338,896	0.2
Termineinlagen insgesamt				<u>80,572,103</u>	<u>2.4</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(8,022,114)</u>	<u>(0.2)</u>
Nettovermögen				<u>\$ 3,256,618,694</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 37	USD 24	06/05/2023	\$ 627
Brown Brothers Harriman & Co.+	AUD 0*	USD 0*	06/05/2023	0
Brown Brothers Harriman & Co.+	EUR 462,889	USD 511,542	06/05/2023	16,677,142
Brown Brothers Harriman & Co.+	SGD 24	USD 18	06/05/2023	287
Brown Brothers Harriman & Co.+	USD 50	AUD 75	06/05/2023	(1,174)
Brown Brothers Harriman & Co.+	USD 962,320	EUR 879,711	06/05/2023	(21,841,755)
Brown Brothers Harriman & Co.+	USD 35	SGD 47	06/05/2023	(384)
Brown Brothers Harriman & Co.+	CZK 7,257	USD 339	06/12/2023	12,420
Brown Brothers Harriman & Co.+	PLN 15,531	USD 3,764	06/12/2023	98,476
Brown Brothers Harriman & Co.+	USD 667	CZK 14,473	06/12/2023	(15,238)
Brown Brothers Harriman & Co.+	USD 7,298	PLN 30,394	06/12/2023	(124,889)
Brown Brothers Harriman & Co.+	AUD 12,615	USD 8,538	06/13/2023	329,148
Brown Brothers Harriman & Co.+	AUD 160	USD 104	06/13/2023	(11)
Brown Brothers Harriman & Co.+	USD 17,088	AUD 25,465	06/13/2023	(517,638)
Brown Brothers Harriman & Co.+	AUD 38	USD 26	06/20/2023	655
Brown Brothers Harriman & Co.+	AUD 0*	USD 0*	06/20/2023	0
Brown Brothers Harriman & Co.+	CHF 8,699	USD 9,749	06/20/2023	176,841
Brown Brothers Harriman & Co.+	GBP 14,523	USD 18,168	06/20/2023	95,460
Brown Brothers Harriman & Co.+	GBP 659	USD 815	06/20/2023	(5,644)
Brown Brothers Harriman & Co.+	SGD 5,145	USD 3,850	06/20/2023	42,701
Brown Brothers Harriman & Co.+	SGD 61	USD 45	06/20/2023	(70)
Brown Brothers Harriman & Co.+	USD 0*	AUD 0*	06/20/2023	0
Brown Brothers Harriman & Co.+	USD 52	AUD 78	06/20/2023	(1,235)
Brown Brothers Harriman & Co.+	USD 19,430	CHF 17,383	06/20/2023	(303,171)
Brown Brothers Harriman & Co.+	USD 572	GBP 460	06/20/2023	470
Brown Brothers Harriman & Co.+	USD 35,992	GBP 28,831	06/20/2023	(113,784)
Brown Brothers Harriman & Co.+	USD 7,728	SGD 10,357	06/20/2023	(64,403)
				<u>\$ (5,555,169)</u>
				Wertsteigerung \$ 17,434,227
				Wertminderung \$ (22,989,396)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

(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

Glossar:

REG – Registered Shares

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
REGIERUNGEN – SCHATZPAPIERE					
AUSTRALIEN					
Australia Government Bond, Series 144	3.75%	04/21/2037	AUD 869 \$	561,275	0.1%
Australia Government Bond, Series 150	3.00%	03/21/2047	997	542,108	0.0
				<u>1,103,383</u>	<u>0.1</u>
ÖSTERREICH					
Republic of Austria Government Bond	0.90%	02/20/2032	EUR 22,938	20,814,388	2.2
BELGIEN					
Kingdom of Belgium Government Bond, Series 76	1.90%	06/22/2038	1,015	912,437	0.1
Kingdom of Belgium Government Bond, Series 84	1.45%	06/22/2037	3,270	2,812,434	0.3
Kingdom of Belgium Government Bond, Series 96	2.75%	04/22/2039	7,208	7,203,836	0.8
				<u>10,928,707</u>	<u>1.2</u>
KANADA					
Canadian Government Bond	1.75%	12/01/2053	CAD 7,580	4,061,203	0.4
Canadian Government Bond	2.25%	12/01/2029	2,652	1,842,156	0.2
Canadian Government Bond	3.50%	03/01/2028	21,780	16,082,089	1.7
				<u>21,985,448</u>	<u>2.3</u>
CHINA					
China Government Bond, Series INBK	2.75%	06/15/2029	CNY 93,350	13,210,307	1.4
China Government Bond, Series INBK	3.81%	09/14/2050	63,120	9,925,692	1.1
				<u>23,135,999</u>	<u>2.5</u>
FRANKREICH					
French Republic Government Bond OAT	2.50%	05/25/2043	EUR 3,713	3,528,895	0.4
DEUTSCHLAND					
Bundesrepublik Deutschland Bundesanleihe	1.80%	08/15/2053	6,894	6,355,843	0.6
Bundesrepublik Deutschland Bundesanleihe	3.25%	07/04/2042	2,987	3,561,527	0.4
				<u>9,917,370</u>	<u>1.0</u>
INDONESIEN					
Indonesia Treasury Bond, Series FR87	6.50%	02/15/2031	IDR 64,706,000	4,338,194	0.5
ITALIEN					
Italy Buoni Poliennali Del Tesoro, Series 10Y	4.40%	05/01/2033	EUR 2,401	2,642,180	0.3
Italy Buoni Poliennali Del Tesoro, Series 13Y	4.00%	04/30/2035	3,865	4,035,550	0.4
				<u>6,677,730</u>	<u>0.7</u>
JAPAN					
Japan Government Five Year Bond, Series 141	0.10%	09/20/2024	JPY 232,000	1,669,572	0.2
Japan Government Five Year Bond, Series 156	0.20%	12/20/2027	210,700	1,522,251	0.1
Japan Government Ten Year Bond, Series 335	0.50%	09/20/2024	478,900	3,464,375	0.4
Japan Government Thirty Year Bond, Series 62	0.50%	03/20/2049	454,500	2,751,636	0.3
Japan Government Thirty Year Bond, Series 68	0.60%	09/20/2050	606,000	3,691,350	0.4
Japan Government Thirty Year Bond, Series 74	1.00%	03/20/2052	775,600	5,205,966	0.5
Japan Government Twenty Year Bond, Series 140	1.70%	09/20/2032	553,300	4,446,824	0.5
Japan Government Twenty Year Bond, Series 159	0.60%	12/20/2036	133,900	949,752	0.1
Japan Government Twenty Year Bond, Series 171	0.30%	12/20/2039	248,250	1,623,504	0.2
Japan Government Twenty Year Bond, Series 183	1.40%	12/20/2042	1,786,400	13,705,429	1.5
Japan Government Two Year Bond, Series 433	0.01%	02/01/2024	926,550	6,656,899	0.7
				<u>45,687,558</u>	<u>4.9</u>
MALAYSIA					
Malaysia Government Bond, Series 310	4.50%	04/15/2030	MYR 20,764	4,733,814	0.5
MEXIKO					
Mexican Bonos	5.50%	03/04/2027	MXN 60,108	2,994,342	0.3
Mexican Bonos, Series M	8.00%	07/31/2053	136,837	6,906,882	0.7
Mexican Bonos, Series M	8.50%	05/31/2029	26,180	1,457,435	0.2
				<u>11,358,659</u>	<u>1.2</u>
PERU					
Peruvian Government International Bond	6.95%	08/12/2031	PEN 28,117	7,634,897	0.8
SPANIEN					
Spain Government Bond	3.90%	07/30/2039	EUR 8,466	9,214,679	1.0
VEREINIGTES KÖNIGREICH					
United Kingdom Gilt	0.88%	01/31/2046	GBP 3,066	1,863,259	0.2
United Kingdom Gilt	1.25%	10/22/2041	7,405	5,532,823	0.6
United Kingdom Gilt	1.50%	07/31/2053	6,046	3,850,423	0.4
United Kingdom Gilt	1.75%	09/07/2037	0*	188	0.0
United Kingdom Gilt	3.25%	01/31/2033	21,945	25,312,963	2.7
United Kingdom Gilt	4.25%	06/07/2032	3,575	4,506,631	0.5
				<u>41,066,287</u>	<u>4.4</u>
VEREINIGTE STAATEN					
U.S. Treasury Bonds	1.13%	08/15/2040	USD 42,580	27,390,914	2.9
U.S. Treasury Bonds	1.25%	05/15/2050	22,432	12,540,890	1.3

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
U.S. Treasury Bonds	1.75%	08/15/2041	USD 6,778	\$ 4,772,136	0.5%
U.S. Treasury Bonds	2.00%	08/15/2051	8,443	5,723,042	0.6
U.S. Treasury Bonds	2.38%	02/15/2042	1,638	1,279,432	0.1
U.S. Treasury Bonds(a)	4.50%	08/15/2039	4,930	5,344,428	0.6
U.S. Treasury Notes	0.75%	05/31/2026	8,875	8,058,223	0.9
U.S. Treasury Notes	0.75%	01/31/2028	21,395	18,613,563	2.0
U.S. Treasury Notes	1.13%	02/28/2027	31,195	28,192,752	3.0
U.S. Treasury Notes	1.75%	03/15/2025	13,767	13,106,423	1.4
U.S. Treasury Notes(a)	2.00%	11/15/2026	5,705	5,344,872	0.6
U.S. Treasury Notes	2.13%	05/31/2026	10,593	10,025,470	1.1
U.S. Treasury Notes	2.25%	02/15/2027	39,163	36,910,750	3.9
U.S. Treasury Notes	2.75%	02/15/2028	23,312	22,248,008	2.4
U.S. Treasury Notes	3.38%	05/15/2033	22,517	22,027,664	2.4
U.S. Treasury Notes	3.50%	02/15/2033	2,322	2,293,306	0.2
				<u>223,871,873</u>	<u>23.9</u>
				<u>445,997,881</u>	<u>47.6</u>

INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT

FINANZINSTITUTE

BANKWESEN

AIB Group PLC, Series E	2.25%	04/04/2028	EUR 2,171	2,113,259	0.2
AIB Group PLC, Series E	4.63%	07/23/2029	222	234,123	0.0
Banco Santander SA	4.18%	03/24/2028	USD 3,000	2,819,489	0.3
Banco Santander SA, Series E	5.75%	08/23/2033	EUR 1,300	1,387,355	0.1
Bank of America Corp.	2.88%	10/22/2030	USD 360	310,541	0.0
Bank of America Corp.	3.19%	07/23/2030	285	251,585	0.0
Bank of America Corp.	3.56%	04/23/2027	290	275,130	0.0
Bank of America Corp., Series E	0.58%	08/24/2028	EUR 2,065	1,899,202	0.2
Bank of Ireland Group PLC	2.03%	09/30/2027	USD 2,092	1,818,366	0.2
Bank of Ireland Group PLC, Series E	0.38%	05/10/2027	EUR 855	813,504	0.1
Banque Federative du Credit Mutuel SA	3.88%	06/16/2032	1,400	1,413,107	0.1
Banque Federative du Credit Mutuel SA	4.75%	07/13/2027	USD 711	697,876	0.1
Barclays PLC	2.85%	05/07/2026	2,357	2,217,625	0.2
Barclays PLC	6.22%	05/09/2034	428	431,648	0.0
BNP Paribas SA	1.90%	09/30/2028	1,420	1,217,495	0.1
BNP Paribas SA(b)	4.63%	02/25/2031	1,267	900,286	0.1
BPCE SA	5.98%	01/18/2027	2,661	2,655,186	0.3
CaixaBank SA	3.50%	04/06/2028	GBP 600	660,265	0.1
Capital One Financial Corp.	0.80%	06/12/2024	EUR 455	457,623	0.0
Capital One Financial Corp.	4.17%	05/09/2025	USD 534	519,706	0.1
Capital One Financial Corp.(c)	5.57%	12/06/2024	417	409,393	0.0
Citigroup, Inc., Series E	0.50%	10/08/2027	EUR 1,715	1,625,344	0.2
Citigroup, Inc., Series W(b)	4.00%	12/10/2025	USD 488	419,012	0.0
Citigroup, Inc., Series Y(b)	4.15%	11/15/2026	1,111	900,648	0.1
Commonwealth Bank of Australia(c)	5.65%	03/14/2025	1,445	1,445,024	0.2
Cooperatieve Rabobank UA, Series E	4.63%	05/23/2029	GBP 1,655	1,852,743	0.2
Credit Suisse Group AG	4.19%	04/01/2031	USD 1,786	1,570,271	0.2
Credit Suisse Group AG	6.37%	07/15/2026	1,719	1,690,753	0.2
Credit Suisse Group AG	7.75%	03/01/2029	EUR 460	544,455	0.1
Danske Bank A/S	1.62%	09/11/2026	USD 200	179,424	0.0
Danske Bank A/S	3.24%	12/20/2025	592	562,617	0.1
Danske Bank A/S	4.30%	04/01/2028	813	763,358	0.1
Danske Bank A/S	6.47%	01/09/2026	620	620,598	0.1
Deutsche Bank AG	3.25%	05/24/2028	EUR 300	296,124	0.0
Deutsche Bank AG	5.38%	01/11/2029	200	212,212	0.0
Deutsche Bank AG, Series E	1.88%	02/23/2028	2,400	2,276,403	0.2
Discover Financial Services	6.70%	11/29/2032	USD 793	822,331	0.1
Goldman Sachs Group, Inc. (The)(c)	5.75%	01/24/2025	970	963,244	0.1
Goldman Sachs Group, Inc. (The), Series E	3.63%	10/29/2029	GBP 1,301	1,432,286	0.1
HSBC Holdings PLC	4.76%	06/09/2028	USD 1,522	1,475,115	0.2
HSBC Holdings PLC	6.25%	03/09/2034	1,175	1,207,349	0.1
HSBC Holdings PLC	6.36%	11/16/2032	EUR 1,645	1,813,782	0.2
ING Groep NV	4.50%	05/23/2029	2,200	2,357,347	0.2
ING Groep NV(b)	6.75%	04/16/2024	USD 715	681,165	0.1
Intesa Sanpaolo SpA	5.02%	06/26/2024	780	758,565	0.1
Intesa Sanpaolo SpA	5.71%	01/15/2026	1,846	1,764,180	0.2
JPMorgan Chase & Co.(c)	6.01%	02/24/2026	548	547,240	0.1
JPMorgan Chase & Co., Series E	1.09%	03/11/2027	EUR 583	575,115	0.1
KBC Group NV	5.80%	01/19/2029	USD 619	623,121	0.1
Lloyds Banking Group PLC	5.87%	03/06/2029	1,638	1,650,682	0.2
Mitsubishi UFJ Financial Group, Inc.	1.54%	07/20/2027	1,625	1,436,594	0.1
Mitsubishi UFJ Financial Group, Inc.	5.48%	02/22/2031	470	473,562	0.1
Mizuho Financial Group, Inc.	1.23%	05/22/2027	2,737	2,411,809	0.3
Morgan Stanley	4.66%	03/02/2029	EUR 1,705	1,853,851	0.2
Morgan Stanley	4.81%	10/25/2028	2,015	2,199,368	0.2
Nationwide Building Society	6.18%	12/07/2027	GBP 627	773,251	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Nationwide Building Society(c)	6.38%	02/16/2028	USD 2,123	\$ 2,040,512	0.2%
NatWest Group PLC	4.89%	05/18/2029	255	246,219	0.0
NatWest Group PLC, Series E	5.76%	02/28/2034	EUR 1,415	1,520,710	0.2
Santander Holdings USA, Inc.	2.49%	01/06/2028	USD 1,705	1,494,294	0.2
Santander UK Group Holdings PLC	6.83%	11/21/2026	2,414	2,443,175	0.3
Societe Generale SA	6.45%	01/12/2027	2,272	2,274,651	0.2
Standard Chartered PLC	2.61%	01/12/2028	1,729	1,539,028	0.2
Standard Chartered PLC(b) (c)	6.78%	01/30/2027	2,000	1,752,869	0.2
Svenska Handelsbanken AB, Series E	4.63%	08/23/2032	GBP 1,230	1,388,040	0.1
Swedbank AB, Series G	3.63%	08/23/2032	EUR 846	836,254	0.1
Truist Financial Corp.	5.12%	01/26/2034	USD 658	628,581	0.1
UBS Group AG(c)	6.67%	05/12/2026	2,835	2,842,739	0.3
UniCredit SpA	1.98%	06/03/2027	268	236,002	0.0
UniCredit SpA	2.57%	09/22/2026	3,164	2,851,946	0.3
Virgin Money UK PLC, Series G	3.13%	06/22/2025	GBP 800	947,481	0.1
				<u>87,324,208</u>	<u>9.3</u>
MAKLER					
Charles Schwab Corp. (The)(c)	5.61%	05/13/2026	USD 2,052	1,970,004	0.2
Charles Schwab Corp. (The), Series I(b)	4.00%	06/01/2026	2,317	1,893,452	0.2
Nomura Holdings, Inc.	1.85%	07/16/2025	900	826,262	0.1
Nomura Holdings, Inc.	5.71%	01/09/2026	1,524	1,522,853	0.2
				<u>6,212,571</u>	<u>0.7</u>
FINANZEN					
Aircastle Ltd.	4.25%	06/15/2026	840	791,548	0.1
Aircastle Ltd.	5.25%	08/11/2025	861	835,749	0.1
Aviation Capital Group LLC	1.95%	09/20/2026	310	268,916	0.0
Aviation Capital Group LLC	3.50%	11/01/2027	212	189,286	0.0
Aviation Capital Group LLC	4.13%	08/01/2025	6	5,643	0.0
Aviation Capital Group LLC	4.38%	01/30/2024	300	293,009	0.0
Aviation Capital Group LLC	4.88%	10/01/2025	147	141,381	0.0
Aviation Capital Group LLC	5.50%	12/15/2024	841	824,772	0.1
REC Ltd.	5.63%	04/11/2028	227	226,617	0.0
Synchrony Financial	2.88%	10/28/2031	1,467	1,060,536	0.1
Synchrony Financial	3.95%	12/01/2027	701	604,049	0.1
				<u>5,241,506</u>	<u>0.5</u>
VERSICHERUNGEN					
Allianz SE, Series E	2.12%	07/08/2050	EUR 2,000	1,762,068	0.2
Assicurazioni Generali SpA, Series E	5.80%	07/06/2032	431	477,694	0.1
Credit Agricole Assurances SA	1.50%	10/06/2031	900	736,467	0.1
Credit Agricole Assurances SA	4.75%	09/27/2048	900	916,881	0.1
Metropolitan Life Global Funding I, Series E	4.00%	04/05/2028	1,947	2,097,500	0.2
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3.25%	05/26/2049	900	879,579	0.1
Nationwide Mutual Insurance Co.	9.38%	08/15/2039	USD 345	444,815	0.0
Zurich Finance Ireland Designated Activity Co., Series E	3.00%	04/19/2051	1,385	1,085,939	0.1
				<u>8,400,943</u>	<u>0.9</u>
SONSTIGE FINANZWERTE					
Digital Dutch Finco BV	1.50%	03/15/2030	EUR 1,135	953,880	0.1
REITs					
American Tower Corp.	0.88%	05/21/2029	3,095	2,704,521	0.3
Annington Funding PLC, Series E	3.18%	07/12/2029	GBP 845	862,056	0.1
Digital Euro Finco LLC	2.50%	01/16/2026	EUR 1,646	1,650,004	0.2
Equinix, Inc.	1.00%	09/15/2025	USD 2,150	1,941,751	0.2
Essential Properties LP	2.95%	07/15/2031	1,757	1,285,484	0.1
GLP Capital LP/GLP Financing II, Inc.	3.25%	01/15/2032	2,412	1,954,411	0.2
Omega Healthcare Investors, Inc.	3.25%	04/15/2033	1,413	1,046,246	0.1
Omega Healthcare Investors, Inc.	3.63%	10/01/2029	220	180,582	0.0
Westfield America Management Ltd.	2.63%	03/30/2029	GBP 480	460,448	0.1
WPC Eurobond BV	1.35%	04/15/2028	EUR 1,063	960,380	0.1
				<u>13,045,883</u>	<u>1.4</u>
				<u>121,178,991</u>	<u>12.9</u>
INDUSTRIE					
GRUNDSTOFFE					
Braskem Netherlands Finance BV	4.50%	01/31/2030	USD 405	342,104	0.0
Braskem Netherlands Finance BV	7.25%	02/13/2033	1,950	1,877,847	0.2
EIDP, Inc.	4.80%	05/15/2033	1,278	1,265,303	0.1
Glencore Capital Finance DAC, Series E	1.13%	03/10/2028	EUR 471	432,399	0.1
Orbia Advance Corp. SAB de CV	2.88%	05/11/2031	USD 282	222,392	0.0
				<u>4,140,045</u>	<u>0.4</u>
INVESTITIONSGÜTER					
Eaton Corp.	4.35%	05/18/2028	1,107	1,097,984	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
KOMMUNIKATIONSMEDIEN					
Charter Communications Operating LLC/ Charter Communications Operating Capital	5.13%	07/01/2049	USD 340 \$	258,383	0.0%
Charter Communications Operating LLC/ Charter Communications Operating Capital	5.38%	05/01/2047	235	186,866	0.0
Cox Communications, Inc.	1.80%	10/01/2030	1,542	1,208,509	0.1
Cox Communications, Inc.	2.60%	06/15/2031	352	287,141	0.0
Discovery Communications LLC	4.13%	05/15/2029	434	394,746	0.1
Discovery Communications LLC	5.20%	09/20/2047	1,288	1,019,733	0.1
Discovery Communications LLC	5.30%	05/15/2049	554	440,149	0.1
Fox Corp.	4.71%	01/25/2029	1,933	1,883,572	0.2
Fox Corp.	5.58%	01/25/2049	845	762,865	0.1
Meta Platforms, Inc.	4.65%	08/15/2062	1,205	1,023,579	0.1
Omnicom Group, Inc.	2.45%	04/30/2030	480	404,991	0.1
Paramount Global	4.20%	05/19/2032	1,211	1,013,239	0.1
Paramount Global	4.95%	01/15/2031	225	201,721	0.0
Paramount Global	5.50%	05/15/2033	1,435	1,295,941	0.1
Time Warner Cable Enterprises LLC	8.38%	07/15/2033	1,187	1,316,091	0.1
Warnermedia Holdings, Inc.	3.76%	03/15/2027	683	639,770	0.1
				<u>12,337,296</u>	<u>1.3</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Bell Telephone Co. of Canada or Bell Canada (The)	3.00%	03/17/2031	CAD 388	250,076	0.0
Bell Telephone Co. of Canada or Bell Canada (The)	4.55%	02/09/2030	263	190,008	0.0
Bell Telephone Co. of Canada or Bell Canada (The)	5.15%	02/09/2053	657	472,638	0.1
Bell Telephone Co. of Canada or Bell Canada (The)	5.85%	11/10/2032	1,032	804,830	0.1
CK Hutchison Group Telecom Finance SA	0.75%	04/17/2026	EUR 1,932	1,886,214	0.2
CK Hutchison Group Telecom Finance SA	1.13%	10/17/2028	1,275	1,167,087	0.1
Corning, Inc.	3.88%	05/15/2026	2,238	2,389,993	0.3
T-Mobile USA, Inc.	3.88%	04/15/2030	USD 1,408	1,305,407	0.1
T-Mobile USA, Inc.	5.05%	07/15/2033	1,116	1,100,217	0.1
TELUS Corp.	5.25%	11/15/2032	CAD 1,459	1,083,866	0.1
Vodafone Group PLC	4.20%	12/13/2027	AUD 660	413,713	0.1
				<u>11,064,049</u>	<u>1.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
General Motors Financial Co., Inc.	0.85%	02/26/2026	EUR 1,421	1,387,232	0.2
Harley-Davidson Financial Services, Inc.	3.05%	02/14/2027	USD 2,299	2,055,539	0.2
Harley-Davidson Financial Services, Inc.	6.50%	03/10/2028	326	326,636	0.0
Hyundai Capital America	1.80%	01/10/2028	1,786	1,521,439	0.2
Hyundai Capital America	2.10%	09/15/2028	753	635,976	0.1
Lear Corp.	3.50%	05/30/2030	134	118,345	0.0
Nissan Motor Acceptance Co. LLC	1.85%	09/16/2026	147	124,188	0.0
Nissan Motor Acceptance Co. LLC	2.00%	03/09/2026	755	655,655	0.1
Nissan Motor Acceptance Co. LLC	2.45%	09/15/2028	1,331	1,046,588	0.1
Volkswagen International Finance NV(b)	3.50%	06/17/2025	EUR 200	201,116	0.0
Volkswagen International Finance NV(b)	3.75%	12/28/2027	1,300	1,217,783	0.1
				<u>9,290,497</u>	<u>1.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Cpuk Finance Ltd.	5.88%	08/28/2027	GBP 363	438,781	0.0
Hasbro, Inc.	3.55%	11/19/2026	USD 2,020	1,897,800	0.2
Hasbro, Inc.	3.90%	11/19/2029	518	472,629	0.1
				<u>2,809,210</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Genm Capital Labuan Ltd.	3.88%	04/19/2031	1,290	1,031,436	0.1
Marriott International, Inc./MD, Series HH.	2.85%	04/15/2031	632	531,210	0.1
MDC Holdings, Inc.	6.00%	01/15/2043	1,632	1,432,721	0.1
				<u>2,995,367</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
AutoNation, Inc.	3.80%	11/15/2027	656	603,727	0.0
AutoNation, Inc.	3.85%	03/01/2032	70	59,128	0.0
Falabella SA	3.38%	01/15/2032	1,330	1,038,481	0.1
VF Corp., Series E	4.25%	03/07/2029	EUR 613	653,719	0.1
				<u>2,355,055</u>	<u>0.2</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Altria Group, Inc.	3.13%	06/15/2031	1,452	1,332,865	0.2
AmerisourceBergen Corp.	2.70%	03/15/2031	USD 446	380,433	0.0
Cargill, Inc.	3.88%	04/24/2030	EUR 643	693,512	0.1
CVS Health Corp.	5.00%	01/30/2029	USD 950	951,926	0.1
HCA, Inc.	3.38%	03/15/2029	1,291	1,159,736	0.1
HCA, Inc.	5.63%	09/01/2028	808	814,456	0.1
				<u>5,332,928</u>	<u>0.6</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ENERGIE					
BP Capital Markets PLC(b)	3.25%	03/22/2026	EUR 1,285	\$ 1,270,408	0.1%
BP Capital Markets PLC(b)	3.63%	03/22/2029	1,595	1,477,142	0.2
Ecopetrol SA	4.63%	11/02/2031	USD 334	252,170	0.0
Ecopetrol SA	5.88%	11/02/2051	839	530,626	0.1
Ecopetrol SA	6.88%	04/29/2030	587	522,797	0.1
Ecopetrol SA	8.88%	01/13/2033	99	96,310	0.0
Enbridge Pipelines, Inc.	2.82%	05/12/2031	CAD 702	443,363	0.0
Enbridge, Inc.	6.10%	11/09/2032	672	524,724	0.1
Eni SpA, Series NC9(b)	2.75%	02/11/2030	EUR 1,855	1,533,988	0.2
Eni SpA, Series NC9(b)	3.38%	07/13/2029	951	855,386	0.1
EQT Corp.	5.70%	04/01/2028	USD 491	488,385	0.1
ONEOK, Inc.	6.35%	01/15/2031	1,302	1,340,758	0.1
Ovintiv, Inc.	5.65%	05/15/2028	354	352,297	0.0
Ovintiv, Inc.	6.25%	07/15/2033	282	279,532	0.0
TotalEnergies SE(b)	2.00%	01/17/2027	EUR 2,150	2,003,225	0.2
TotalEnergies SE, Series NC7(b)	1.63%	10/25/2027	671	596,286	0.1
Var Energi ASA	7.50%	01/15/2028	USD 1,255	1,311,394	0.1
Var Energi ASA, Series E	5.50%	05/04/2029	EUR 850	916,984	0.1
				<u>14,795,775</u>	<u>1.6</u>
SONSTIGE INDUSTRIEWERTE					
LKQ Corp.	5.75%	06/15/2028	USD 1,053	1,048,360	0.1
LKQ Corp.	6.25%	06/15/2033	860	866,512	0.1
				<u>1,914,872</u>	<u>0.2</u>
DIENSTLEISTUNGEN					
Booking Holdings, Inc.	4.50%	11/15/2031	EUR 1,218	1,361,326	0.1
Global Payments, Inc.	4.88%	03/17/2031	832	899,037	0.1
PayPal Holdings, Inc.	5.25%	06/01/2062	USD 1,535	1,438,778	0.2
				<u>3,699,141</u>	<u>0.4</u>
TECHNOLOGIE					
Entegris Escrow Corp.	4.75%	04/15/2029	1,445	1,350,663	0.2
Fidelity National Information Services, Inc.	2.25%	12/03/2029	GBP 1,380	1,381,499	0.2
Fiserv, Inc.	1.63%	07/01/2030	EUR 1,057	961,457	0.1
Fiserv, Inc.	4.50%	05/24/2031	360	388,788	0.0
Honeywell International, Inc., Series 4Y	3.50%	05/17/2027	1,520	1,622,502	0.2
KLA Corp.	5.25%	07/15/2062	USD 1,285	1,260,353	0.1
Kyndryl Holdings, Inc.	2.05%	10/15/2026	1,576	1,347,790	0.1
Lenovo Group Ltd.	6.54%	07/27/2032	2,055	2,067,700	0.2
Oracle Corp.	6.90%	11/09/2052	1,840	2,002,088	0.2
SK Hynix, Inc.	2.38%	01/19/2031	336	254,583	0.0
SK Hynix, Inc.	6.25%	01/17/2026	500	500,625	0.1
Western Digital Corp.	2.85%	02/01/2029	774	625,316	0.1
Western Digital Corp.	3.10%	02/01/2032	1,276	957,858	0.1
				<u>14,721,222</u>	<u>1.6</u>
TRANSPORTWESEN – EISENBAHNEN					
Lima Metro Line 2 Finance Ltd.	5.88%	07/05/2034	519	500,388	0.1
TRANSPORTWESEN – DIENSTLEISTUNGEN					
ENA Master Trust	4.00%	05/19/2048	221	165,819	0.0
ERAC USA Finance LLC	4.60%	05/01/2028	1,523	1,494,189	0.1
ERAC USA Finance LLC	4.90%	05/01/2033	865	850,149	0.1
FedEx Corp.	0.45%	05/04/2029	EUR 1,934	1,695,870	0.2
Gatwick Funding Ltd., Series E	2.50%	04/15/2030	GBP 1,845	1,867,320	0.2
Heathrow Funding Ltd., Series E	2.75%	10/13/2029	1,945	2,031,097	0.2
				<u>8,104,444</u>	<u>0.8</u>
				<u>95,158,273</u>	<u>10.1</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
AES Panama Generation Holdings SRL	4.38%	05/31/2030	USD 505	437,456	0.1
E.ON International Finance BV, Series E	6.25%	06/03/2030	GBP 1,320	1,682,114	0.2
Electricite de France SA(b)	2.88%	12/15/2026	EUR 1,200	1,081,278	0.1
Electricite de France SA	5.70%	05/23/2028	USD 266	268,212	0.0
Electricite de France SA	5.99%	05/23/2030	CAD 726	532,865	0.1
Electricite de France SA, Series E	1.00%	11/29/2033	EUR 1,000	773,031	0.1
Enel Finance International NV	7.50%	10/14/2032	USD 1,636	1,811,984	0.2
Enel SpA, Series E(b)	6.38%	04/16/2028	EUR 1,391	1,502,582	0.2
Florida Power & Light Co.	4.80%	05/15/2033	USD 1,139	1,138,967	0.1
Iberdrola International BV, Series NC6(b)	1.45%	11/09/2026	EUR 2,100	1,926,125	0.2
Niagara Mohawk Power Corp.	1.96%	06/27/2030	USD 2,827	2,281,510	0.2
Niagara Mohawk Power Corp.	4.28%	12/15/2028	59	55,823	0.0
				<u>13,491,947</u>	<u>1.5</u>
ERDGAS					
Cadent Finance PLC, Series E	5.75%	03/14/2034	GBP 1,560	1,894,490	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
SONSTIGE VERSORGBETRIEBE					
Thames Water Utilities Finance PLC, Series E	4.00%	04/18/2027	EUR 2,135	\$ 2,274,103	0.2%
Thames Water Utilities Finance PLC, Series E	6.75%	11/16/2028	GBP 1,260	1,628,750	0.2
				3,902,853	0.4
				19,289,290	2.1
				235,626,554	25.1
HYPOTHEKEN MIT LAUFENDEN ZINSZAHLUNGEN					
FESTVERZINSLICHE STAATSPAPIERE MIT 30-JÄHRIGER LAUFZEIT					
Federal National Mortgage Association, Series 2012	3.50%	02/01/2042	USD 199	186,710	0.0
Federal National Mortgage Association, Series 2012	3.50%	11/01/2042	2,125	1,991,238	0.2
Federal National Mortgage Association, Series 2012	3.50%	01/01/2043	362	338,639	0.0
Federal National Mortgage Association, Series 2013	3.50%	04/01/2043	1,215	1,137,792	0.1
Federal National Mortgage Association, Series 2018	3.50%	03/01/2048	599	558,508	0.1
Government National Mortgage Association, Series 2022	5.00%	11/20/2052	9,924	9,792,739	1.0
Government National Mortgage Association, Series 2023	4.50%	06/01/2053	13,328	12,943,098	1.4
Government National Mortgage Association, Series 2023	5.00%	06/01/2053	12,387	12,220,468	1.3
Uniform Mortgage-Backed Security, Series 2018, TBA	3.50%	06/01/2053	1,484	1,361,557	0.2
Uniform Mortgage-Backed Security, Series 2018, TBA	4.00%	06/01/2053	4,644	4,387,365	0.5
Uniform Mortgage-Backed Security, Series 2018, TBA	4.50%	06/01/2053	5,971	5,777,409	0.6
Uniform Mortgage-Backed Security, Series 2019, TBA	5.50%	06/01/2053	4,408	4,405,413	0.5
Uniform Mortgage-Backed Security, Series 2023, TBA	3.00%	06/01/2053	1,909	1,690,979	0.2
				56,791,915	6.1
GEDECKTE ANLEIHEN					
Bank of Nova Scotia (The)	0.01%	01/14/2027	EUR 1,803	1,705,969	0.2
Bank of Nova Scotia (The)	0.45%	03/16/2026	1,335	1,312,022	0.1
BPCE SFH SA	3.13%	01/24/2028	1,700	1,809,359	0.2
BPCE SFH SA	3.25%	04/12/2028	800	855,694	0.1
Caisse Francaise de Financement Local, Series E	0.75%	01/11/2027	600	587,007	0.1
Caisse Francaise de Financement Local, Series E	3.13%	11/16/2027	2,400	2,558,181	0.3
Cie de Financement Foncier SA	3.13%	05/18/2027	3,500	3,724,562	0.4
Commonwealth Bank of Australia, Series E	0.75%	02/28/2028	2,444	2,316,168	0.2
DNB Boligkreditt AS, Series E	0.63%	06/19/2025	775	782,601	0.1
Korea Housing Finance Corp.	3.71%	04/11/2027	2,128	2,278,550	0.2
National Australia Bank Ltd., Series E	0.88%	02/19/2027	2,495	2,429,362	0.3
National Australia Bank Ltd., Series G	0.63%	03/16/2027	1,350	1,299,253	0.1
Royal Bank of Canada, Series E	0.63%	03/23/2026	3,475	3,433,820	0.4
Santander UK PLC	1.13%	03/12/2027	895	880,870	0.1
Santander UK PLC, Series G	0.05%	01/12/2027	685	649,747	0.1
Societe Generale SFH SA	3.13%	02/24/2026	800	851,849	0.1
Toronto-Dominion Bank (The), Series 28	0.10%	07/19/2027	1,000	935,636	0.1
Toronto-Dominion Bank (The), Series G	0.86%	03/24/2027	331	322,084	0.0
Toronto-Dominion Bank (The), Series G	3.25%	04/27/2026	1,400	1,485,878	0.2
Westpac Banking Corp., Series E	0.38%	04/02/2026	3,091	3,029,322	0.3
				33,247,934	3.6
INFLATIONSgebundene Wertpapiere					
VEREINIGTE STAATEN					
U.S. Treasury Inflation Index	0.13%	10/15/2026	USD 17,618	16,649,585	1.8
U.S. Treasury Inflation Index	1.13%	01/15/2033	9,662	9,373,210	1.0
				26,022,795	2.8
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG - VARIABEL VERZINSLICH					
Bellemeade Re Ltd.					
Series 2019-2A, Class M2(c)	8.24%	04/25/2029	1,300	1,323,400	0.1
Series 2020-3A, Class M1C(c)	8.84%	10/25/2030	477	481,864	0.1
Connecticut Avenue Securities Trust					
Series 2019-R03, Class 1M2(c)	7.29%	09/25/2031	43	43,357	0.0
Series 2020-R01, Class 1M2(c)	7.19%	01/25/2040	291	291,985	0.0
Series 2021-R01, Class 1M1(c)	5.72%	10/25/2041	34	34,106	0.0
Series 2021-R01, Class 1M2(c)	6.52%	10/25/2041	144	141,151	0.0
Series 2021-R03, Class 1M1(c)	5.82%	12/25/2041	676	670,762	0.1
Series 2022-R01, Class 1M2(c)	6.87%	12/25/2041	1,528	1,488,179	0.2
Series 2022-R02, Class 2M2(c)	7.97%	01/25/2042	3,173	3,094,320	0.3
Eagle Re Ltd., Series 2021-2, Class M1B(c)	7.02%	04/25/2034	632	635,052	0.1
Federal Home Loan Mortgage Corp.					
Structured Agency Credit Risk Debt Notes					
Series 2013-DN2, Class M2(c)	9.39%	11/25/2023	307	310,835	0.0
Series 2019-DNA3, Class M2(c)	7.19%	07/25/2049	88	87,686	0.0
Series 2019-DNA4, Class M2(c)	7.09%	10/25/2049	14	13,626	0.0
Series 2020-DNA1, Class M2(c)	6.84%	01/25/2050	42	41,986	0.0
Series 2020-HQA2, Class M2(c)	8.24%	03/25/2050	227	232,315	0.0
Series 2021-DNA3, Class M2(c)	7.07%	10/25/2033	1,101	1,080,047	0.1
Series 2021-DNA5, Class M2(c)	6.62%	01/25/2034	448	443,917	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Series 2021-DNA6, Class M1(c)	5.77%	10/25/2041	USD 90	\$ 89,963	0.0%
Series 2021-HQA4, Class M1(c)	5.92%	12/25/2041	2,476	2,397,424	0.3
Series 2021-HQA4, Class M2(c)	7.32%	12/25/2041	2,692	2,513,871	0.3
Federal National Mortgage Association Connecticut Avenue Securities					
Series 2014-C04, Class 1M2(c)	10.04%	11/25/2024	337	350,841	0.0
Series 2014-C04, Class 2M2(c)	10.14%	11/25/2024	31	31,275	0.0
Series 2015-C01, Class 1M2(c)	9.44%	02/25/2025	103	106,619	0.0
Series 2015-C02, Class 1M2(c)	9.14%	05/25/2025	179	185,104	0.0
Series 2015-C03, Class 1M2(c)	10.14%	07/25/2025	312	327,995	0.0
Series 2015-C04, Class 1M2(c)	10.84%	04/25/2028	16	16,794	0.0
Series 2015-C04, Class 2M2(c)	10.69%	04/25/2028	583	608,778	0.1
Series 2016-C01, Class 2M2(c)	12.09%	08/25/2028	380	401,676	0.1
Series 2016-C02, Class 1M2(c)	11.14%	09/25/2028	295	309,722	0.0
Series 2021-R02, Class 2M2(c)	6.97%	11/25/2041	1,170	1,117,660	0.1
Home Re Ltd., Series 2019-1, Class M1(c)	6.79%	05/25/2029	772	772,304	0.1
Triangle Re Ltd., Series 2021-3, Class M1A(c)	6.87%	02/25/2034	892	881,266	0.1
				<u>20,525,880</u>	<u>2.2</u>
NICHT STAATLICH FESTVERZINSLICH					
Alternative Loan Trust					
Series 2006-J1, Class 1A11	5.50%	02/25/2036	147	106,086	0.0
Series 2007-15CB, Class A19	5.75%	07/25/2037	190	118,618	0.0
				<u>224,704</u>	<u>0.0</u>
NICHT STAATLICH VARIABEL VERZINSLICH					
Deutsche Alt-A Securities Mortgage Loan Trust,					
Series 2006-AR4, Class A2(c)	5.52%	12/25/2036	150	52,423	0.0
				<u>20,803,007</u>	<u>2.2</u>
REGIERUNGEN – STAATSANLEIHEN					
KOLUMBIEN					
Colombia Government International Bond	4.50%	03/15/2029	2,256	1,960,323	0.2
FRANKREICH					
Dexia Credit Local SA, Series E	0.00%	01/21/2028	EUR 3,500	3,246,472	0.3
Dexia Credit Local SA, Series E	0.01%	01/22/2027	800	763,513	0.1
Dexia Credit Local SA, Series E	0.50%	01/17/2025	700	713,371	0.1
				<u>4,723,356</u>	<u>0.5</u>
DEUTSCHLAND					
Kreditanstalt fuer Wiederaufbau	3.20%	09/11/2026	AUD 710	451,516	0.1
Kreditanstalt fuer Wiederaufbau	4.10%	02/20/2026	7,170	4,681,168	0.5
Landwirtschaftliche Rentenbank, Series E	0.00%	11/27/2029	EUR 2,121	1,886,642	0.2
				<u>7,019,326</u>	<u>0.8</u>
INDONESIEN					
Indonesia Government International Bond	1.00%	07/28/2029	785	698,434	0.1
Indonesia Government International Bond	3.38%	07/30/2025	1,511	1,595,222	0.1
				<u>2,293,656</u>	<u>0.2</u>
RUMÄNIEN					
Romanian Government International Bond	6.63%	09/27/2029	1,855	2,027,175	0.2
				<u>18,023,836</u>	<u>1.9</u>
GEMEINDEVERWALTUNG – REGIONALANLEIHEN					
AUSTRALIEN					
New South Wales Treasury Corp.	2.00%	03/08/2033	AUD 18,681	9,889,699	1.1
JAPAN					
Japan Finance Organization for Municipalities, Series G	0.01%	02/02/2028	EUR 696	639,195	0.1
Japan Finance Organization for Municipalities, Series G	0.05%	02/12/2027	4,259	4,033,369	0.4
				<u>4,672,564</u>	<u>0.5</u>
				<u>14,562,263</u>	<u>1.6</u>
SUPRANATIONALE UNTERNEHMEN					
European Investment Bank	0.75%	07/15/2027	AUD 2,735	1,561,056	0.2
European Investment Bank	1.80%	01/19/2027	3,015	1,815,862	0.2
Inter-American Development Bank	2.50%	04/14/2027	1,305	801,886	0.1
Inter-American Development Bank	2.70%	01/29/2026	1,295	814,224	0.1
Inter-American Development Bank	4.25%	06/11/2026	2,368	1,552,299	0.2
International Bank for Reconstruction & Development	3.00%	10/19/2026	1,341	845,813	0.1
International Bank for Reconstruction & Development, Series GDIF	0.01%	04/24/2028	EUR 2,651	2,453,791	0.2
International Finance Corp.	1.45%	07/22/2024	AUD 3,307	2,083,818	0.2
International Finance Corp.	4.45%	05/14/2027	3,498	2,308,692	0.2
				<u>14,237,441</u>	<u>1.5</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
INEOS Quattro Finance 2 PLC	2.50%	01/15/2026	EUR 1,417	1,368,257	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
KOMMUNIKATIONSMEDIEN					
DISH DBS Corp.	5.25%	12/01/2026	USD 1,539	\$ 1,218,408	0.1%
DISH DBS Corp.	5.75%	12/01/2028	1,066	773,154	0.1
				<u>1,991,562</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
ZF Finance GmbH, Series E	2.00%	05/06/2027	EUR 2,000	1,861,712	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Carnival Corp.	4.00%	08/01/2028	USD 671	585,495	0.1
Carnival PLC	1.00%	10/28/2029	EUR 1,640	928,447	0.1
				<u>1,513,942</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
Stonegate Pub Co. Financing 2019 PLC.	8.25%	07/31/2025	GBP 795	918,395	0.1
TECHNOLOGIE					
Cedacri Mergeco SpA(c)	7.95%	05/15/2028	EUR 288	298,991	0.0
Seagate HDD Cayman	8.25%	12/15/2029	USD 1,017	1,042,489	0.1
				<u>1,341,480</u>	<u>0.1</u>
				<u>8,995,348</u>	<u>1.0</u>
FINANZINSTITUTE					
FINANZEN					
SLM Corp.	4.20%	10/29/2025	905	827,887	0.1
REITs					
SBB Treasury Oyj, Series E.	0.75%	12/14/2028	EUR 1,369	923,507	0.1
SBB Treasury Oyj, Series E.	1.13%	11/26/2029	204	135,482	0.0
Vivion Investments SARL	3.00%	08/08/2024	1,300	1,087,393	0.1
Vivion Investments SARL	3.50%	11/01/2025	500	346,958	0.0
				<u>2,493,340</u>	<u>0.2</u>
				<u>3,321,227</u>	<u>0.3</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
EDP - Energias de Portugal SA, Series E	5.94%	04/23/2083	100	106,027	0.0
EDP - Energias de Portugal SA, Series NC5	1.50%	03/14/2082	1,700	1,545,036	0.2
				<u>1,651,063</u>	<u>0.2</u>
				<u>13,967,638</u>	<u>1.5</u>
SCHWELLENMÄRKTE – SCHATZPAPIERE					
BRASILIEN					
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2031	BRL 31,197	5,731,609	0.6
SÜDAFRIKA					
Republic of South Africa Government Bond, Series 2032	8.25%	03/31/2032	ZAR 95,045	3,870,295	0.4
Republic of South Africa Government Bond, Series 2030	8.00%	01/31/2030	47,398	2,039,094	0.2
				<u>5,909,389</u>	<u>0.6</u>
				<u>11,640,998</u>	<u>1.2</u>
REGIERUNGEN – STAATLICHE BEHÖRDEN					
KANADA					
Export Development Canada, Series E	0.50%	02/25/2027	EUR 655	638,002	0.1
JAPAN					
Development Bank of Japan, Inc., Series G	0.01%	09/09/2025	2,590	2,558,474	0.3
Development Bank of Japan, Inc., Series G	3.13%	04/13/2028	1,375	1,462,873	0.1
				<u>4,021,347</u>	<u>0.4</u>
NIEDERLANDE					
BNG Bank NV	3.50%	07/19/2027	AUD 7,534	4,774,743	0.5
BNG Bank NV, Series E	0.75%	01/24/2029	EUR 756	715,097	0.1
				<u>5,489,840</u>	<u>0.6</u>
POLEN					
Bank Gospodarstwa Krajowego	5.38%	05/22/2033	USD 919	917,851	0.1
				<u>11,067,040</u>	<u>1.2</u>
GEMEINDEVERWALTUNG – KOMMUNALANLEIHEN					
KANADA					
Province of Ontario Canada	2.70%	06/02/2029	CAD 6,580	4,562,981	0.5
Province of Quebec Canada	0.88%	05/04/2027	EUR 3,497	3,418,458	0.4
Province of Quebec Canada	3.65%	05/20/2032	CAD 1,558	1,127,140	0.1
				<u>9,108,579</u>	<u>1.0</u>
QUASI-STAATLICHE WERTPAPIERE					
QUASI-STAATSANLEIHEN					
CHILE					
Corp. Nacional Del Cobre De Chile	5.13%	02/02/2033	USD 870	860,648	0.1

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
UNGARN					
Magyar Export-import Bank Zrt	6.13%	12/04/2027	USD 1,498	\$ 1,484,705	0.1%
MEXIKO					
Comision Federal de Electricidad	3.35%	02/09/2031	1,681	1,317,799	0.1
Petroleos Mexicanos	6.50%	03/13/2027	535	461,518	0.1
Petroleos Mexicanos	6.70%	02/16/2032	1,259	938,899	0.1
				<u>2,718,216</u>	<u>0.3</u>
SÜDAFRIKA					
Transnet SOC Ltd.	8.25%	02/06/2028	1,005	959,963	0.1
				<u>6,023,532</u>	<u>0.6</u>
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Braskem Idesa SAPI	6.99%	02/20/2032	796	541,280	0.0
Cia de Minas Buenaventura SAA	5.50%	07/23/2026	750	641,025	0.1
Volcan Cia Minera SAA.	4.38%	02/11/2026	133	88,595	0.0
				<u>1,270,900</u>	<u>0.1</u>
INVESTITIONSGÜTER					
Diamond II Ltd.	7.95%	07/28/2026	267	260,412	0.0
KOMMUNIKATIONSMEDIEN					
Globo Comunicacao e Participacoes SA	4.88%	01/22/2030	1,172	949,320	0.1
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
BRF GmbH	4.35%	09/29/2026	850	757,563	0.1
ENERGIE					
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	994	855,035	0.1
Greenko Dutch BV.	3.85%	03/29/2026	188	165,769	0.0
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	295	271,547	0.0
Leviathan Bond Ltd.	6.13%	06/30/2025	589	571,410	0.1
				<u>1,863,761</u>	<u>0.2</u>
				<u>5,101,956</u>	<u>0.5</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Adani Green Energy Ltd.	4.38%	09/08/2024	515	472,609	0.1
JSW Hydro Energy Ltd.	4.13%	05/18/2031	475	398,160	0.0
				<u>870,769</u>	<u>0.1</u>
FINANZINSTITUTE					
SONSTIGE FINANZWERTE					
OEC Finance Ltd.(d)	4.38%	10/25/2029	347	12,795	0.0
OEC Finance Ltd.(d)	5.25%	12/27/2033	167	6,820	0.0
OEC Finance Ltd.(d)	7.13%	12/26/2046	235	19,682	0.0
				<u>39,297</u>	<u>0.0</u>
				<u>6,012,022</u>	<u>0.6</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - Sustainable Global Thematic Credit Portfolio - Class Z2			63,000	5,600,726	0.6
GEMEINDEVERWALTUNG - US-KOMMUNALANLEIHEN					
VEREINIGTE STAATEN					
Commonwealth Financing Authority, Series 2016-A	4.14%	06/01/2038	460	418,894	0.0
New Jersey Transportation Trust Fund Authority, Series 2010-C	5.75%	12/15/2028	720	733,621	0.1
State Board of Administration Finance Corp, Series 2020-A	2.15%	07/01/2030	1,275	1,076,841	0.1
California Earthquake Authority, Series 2022-A	5.60%	07/01/2027	865	872,520	0.1
				<u>3,101,876</u>	<u>0.3</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
GS Mortgage Securities Trust, Series 2011-GC5, Class D	5.15%	08/10/2044	85	26,426	0.0
JPMBB Commercial Mortgage Securities Trust, Series 2014-C22, Class AS	4.11%	09/15/2047	1,000	959,421	0.1
LSTAR Commercial Mortgage Trust, Series 2016-4, Class A2	2.58%	03/10/2049	54	54,062	0.0
WF-RBS Commercial Mortgage Trust, Series 2013-C11, Class B	3.71%	03/15/2045	850	734,923	0.1
				<u>1,774,832</u>	<u>0.2</u>
ABS-ANLEIHEN					
SONSTIGE FESTVERZINSLICHE ABS					
SBA Tower Trust, Series 2014-2A, Class C	3.87%	10/15/2049	152	147,731	0.0
				<u>933,758,600</u>	<u>99.6</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABEL VERZINSLICH					
Neuberger Berman Loan Advisers CLO 43 Ltd., Series 2021-43A, Class A(c)	6.39%	07/17/2035	USD 2,960	\$ 2,902,087	0.3%
AGL CLO 10 Ltd., Series 2021-10A, Class A(c)	6.39%	04/15/2034	1,800	1,760,292	0.2
New Mountain CLO 3 Ltd., Series CLO-3A, Class A(c)	6.43%	10/20/2034	1,933	1,881,507	0.2
Golub Capital Partners 48 LP, Series 2020-48A, Class A1(c)	6.57%	04/17/2033	460	451,528	0.1
Rockford Tower CLO Ltd., Series 2021-1A, Class A1(c)	6.42%	07/20/2034	2,678	2,616,681	0.3
Neuberger Berman Loan Advisers CLO 42 Ltd, Series 2021-42A, Class A(c)	6.36%	07/16/2035	2,579	2,523,602	0.3
Ballyrock CLO Ltd., Series 2021-16A, Class A1(c)	6.38%	07/20/2034	1,978	1,934,672	0.2
Black Diamond CLO Ltd., Series 2019-2A, Class A1A(c)	6.70%	07/23/2032	460	450,430	0.0
				<u>14,520,799</u>	<u>1.6</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class D	3.90%	05/15/2046	300	<u>231,326</u>	<u>0.0</u>
NICHT STAATLICHE VARIABEL VERZINSLICHE CMBS					
Natixis Commercial Mortgage Securities Trust, Series 2022-JERI, Class A(c)	6.46%	01/15/2039	1,278	<u>1,222,590</u>	<u>0.2</u>
				<u>1,222,590</u>	<u>0.2</u>
				<u>1,453,916</u>	<u>0.2</u>
STAMMAKTIE					
FINANZWERTE					
VERSICHERUNGEN					
Mt Logan Re Ltd. (Special Investment) (e)			363	<u>266,264</u>	<u>0.0</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Goldman Sachs Group, Inc. (The), Series V(b)	4.13%	11/10/2026	818	<u>667,580</u>	<u>0.1</u>
INDUSTRIE					
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Mondelez International Holdings Netherlands BV	0.75%	09/24/2024	2,084	<u>1,959,479</u>	<u>0.2</u>
				<u>2,627,059</u>	<u>0.3</u>
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	778	<u>2,091</u>	<u>0.0</u>
				<u>2,091</u>	<u>0.0</u>
				<u>18,870,129</u>	<u>2.1</u>
Gesamtanlagen					
(Kosten \$1,007,872,862)				<u>\$ 952,628,729</u>	<u>101.7%</u>
Termineinlagen					
ANZ, London(f)	2.63 %	-		554,355	0.1
Citibank, New York(f)	4.43 %	-		13,305,917	1.4
Scotiabank, Toronto(f)	3.33 %	-		466,642	0.0
SMBC, London(f)	(0.34)%	-		467,431	0.1
SMBC, London(f)	3.41 %	-		847,461	0.1
SMBC, Tokyo(f)	2.13 %	-		<u>1,073,029</u>	<u>0.1</u>
Termineinlagen insgesamt				<u>16,714,835</u>	<u>1.8</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(32,370,273)</u>	<u>(3.5)</u>
Nettovermögen				<u>\$ 936,973,291</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Long					
Canadian 10 Yr Bond Futures	09/20/2023	100	\$ 9,047,934	\$ 9,110,129	\$ 62,195
Euro-BOBL Futures	06/08/2023	68	8,500,160	8,587,029	86,869
Korea 3 Yr Bond Futures	06/20/2023	1,326	104,582,935	104,301,676	(281,259)
U.S. 10 Yr Ultra Futures	09/20/2023	116	13,772,375	13,972,563	200,188
Short					
Australian 3 Yr Bond Futures	06/15/2023	146	10,213,561	10,203,573	9,988
Australian 10 Yr Bond Futures	06/15/2023	77	6,070,247	6,005,786	64,461
Euro-Bund Futures	06/08/2023	41	5,776,486	5,962,378	(185,892)

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Euro-OAT Futures	06/08/2023	104	\$ 14,300,738	\$ 14,511,557	\$ (210,819)
Korea 10 Yr Bond Futures	06/20/2023	152	13,017,773	12,868,894	148,879
					\$ (105,390)
				Wertsteigerung	\$ 572,580
				Wertminderung	\$ (677,970)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Bank of America, NA	BRL 9,667	USD 1,897	06/02/2023	\$ (8,283)
Bank of America, NA	USD 1,925	BRL 9,654	06/02/2023	(21,853)
Bank of America, NA	JPY 475,934	USD 3,415	06/15/2023	(8,311)
Bank of America, NA	NZD 2,965	USD 1,843	06/15/2023	57,599
Bank of America, NA	USD 1,884	SEK 20,103	06/15/2023	(30,345)
Bank of America, NA	USD 1,867	SEK 19,808	06/15/2023	(40,547)
Bank of America, NA	INR 322,980	USD 3,904	06/22/2023	1,327
Bank of America, NA	USD 1,916	INR 157,136	06/22/2023	(17,118)
Bank of America, NA	USD 1,922	INR 157,482	06/22/2023	(19,366)
Bank of America, NA	USD 3,829	CLP 3,018,189	07/13/2023	(124,735)
Bank of America, NA	KRW 4,991,552	USD 3,777	07/27/2023	(8,733)
Bank of America, NA	KRW 5,264,777	USD 3,949	07/27/2023	(44,005)
Barclays Bank PLC	BRL 7,910	USD 1,550	06/02/2023	(8,786)
Barclays Bank PLC	CNH 165,528	USD 23,595	06/14/2023	311,106
Barclays Bank PLC	TWD 65,121	USD 2,139	06/15/2023	18,897
Barclays Bank PLC	TWD 59,991	USD 1,956	06/15/2023	2,489
Barclays Bank PLC	USD 1,901	TWD 58,492	06/15/2023	3,634
Barclays Bank PLC	USD 5,679	TWD 173,983	06/15/2023	(14,014)
Barclays Bank PLC	INR 309,685	USD 3,762	06/22/2023	19,279
Barclays Bank PLC	INR 314,655	USD 3,815	06/22/2023	12,855
Barclays Bank PLC	USD 3,713	INR 305,804	06/22/2023	(17,617)
BNP Paribas SA	CAD 1,876	USD 1,385	06/14/2023	3,193
BNP Paribas SA	CAD 2,232	USD 1,643	06/14/2023	(2,173)
BNP Paribas SA	IDR 73,711,263	USD 4,916	07/12/2023	3,910
Brown Brothers Harriman & Co.	USD 1,806	EUR 1,673	06/14/2023	(15,514)
Brown Brothers Harriman & Co.+	EUR 0**	USD 0**	06/05/2023	1
Brown Brothers Harriman & Co.+	GBP 0**	USD 0**	06/05/2023	0
Brown Brothers Harriman & Co.+	USD 3	EUR 3	06/05/2023	(100)
Brown Brothers Harriman & Co.+	USD 6	GBP 5	06/05/2023	(37)
Brown Brothers Harriman & Co.+	EUR 0**	USD 0**	06/12/2023	1
Brown Brothers Harriman & Co.+	GBP 0**	USD 0**	06/12/2023	0
Brown Brothers Harriman & Co.+	USD 3	EUR 3	06/12/2023	(83)
Brown Brothers Harriman & Co.+	USD 6	GBP 5	06/12/2023	(94)
Brown Brothers Harriman & Co.+	AUD 301	USD 201	06/20/2023	4,407
Brown Brothers Harriman & Co.+	CAD 1,167	USD 864	06/20/2023	4,430
Brown Brothers Harriman & Co.+	CAD 528	USD 387	06/20/2023	(1,637)
Brown Brothers Harriman & Co.+	EUR 193	USD 209	06/20/2023	2,541
Brown Brothers Harriman & Co.+	GBP 685	USD 852	06/20/2023	(652)
Brown Brothers Harriman & Co.+	SGD 58	USD 43	06/20/2023	251
Brown Brothers Harriman & Co.+	USD 9,224	AUD 13,808	06/20/2023	(236,951)
Brown Brothers Harriman & Co.+	USD 75	CAD 102	06/20/2023	117
Brown Brothers Harriman & Co.+	USD 51,449	CAD 69,068	06/20/2023	(545,430)
Brown Brothers Harriman & Co.+	USD 8,456	EUR 7,762	06/20/2023	(150,229)
Brown Brothers Harriman & Co.+	USD 59,956	GBP 47,922	06/20/2023	(320,295)
Brown Brothers Harriman & Co.+	USD 2	SGD 2	06/20/2023	2
Brown Brothers Harriman & Co.+	USD 2,035	SGD 2,720	06/20/2023	(22,747)
Citibank, NA	USD 1,866	EUR 1,728	06/14/2023	(18,323)
Citibank, NA	NOK 20,438	USD 1,867	06/15/2023	24,988
Citibank, NA	TWD 114,532	USD 3,832	06/15/2023	102,470
Citibank, NA	TWD 112,990	USD 3,725	06/15/2023	45,692
Citibank, NA	USD 1,909	TWD 58,670	06/15/2023	1,164
Citibank, NA	USD 1,359	TWD 41,261	06/15/2023	(15,053)
Citibank, NA	USD 2,426	TWD 73,354	06/15/2023	(37,385)
Citibank, NA	USD 4,098	TWD 123,599	06/15/2023	(73,563)
Citibank, NA	USD 3,938	INR 324,887	06/22/2023	(11,745)
Citibank, NA	USD 5,672	INR 466,107	06/22/2023	(39,483)
Deutsche Bank AG	MXN 203,794	USD 11,277	06/15/2023	(210,568)
Deutsche Bank AG	USD 5,610	NOK 61,392	06/15/2023	(75,306)
HSBC Bank USA	CAD 22,346	USD 16,571	06/14/2023	105,033
HSBC Bank USA	AUD 63,661	USD 42,157	06/15/2023	727,607
HSBC Bank USA	JPY 6,017,175	USD 43,509	06/15/2023	233,466

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
HSBC Bank USA	TWD 112,768	USD 3,729	06/15/2023	\$ 56,929
HSBC Bank USA	TWD 119,572	USD 3,948	06/15/2023	54,803
HSBC Bank USA	USD 3,794	TWD 113,730	06/15/2023	(90,330)
HSBC Bank USA	INR 306,477	USD 3,710	06/22/2023	6,098
HSBC Bank USA	USD 3,675	INR 303,325	06/22/2023	(9,852)
JPMorgan Chase Bank, NA	USD 4,611	ZAR 88,954	06/14/2023	(105,300)
JPMorgan Chase Bank, NA	ZAR 216,642	USD 11,194	06/14/2023	219,792
JPMorgan Chase Bank, NA	HUF 178,178	USD 511	07/20/2023	3,850
Morgan Stanley Capital Services LLC	USD 1,558	BRL 7,854	06/02/2023	(9,610)
Morgan Stanley Capital Services LLC	CAD 22,554	USD 16,554	06/14/2023	(64,732)
Morgan Stanley Capital Services LLC	CHF 6,801	USD 7,592	06/14/2023	113,749
Morgan Stanley Capital Services LLC	TWD 112,944	USD 3,726	06/15/2023	48,062
Morgan Stanley Capital Services LLC	TWD 112,944	USD 3,724	06/15/2023	46,551
Morgan Stanley Capital Services LLC	USD 997	GBP 806	06/15/2023	5,893
Morgan Stanley Capital Services LLC	USD 1,303	GBP 1,047	06/15/2023	(905)
Morgan Stanley Capital Services LLC	USD 2,051	NZD 3,397	06/15/2023	(5,376)
Morgan Stanley Capital Services LLC	MYR 16,759	USD 3,760	06/22/2023	124,103
Morgan Stanley Capital Services LLC	MYR 8,178	USD 1,821	06/22/2023	47,401
Morgan Stanley Capital Services LLC	CLP 3,044,116	USD 3,838	07/13/2023	101,022
Morgan Stanley Capital Services LLC	USD 3,203	KRW 4,227,030	07/27/2023	3,109
Royal Bank of Scotland PLC	USD 690	NZD 1,107	06/15/2023	(23,440)
Standard Chartered Bank	TWD 115,233	USD 3,792	06/15/2023	40,292
Standard Chartered Bank	USD 3,342	TWD 100,447	06/15/2023	(71,708)
Standard Chartered Bank	USD 7,736	TWD 234,870	06/15/2023	(88,233)
Standard Chartered Bank	INR 304,074	USD 3,705	06/22/2023	30,889
Standard Chartered Bank	INR 156,539	USD 1,899	06/22/2023	7,777
UBS AG	EUR 189,083	USD 204,790	06/14/2023	2,538,581
UBS AG	GBP 52,476	USD 65,010	06/15/2023	(286,095)
UBS AG	TWD 52,277	USD 1,716	06/15/2023	14,268
				\$ 2,252,966
			Wertsteigerung	\$ 5,149,628
			Wertminderung	\$ (2,896,662)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

CENTRALLY CLEARED INTEREST RATE SWAP

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschlussdatum	Zinsart		Unrealisierte Wertsteigerung/(-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Citigroup Global Markets, Inc./(LCH Group)	NZD 6,849	11/01/2024	3 Month BKBM	2.580%	\$ (163,011)
Citigroup Global Markets, Inc./(LCH Group)	NZD 18,321	11/02/2024	3 Month BKBM	2.503%	(449,580)
Citigroup Global Markets, Inc./(LCH Group)	EUR 10,932	05/12/2027	6 Month EURIBOR	1.494%	(691,042)
Citigroup Global Markets, Inc./(LCH Group)	EUR 8,348	05/13/2027	6 Month EURIBOR	1.464%	(538,156)
Citigroup Global Markets, Inc./(LCH Group)	EUR 10,760	08/18/2032	6 Month EURIBOR	1.800%	(1,052,151)
Citigroup Global Markets, Inc./(LCH Group)	NZD 18,820	04/26/2033	3 Month BKBM	4.180%	(134,377)
Citigroup Global Markets, Inc./(LCH Group)	EUR 7,040	09/30/2050	0.122%	6 Month EURIBOR	3,631,177
Citigroup Global Markets, Inc./(LCH Group)	EUR 7,040	09/30/2050	6 Month EURIBOR	(0.017)%	(3,829,557)
Citigroup Global Markets, Inc./(LCH Group)	EUR 6,680	11/10/2050	0.022%	6 Month EURIBOR	3,541,710
Citigroup Global Markets, Inc./(LCH Group)	EUR 6,680	11/10/2050	6 Month EURIBOR	(0.043)%	(3,682,446)
Insgesamt					\$ (3,367,433)
				Wertsteigerung	\$ 7,172,887
				Wertminderung	\$ (10,540,320)

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Vorabgebühren bezahlt/(erhalten)	Unrealisierte Wertsteigerung/(-minderung)
Verkaufskontrakte						
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 1,225	\$ (254,908)	\$ (130,156)	\$ (124,752)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 669	(139,112)	(85,286)	(53,826)
Insgesamt				\$ (394,020)	\$ (215,442)	\$ (178,578)
Swaps insgesamt						\$ (3,546,011)

* Kapitalbetrag geringer als 500.

** Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für Derivate zu dienen.
- (b) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (c) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2023.
- (d) Zahlungen in Sachwerten (PIK).
- (e) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (f) Tagesgeld.

Währungskürzel:

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

Glossar:

ABS	– Asset-Backed Securities
BKBM	– Bank Bill Benchmark (New Zealand)
BOBL	– Bundesobligationen
CDX-CMBX.NA.	– North American Commercial Mortgage-Backed Index
CLO	– Collateralized Loan Obligations
CMBS	– Commercial Mortgage-Backed Securities
EURIBOR	– Euro Interbank Offered Rate
LCH	– London Clearing House
OAT	– Obligations Assimilables du Trésor
REIT	– Real Estate Investment Trust
TBA	– To Be Announced

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Motorola Solutions, Inc.	16,980	\$ 4,787,002	0.7%
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Advanced Micro Devices, Inc.	23,860	2,820,491	0.4
Broadcom, Inc.	7,337	5,928,002	0.9
NVIDIA Corp.	28,581	10,813,336	1.6
NXP Semiconductors NV	25,969	4,651,048	0.7
		<u>24,212,877</u>	<u>3.6</u>
SOFTWARE			
Adobe, Inc.	7,540	3,150,137	0.5
Microsoft Corp.	89,191	29,289,432	4.4
Oracle Corp.	61,609	6,526,857	1.0
		<u>38,966,426</u>	<u>5.9</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	171,057	30,319,853	4.6
		<u>98,286,158</u>	<u>14.8</u>
FINANZWERTE			
BANKEN			
Fifth Third Bancorp	86,859	2,108,068	0.3
JPMorgan Chase & Co.	45,890	6,227,732	1.0
Wells Fargo & Co.	148,136	5,897,294	0.9
		<u>14,233,094</u>	<u>2.2</u>
KAPITALMÄRKTE			
Charles Schwab Corp. (The)	34,198	1,801,893	0.2
Goldman Sachs Group, Inc. (The)	12,186	3,947,045	0.6
Jefferies Financial Group, Inc.	127,516	3,834,406	0.6
		<u>9,583,344</u>	<u>1.4</u>
FINANZDIENSTLEISTUNGEN			
Berkshire Hathaway, Inc. - Class B	75,384	24,204,295	3.7
Visa, Inc. - Class A	51,984	11,490,023	1.7
		<u>35,694,318</u>	<u>5.4</u>
VERSICHERUNGEN			
Progressive Corp. (The)	20,474	2,618,830	0.4
		<u>62,129,586</u>	<u>9.4</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Abbott Laboratories	45,733	4,664,766	0.7
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
HCA Healthcare, Inc.	33,381	8,818,926	1.3
Humana, Inc.	8,875	4,454,096	0.7
UnitedHealth Group, Inc.	22,095	10,765,568	1.6
		<u>24,038,590</u>	<u>3.6</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Thermo Fisher Scientific, Inc.	10,667	5,423,743	0.8
PHARMAZEUTIKA			
Eli Lilly & Co.	9,570	4,109,932	0.6
Johnson & Johnson	77,984	12,092,199	1.8
Merck & Co., Inc.	62,996	6,955,389	1.1
Pfizer, Inc.	85,847	3,263,903	0.5
		<u>26,421,423</u>	<u>4.0</u>
		<u>60,548,522</u>	<u>9.1</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Boeing Co. (The)	21,600	4,443,120	0.7
Raytheon Technologies Corp.	108,375	9,985,672	1.5
		<u>14,428,792</u>	<u>2.2</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Republic Services, Inc.	21,609	3,060,483	0.5
BAU- UND INGENIEURWESEN			
WillScot Mobile Mini Holdings Corp.	31,545	1,358,959	0.2
TRANSPORT AUF DEM LANDWEG			
CSX Corp.	164,038	5,031,045	0.7
Norfolk Southern Corp.	18,186	3,785,962	0.6
Union Pacific Corp.	27,922	5,375,543	0.8
		<u>14,192,550</u>	<u>2.1</u>

	Anteile	Wert (USD)	Nettover- mögen %
INDUSTRIEKONZERNE			
Honeywell International, Inc.	64,186	\$ 12,298,038	1.8%
MASCHINEN			
Deere & Co.	6,992	2,419,092	0.4
		<u>47,757,914</u>	<u>7.2</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Comcast Corp. - Class A	59,159	2,327,907	0.3
Deutsche Telekom AG (REG)	55,211	1,224,886	0.2
		<u>3,552,793</u>	<u>0.5</u>
UNTERHALTUNG			
Netflix, Inc.	6,071	2,399,441	0.4
Universal Music Group NV	11,758	233,244	0.0
Walt Disney Co. (The)	17,524	1,541,411	0.2
		<u>4,174,096</u>	<u>0.6</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class A	141,688	17,409,205	2.6
Meta Platforms, Inc. - Class A	39,438	10,440,027	1.6
		<u>27,849,232</u>	<u>4.2</u>
DRAHTLOSE TELEKOMMUNIKATIONSDIENSTE			
T-Mobile US, Inc.	16,533	2,269,154	0.4
		<u>37,845,275</u>	<u>5.7</u>
NICHT-BASISKONSUMGÜTER			
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	104,113	12,553,946	1.9
HOTELS, RESTAURANTS UND FREIZEIT			
Booking Holdings, Inc.	3,908	9,804,273	1.5
McDonald's Corp.	19,267	5,493,214	0.8
		<u>15,297,487</u>	<u>2.3</u>
SPEZIALISIERTER EINZELHANDEL			
Home Depot, Inc. (The)	18,900	5,357,205	0.8
		<u>33,208,638</u>	<u>5.0</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
PepsiCo, Inc.	62,834	11,457,780	1.7
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN			
Costco Wholesale Corp.	5,094	2,605,886	0.4
Kroger Co. (The)	64,030	2,902,480	0.4
Walmart, Inc.	22,116	3,248,177	0.5
		<u>8,756,543</u>	<u>1.3</u>
LEBENSMITTELPRODUKTE			
Mondelez International, Inc. - Class A	31,377	2,303,386	0.4
HAUSHALTSPRODUKTE			
Procter & Gamble Co. (The)	60,414	8,608,995	1.3
		<u>31,126,704</u>	<u>4.7</u>
ENERGIE			
ENERGIE-AUSRÜSTUNG UND -DIENSTE			
Schlumberger NV	38,279	1,639,490	0.3
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Chevron Corp.	47,464	7,149,027	1.1
EOG Resources, Inc.	50,431	5,410,742	0.8
Exxon Mobil Corp.	99,049	10,120,827	1.5
Occidental Petroleum Corp.	68,012	3,921,572	0.6
		<u>26,602,168</u>	<u>4.0</u>
		<u>28,241,658</u>	<u>4.3</u>
VERSORGUNG			
STROMVERSORGUNGSBETRIEBE			
NextEra Energy, Inc.	21,719	1,595,477	0.2
PPL Corp.	295,459	7,741,026	1.2
		<u>9,336,503</u>	<u>1.4</u>
GRUNDSTOFFE			
CHEMIKALIEN			
FMC Corp.	19,780	2,058,702	0.3

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
METALL UND BERGBAU					
Freeport-McMoRan, Inc.			43,164	\$ 1,482,252	0.2%
Glencore PLC			145,067	741,895	0.1
				2,224,147	0.3
				4,282,849	0.6
				412,763,807	62.2
GELDMARKTINSTRUMENTE					
US-SCHATZWECHSEL					
U.S. Treasury Bill	0.00%	07/05/2023	USD 20,000	19,907,728	3.0
U.S. Treasury Bill(a)	0.00%	07/18/2023	30,000	29,799,468	4.5
U.S. Treasury Bill	0.00%	08/01/2023	40,000	39,651,284	6.0
U.S. Treasury Bill	0.00%	08/08/2023	30,000	29,715,534	4.5
U.S. Treasury Bill	0.00%	08/17/2023	50,000	49,452,980	7.4
U.S. Treasury Bill	0.00%	08/22/2023	40,000	39,529,412	5.9
				208,056,406	31.3
				620,820,213	93.5
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
FINANZWERTE					
FINANZWESEN – VERBRAUCHER					
Stripe, Inc. (b)			15,855	319,558	0.1
INFORMATIONSTECHNOLOGIE					
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE					
Epic Games, Inc. (b)			3,249	2,087,986	0.3
				2,407,544	0.4
VORZUGSAKTIE					
VERBRAUCHSGÜTER					
LEBENSMITTELPRODUKTE					
Dream Holdings, Inc., Series 2 (b)	0.00%		92,100	23,716	0.0
Dream Holdings, Inc., Series D (b)	0.00%		326,648	58,633	0.0
				82,349	0.0
OPTIONSSCHEINE					
FINANZWERTE					
FINANZDIENSTLEISTUNGEN					
Pershing Square Holdings Ltd., - Class A, expiring 07/24/2027(b)			6,105	0	0.0
				2,489,893	0.4
Gesamtanlagen					
(Kosten \$606,469,085)				\$ 623,310,106	93.9%
Termineinlagen					
BNP Paribas, Paris(c)	0.42 %	–		80,307	0.0
BNP Paribas, Paris(c)	1.97 %	–		276,263	0.0
JPMorgan Chase, New York(c)	4.43 %	–		57,065,484	8.6
SEB, Stockholm(c)	2.13 %	–		671,742	0.1
SMBC, London(c)	(0.34)%	–		28,958	0.0
SMBC, London(c)	3.41 %	–		1,105,368	0.2
Termineinlagen insgesamt				59,228,122	8.9
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(18,583,900)	(2.8)
Nettovermögen				\$ 663,954,328	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Short					
Euro FX Futures	06/16/2023	28	\$ 3,750,436	\$ 3,739,925	\$ 10,511
S&P 500 E-Mini Futures	06/16/2023	36	7,519,480	7,542,900	(23,420)
U.S. T-Note 10 Yr (CBT) Futures	09/20/2023	69	7,878,938	7,898,344	(19,406)
					\$ (32,315)
				Wertsteigerung	\$ 10,511
				Wertminderung	\$ (42,826)

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+.....	CHF 10	USD 11	06/20/2023	\$ 119
Brown Brothers Harriman & Co.+.....	EUR 4,790	USD 5,198	06/20/2023	71,959
Brown Brothers Harriman & Co.+.....	JPY 115,955	USD 854	06/20/2023	19,206
Brown Brothers Harriman & Co.+.....	PLN 2	USD 0*	06/20/2023	6
Brown Brothers Harriman & Co.+.....	SGD 7	USD 6	06/20/2023	58
Brown Brothers Harriman & Co.+.....	USD 3,015	CHF 2,690	06/20/2023	(54,952)
Brown Brothers Harriman & Co.+.....	USD 280,585	EUR 257,586	06/20/2023	(4,958,432)
Brown Brothers Harriman & Co.+.....	USD 57	GBP 46	06/20/2023	39
Brown Brothers Harriman & Co.+.....	USD 7,454	GBP 5,958	06/20/2023	(39,818)
Brown Brothers Harriman & Co.+.....	USD 61,949	JPY 8,399,545	06/20/2023	(1,491,333)
Brown Brothers Harriman & Co.+.....	USD 91	PLN 376	06/20/2023	(2,327)
Brown Brothers Harriman & Co.+.....	USD 1,652	SGD 2,208	06/20/2023	(18,362)
				\$ (6,473,837)
			Wertsteigerung	\$ 91,387
			Wertminderung	\$ (6,565,224)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

TOTAL-RETURN-SWAPS

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhalterner Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung/ (-minderung)
Gesamtrendite auf Referenz-Obligation zahlen					
Morgan Stanley Capital Services LLC					
Acadia Realty Trust	25,148	FedFundEffective minus 0.24%	USD 370	03/06/2024	\$ 46,610
Acadia Realty Trust	735	FedFundEffective minus 0.22%	USD 14	03/06/2024	4,684
Acadia Realty Trust	3,182	FedFundEffective minus 0.23%	USD 43	03/06/2024	2,144
Acadia Realty Trust	62	FedFundEffective minus 0.72%	USD 1	03/06/2024	465
Acadia Realty Trust	36	FedFundEffective minus 0.49%	USD 1	03/06/2024	333
Acadia Realty Trust	24	FedFundEffective minus 0.48%	USD 0**	03/06/2024	69
Agree Realty Corp.	5,049	FedFundEffective minus 0.24%	USD 354	03/06/2024	28,245
Agree Realty Corp.	640	FedFundEffective minus 0.23%	USD 44	03/06/2024	2,580
Agree Realty Corp.	140	FedFundEffective minus 0.22%	USD 10	03/06/2024	668
Agree Realty Corp.	5	FedFundEffective minus 0.48%	USD 0**	03/06/2024	50
Agree Realty Corp.	3	FedFundEffective minus 0.72%	USD 0**	03/06/2024	9
Amphenol Corp.	5,962	FedFundEffective minus 0.24%	USD 470	03/06/2024	20,350
Avery Dennison Corp.	2,125	FedFundEffective minus 0.23%	USD 379	03/06/2024	40,652
Avery Dennison Corp.	678	FedFundEffective minus 0.24%	USD 119	03/06/2024	10,036
Chatham Lodging Trust	33,095	FedFundEffective minus 0.24%	USD 406	03/06/2024	80,344
Chatham Lodging Trust	4,280	FedFundEffective minus 0.23%	USD 45	03/06/2024	4,948
Chatham Lodging Trust	1,137	FedFundEffective minus 0.22%	USD 14	03/06/2024	3,749
Chatham Lodging Trust	79	FedFundEffective minus 0.72%	USD 1	03/06/2024	263
Chatham Lodging Trust	56	FedFundEffective minus 0.49%	USD 1	03/06/2024	247
Chatham Lodging Trust	37	FedFundEffective minus 0.48%	USD 1	03/06/2024	173
Choice Hotels International, Inc.	5,639	FedFundEffective minus 0.24%	USD 678	03/06/2024	37,929
Cognizant Technology Solutions Corp.	14,015	FedFundEffective minus 0.24%	USD 869	03/06/2024	(5,284)
Cognizant Technology Solutions Corp.	1,551	FedFundEffective minus 0.23%	USD 89	03/06/2024	(8,219)
Crocs, Inc.	4,299	FedFundEffective minus 0.24%	USD 531	03/06/2024	56,568
Crocs, Inc.	1,939	FedFundEffective minus 0.23%	USD 232	03/06/2024	13,943
Crocs, Inc.	28	FedFundEffective minus 0.48%	USD 3	03/06/2024	297
Danaher Corp.	1,732	FedFundEffective minus 0.24%	USD 430	03/06/2024	32,973
Digital Realty Trust, Inc.	6,694	FedFundEffective minus 0.24%	USD 671	03/06/2024	7,584
Digital Realty Trust, Inc.	1,785	FedFundEffective minus 0.23%	USD 187	03/06/2024	3,729
Farfetch Ltd.	49,362	FedFundEffective plus 4.35%	USD 263	03/06/2024	19,853
Farfetch Ltd.	135	FedFundEffective plus 4.53%	USD 1	03/06/2024	(75)
Farfetch Ltd.	54,790	FedFundEffective plus 4.25%	USD 245	03/06/2024	(25,597)
Ford Motor Co.	37,348	FedFundEffective minus 0.24%	USD 448	03/06/2024	837
Ford Motor Co.	24,703	FedFundEffective minus 0.23%	USD 286	03/06/2024	(10,010)
GameStop Corp.	2,720	FedFundEffective minus 19.47%	USD 95	03/06/2024	64,716
GameStop Corp.	3,315	FedFundEffective minus 11.42%	USD 91	03/06/2024	11,306
GameStop Corp.	2,427	FedFundEffective minus 10.75%	USD 66	03/06/2024	8,054
GameStop Corp.	276	FedFundEffective minus 15.57%	USD 9	03/06/2024	2,745
GameStop Corp.	86	FedFundEffective minus 10.77%	USD 2	03/06/2024	363
GameStop Corp.	346	FedFundEffective minus 11.67%	USD 9	03/06/2024	323
GameStop Corp.	32	FedFundEffective minus 9.57%	USD 1	03/06/2024	62
GameStop Corp.	57	FedFundEffective minus 20.51%	USD 1	03/06/2024	(117)
GameStop Corp.	74	FedFundEffective minus 17.31%	USD 1	03/06/2024	(208)
GameStop Corp.	78	FedFundEffective minus 15.61%	USD 2	03/06/2024	(217)
GameStop Corp.	110	FedFundEffective minus 20.26%	USD 2	03/06/2024	(239)
GameStop Corp.	99	FedFundEffective minus 21.87%	USD 2	03/06/2024	(264)
GameStop Corp.	92	FedFundEffective minus 14.66%	USD 2	03/06/2024	(324)
GameStop Corp.	74	FedFundEffective minus 15.71%	USD 2	03/06/2024	(351)

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhalterner Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung/ (-minderung)
GameStop Corp.	129	FedFundEffective minus 19.46%	USD 3	03/06/2024	\$ (366)
GameStop Corp.	141	FedFundEffective minus 22.92%	USD 3	03/06/2024	(374)
GameStop Corp.	98	FedFundEffective minus 16.26%	USD 2	03/06/2024	(417)
GameStop Corp.	201	FedFundEffective minus 8.97%	USD 4	03/06/2024	(604)
GameStop Corp.	6,046	FedFundEffective minus 14.11%	USD 145	03/06/2024	(762)
GameStop Corp.	986	FedFundEffective minus 14.42%	USD 22	03/06/2024	(1,478)
GameStop Corp.	2,242	FedFundEffective minus 11.36%	USD 40	03/06/2024	(13,616)
GameStop Corp.	2,466	FedFundEffective minus 10.76%	USD 40	03/06/2024	(19,609)
GameStop Corp.	9,698	FedFundEffective minus 11.96%	USD 173	03/06/2024	(59,890)
Hudson Pacific Properties, Inc.	80,569	FedFundEffective minus 0.24%	USD 746	03/06/2024	461,481
Hudson Pacific Properties, Inc.	9,847	FedFundEffective minus 0.23%	USD 74	03/06/2024	27,768
Hudson Pacific Properties, Inc.	72	FedFundEffective minus 0.48%	USD 1	03/06/2024	497
IQVIA Holdings, Inc.	2,388	FedFundEffective minus 0.24%	USD 483	03/06/2024	33,201
IQVIA Holdings, Inc.	486	FedFundEffective minus 0.23%	USD 93	03/06/2024	(2,901)
Keysight Technologies, Inc.	358	FedFundEffective minus 0.23%	USD 55	03/06/2024	(2,663)
Keysight Technologies, Inc.	2,320	FedFundEffective minus 0.24%	USD 366	03/06/2024	(8,931)
Lemonade, Inc.	2,179	FedFundEffective minus 0.67%	USD 29	03/06/2024	(9,747)
Lemonade, Inc.	34,041	FedFundEffective minus 0.66%	USD 490	03/06/2024	(51,711)
Lucid Group, Inc.	16,766	FedFundEffective minus 33.02%	USD 145	03/06/2024	69,554
Lucid Group, Inc.	17,500	FedFundEffective minus 12.21%	USD 145	03/06/2024	9,196
Lucid Group, Inc.	4,042	FedFundEffective minus 12.81%	USD 34	03/06/2024	2,135
Lucid Group, Inc.	233	FedFundEffective minus 24.21%	USD 3	03/06/2024	887
Lucid Group, Inc.	197	FedFundEffective minus 26.36%	USD 2	03/06/2024	771
Lucid Group, Inc.	177	FedFundEffective minus 34.62%	USD 2	03/06/2024	666
Lucid Group, Inc.	177	FedFundEffective minus 14.66%	USD 2	03/06/2024	445
Lucid Group, Inc.	135	FedFundEffective minus 13.86%	USD 1	03/06/2024	437
Lucid Group, Inc.	103	FedFundEffective minus 29.01%	USD 1	03/06/2024	405
Lucid Group, Inc.	141	FedFundEffective minus 12.91%	USD 1	03/06/2024	398
Lucid Group, Inc.	166	FedFundEffective minus 11.56%	USD 2	03/06/2024	378
Lucid Group, Inc.	132	FedFundEffective minus 15.21%	USD 1	03/06/2024	295
Lucid Group, Inc.	240	FedFundEffective minus 11.66%	USD 2	03/06/2024	100
Lucid Group, Inc.	164	FedFundEffective minus 11.82%	USD 1	03/06/2024	(70)
Lucid Group, Inc.	1,458	FedFundEffective minus 12.82%	USD 11	03/06/2024	(445)
Lucid Group, Inc.	4,446	FedFundEffective minus 11.51%	USD 33	03/06/2024	(1,790)
Lucid Group, Inc.	20,615	FedFundEffective minus 11.77%	USD 155	03/06/2024	(5,422)
Mohawk Industries, Inc.	5,973	FedFundEffective minus 0.24%	USD 598	03/06/2024	57,122
Mohawk Industries, Inc.	1,114	FedFundEffective minus 0.23%	USD 106	03/06/2024	3,370
MSABAMAL	2,444	FedFundEffective minus 0.50%	USD 247	03/06/2024	19,593
MSABAMAL	565	FedFundEffective minus 0.50%	USD 58	03/06/2024	4,980
MSABAMAL	2,434	FedFundEffective minus 0.50%	USD 227	03/06/2024	732
MSABAMAL	62	FedFundEffective minus 0.50%	USD 6	03/06/2024	654
MSABAMAL	33	FedFundEffective minus 0.50%	USD 4	03/06/2024	557
MSABAMAL	36	FedFundEffective minus 0.50%	USD 4	03/06/2024	371
MSABAMAL	24	FedFundEffective minus 0.50%	USD 3	03/06/2024	340
MSABAMAL	18	FedFundEffective minus 0.50%	USD 2	03/06/2024	257
MSABAMAL	14	FedFundEffective minus 0.50%	USD 2	03/06/2024	240
MSABAMAL	13	FedFundEffective minus 0.50%	USD 1	03/06/2024	199
MSABAMAL	205	FedFundEffective minus 0.50%	USD 19	03/06/2024	154
MSABAMAL	34	FedFundEffective minus 0.50%	USD 3	03/06/2024	39
MSABAMAL	83	FedFundEffective minus 0.50%	USD 8	03/06/2024	24
MSABAMAL	622	FedFundEffective minus 0.50%	USD 56	03/06/2024	(1,458)
NRG Energy, Inc.	11,498	FedFundEffective minus 0.24%	USD 385	03/06/2024	(3,391)
NRG Energy, Inc.	27,329	FedFundEffective minus 0.23%	USD 892	03/06/2024	(31,198)
Rivian Automotive, Inc.	29,642	FedFundEffective minus 0.24%	USD 495	03/06/2024	142,039
Rivian Automotive, Inc.	78	FedFundEffective minus 0.48%	USD 2	03/06/2024	409
Rivian Automotive, Inc.	4,491	FedFundEffective minus 0.23%	USD 65	03/06/2024	(963)
Rivian Automotive, Inc.	12,809	FedFundEffective minus 0.47%	USD 173	03/06/2024	(15,185)
Snap-On, Inc.	1	FedFundEffective minus 0.48%	USD 0**	03/06/2024	8
Snap-On, Inc.	10	FedFundEffective minus 0.72%	USD 2	03/06/2024	(267)
Snap-On, Inc.	58	FedFundEffective minus 0.22%	USD 13	03/06/2024	(1,685)
Snap-On, Inc.	181	FedFundEffective minus 0.23%	USD 43	03/06/2024	(2,186)
Snap-On, Inc.	1,428	FedFundEffective minus 0.24%	USD 351	03/06/2024	(15,987)
SoFi Technologies, Inc.	167	FedFundEffective minus 0.52%	USD 1	03/06/2024	(158)
SoFi Technologies, Inc.	2,111	FedFundEffective minus 0.57%	USD 12	03/06/2024	(2,498)
SoFi Technologies, Inc.	65,789	FedFundEffective minus 0.51%	USD 408	03/06/2024	(59,804)
SOHO House & Co., Inc.	14,412	FedFundEffective minus 23.15%	USD 106	03/06/2024	19,025
SOHO House & Co., Inc.	5,198	FedFundEffective minus 21.50%	USD 33	03/06/2024	1,532
SOHO House & Co., Inc.	829	FedFundEffective minus 30.95%	USD 6	03/06/2024	684
SOHO House & Co., Inc.	705	FedFundEffective minus 32.35%	USD 5	03/06/2024	374
SOHO House & Co., Inc.	631	FedFundEffective minus 26.60%	USD 4	03/06/2024	235
SOHO House & Co., Inc.	385	FedFundEffective minus 20.50%	USD 3	03/06/2024	205
SOHO House & Co., Inc.	474	FedFundEffective minus 27.40%	USD 3	03/06/2024	133
SOHO House & Co., Inc.	479	FedFundEffective minus 25.90%	USD 3	03/06/2024	131
SOHO House & Co., Inc.	367	FedFundEffective minus 36.70%	USD 2	03/06/2024	108
SOHO House & Co., Inc.	592	FedFundEffective minus 24.15%	USD 4	03/06/2024	0

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung/ (-minderung)	
SOHO House & Co., Inc.	503	FedFundEffective minus 24.60%	USD	3	03/06/2024	\$ (65)
SOHO House & Co., Inc.	352	FedFundEffective minus 1.75%	USD	2	03/06/2024	(563)
SOHO House & Co., Inc.	500	FedFundEffective minus 45.15%	USD	2	03/06/2024	(663)
SOHO House & Co., Inc.	632	FedFundEffective minus 38.20%	USD	3	03/06/2024	(779)
SOHO House & Co., Inc.	695	FedFundEffective minus 3.80%	USD	2	03/06/2024	(1,690)
SOHO House & Co., Inc.	15,853	FedFundEffective minus 20.60%	USD	94	03/06/2024	(1,830)
SOHO House & Co., Inc.	16,701	FedFundEffective minus 1.80%	USD	60	03/06/2024	(43,411)
SOHO House & Co., Inc.	62,795	FedFundEffective minus 20.70%	USD	332	03/06/2024	(46,306)
Stanley Black & Decker, Inc.	5,563	FedFundEffective minus 0.24%	USD	459	03/06/2024	41,672
Stanley Black & Decker, Inc.	614	FedFundEffective minus 0.23%	USD	48	03/06/2024	2,169
Stitch Fix, Inc.	88,687	FedFundEffective minus 0.71%	USD	434	03/06/2024	115,683
Stitch Fix, Inc.	11,320	FedFundEffective minus 0.23%	USD	56	03/06/2024	15,414
Stitch Fix, Inc.	13,563	FedFundEffective minus 0.24%	USD	60	03/06/2024	11,771
T. Rowe Price Group, Inc.	7,444	FedFundEffective minus 0.24%	USD	844	03/06/2024	54,297
T. Rowe Price Group, Inc.	597	FedFundEffective minus 0.22%	USD	67	03/06/2024	3,274
T. Rowe Price Group, Inc.	1,150	FedFundEffective minus 0.23%	USD	125	03/06/2024	1,737
T. Rowe Price Group, Inc.	20	FedFundEffective minus 0.48%	USD	2	03/06/2024	352
Verizon Communications, Inc.	16,325	FedFundEffective minus 0.23%	USD	599	03/06/2024	17,294
Verizon Communications, Inc.	1,259	FedFundEffective minus 0.24%	USD	48	03/06/2024	3,387
Walgreens Boots Alliance, Inc.	10,506	FedFundEffective minus 0.24%	USD	370	03/06/2024	51,260
Walgreens Boots Alliance, Inc.	11,094	FedFundEffective minus 0.23%	USD	387	03/06/2024	50,825
Watsco, Inc.	143	FedFundEffective minus 0.23%	USD	43	03/06/2024	(3,860)
Watsco, Inc.	1,303	FedFundEffective minus 0.24%	USD	397	03/06/2024	(25,897)
Western Union Co. (The)	15,904	FedFundEffective minus 0.24%	USD	198	03/06/2024	24,865
Western Union Co. (The)	3,964	FedFundEffective minus 0.23%	USD	41	03/06/2024	(3,929)
Insgesamt						\$ 1,268,556
					Wertsteigerung	\$ 1,764,030
					Wertminderung	\$ (495,474)

* Die Anzahl der Kontrakte beträgt weniger als 500.

** Nomineller Betrag geringer als 500.

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

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

(c) Tagesgeld.

Währungskürzel:

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

Glossar:

CBT – Chicago Board of Trade
 FedFundEffective – Federal Funds Effective Rate
 KOSPI – Korea Composite Stock Price Index
 REG – Registered Shares

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	4.50%	03/01/2026	CLP 265,000 \$	311,881	0.6%
China Government Bond, Series INBK	2.37%	01/20/2027	CNY 4,740	666,676	1.3
China Government Bond, Series INBK	2.80%	03/24/2029	290	41,217	0.1
China Government Bond, Series INBK	2.89%	11/18/2031	1,090	154,876	0.3
China Government Bond, Series INBK	3.01%	05/13/2028	10,350	1,493,854	2.8
China Government Bond, Series INBK	3.02%	10/22/2025	270	38,692	0.1
China Government Bond, Series INBK	3.28%	12/03/2027	450	65,651	0.1
China Government Bond, Series INBK	3.39%	03/16/2050	10	1,461	0.0
China Government Bond, Series INBK	3.53%	10/18/2051	1,560	235,341	0.4
China Government Bond, Series INBK	3.72%	04/12/2051	530	82,151	0.2
China Government Bond, Series INBK	3.81%	09/14/2050	2,850	448,166	0.8
Colombian TES, Series B	6.25%	11/26/2025	COP 1,414,600	288,907	0.5
Colombian TES, Series B	7.00%	03/26/2031	2,548,500	453,683	0.9
Colombian TES, Series B	7.00%	06/30/2032	617,000	106,371	0.2
Colombian TES, Series B	7.75%	09/18/2030	1,631,000	308,447	0.6
Colombian TES, Series B	9.25%	05/28/2042	3,478,400	651,346	1.2
Colombian TES, Series B	13.25%	02/09/2033	4,309,300	1,077,628	2.0
Czech Republic Government Bond, Series 95	1.00%	06/26/2026	CZK 5,910	235,813	0.4
Czech Republic Government Bond, Series 97	0.45%	10/25/2023	19,180	843,783	1.6
Czech Republic Government Bond, Series 100	0.25%	02/10/2027	2,510	95,256	0.2
Czech Republic Government Bond, Series 121	1.20%	03/13/2031	18,780	660,988	1.2
Czech Republic Government Bond, Series 130	0.05%	11/29/2029	6,550	219,760	0.4
Czech Republic Government Bond, Series 149	5.50%	12/12/2028	35,910	1,689,981	3.2
Hungary Government Bond, Series 23/A	6.00%	11/24/2023	HUF 554,780	1,540,648	2.9
Hungary Government Bond, Series 24/B	3.00%	06/26/2024	103,630	269,728	0.5
Hungary Government Bond, Series 24/C	2.50%	10/24/2024	101,740	258,200	0.5
Indonesia Treasury Bond, Series FR52	10.50%	08/15/2030	IDR 2,043,000	167,842	0.3
Indonesia Treasury Bond, Series FR54	9.50%	07/15/2031	6,770,000	537,445	1.0
Indonesia Treasury Bond, Series FR64	6.13%	05/15/2028	7,336,000	490,372	0.9
Indonesia Treasury Bond, Series FR65	6.63%	05/15/2033	5,693,000	385,104	0.7
Indonesia Treasury Bond, Series FR68	8.38%	03/15/2034	5,921,000	451,284	0.9
Indonesia Treasury Bond, Series FR71	9.00%	03/15/2029	5,600,000	423,642	0.8
Indonesia Treasury Bond, Series FR75	7.50%	05/15/2038	4,548,000	326,461	0.6
Indonesia Treasury Bond, Series FR82	7.00%	09/15/2030	7,799,000	539,010	1.0
Malaysia Government Bond, Series 120	4.07%	06/15/2050	MYR 280	59,482	0.1
Malaysia Government Bond, Series 317	4.76%	04/07/2037	689	160,808	0.3
Malaysia Government Bond, Series 415	4.25%	05/31/2035	5,125	1,139,403	2.2
Malaysia Government Investment Issue, Series 117	4.26%	07/26/2027	2,275	506,785	1.0
Malaysia Government Investment Issue, Series 119	4.13%	07/09/2029	664	147,175	0.3
Malaysia Government Investment Issue, Series 218	4.37%	10/31/2028	1,118	251,587	0.5
Malaysia Government Investment Issue, Series 220	3.47%	10/15/2030	351	74,386	0.1
Mexican Bonos	5.50%	03/04/2027	MXN 13,566	675,820	1.3
Mexican Bonos, Series M	5.75%	03/05/2026	8,429	431,668	0.8
Mexican Bonos, Series M	7.50%	06/03/2027	10,523	562,287	1.1
Mexican Bonos, Series M	7.50%	05/26/2033	1,568	80,995	0.2
Mexican Bonos, Series M	7.75%	05/29/2031	5,666	300,701	0.6
Mexican Bonos, Series M	7.75%	11/13/2042	24,575	1,220,633	2.3
Mexican Bonos, Series M	8.00%	09/05/2024	4,551	248,674	0.5
Mexican Bonos, Series M	8.00%	07/31/2053	17,898	903,384	1.7
Mexican Bonos, Series M	8.50%	05/31/2029	6,768	376,790	0.7
Mexican Bonos, Series M	10.00%	12/05/2024	14,589	817,115	1.5
Peru Government Bond	5.94%	02/12/2029	PEN 750	197,068	0.4
Peru Government Bond	6.15%	08/12/2032	2,910	743,440	1.4
Peru Government Bond	6.35%	08/12/2028	4,692	1,270,386	2.4
Peru Government Bond	6.95%	08/12/2031	3,404	924,323	1.7
Peruvian Government International Bond	6.95%	08/12/2031	1,995	541,723	1.0
Republic of Poland Government Bond, Series 527	3.75%	05/25/2027	PLN 5,281	1,157,551	2.2
Republic of Poland Government Bond, Series 725	3.25%	07/25/2025	495	110,739	0.2
Republic of Poland Government Bond, Series 728	7.50%	07/25/2028	348	87,584	0.2
Republic of Poland Government Bond, Series 1026	0.25%	10/25/2026	455	89,342	0.2
Republic of Poland Government Bond, Series 1029	2.75%	10/25/2029	1,444	285,408	0.5
Republic of Poland Government Bond, Series 1030	1.25%	10/25/2030	2,878	494,585	0.9
Thailand Government Bond	0.95%	06/17/2025	THB 86,308	2,413,462	4.6
Thailand Government Bond	2.88%	06/17/2046	2,682	72,565	0.1
Thailand Government Bond	3.45%	06/17/2043	10,786	326,021	0.6
Thailand Government Bond	4.88%	06/22/2029	14,775	484,672	0.9
				32,718,227	61.7
SCHWELLENMÄRKTE – SCHATZPAPIERE					
Brazil Letras do Tesouro Nacional, Series LTN	0.00%	07/01/2023	BRL 2,602	507,414	1.0
Brazil Letras do Tesouro Nacional, Series LTN	0.00%	01/01/2024	2,320	425,540	0.8
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2029	23,662	4,428,270	8.4
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2031	3,231	593,609	1.1
Dominican Republic International Bond	13.63%	02/03/2033	DOP 10,650	232,708	0.4

AB SICAV I
Emerging Market Local Currency Debt Portfolio

	Zinssatz	Datum	Anteile/Kontrakte		Wert	Nettovermögen %
			Nennwert (-)/(000)		(USD)	
Egypt Government Bond, Series 10Y	14.40%	09/10/2029	EGP	3,196	\$ 70,686	0.1%
Republic of South Africa Government Bond, Series 2030	8.00%	01/31/2030	ZAR	65,779	2,829,819	5.3
Republic of South Africa Government Bond, Series 2032	8.25%	03/31/2032		49,302	2,007,610	3.8
Republic of South Africa Government Bond, Series 2035	8.88%	02/28/2035		22,639	899,214	1.7
Republic of South Africa Government Bond, Series 2048	8.75%	02/28/2048		24,242	862,917	1.6
Republic of South Africa Government Bond, Series R213	7.00%	02/28/2031		18,020	698,538	1.3
Republic of South Africa Government Bond, Series R214	6.50%	02/28/2041		6,640	191,571	0.4
					<u>13,747,896</u>	<u>25.9</u>
SUPRANATIONALE UNTERNEHMEN						
International Bank for Reconstruction & Development, Series GDIF	4.60%	02/09/2026	IDR	15,100,000	971,718	1.8
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT						
HDFC Bank Ltd.	8.10%	03/22/2025	INR	20,000	235,626	0.5
GEKAUFTE OPTIONEN – PUTS						
SWAPTIONS						
IRS Swaption, Morgan Stanley Capital Services LLC Expiration: Jun 2023, Exercise Rate: 4.25%(a)				2,850,000	0	0.0
IRS Swaption, Morgan Stanley Capital Services LLC Expiration: Aug 2023, Exercise Rate: 3.67%(a)				5,250,000	41,201	0.1
					<u>41,201</u>	<u>0.1</u>
					<u>47,714,668</u>	<u>90.0</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE						
SCHATZOBIGATIONEN						
Malaysia Government Bond Series 0220	2.63%	04/15/2031	MYR	3,860	772,962	1.4
Thailand Government Bond	2.13%	12/17/2026	THB	3,983	113,774	0.2
Thailand Government Bond	3.78%	06/25/2032		34,747	1,098,325	2.1
					<u>1,985,061</u>	<u>3.7</u>
INFLATIONSgebundene Wertpapiere						
Fideicomiso PA Concesion Ruta al Mar	6.75%	02/15/2044	COP	4,793,843	571,006	1.1
Fideicomiso PA Costera	6.25%	01/15/2034		500,000	107,549	0.2
					<u>678,555</u>	<u>1.3</u>
					<u>2,663,616</u>	<u>5.0</u>
Gesamtanlagen (Kosten \$52,554,780)					\$ 50,378,284	95.0%
Termineinlagen SMBC, London(b)	4.43 %	–			950,728	1.8
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					1,717,824	3.2
Nettovermögen					\$ 53,046,836	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
Korea 3 Yr Bond Futures	06/20/2023	52	\$ 4,101,247	\$ 4,090,262	\$ (10,985)
U.S. 10 Yr Ultra Futures	09/20/2023	19	2,262,578	2,288,609	26,031
U.S. T-Note 10 Yr (CBT) Futures	09/20/2023	9	1,027,750	1,030,219	2,469
					<u>\$ 17,515</u>
				Wertsteigerung	\$ 28,500
				Wertminderung	\$ (10,985)

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Bank of America, NA	BRL 2,262	USD 456	06/02/2023	\$ 9,634
Bank of America, NA	USD 518	AUD 781	06/15/2023	(9,356)
Bank of America, NA	USD 1,457	TWD 44,061	06/15/2023	(21,904)
Bank of America, NA	USD 352	CLP 284,455	07/13/2023	(2,763)
Barclays Bank PLC	BRL 1,490	USD 292	06/02/2023	(1,749)
Barclays Bank PLC	USD 190	BRL 968	06/02/2023	1,075
Barclays Bank PLC	MYR 152	USD 35	06/22/2023	1,715
Barclays Bank PLC	CNH 370	USD 54	07/07/2023	1,705
Barclays Bank PLC	IDR 998,524	USD 68	07/12/2023	1,650
Barclays Bank PLC	USD 162	IDR 2,443,617	07/12/2023	370

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Barclays Bank PLC	PHP 18,053	USD 321	07/27/2023	\$ 1,390
BNP Paribas SA	USD 1,513	CAD 2,062	06/09/2023	6,075
BNP Paribas SA	USD 1,718	PLN 7,187	06/12/2023	(22,421)
BNP Paribas SA	TWD 13,711	USD 446	06/15/2023	33
BNP Paribas SA	USD 789	TWD 24,176	06/15/2023	(2,104)
BNP Paribas SA	USD 1,413	IDR 21,184,788	07/12/2023	(1,124)
BNP Paribas SA	USD 669	COP 3,057,376	07/13/2023	10,254
BNP Paribas SA	USD 151	PEN 554	07/13/2023	0
Brown Brothers Harriman & Co.	CAD 2,291	USD 1,704	06/09/2023	16,437
Brown Brothers Harriman & Co.	CAD 961	USD 705	06/09/2023	(2,542)
Brown Brothers Harriman & Co.	USD 366	CAD 499	06/09/2023	1,098
Brown Brothers Harriman & Co.	PLN 1,114	USD 270	06/12/2023	6,864
Brown Brothers Harriman & Co.	USD 374	PLN 1,553	06/12/2023	(7,691)
Brown Brothers Harriman & Co.	AUD 3,095	USD 2,085	06/15/2023	70,088
Brown Brothers Harriman & Co.	JPY 44,191	USD 320	06/15/2023	2,119
Brown Brothers Harriman & Co.	USD 734	AUD 1,103	06/15/2023	(15,926)
Brown Brothers Harriman & Co.	USD 1,642	JPY 219,652	06/15/2023	(61,798)
Brown Brothers Harriman & Co.	USD 1,695	USD 161	06/21/2023	8,169
Brown Brothers Harriman & Co.	SEK 2,473	USD 240	06/21/2023	11,986
Brown Brothers Harriman & Co.	USD 426	ILS 1,551	06/22/2023	(9,850)
Brown Brothers Harriman & Co.	USD 1,116	NZD 1,812	06/22/2023	(24,626)
Brown Brothers Harriman & Co.	NZD 1,878	USD 1,177	06/23/2023	46,664
Brown Brothers Harriman & Co.	USD 1,169	NZD 1,897	06/23/2023	(26,821)
Brown Brothers Harriman & Co.	USD 164	SGD 222	06/30/2023	228
Brown Brothers Harriman & Co.	HKD 642	USD 82	07/12/2023	442
Brown Brothers Harriman & Co.	THB 5,416	USD 159	07/13/2023	2,465
Brown Brothers Harriman & Co.	USD 223	MXN 4,044	07/13/2023	3,908
Brown Brothers Harriman & Co.	USD 902	THB 30,788	07/13/2023	(13,100)
Brown Brothers Harriman & Co.	CZK 12,245	USD 570	07/20/2023	19,734
Brown Brothers Harriman & Co.	HUF 187,565	USD 541	07/20/2023	7,280
Brown Brothers Harriman & Co.	USD 815	CZK 17,699	07/20/2023	(18,693)
Brown Brothers Harriman & Co.	GBP 154	USD 191	07/21/2023	(284)
Brown Brothers Harriman & Co.	USD 3,265	EUR 2,972	07/31/2023	(77,876)
Brown Brothers Harriman & Co.+	CZK 4	USD 0	06/12/2023	2
Brown Brothers Harriman & Co.+	PLN 24	USD 6	06/12/2023	64
Brown Brothers Harriman & Co.+	USD 8	CZK 167	06/12/2023	(293)
Brown Brothers Harriman & Co.+	USD 213	PLN 878	06/12/2023	(5,853)
Brown Brothers Harriman & Co.+	EUR 28	USD 30	06/20/2023	176
Brown Brothers Harriman & Co.+	USD 188	EUR 173	06/20/2023	(3,343)
Citibank, NA	USD 516	PLN 2,154	06/12/2023	(8,000)
Citibank, NA	TWD 26,437	USD 872	06/15/2023	10,691
Deutsche Bank AG	AUD 848	USD 573	06/15/2023	21,105
Goldman Sachs Bank USA	USD 112	INR 9,146	06/08/2023	(1,114)
Goldman Sachs Bank USA	COP 2,672,020	USD 592	07/13/2023	(2,355)
HSBC Bank USA	BRL 2,868	USD 570	06/02/2023	5,206
HSBC Bank USA	KRW 282,314	USD 214	06/09/2023	646
HSBC Bank USA	TWD 60,186	USD 1,980	06/15/2023	19,873
HSBC Bank USA	USD 1,158	TWD 34,910	06/15/2023	(20,908)
HSBC Bank USA	USD 1,122	ILS 4,068	06/22/2023	(31,068)
HSBC Bank USA	USD 567	BRL 2,868	07/05/2023	(5,147)
HSBC Bank USA	CLP 386,179	USD 479	07/13/2023	5,115
HSBC Bank USA	HUF 478,461	USD 1,371	07/20/2023	8,900
JPMorgan Chase Bank, NA	USD 1,093	BRL 5,433	06/02/2023	(22,542)
JPMorgan Chase Bank, NA	TWD 9,473	USD 312	06/15/2023	3,087
JPMorgan Chase Bank, NA	ILS 6,318	USD 1,735	06/22/2023	40,276
Morgan Stanley Capital Services LLC	USD 44	BRL 219	06/02/2023	(455)
Morgan Stanley Capital Services LLC	TWD 13,552	USD 449	06/15/2023	7,917
Morgan Stanley Capital Services LLC	USD 631	JPY 83,960	06/15/2023	(27,528)
Morgan Stanley Capital Services LLC	NZD 3,566	USD 2,211	06/22/2023	63,859
Morgan Stanley Capital Services LLC	USD 1,627	MYR 7,167	06/22/2023	(71,915)
Morgan Stanley Capital Services LLC	NZD 850	USD 540	06/23/2023	27,937
Morgan Stanley Capital Services LLC	USD 2,185	CNH 15,391	06/30/2023	(17,463)
Morgan Stanley Capital Services LLC	IDR 2,575,676	USD 175	07/12/2023	2,921
Morgan Stanley Capital Services LLC	COP 658,368	USD 143	07/13/2023	(3,652)
Morgan Stanley Capital Services LLC	PEN 3,086	USD 835	07/13/2023	(2,155)
Morgan Stanley Capital Services LLC	USD 739	CLP 585,852	07/13/2023	(19,442)
Morgan Stanley Capital Services LLC	USD 2,439	MXN 44,321	07/13/2023	44,567
Morgan Stanley Capital Services LLC	CZK 18,976	USD 883	07/20/2023	30,026
Morgan Stanley Capital Services LLC	USD 2,333	HUF 821,236	07/20/2023	4,378
Morgan Stanley Capital Services LLC	CHF 2,266	USD 2,539	07/21/2023	37,168
Royal Bank of Scotland PLC	USD 1,078	NZD 1,753	06/22/2023	(21,899)
Standard Chartered Bank	TWD 69,375	USD 2,294	06/15/2023	34,802
Standard Chartered Bank	USD 312	TWD 9,584	06/15/2023	365
Standard Chartered Bank	USD 699	TWD 21,168	06/15/2023	(9,586)
Standard Chartered Bank	USD 650	NZD 1,051	06/23/2023	(17,096)

AB SICAV I
Emerging Market Local Currency Debt Portfolio

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
UBS AG	USD 986	TWD 30,027	06/15/2023	\$ (8,765)
UBS AG	ZAR 53,214	USD 2,738	06/22/2023	45,087
				\$ 24,344
			Wertsteigerung	\$ 645,551
			Wertminderung	\$ (621,207)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

VERKAUFTE ZINS-SWAPTIONS

Bezeichnung	Index	Gegenpartei	Ausübungs-kurs	Fälligkeit	Nominal-betrag (000)	Prämien erhalten	Marktwert
Put							
OTC - 1 Year Interest Rate Swap	1 Day SOFR	Morgan Stanley Capital Services LLC	3.92%	08/15/2023	\$ 5,250	\$ 55,665	\$ (19,621)

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)	CLP 1,022,367	06/21/2025	6.870%	6 Month CAMARA	\$ 7,290
Morgan Stanley & Co., LLC/(CME Group)	CLP 1,022,367	06/21/2025	6.427%	6 Month CAMARA	(7,120)
Morgan Stanley & Co., LLC/(CME Group)	CLP 109,372	06/21/2025	6.427%	6 Month CAMARA	2,561
Morgan Stanley & Co., LLC/(CME Group)	CLP 109,372	06/21/2025	6.427%	6 Month CAMARA	277
Morgan Stanley & Co., LLC/(LCH Group)	INR 95,752	06/21/2025	6.539%	1 Day MIBOR	(8,283)
Morgan Stanley & Co., LLC/(LCH Group)	INR 95,752	06/21/2025	6.539%	1 Day MIBOR	(70)
Morgan Stanley & Co., LLC/(LCH Group)	COP 4,623,890	09/20/2025	9.750%	1Day IBR	(3,367)
Morgan Stanley & Co., LLC/(LCH Group)	KRW 1,407,193	09/20/2025	3.515%	3 Month KSDA	(2,053)
Morgan Stanley & Co., LLC/(CME Group)	HUF 1,335,787	09/20/2025	6.200%	6 Month BUBOR	(3,165)
Morgan Stanley & Co., LLC/(CME Group)	CLP 912,995	09/20/2025	6.435%	6 Month CAMARA	3,832
Morgan Stanley & Co., LLC/(LCH Group)	INR 95,752	09/20/2025	6.083%	1 Day MIBOR	(520)
Morgan Stanley & Co., LLC/(CME Group)	CZK 94,555	09/20/2025	5.715%	6 Month PRIBOR	25,040
Morgan Stanley & Co., LLC/(CME Group)	ZAR 60,678	09/20/2025	9.121%	3 Month JIBAR	(4,117)
Morgan Stanley & Co., LLC/(LCH Group)	THB 36,686	09/20/2025	2.134%	1 Day THOR	(551)
Morgan Stanley & Co., LLC/(CME Group)	MXN 14,093	09/20/2025	4 Week TIIE	9.310%	1,201
Morgan Stanley & Co., LLC/(LCH Group)	CNY 6,398	09/20/2025	China 7-Day Reverse Repo Rate	2.264%	(439)
Morgan Stanley & Co., LLC/(LCH Group)	PLN 4,905	09/20/2025	6 Month WIBOR	6.010%	4,960
Morgan Stanley & Co., LLC/(LCH Group)	SGD 1,486	09/20/2025	3.114%	1 Day SORA	(844)
Morgan Stanley & Co., LLC/(LCH Group)	INR 41,811	06/21/2028	6.530%	1 Day MIBOR	(849)
Morgan Stanley & Co., LLC/(LCH Group)	INR 41,811	06/21/2028	6.530%	1 Day MIBOR	10,824
Morgan Stanley & Co., LLC/(LCH Group)	INR 41,811	09/20/2028	6.043%	1 Day MIBOR	930
Morgan Stanley & Co., LLC/(LCH Group)	THB 12,820	09/20/2028	2.393%	1 Day THOR	1,282
Morgan Stanley & Co., LLC/(LCH Group)	CNY 2,665	09/20/2028	2.553%	China 7-Day Reverse Repo Rate	(583)
Morgan Stanley & Co., LLC/(CME Group)	CZK 840	05/06/2032	4.418%	6 Month PRIBOR	(134)
Morgan Stanley & Co., LLC/(CME Group)	CZK 840	05/06/2032	4.418%	6 Month PRIBOR	762
Morgan Stanley & Co., LLC/(CME Group)	CLP 197,139	06/21/2033	5.390%	6 Month CAMARA	(3,893)
Morgan Stanley & Co., LLC/(CME Group)	CLP 197,139	06/21/2033	5.390%	6 Month CAMARA	(13,509)
Morgan Stanley & Co., LLC/(CME Group)	CLP 24,999	06/21/2033	4.151%	6 Month CAMARA	2,142
Morgan Stanley & Co., LLC/(CME Group)	CLP 24,999	06/21/2033	4.151%	6 Month CAMARA	(2,091)
Morgan Stanley & Co., LLC/(LCH Group)	SGD 266	06/21/2033	3.181%	1 Day SORA	(1,284)
Morgan Stanley & Co., LLC/(LCH Group)	SGD 266	06/21/2033	3.181%	1 Day SORA	4,738
Morgan Stanley & Co., LLC/(LCH Group)	COP 1,217,617	09/20/2033	8.654%	1Day IBR	2,776
Morgan Stanley & Co., LLC/(LCH Group)	KRW 283,451	09/20/2033	3.388%	3 Month KSDA	2,755
Morgan Stanley & Co., LLC/(CME Group)	HUF 270,313	09/20/2033	7.601%	6 Month BUBOR	(448)
Morgan Stanley & Co., LLC/(CME Group)	CLP 172,140	09/20/2033	5.012%	6 Month CAMARA	(524)
Morgan Stanley & Co., LLC/(CME Group)	CZK 17,295	09/20/2033	4.399%	6 Month PRIBOR	(11,104)
Morgan Stanley & Co., LLC/(CME Group)	ZAR 15,162	09/20/2033	10.290%	3 Month JIBAR	(6,011)
Morgan Stanley & Co., LLC/(CME Group)	MXN 3,644	09/20/2033	8.325%	4 Week TIIE	(1,832)
Morgan Stanley & Co., LLC/(LCH Group)	PLN 938	09/20/2033	5.463%	6 Month WIBOR	(2,964)
Morgan Stanley & Co., LLC/(LCH Group)	SGD 266	09/20/2033	2.954%	1 Day SORA	1,227
Insgesamt					\$ (3,158)
				Wertsteigerung	\$ 72,597
				Wertminderung	\$ (75,755)

ZINSSWAPS

Kontrahent	Nominal- betrag (000)	Abschluss- datum	Zinsart		Unrealisierte Wertsteigerung/ (-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Bank of America, NA.	MYR 4,541	06/21/2025	3,559%	3 Month KLIBOR	\$ (1,032)
Bank of America, NA.	MYR 976	06/21/2033	3 Month KLIBOR	3,953%	3,423
Insgesamt					\$ 2,391
				Wertsteigerung	\$ 3,423
				Wertminderung	\$ (1,032)
Swaps insgesamt					\$ (767)

(a) Ein Vertrag bezieht sich auf 1 Aktie.

(b) Tagesgeld.

Währungskürzel:

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

Glossar:

BUBOR	– Budapest Interbank Offered Rate
CAMARA	– Indice Camara Promedio Rate
CBT	– Chicago Board of Trade
CME	– Chicago Mercantile Exchange
IBR	– Incremental Borrowing Rate
IRS	– Interest Rate Swaption
JIBAR	– Johannesburg Interbank Agreed Rate
KLIBOR	– Kuala Lumpur Interbank Offered Rate
KSDA	– Korean Securities Dealers Association Rate
LCH	– London Clearing House
MIBOR	– Mumbai Inter Bank Offered Rate
OTC	– Over-the-Counter
PRIBOR	– Prague Interbank Offered Rate

SORA – Singapore Overnight Rate Average
THOR – Thai Overnight Repurchase Rate
TIE – Banco de México Equilibrium Interbank Interest Rate
WIBOR – Warsaw Interbank Offered Rate

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
REGIERUNGEN – SCHATZPAPIERE					
CHINA					
China Government Bond, Series INBK	2.37%	01/20/2027	CNY 4,000	\$ 562,596	2.1%
China Government Bond, Series INBK	3.39%	03/16/2050	3,430	501,184	1.8
				<u>1,063,780</u>	<u>3.9</u>
INDIEN					
India Government Bond	5.85%	12/01/2030	INR 50,000	562,826	2.1
India Government Bond	6.19%	09/16/2034	31,300	352,098	1.3
India Government Bond	6.54%	01/17/2032	50,000	583,881	2.1
India Government Bond	7.38%	06/20/2027	120,000	1,472,044	5.4
India Government Bond	7.72%	05/25/2025	61,140	750,376	2.8
				<u>3,721,225</u>	<u>13.7</u>
INDONESIEN					
Indonesia Treasury Bond, Series FR56	8.38%	09/15/2026	IDR 14,127,000	1,013,111	3.7
Indonesia Treasury Bond, Series FR73	8.75%	05/15/2031	21,700,000	1,653,919	6.1
Indonesia Treasury Bond, Series FR81	6.50%	06/15/2025	19,910,000	1,348,806	5.0
Indonesia Treasury Bond, Series FR84	7.25%	02/15/2026	24,000,000	1,653,102	6.1
Indonesia Treasury Bond, Series FR85	7.75%	04/15/2031	25,000,000	1,799,533	6.6
				<u>7,468,471</u>	<u>27.5</u>
MALAYSIA					
Malaysia Government Bond, Series 0219	3.89%	08/15/2029	MYR 3,000	658,278	2.4
Malaysia Government Bond, Series 0413	3.84%	04/15/2033	3,200	693,988	2.6
Malaysia Government Bond, Series 0519	3.76%	05/22/2040	2,773	575,544	2.1
Malaysia Government Investment Issue, Series 0519	4.64%	11/15/2049	960	220,368	0.8
				<u>2,148,178</u>	<u>7.9</u>
NEUSEELAND					
New Zealand Government Bond, Series 532	2.00%	05/15/2032	NZD 1,500	752,503	2.8
SINAGPUR					
Singapore Government Bond	3.38%	09/01/2033	SGD 1,500	1,158,582	4.2
SÜDKOREA					
Korea Treasury Bond, Series 2603	1.25%	03/10/2026	KRW 2,374,600	1,683,832	6.2
Korea Treasury Bond, Series 2703	2.38%	03/10/2027	2,200,000	1,594,389	5.8
Korea Treasury Bond, Series 2912	1.38%	12/10/2029	3,000,000	1,976,889	7.3
Korea Treasury Bond, Series 4903	2.00%	03/10/2049	1,367,680	754,884	2.8
				<u>6,009,994</u>	<u>22.1</u>
THAILAND					
Thailand Government Bond	0.95%	06/17/2025	THB 30,000	838,901	3.1
Thailand Government Bond	1.59%	12/17/2035	30,000	757,004	2.8
				<u>1,595,905</u>	<u>5.9</u>
				<u>23,918,638</u>	<u>88.0</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - China Bond Portfolio - Class SA			126,422	1,865,623	6.9
GEMEINDEVERWALTUNG – REGIONALANLEIHEN					
AUSTRALIEN					
New South Wales Treasury Corp.	2.00%	03/08/2033	AUD 1,200	635,279	2.3
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN					
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	USD 162	157,934	0.6
FINANZINSTITUTE					
REITs					
Zhenro Properties Group Ltd.(a)	8.35%	03/10/2024	200	9,000	0.0
				<u>166,934</u>	<u>0.6</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
CHINA					
China Development Bank, Series 1904	3.68%	02/26/2026	CNY 70	10,154	0.0
Gesamtanlagen				<u>\$ 26,596,628</u>	<u>97.8%</u>
Termineinlagen					
BBH, Grand Cayman(b)	4.00 %	–		9,035	0.0
HSBC, Hong Kong(b)	1.97 %	–		462	0.0
SEB, Stockholm(b)	4.43 %	–		585,661	2.2
Termineinlagen insgesamt				<u>595,158</u>	<u>2.2</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>788</u>	<u>0.0</u>
Nettovermögen				<u>\$ 27,192,574</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
Korea 3 Yr Bond Futures	06/20/2023	15	\$ 1,184,856	\$ 1,179,883	\$ (4,973)
Korea 10 Yr Bond Futures	06/20/2023	22	1,886,306	1,862,603	(23,703)
Short					
Australian 10 Yr Bond Futures	06/15/2023	13	1,045,650	1,013,963	31,687
U.S. 10 Yr Note (CBT) Futures	09/20/2023	4	456,781	457,875	(1,094)
					\$ 1,917
				Wertsteigerung	\$ 31,687
				Wertminderung	\$ (29,770)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)	
Bank of America, NA	TWD 17,512	USD 579	06/15/2023	\$ 8,456	
Bank of America, NA	INR 5,685	USD 69	06/22/2023	(160)	
Bank of America, NA	USD 1,182	INR 97,783	06/22/2023	(240)	
Barclays Bank PLC	USD 39	TWD 1,164	06/15/2023	(844)	
Barclays Bank PLC	MYR 646	USD 147	06/22/2023	6,873	
Barclays Bank PLC	USD 441	INR 36,294	06/22/2023	(2,183)	
Barclays Bank PLC	USD 1,485	INR 122,977	06/22/2023	1,313	
Barclays Bank PLC	USD 1,279	MYR 5,684	06/22/2023	(46,108)	
Barclays Bank PLC	IDR 2,650,545	USD 179	07/12/2023	2,436	
Barclays Bank PLC	KRW 129,027	USD 97	07/27/2023	(1,046)	
Barclays Bank PLC	USD 178	KRW 236,354	07/27/2023	1,468	
Barclays Bank PLC	USD 316	PHP 17,791	07/27/2023	(1,111)	
BNP Paribas SA	USD 63	INR 5,165	06/22/2023	(333)	
BNP Paribas SA	IDR 16,930,635	USD 1,129	07/12/2023	898	
BNP Paribas SA	USD 65	IDR 974,070	07/12/2023	(482)	
Brown Brothers Harriman & Co.	AUD 971	USD 649	06/15/2023	17,572	
Brown Brothers Harriman & Co.	NZD 1,285	USD 795	06/22/2023	21,240	
Brown Brothers Harriman & Co.	USD 88	CNH 608	07/07/2023	(2,328)	
Brown Brothers Harriman & Co.	SGD 1,569	USD 1,167	07/13/2023	5,020	
Brown Brothers Harriman & Co.+	AUD 101	USD 66	06/20/2023	588	
Brown Brothers Harriman & Co.+	CAD 45	USD 33	06/20/2023	(173)	
Brown Brothers Harriman & Co.+	EUR 20	USD 22	06/20/2023	290	
Brown Brothers Harriman & Co.+	GBP 17	USD 22	06/20/2023	(7)	
Brown Brothers Harriman & Co.+	SGD 3	USD 2	06/20/2023	(1)	
Brown Brothers Harriman & Co.+	SGD 1	USD 1	06/20/2023	5	
Brown Brothers Harriman & Co.+	USD 3,066	AUD 4,589	06/20/2023	(78,758)	
Brown Brothers Harriman & Co.+	USD 2,385	CAD 3,202	06/20/2023	(25,290)	
Brown Brothers Harriman & Co.+	USD 989	EUR 908	06/20/2023	(17,580)	
Brown Brothers Harriman & Co.+	USD 1,672	GBP 1,337	06/20/2023	(8,934)	
Brown Brothers Harriman & Co.+	USD 136	SGD 182	06/20/2023	(1,520)	
Citibank, NA	IDR 15,613,395	USD 1,047	07/12/2023	6,267	
Citibank, NA	USD 2,186	SGD 2,890	07/13/2023	(45,262)	
Citibank, NA	USD 2,377	THB 81,023	07/13/2023	(38,608)	
Citibank, NA	KRW 75,027	USD 57	07/27/2023	237	
Goldman Sachs Bank USA	USD 369	MYR 1,612	06/22/2023	(19,435)	
Goldman Sachs Bank USA	USD 374	PHP 20,719	07/27/2023	(6,491)	
HSBC Bank USA	INR 3,488	USD 42	06/22/2023	(195)	
HSBC Bank USA	IDR 15,691,897	USD 1,060	07/12/2023	13,760	
HSBC Bank USA	USD 42	IDR 631,574	07/12/2023	(2)	
HSBC Bank USA	THB 29,651	USD 865	07/13/2023	9,068	
HSBC Bank USA	USD 427	THB 14,402	07/13/2023	(10,978)	
HSBC Bank USA	KRW 1,017,820	USD 766	07/27/2023	(5,885)	
Morgan Stanley Capital Services LLC	INR 274,319	USD 3,321	06/22/2023	6,255	
Morgan Stanley Capital Services LLC	MYR 3,233	USD 714	06/22/2023	12,469	
Morgan Stanley Capital Services LLC	USD 104	INR 8,581	06/22/2023	(776)	
Morgan Stanley Capital Services LLC	USD 89	MYR 390	06/22/2023	(4,177)	
Morgan Stanley Capital Services LLC	CNH 841	USD 121	07/07/2023	2,510	
Morgan Stanley Capital Services LLC	USD 905	CNH 6,208	07/07/2023	(30,021)	
Morgan Stanley Capital Services LLC	IDR 1,874,885	USD 126	07/12/2023	567	
Morgan Stanley Capital Services LLC	USD 1,386	IDR 20,679,091	07/12/2023	(8,142)	
Morgan Stanley Capital Services LLC	KRW 135,318	USD 103	07/27/2023	(100)	
Morgan Stanley Capital Services LLC	USD 105	KRW 138,598	07/27/2023	385	
UBS AG	USD 2,426	CNH 16,582	07/07/2023	(88,888)	
UBS AG	USD 687	PHP 38,008	07/27/2023	(13,044)	
				\$ (341,425)	
				Wertsteigerung	\$ 117,677
				Wertminderung	\$ (459,102)

+ Zum Zweck der Absicherung von 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)	CNY 9,200	03/02/2028	2.960%	China 7-Day Reverse Repo Rate	\$ (29,824)
Citigroup Global Markets, Inc./(LCH Group)	INR 100,000	03/31/2028	6.250%	1 Day MIBOR	(11,698)
Citigroup Global Markets, Inc./(LCH Group)	INR 119,000	10/31/2027	6.850%	1 Day MIBOR	(45,884)
Insgesamt					<u>\$ (87,406)</u>

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

Währungskürzel:

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

Glossar:

- CBT – Chicago Board of Trade
LCH – London Clearing House
MIBOR – Mumbai Inter Bank Offered Rate
REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG					
AAC Technologies Holdings, Inc.	3.75%	06/02/2031	USD 710 \$	483,947	0.4%
Absa Group Ltd.(a)	6.38%	05/27/2026	355	321,342	0.3
Abu Dhabi National Energy Co. PJSC	2.00%	04/29/2028	336	301,203	0.2
Abu Dhabi National Energy Co. PJSC	4.70%	04/24/2033	380	378,100	0.3
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	596	513,021	0.4
Adani Green Energy Ltd.....	4.38%	09/08/2024	280	256,953	0.2
Adani Ports & Special Economic Zone Ltd.	3.83%	02/02/2032	254	180,023	0.1
Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	200	172,163	0.1
Adani Ports & Special Economic Zone Ltd.	4.38%	07/03/2029	336	269,073	0.2
Adani Renewable Energy RJ Ltd./Kodangal Solar Parks Pvt Ltd./ Wardha Solar Maharashtra	4.63%	10/15/2039	338	245,047	0.2
Adani Transmission Step-One Ltd.	4.00%	08/03/2026	470	412,219	0.3
ADIB Capital Invest 2 Ltd.(a)	7.13%	09/20/2023	400	399,075	0.3
Aeropuertos Dominicanos Siglo XXI SA	6.75%	03/30/2029	239	234,369	0.2
AES Andes SA	6.35%	10/07/2019	450	412,650	0.3
AIA Group Ltd.	4.95%	04/04/2033	203	204,523	0.2
Alfa Desarrollo SpA.	4.55%	09/27/2051	502	360,339	0.3
Alibaba Group Holding Ltd.	2.13%	02/09/2031	410	335,764	0.3
Alibaba Group Holding Ltd.	3.40%	12/06/2027	270	252,416	0.2
Altice Financing SA.	5.75%	08/15/2029	344	263,430	0.2
America Movil SAB de CV	2.88%	05/07/2030	480	419,832	0.3
Anglo American Capital PLC	2.63%	09/10/2030	590	485,602	0.4
Anglo American Capital PLC	2.88%	03/17/2031	397	329,195	0.3
AngloGold Ashanti Holdings PLC	3.38%	11/01/2028	620	546,104	0.4
Aris Mining Corp.	6.88%	08/09/2026	600	444,480	0.3
Axiata SPV2 Bhd	2.16%	08/19/2030	345	292,129	0.2
Azure Power Solar Energy Pvt Ltd.....	5.65%	12/24/2024	200	169,000	0.1
Banco Bilbao Vizcaya Argentaria SA	5.86%	09/14/2026	200	198,742	0.2
Banco de Credito del Peru S.A.	3.13%	07/01/2030	471	429,729	0.3
Banco de Credito del Peru SA	3.25%	09/30/2031	325	283,420	0.2
Banco Internacional del Peru SAA Interbank	3.25%	10/04/2026	530	492,337	0.4
Banco Mercantil del Norte SA/Grand Cayman(a)	8.38%	10/14/2030	240	218,700	0.2
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38%	04/17/2025	250	248,294	0.2
Bangkok Bank PCL/Hong Kong	3.73%	09/25/2034	435	368,608	0.3
Bangkok Bank PCL/Hong Kong	4.45%	09/19/2028	510	498,939	0.4
Bank Hapoalim BM	3.26%	01/21/2032	214	180,402	0.1
Bank Leumi Le-Israel BM	7.13%	07/18/2033	780	766,792	0.6
Bank Mandiri Persero Tbk PT	2.00%	04/19/2026	330	298,918	0.2
Bank Negara Indonesia Persero Tbk PT	3.75%	03/30/2026	236	216,648	0.2
Bank of East Asia Ltd. (The)(a)	5.88%	09/19/2024	250	221,922	0.2
Bank of East Asia Ltd. (The), Series E	6.75%	03/15/2027	320	317,960	0.2
Bank Tabungan Negara Persero Tbk PT	4.20%	01/23/2025	560	522,130	0.4
BBVA Bancomer SA/Texas	1.88%	09/18/2025	340	313,675	0.2
BDO Unibank, Inc.	2.13%	01/13/2026	330	302,424	0.2
Bidvest Group UK PLC (The)	3.63%	09/23/2026	389	345,067	0.3
BOC Aviation Ltd., Series G	1.75%	01/21/2026	1,050	953,728	0.7
Braskem Idesa SAPI	6.99%	02/20/2032	712	484,160	0.4
Braskem Netherlands Finance BV	4.50%	01/10/2028	305	277,070	0.2
Braskem Netherlands Finance BV	4.50%	01/31/2030	531	448,536	0.3
BRF GmbH	4.35%	09/29/2026	610	543,662	0.4
Bukit Makmur Mandiri Utama PT	7.75%	02/10/2026	378	311,685	0.2
CA Magnum Holdings	5.38%	10/31/2026	539	467,010	0.4
Canacol Energy Ltd.	5.75%	11/24/2028	270	227,948	0.2
Canpack SA / Canpack US LLC	3.88%	11/15/2029	401	320,549	0.3
CDBL Funding 1	3.50%	10/24/2027	330	309,746	0.2
Cencosud SA	5.15%	02/12/2025	380	376,034	0.3
China Cinda 2020 I Management Ltd.....	3.00%	01/20/2031	730	580,031	0.5
China Great Wall International Holdings V Ltd.....	2.88%	11/23/2026	310	266,213	0.2
China Great Wall International Holdings VI Ltd.	4.25%	04/28/2025	280	263,603	0.2
Cia Cervecerias Unidas SA	3.35%	01/19/2032	309	261,356	0.2
Cia de Minas Buenaventura SAA	5.50%	07/23/2026	260	222,222	0.2
CIBANCO SA Institucion de Banca Multiple Trust	4.38%	07/22/2031	730	541,706	0.4
CK Hutchison International 20 Ltd.....	2.50%	05/08/2030	710	618,778	0.5
CK Hutchison International 23 Ltd.....	4.75%	04/21/2028	320	321,701	0.3
CMB Wing Lung Bank Ltd.(a)	6.50%	01/24/2024	400	400,575	0.3
Colbun SA	3.95%	10/11/2027	270	253,598	0.2
Cometa Energia SA de CV	6.38%	04/24/2035	731	713,336	0.6
Consorcio Transmantaro SA	5.20%	04/11/2038	460	421,590	0.3
Contemporary Ruiding Development Ltd.	2.63%	09/17/2030	355	300,263	0.2
Corp. Inmobiliaria Vesta SAB de CV	3.63%	05/13/2031	212	178,080	0.1
Country Garden Holdings Co., Ltd.....	3.13%	10/22/2025	465	163,913	0.1
CSN Inova Ventures	6.75%	01/28/2028	340	313,522	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
CSN Resources SA	4.63%	06/10/2031	USD 926	\$ 697,394	0.5%
CT Trust	5.13%	02/03/2032	870	683,897	0.5
DBS Group Holdings Ltd.	1.19%	03/15/2027	270	239,338	0.2
DBS Group Holdings Ltd., Series G	1.82%	03/10/2031	260	233,805	0.2
DBS Group Holdings Ltd., Series G(a)	3.30%	02/27/2025	400	377,700	0.3
Delek Overriding Royalty Leviathan Ltd.	7.49%	12/30/2023	450	445,500	0.3
Delhi International Airport Ltd.	6.45%	06/04/2029	449	416,953	0.3
Diamond II Ltd.	7.95%	07/28/2026	380	370,624	0.3
Digicel International Finance Ltd./Digicel Holdings Bermuda Ltd.	8.75%	05/25/2024	467	425,936	0.3
Ecopetrol SA	5.88%	11/02/2051	1,577	997,374	0.8
Ecopetrol SA	6.88%	04/29/2030	360	320,625	0.3
Ecopetrol SA	8.88%	01/13/2033	321	312,277	0.2
Embraer Netherlands Finance BV	6.95%	01/17/2028	240	238,260	0.2
Emirates Semb Corp. Water & Power Co. PJSC	4.45%	08/01/2035	260	248,300	0.2
Empresa Generadora de Electricidad Haina SA	5.63%	11/08/2028	437	397,069	0.3
Empresas Publicas de Medellin ESP	4.25%	07/18/2029	398	306,261	0.2
Empresas Publicas de Medellin ESP	4.38%	02/15/2031	269	194,016	0.2
Engie Energia Chile SA	3.40%	01/28/2030	200	163,413	0.1
Engie Energia Chile SA	4.50%	01/29/2025	485	465,687	0.4
Falabella SA	3.38%	01/15/2032	410	320,133	0.3
Falabella SA	3.75%	10/30/2027	200	176,975	0.1
Fenix Power Peru SA	4.32%	09/20/2027	532	502,794	0.4
First Abu Dhabi Bank PJSC(a)	4.50%	04/05/2026	450	423,366	0.3
First Quantum Minerals Ltd.	6.88%	10/15/2027	270	255,825	0.2
First Quantum Minerals Ltd.	7.50%	04/01/2025	366	364,925	0.3
First Quantum Minerals Ltd.	8.63%	06/01/2031	427	421,716	0.3
Fortune Star BVI Ltd.	5.95%	10/19/2025	314	235,500	0.2
Foxconn Far East Ltd.	2.50%	10/28/2030	320	269,207	0.2
Freeport Indonesia PT	4.76%	04/14/2027	212	206,541	0.2
Freeport Indonesia PT	5.32%	04/14/2032	743	696,953	0.5
GC Treasury Center Co., Ltd.	2.98%	03/18/2031	590	490,548	0.4
GC Treasury Center Co., Ltd.	4.40%	03/30/2032	260	237,055	0.2
Genm Capital Labuan Ltd.	3.88%	04/19/2031	410	327,821	0.3
Geopark Ltd.	5.50%	01/17/2027	480	386,400	0.3
Globo Comunicacao e Participacoes SA	5.50%	01/14/2032	370	295,149	0.2
GNL Quintero SA	4.63%	07/31/2029	428	417,045	0.3
Gohl Capital Ltd.	4.25%	01/24/2027	350	327,534	0.3
Gold Fields Orogen Holdings BVI Ltd.	6.13%	05/15/2029	361	364,001	0.3
Gran Tierra Energy International Holdings Ltd.	6.25%	02/15/2025	390	324,870	0.3
Gran Tierra Energy, Inc.	7.75%	05/23/2027	645	467,039	0.4
Greenko Dutch BV	3.85%	03/29/2026	536	472,442	0.4
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	320	301,960	0.2
Grupo Televisa SAB	4.63%	01/30/2026	300	292,088	0.2
Grupo Televisa SAB	6.63%	01/15/2040	430	444,990	0.3
Hana Bank	3.25%	03/30/2027	310	293,492	0.2
Hana Bank	4.25%	10/14/2024	240	234,495	0.2
HKT Capital No. 6 Ltd.	3.00%	01/18/2032	318	270,161	0.2
Hongkong Electric Finance Ltd.	1.88%	08/27/2030	360	294,367	0.2
HPCL-Mittal Energy Ltd.	5.45%	10/22/2026	200	190,225	0.2
HPHT Finance 21 Ltd.	2.00%	03/19/2026	320	292,760	0.2
HTA Group Ltd./Mauritius	7.00%	12/18/2025	220	204,091	0.2
Huarong Finance 2017 Co., Ltd.	4.75%	04/27/2027	460	380,650	0.3
Huarong Finance 2017 Co., Ltd., Series E	4.25%	11/07/2027	271	214,988	0.2
Huarong Finance 2019 Co., Ltd.	2.13%	09/30/2023	520	508,072	0.4
Huarong Finance 2019 Co., Ltd., Series E	3.25%	11/13/2024	330	305,931	0.2
Huarong Finance 2019 Co., Ltd., Series E	4.50%	05/29/2029	520	388,635	0.3
Huarong Finance II Co., Ltd., Series E	4.63%	06/03/2026	246	210,069	0.2
Huarong Finance II Co., Ltd., Series E	4.88%	11/22/2026	203	172,017	0.1
Hunt Oil Co. of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	376	355,432	0.3
Hyundai Capital Services, Inc.	1.25%	02/08/2026	330	294,277	0.2
Hyundai Motor Manufacturing Indonesia PT	1.75%	05/06/2026	340	301,389	0.2
ICTSI Treasury BV	3.50%	11/16/2031	370	307,516	0.2
IHS Holding Ltd.	6.25%	11/29/2028	350	278,972	0.2
India Clean Energy Holdings	4.50%	04/18/2027	770	614,460	0.5
Indian Railway Finance Corp. Ltd.	3.57%	01/21/2032	517	454,572	0.4
Indika Energy Capital IV Pte Ltd.	8.25%	10/22/2025	538	530,038	0.4
Indofood CBP Sukses Makmur Tbk PT	3.40%	06/09/2031	402	337,127	0.3
Industrias Penoles SAB de CV	4.15%	09/12/2029	330	304,219	0.2
Infraestructura Energetica Nova SAB de CV	4.88%	01/14/2048	346	260,365	0.2
Intercorp Financial Services, Inc.	4.13%	10/19/2027	790	703,100	0.5
Investment Energy Resources Ltd.	6.25%	04/26/2029	256	239,360	0.2
Iochpe-Maxion Austria GmbH/Maxion Wheels de Mexico S de RL de CV	5.00%	05/07/2028	530	434,534	0.3
Israel Electric Corp. Ltd., Series 6	5.00%	11/12/2024	305	301,340	0.2
Israel Electric Corp. Ltd., Series G	3.75%	02/22/2032	202	173,884	0.1
Israel Electric Corp. Ltd., Series G	4.25%	08/14/2028	374	350,695	0.3

AB SICAV I
Emerging Market Corporate Debt Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Itau Unibanco Holding SA/Cayman Island(a)	4.63%	02/27/2025	USD 800	\$ 617,650	0.5%
JGC Ventures Pte Ltd.(b)	0.00%	06/30/2025	24	4,942	0.0
JGC Ventures Pte Ltd.(b)	3.00%	06/30/2025	695	125,115	0.1
Jollibee Worldwide Pte Ltd.	4.75%	06/24/2030	261	244,688	0.2
JSW Hydro Energy Ltd.	4.13%	05/18/2031	227	190,271	0.2
JSW Steel Ltd.	5.05%	04/05/2032	560	442,155	0.3
Kallpa Generacion SA	4.13%	08/16/2027	200	184,000	0.1
Kasikornbank PCL/Hong Kong	3.34%	10/02/2031	320	283,060	0.2
Kawasan Industri Jababeka Tbk PT	7.00%	12/15/2027	252	164,635	0.1
KazMunayGas National Co. JSC	5.38%	04/24/2030	1,380	1,246,571	1.0
KazMunayGas National Co. JSC	5.75%	04/19/2047	400	306,825	0.2
Kia Corp.	2.75%	02/14/2027	483	443,096	0.3
KOC Holding AS	6.50%	03/11/2025	340	327,207	0.3
Kookmin Bank	2.50%	11/04/2030	300	245,588	0.2
Kookmin Bank, Series G	4.50%	02/01/2029	200	189,288	0.1
Kosmos Energy Ltd.	7.50%	03/01/2028	370	304,972	0.2
Kosmos Energy Ltd.	7.75%	05/01/2027	345	294,177	0.2
Krung Thai Bank PCL/Cayman Islands(a)	4.40%	03/25/2026	865	788,393	0.6
KT Corp.	4.00%	08/08/2025	340	330,926	0.3
Lenovo Group Ltd.	3.42%	11/02/2030	410	342,939	0.3
Leviathan Bond Ltd.	6.50%	06/30/2027	266	252,158	0.2
Leviathan Bond Ltd.	6.75%	06/30/2030	174	159,878	0.1
LG Chem Ltd.	1.38%	07/07/2026	350	310,362	0.2
LI & Fung Ltd.	5.00%	08/18/2025	350	324,034	0.3
Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036	612	543,873	0.4
LLPL Capital Pte Ltd.	6.88%	02/04/2039	331	295,647	0.2
MARB BondCo PLC	3.95%	01/29/2031	775	559,937	0.4
Medco Bell Pte Ltd.	6.38%	01/30/2027	400	360,200	0.3
Medco Laurel Tree Pte Ltd.	6.95%	11/12/2028	630	550,777	0.4
MEGlobal BV	2.63%	04/28/2028	706	617,662	0.5
MEGlobal BV	4.25%	11/03/2026	462	446,494	0.3
Melco Resorts Finance Ltd.	5.25%	04/26/2026	720	650,385	0.5
Melco Resorts Finance Ltd.	5.63%	07/17/2027	250	219,266	0.2
Melco Resorts Finance Ltd.	5.75%	07/21/2028	580	486,584	0.4
MGM China Holdings Ltd.	5.25%	06/18/2025	360	341,842	0.3
MGM China Holdings Ltd.	5.38%	05/15/2024	500	490,967	0.4
MGM China Holdings Ltd.	5.88%	05/15/2026	400	377,325	0.3
Minejesa Capital BV	4.63%	08/10/2030	240	213,720	0.2
MTR Corp. CI Ltd., Series DIP	2.50%	11/02/2026	250	232,547	0.2
MV24 Capital BV	6.75%	06/01/2034	223	196,452	0.2
Nanyang Commercial Bank Ltd.(a)	6.50%	04/28/2027	310	299,111	0.2
Natura Cosméticos SA	4.13%	05/03/2028	793	666,120	0.5
NBK Tier 1 Financing 2 Ltd.(a)	4.50%	08/27/2025	600	550,987	0.4
Nexa Resources SA	5.38%	05/04/2027	370	338,439	0.3
OCP SA	3.75%	06/23/2031	1,023	837,773	0.6
OEC Finance Ltd.(b)	4.38%	10/25/2029	466	32,625	0.0
OEC Finance Ltd.(b)	5.25%	12/27/2033	131	5,343	0.0
OEC Finance Ltd.(b)	7.13%	12/26/2046	1,658	115,585	0.1
Ooredoo International Finance Ltd.	2.63%	04/08/2031	305	265,788	0.2
Ooredoo International Finance Ltd.	3.75%	06/22/2026	320	311,250	0.2
Ooredoo International Finance Ltd.	5.00%	10/19/2025	300	301,369	0.2
Orbia Advance Corp. SAB de CV	1.88%	05/11/2026	330	296,884	0.2
Oversea-Chinese Banking Corp. Ltd.	1.83%	09/10/2030	540	492,851	0.4
Pertamina Geothermal Energy PT	5.15%	04/27/2028	320	319,235	0.3
Philippine National Bank	3.28%	09/27/2024	300	289,275	0.2
PLDT, Inc.	2.50%	01/23/2031	550	449,041	0.4
POSCO	5.75%	01/17/2028	260	267,199	0.2
Power Finance Corp., Ltd., Series G	3.35%	05/16/2031	295	249,423	0.2
Prosus NV	3.06%	07/13/2031	720	547,335	0.4
Prosus NV	3.68%	01/21/2030	384	316,992	0.2
Prosus NV	3.83%	02/08/2051	200	117,109	0.1
Prosus NV	4.19%	01/19/2032	630	517,254	0.4
QNB Finance Ltd.	2.63%	05/12/2025	600	571,050	0.4
QNB Finance Ltd.	2.75%	02/12/2027	392	364,095	0.3
Raizen Fuels Finance SA	5.30%	01/20/2027	230	224,149	0.2
REC Ltd.	5.63%	04/11/2028	380	379,359	0.3
Rede D'or Finance Sarl	4.95%	01/17/2028	215	194,548	0.2
Reliance Industries Ltd.	2.88%	01/12/2032	300	251,315	0.2
Reliance Industries Ltd.	3.63%	01/12/2052	280	197,890	0.2
ReNew Wind Energy AP2/ReNew Power Pvt Ltd. other 9 Subsidiaries	4.50%	07/14/2028	470	389,894	0.3
Rizal Commercial Banking Corp.(a)	6.50%	08/27/2025	200	176,600	0.1
SABIC Capital II BV	4.50%	10/10/2028	207	203,416	0.2
Saka Energi Indonesia PT	4.45%	05/05/2024	260	252,688	0.2
Sands China Ltd.	2.80%	03/08/2027	794	680,339	0.5
Sands China Ltd.	4.30%	01/08/2026	644	601,832	0.5

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Sands China Ltd.	5.90%	08/08/2028	USD 200 \$	189,000	0.1%
Sasol Financing USA LLC.	5.88%	03/27/2024	580	570,684	0.4
Sasol Financing USA LLC.	8.75%	05/03/2029	247	237,010	0.2
SEPLAT Energy PLC.	7.75%	04/01/2026	971	763,024	0.6
Shinhan Bank Co., Ltd.	3.88%	03/24/2026	320	302,460	0.2
Shinhan Bank Co., Ltd.	4.50%	04/12/2028	320	317,216	0.2
Shinhan Financial Group Co., Ltd.	3.34%	02/05/2030	580	552,740	0.4
SierraCol Energy Andina LLC.	6.00%	06/15/2028	547	397,669	0.3
SingTel Group Treasury Pte Ltd.	2.38%	08/28/2029	200	175,475	0.1
SingTel Group Treasury Pte Ltd.	3.88%	08/28/2028	400	386,325	0.3
SK Hynix, Inc.	1.50%	01/19/2026	260	229,824	0.2
SK Hynix, Inc.	2.38%	01/19/2031	633	479,616	0.4
Sociedad Quimica y Minera de Chile SA	4.25%	05/07/2029	310	294,364	0.2
Southern Copper Corp.	7.50%	07/27/2035	750	854,062	0.7
Standard Chartered PLC	2.82%	01/30/2026	750	709,325	0.5
Standard Chartered PLC	6.30%	01/09/2029	520	526,620	0.4
Standard Chartered PLC	7.77%	11/16/2028	532	569,999	0.4
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak. ...	4.85%	10/14/2038	570	489,238	0.4
Stillwater Mining Co.	4.50%	11/16/2029	965	762,531	0.6
Studio City Co., Ltd.	7.00%	02/15/2027	236	219,480	0.2
Studio City Finance Ltd.	6.00%	07/15/2025	590	534,614	0.4
Studio City Finance Ltd.	6.50%	01/15/2028	400	328,000	0.2
Suzano Austria GmbH	5.00%	01/15/2030	200	185,350	0.1
Suzano Austria GmbH	6.00%	01/15/2029	283	279,463	0.2
Sweihan PV Power Co. PJSC	3.63%	01/31/2049	682	550,444	0.4
Swire Pacific MTN Financing Ltd.	3.88%	09/21/2025	300	291,513	0.2
Telecomunicaciones Digitales SA	4.50%	01/30/2030	360	294,075	0.2
Tencent Holdings Ltd.	2.39%	06/03/2030	920	773,950	0.6
Tengizchevroil Finance Co. International Ltd.	2.63%	08/15/2025	360	321,605	0.3
Tengizchevroil Finance Co. International Ltd.	4.00%	08/15/2026	720	636,210	0.5
Teva Pharmaceutical Finance Netherlands III BV.	4.75%	05/09/2027	435	398,786	0.3
Teva Pharmaceutical Finance Netherlands III BV.	6.00%	04/15/2024	267	264,991	0.2
Teva Pharmaceutical Finance Netherlands III BV.	7.88%	09/15/2029	630	646,695	0.5
Teva Pharmaceutical Finance Netherlands III BV.	8.13%	09/15/2031	630	653,394	0.5
Thaioil Treasury Center Co., Ltd.	4.63%	11/20/2028	297	282,948	0.2
Times China Holdings Ltd.(c)	6.20%	03/22/2026	270	20,250	0.0
TNB Global Ventures Capital Bhd.	3.24%	10/19/2026	390	363,261	0.3
TNB Global Ventures Capital Bhd.	4.85%	11/01/2028	290	288,604	0.2
Tower Bersama Infrastructure Tbk PT.	2.75%	01/20/2026	410	377,200	0.3
Transportadora de Gas Internacional SA ESP	5.55%	11/01/2028	260	251,436	0.2
Trust Fibra Uno	4.87%	01/15/2030	533	449,052	0.4
Trust Fibra Uno	5.25%	12/15/2024	310	301,456	0.2
TSMC Arizona Corp.	3.88%	04/22/2027	390	377,886	0.3
TSMC Arizona Corp.	4.25%	04/22/2032	780	758,794	0.6
TSMC Arizona Corp.	4.50%	04/22/2052	260	245,180	0.2
TSMC Global Ltd.	0.75%	09/28/2025	690	623,286	0.5
TSMC Global Ltd.	1.00%	09/28/2027	590	504,680	0.4
TSMC Global Ltd.	1.38%	09/28/2030	520	410,982	0.3
TSMC Global Ltd.	2.25%	04/23/2031	430	356,943	0.3
Tullow Oil PLC	10.25%	05/15/2026	429	316,656	0.2
UEP Penonome II SA.	6.50%	10/01/2038	635	470,711	0.4
Ulker Biskuvi Sanayi AS	6.95%	10/30/2025	770	652,719	0.5
United Overseas Bank Ltd.	2.00%	10/14/2031	350	308,503	0.2
United Overseas Bank Ltd.	3.86%	10/07/2032	400	376,784	0.3
United Overseas Bank Ltd.(a)	3.88%	10/19/2023	600	590,550	0.5
UPL Corp. Ltd.	4.63%	06/16/2030	600	512,175	0.4
Vale Overseas Ltd.	3.75%	07/08/2030	650	575,250	0.4
Vedanta Resources Finance II PLC	13.88%	01/21/2024	1,119	1,018,290	0.8
Volcan Cia Minera SAA.	4.38%	02/11/2026	333	221,820	0.2
Weibo Corp.	3.50%	07/05/2024	330	320,471	0.3
Woori Bank(a)	4.25%	10/04/2024	250	239,656	0.2
Woori Bank	5.13%	08/06/2028	200	195,850	0.2
Wynn Macau Ltd.	5.13%	12/15/2029	200	161,210	0.1
Wynn Macau Ltd.	5.50%	01/15/2026	324	296,366	0.2
Wynn Macau Ltd.	5.50%	10/01/2027	1,020	885,054	0.7
Wynn Macau Ltd.	5.63%	08/26/2028	300	252,750	0.2
Xiaomi Best Time International Ltd.	2.88%	07/14/2031	410	307,500	0.2
Yango Justice International Ltd.(c)	7.50%	02/17/2025	458	4,580	0.0
Yango Justice International Ltd.(c)	8.25%	11/25/2023	280	2,800	0.0
YPF SA	6.95%	07/21/2027	470	353,205	0.3
YPF SA	8.50%	06/27/2029	820	643,085	0.5
				<u>108,490,326</u>	<u>83.6</u>
QUASI-STAAATSANLEIHEN					
Abu Dhabi Ports Co. PJSC	2.50%	05/06/2031	350	296,800	0.2
Airport Authority(a)	2.10%	03/08/2026	460	420,986	0.3

AB SICAV I
Emerging Market Corporate Debt Portfolio

	Zinssatz	Datum	Anteile/Kontrakte		Wert	Nettover-
			Nennwert		(USD)	mögen %
			(-)/(000)			
CNAC HK Finbridge Co., Ltd.	3.88%	06/19/2029	USD	710	\$ 650,005	0.5%
Comision Federal de Electricidad	4.69%	05/15/2029		318	283,676	0.2
Corp. Nacional del Cobre de Chile	3.15%	01/14/2030		270	238,326	0.2
Empresa de Transporte de Pasajeros Metro SA	3.65%	05/07/2030		200	182,725	0.2
Export-Import Bank of Korea	5.00%	01/11/2028		390	398,065	0.3
Fund of National Welfare Samruk-Kazyna JSC	2.00%	10/28/2026		333	301,636	0.2
Gaci First Investment Co.	4.75%	02/14/2030		670	666,165	0.5
Gaci First Investment Co.	4.88%	02/14/2035		670	649,252	0.5
Gaci First Investment Co.	5.00%	10/13/2027		235	235,643	0.2
Gaci First Investment Co.	5.25%	10/13/2032		470	483,861	0.4
Magyar Export-import Bank Zrt	6.13%	12/04/2027		510	505,474	0.4
MDGH GMTN RSC Ltd.	2.88%	11/07/2029		330	299,434	0.2
MFB Magyar Fejlesztési Bank Zrt	6.50%	06/29/2028		408	407,107	0.3
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	3.88%	07/17/2029		330	301,760	0.2
Petroleos Mexicanos	6.50%	01/23/2029		380	309,059	0.3
QatarEnergy	2.25%	07/12/2031		425	358,275	0.3
					<u>6,988,249</u>	<u>5.4</u>
STAATSANLEIHEN						
Argentine Republic Government International Bond	1.50%	07/09/2035		2,928	680,650	0.5
Argentine Republic Government International Bond	3.88%	01/09/2038		972	278,971	0.2
Chile Government International Bond	3.10%	05/07/2041		200	149,225	0.1
Colombia Government International Bond	4.13%	02/22/2042		420	258,773	0.2
Saudi Government International Bond	3.45%	02/02/2061		470	328,794	0.3
Saudi Government International Bond	5.00%	04/17/2049		703	649,748	0.5
Ukraine Government International Bond	6.88%	05/21/2031		373	66,277	0.1
Ukraine Government International Bond	7.75%	09/01/2029		222	42,360	0.0
					<u>2,454,798</u>	<u>1.9</u>
SCHATZOBIGATIONEN						
Colombian TES, Series B	13.25%	02/09/2033	COP	2,100,000	525,148	0.4
Mexican Bonos, Series M	8.00%	07/31/2053	MXN	9,733	491,262	0.4
Peru Government Bond	6.95%	08/12/2031	PEN	2,002	543,624	0.4
Peruvian Government International Bond	6.95%	08/12/2031		1,935	525,430	0.4
					<u>2,085,464</u>	<u>1.6</u>
SCHWELLENMÄRKTE – SCHATZPAPIERE						
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2031	BRL	3,530	648,542	0.5
Republic of South Africa Government Bond, Series 2030	8.00%	01/31/2030	ZAR	6,091	262,037	0.2
Republic of South Africa Government Bond, Series 2032	8.25%	03/31/2032		12,201	496,833	0.4
Republic of South Africa Government Bond, Series 2035	8.88%	02/28/2035		4,919	195,383	0.1
					<u>1,602,795</u>	<u>1.2</u>
STAATLICHE BEHÖRDEN						
Korea Gas Corp.	1.13%	07/13/2026	USD	690	611,642	0.5
GEKAUFTE OPTIONEN – PUTS						
SWAPTIONS						
CDX-NAHY Series 40, 5 Year Index, Morgan Stanley & Co. International PLC						
Expiration: Jun 2023, Exercise Rate: 0.97%(d)				3,195,000	2,189	0.0
IRS Swaption, Morgan Stanley Capital Services LLC						
Expiration: Aug 2023, Exercise Rate: 3.67%(d)				13,270,000	104,141	0.1
IRS Swaption, Morgan Stanley Capital Services LLC						
Expiration: Jun 2023, Exercise Rate: 4.25%(d)				6,960,000	0	0.0
					<u>106,330</u>	<u>0.1</u>
					<u>122,339,604</u>	<u>94.3</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE						
INDUSTRIESCHULDVERSCHREIBUNG						
BBFI Liquidating Trust(a) (e)	0.00%	12/30/2099	USD	1,442	629,852	0.5
Chile Electricity PEC SpA.	0.00%	01/25/2028		470	355,085	0.2
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058		2,287	6,146	0.0
Sable International Finance Ltd.	5.75%	09/07/2027		413	384,090	0.3
Tonon Luxembourg SA(c) (e)	6.50%	10/31/2024		529	53	0.0
Virgolino de Oliveira Finance SA(e) (f)	10.55%	01/28/2018		818	82	0.0
Virgolino de Oliveira Finance SA(e) (f)	10.88%	01/13/2020		200	20	0.0
Virgolino de Oliveira Finance SA(e) (f)	11.75%	02/09/2022		450	45	0.0
					<u>1,375,373</u>	<u>1.0</u>
INFLATIONSGBUNDENE WERTPAPIERE						
Fideicomiso PA Concesion Ruta al Mar	6.75%	02/15/2044	COP	1,232,314	146,784	0.1
Fideicomiso PA Costera	6.25%	01/15/2034		877,400	188,727	0.1
					<u>335,511</u>	<u>0.2</u>
QUASI-STAATSANLEIHEN						
NAK Naftogaz Ukraine via Kondor Finance PLC(f)	7.38%	09/15/2022	USD	240	96,000	0.1
NAK Naftogaz Ukraine via Kondor Finance PLC(c)	7.63%	11/08/2026		200	48,000	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
State Agency of Roads of Ukraine	6.25%	06/24/2030	USD 471	\$ 77,215	0.1%
				221,215	0.2
				1,932,099	1.4
Gesamtanlagen				\$ 124,271,703	95.7%
(Kosten \$141,624,028)					
Termineinlagen					
ANZ, London(g)	2.63 %	–		113	0.0
SMBC, Tokyo(g)	2.13 %	–		45	0.0
SMBC, Tokyo(g)	4.43 %	–		2,991,258	2.3
Standard Chartered Bank, Johannesburg(g)	6.61 %	–		21	0.0
Termineinlagen insgesamt				2,991,437	2.3
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				2,544,236	2.0
Nettovermögen				\$ 129,807,376	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
U.S. 10 Yr Ultra Futures	09/20/2023	16	1,902,500	1,927,250	\$ 24,750
U.S. T-Note 10 Yr (CBT) Futures	09/20/2023	19	2,169,687	2,174,906	5,219
					\$ 29,969

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Barclays Bank PLC	BRL 8,312	USD 1,629	06/02/2023	\$ (9,232)
Brown Brothers Harriman & Co+.	AUD 0*	USD 0*	06/20/2023	2
Brown Brothers Harriman & Co+.	EUR 7	USD 7	06/20/2023	126
Brown Brothers Harriman & Co+.	GBP 4	USD 5	06/20/2023	(29)
Brown Brothers Harriman & Co+.	SGD 0*	USD 0*	06/20/2023	0
Brown Brothers Harriman & Co+.	USD 8	AUD 12	06/20/2023	(214)
Brown Brothers Harriman & Co+.	USD 823	EUR 755	06/20/2023	(14,622)
Brown Brothers Harriman & Co+.	USD 257	GBP 206	06/20/2023	(1,174)
Brown Brothers Harriman & Co+.	USD 12	SGD 16	06/20/2023	(137)
Citibank, NA	ZAR 10,026	USD 550	06/22/2023	42,865
Goldman Sachs Bank USA	COP 2,435,466	USD 539	07/13/2023	(2,146)
JPMorgan Chase Bank, NA	USD 1,690	BRL 8,509	06/02/2023	(12,557)
Morgan Stanley Capital Services LLC	ZAR 10,327	USD 564	06/22/2023	41,269
Morgan Stanley Capital Services LLC	COP 1,348,871	USD 292	07/13/2023	(7,482)
UBS AG	BRL 197	USD 39	06/02/2023	579
				\$ 37,248
			Wertsteigerung	\$ 84,841
			Wertminderung	\$ (47,593)

VERKAUFTE CREDIT DEFAULT SWAPTIONS

Bezeichnung	Gegenpartei	Kauf-/Verkaufsschutz	Ausübungs-kurs	Fälligkeit	Nominal-betrag (000)	Prämien erhalten	Marktwert
Put - CDX-NAHY Series 40, 5 Year Index	Morgan Stanley & Co. International PLC	Sell	0.93%	Jun 2023	USD 3,195	\$ 9,585	\$ (976)

VERKAUFTE ZINS-SWAPTIONS

Bezeichnung	Index	Gegenpartei	Ausübungs-kurs	Fälligkeit	Nominal-betrag (000)	Prämien erhalten	Marktwert
Put							
OTC - 1 Year Interest Rate Swap	1 Day SOFR	Morgan Stanley Capital Services LLC	3.92%	08/15/2023	\$ 13,270	\$ 140,699	\$ (49,595)

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Kaufkontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	CDX-EM Series 39, 5 Year Index	06/20/2028	USD 5,994	\$ 376,325	\$ (30,385)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (b) Zahlungen in Sachwerten (PIK).
- (c) Not leidend.
- (d) Ein Kontrakt bezieht sich auf 1 Anteil.
- (e) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (f) Notleidendes fälliges Wertpapier.
- (g) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
 BRL – Brazilian Real
 COP – Colombian Peso
 EUR – Euro
 GBP – Great British Pound
 MXN – Mexican Peso
 PEN – Peruvian Sol
 SGD – Singapore Dollar
 USD – United States Dollar
 ZAR – South African Rand

Glossar:

CBT – Chicago Board of Trade
 CDX-EM – Emerging Market Credit Default Swap Index
 CDX-NAHY – North American High Yield Credit Default Swap Index
 INTRCONX – Inter-Continental Exchange
 IRS – Interest Rate Swaption
 JSC – Joint Stock Company
 OTC – Over-the-Counter
 PJSC – Public Joint Stock Company

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Aronic Corp.....	6.13%	02/15/2028	USD 37 \$	37,343	0.0%
ASP Unifrax Holdings, Inc.....	5.25%	09/30/2028	421	317,216	0.2
Big River Steel LLC/BRS Finance Corp.....	6.63%	01/31/2029	53	52,614	0.0
Constellium SE	3.13%	07/15/2029	EUR 353	316,144	0.2
Crown Americas LLC/Crown Americas Capital Corp. VI	4.75%	02/01/2026	USD 156	151,792	0.1
CVR Partners LP/CVR Nitrogen Finance Corp.....	6.13%	06/15/2028	88	76,602	0.0
Element Solutions, Inc.....	3.88%	09/01/2028	431	376,680	0.2
FMG Resources (August 2006) Pty Ltd.....	4.38%	04/01/2031	328	277,218	0.1
FMG Resources (August 2006) Pty Ltd.....	5.13%	05/15/2024	182	182,000	0.1
FMG Resources (August 2006) Pty Ltd.....	6.13%	04/15/2032	496	469,788	0.2
Graham Packaging Co., Inc.	7.13%	08/15/2028	376	318,926	0.2
INEOS Quattro Finance 1 PLC	3.75%	07/15/2026	EUR 183	172,260	0.1
INEOS Quattro Finance 2 PLC	3.38%	01/15/2026	USD 1,000	915,858	0.5
Ingevity Corp.	3.88%	11/01/2028	90	74,267	0.0
Intelligent Packaging Holdco Issuer LP(a)	9.00%	01/15/2026	158	115,119	0.1
Intelligent Packaging Ltd. Finco, Inc./ Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028	687	572,965	0.3
Kobe US Midco 2, Inc.(a)	9.25%	11/01/2026	316	218,447	0.1
Mercer International, Inc.	5.13%	02/01/2029	43	34,401	0.0
Olympus Water US Holding Corp.....	3.88%	10/01/2028	EUR 100	86,211	0.0
Olympus Water US Holding Corp.....	7.13%	10/01/2027	USD 389	364,235	0.2
Olympus Water US Holding Corp.....	9.75%	11/15/2028	349	346,862	0.2
SCIL IV LLC/SCIL USA Holdings LLC.....	5.38%	11/01/2026	821	758,925	0.4
Sealed Air Corp.....	6.88%	07/15/2033	339	348,730	0.2
Sealed Air Corp./Sealed Air Corp. US.....	6.13%	02/01/2028	171	169,410	0.1
SPCM SA	3.13%	03/15/2027	240	219,289	0.1
SPCM SA	3.38%	03/15/2030	240	199,193	0.1
Vibrantz Technologies, Inc.....	9.00%	02/15/2030	733	551,413	0.3
WR Grace Holdings LLC	4.88%	06/15/2027	177	164,224	0.1
WR Grace Holdings LLC	5.63%	08/15/2029	883	732,470	0.4
				<u>8,620,602</u>	<u>4.5</u>
INVESTITIONSGÜTER					
ARD Finance SA(a).....	5.00%	06/30/2027	EUR 192	155,842	0.1
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.00%	09/01/2029	150	117,403	0.1
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	4.00%	09/01/2029	USD 457	358,919	0.2
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	6.00%	06/15/2027	200	196,444	0.1
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025	552	538,890	0.3
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	08/15/2027	389	326,473	0.2
Ball Corp.....	3.13%	09/15/2031	634	522,302	0.3
Ball Corp.....	6.00%	06/15/2029	84	84,111	0.0
Bombardier, Inc.	6.00%	02/15/2028	50	46,328	0.0
Bombardier, Inc.	7.88%	04/15/2027	634	626,335	0.3
Calderys Financing LLC	11.25%	06/01/2028	461	467,016	0.2
Chart Industries, Inc.	7.50%	01/01/2030	120	121,240	0.1
Clean Harbors, Inc.	4.88%	07/15/2027	72	68,807	0.0
Clean Harbors, Inc.	6.38%	02/01/2031	189	189,419	0.1
Eco Material Technologies, Inc.	7.88%	01/31/2027	868	823,545	0.4
Emerald Debt Merger Sub LLC.....	6.63%	12/15/2030	141	139,872	0.1
Energizer Holdings, Inc.	4.38%	03/31/2029	467	399,846	0.2
EnerSys	4.38%	12/15/2027	130	121,270	0.1
F-Brasile SpA/F-Brasile US LLC, Series XR	7.38%	08/15/2026	299	263,952	0.1
Gates Global LLC/Gates Corp.....	6.25%	01/15/2026	401	392,980	0.2
GFL Environmental, Inc.....	4.00%	08/01/2028	148	132,035	0.1
GFL Environmental, Inc.....	5.13%	12/15/2026	70	67,492	0.0
Griffon Corp.	5.75%	03/01/2028	103	95,407	0.1
Harsco Corp.	5.75%	07/31/2027	403	348,800	0.2
LSB Industries, Inc.....	6.25%	10/15/2028	497	449,829	0.2
Madison IAQ LLC	5.88%	06/30/2029	528	401,983	0.2
Renk AG/Frankfurt am Main	5.75%	07/15/2025	EUR 327	341,930	0.2
Rolls-Royce PLC	3.63%	10/14/2025	USD 310	293,149	0.2
Stericycle, Inc.	3.88%	01/15/2029	155	137,002	0.1
TK Elevator Holdco GmbH.....	7.63%	07/15/2028	200	175,196	0.1
TK Elevator US Newco, Inc.....	5.25%	07/15/2027	507	467,338	0.2
Triumph Group, Inc.	7.75%	08/15/2025	69	65,904	0.0
Triumph Group, Inc.	9.00%	03/15/2028	641	649,041	0.3
WESCO Distribution, Inc.....	7.13%	06/15/2025	155	156,096	0.1
				<u>9,742,196</u>	<u>5.1</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
KOMMUNIKATIONSMEDIEN					
Advantage Sales & Marketing, Inc.	6.50%	11/15/2028	USD 360 \$	301,830	0.2%
Altice Financing SA	5.00%	01/15/2028	1,103	863,352	0.5
Altice Financing SA	5.75%	08/15/2029	200	153,157	0.1
AMC Networks, Inc.	4.25%	02/15/2029	136	77,521	0.0
AMC Networks, Inc.	4.75%	08/01/2025	513	453,361	0.2
AMC Networks, Inc.	5.00%	04/01/2024	77	75,881	0.0
Arches Buyer, Inc.	6.13%	12/01/2028	182	157,441	0.1
Banjay Entertainment SASU	5.38%	03/01/2025	295	289,452	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	02/01/2031	150	120,237	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	01/15/2034	935	691,601	0.4
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030	296	243,804	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	06/01/2033	221	168,710	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	03/01/2030	65	54,849	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032	326	261,650	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	5.00%	02/01/2028	504	458,106	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	5.13%	05/01/2027	835	775,116	0.4
CCO Holdings LLC/CCO Holdings Capital Corp.	6.38%	09/01/2029	522	486,838	0.3
CCO Holdings LLC/CCO Holdings Capital Corp.	7.38%	03/01/2031	216	206,388	0.1
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	386	340,132	0.2
CSC Holdings LLC	3.38%	02/15/2031	346	236,504	0.1
CSC Holdings LLC	4.50%	11/15/2031	392	272,380	0.1
CSC Holdings LLC	4.63%	12/01/2030	348	149,856	0.1
CSC Holdings LLC	5.00%	11/15/2031	596	258,418	0.1
CSC Holdings LLC	6.50%	02/01/2029	725	574,316	0.3
DISH DBS Corp.	5.13%	06/01/2029	80	36,185	0.0
DISH DBS Corp.	5.25%	12/01/2026	607	480,555	0.3
DISH DBS Corp.	5.75%	12/01/2028	540	391,654	0.2
DISH DBS Corp.	5.88%	11/15/2024	408	349,435	0.2
DISH DBS Corp.	7.38%	07/01/2028	117	60,255	0.0
DISH DBS Corp.	7.75%	07/01/2026	658	376,875	0.2
DISH Network Corp.(b)	3.38%	08/15/2026	85	38,718	0.0
Gray Escrow II, Inc.	5.38%	11/15/2031	919	590,255	0.3
iHeartCommunications, Inc.	4.75%	01/15/2028	18	12,488	0.0
iHeartCommunications, Inc.	5.25%	08/15/2027	543	381,532	0.2
iHeartCommunications, Inc.	6.38%	05/01/2026	178	134,850	0.1
iHeartCommunications, Inc.	8.38%	05/01/2027	231	129,751	0.1
LCPR Senior Secured Financing DAC	5.13%	07/15/2029	777	643,924	0.3
McGraw-Hill Education, Inc.	5.75%	08/01/2028	409	349,562	0.2
National CineMedia LLC(c)	5.75%	08/15/2026	172	3,535	0.0
National CineMedia LLC(c)	5.88%	04/15/2028	194	65,961	0.0
Nexstar Media, Inc.	4.75%	11/01/2028	217	183,240	0.1
Radiate Holdco LLC/Radiate Finance, Inc.	4.50%	09/15/2026	231	177,939	0.1
Sinclair Television Group, Inc.	4.13%	12/01/2030	435	283,755	0.1
Sinclair Television Group, Inc.	5.13%	02/15/2027	176	144,105	0.1
Sinclair Television Group, Inc.	5.50%	03/01/2030	131	75,921	0.0
Sirius XM Radio, Inc.	3.88%	09/01/2031	266	197,498	0.1
Sirius XM Radio, Inc.	4.00%	07/15/2028	528	442,364	0.2
Sirius XM Radio, Inc.	5.00%	08/01/2027	396	359,454	0.2
Summer BC Holdco B SARL	5.75%	10/31/2026	EUR 100	94,059	0.1
Summer BidCo BV(a)	9.00%	11/15/2025	430	400,068	0.2
Univision Communications, Inc.	6.63%	06/01/2027	USD 191	181,078	0.1
Univision Communications, Inc.	7.38%	06/30/2030	361	335,735	0.2
Urban One, Inc.	7.38%	02/01/2028	415	373,803	0.2
Virgin Media Finance PLC	5.00%	07/15/2030	314	248,127	0.1
Virgin Media Vendor Financing Notes IV DAC	5.00%	07/15/2028	200	174,161	0.1
Ziggo Bond Co. BV	5.13%	02/28/2030	253	193,195	0.1
Ziggo Bond Co. BV	6.00%	01/15/2027	153	141,817	0.1
				15,722,754	8.2

KOMMUNIKATION/TELEKOMMUNIKATION

Altice France Holding SA	10.50%	05/15/2027	300	180,642	0.1
Altice France SA/France	5.13%	07/15/2029	494	354,466	0.2
Connect Finco SARL/Connect US Finco LLC	6.75%	10/01/2026	582	561,033	0.3
Consolidated Communications, Inc.	5.00%	10/01/2028	353	249,754	0.1
Consolidated Communications, Inc.	6.50%	10/01/2028	251	187,832	0.1
Embarq Corp.	8.00%	06/01/2036	358	178,604	0.1
Frontier Communications Holdings LLC	6.75%	05/01/2029	61	45,001	0.0
Frontier Communications Holdings LLC	8.75%	05/15/2030	358	334,742	0.2
Hughes Satellite Systems Corp.	6.63%	08/01/2026	424	391,864	0.2
Iliad Holding SASU	6.50%	10/15/2026	200	188,124	0.1
Level 3 Financing, Inc.	3.75%	07/15/2029	345	179,858	0.1
Level 3 Financing, Inc.	3.88%	11/15/2029	240	175,925	0.1
Level 3 Financing, Inc.	4.25%	07/01/2028	79	44,394	0.0
Level 3 Financing, Inc.	4.63%	09/15/2027	175	109,192	0.1
Lorca Telecom Bondco SA	4.00%	09/18/2027	EUR 303	295,958	0.2
Nexstar Media, Inc.	5.63%	07/15/2027	USD 88	80,740	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Telecom Italia Capital SA	6.00%	09/30/2034	USD 1,007	\$ 848,930	0.4%
Telecom Italia Capital SA	6.38%	11/15/2033	44	38,370	0.0
Telecom Italia Capital SA	7.20%	07/18/2036	218	193,994	0.1
Telecom Italia Capital SA	7.72%	06/04/2038	66	60,619	0.0
United Group BV	3.63%	02/15/2028	EUR 133	111,638	0.1
United Group BV	4.63%	08/15/2028	149	127,191	0.1
Vmed O2 UK Financing I PLC	4.75%	07/15/2031	USD 525	432,010	0.2
				<u>5,370,881</u>	<u>2.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Allison Transmission, Inc.	5.88%	06/01/2029	267	258,530	0.1
Dana, Inc.	4.25%	09/01/2030	70	56,387	0.0
Dealer Tire LLC/DT Issuer LLC	8.00%	02/01/2028	683	624,772	0.3
Ford Motor Co.	3.25%	02/12/2032	361	274,383	0.1
Ford Motor Co.	4.75%	01/15/2043	1,702	1,255,814	0.7
Ford Motor Credit Co. LLC	2.70%	08/10/2026	692	612,094	0.3
Ford Motor Credit Co. LLC	4.00%	11/13/2030	400	335,447	0.2
Ford Motor Credit Co. LLC	4.06%	11/01/2024	650	629,517	0.3
Ford Motor Credit Co. LLC	4.95%	05/28/2027	713	668,854	0.4
Ford Motor Credit Co. LLC	7.35%	11/04/2027	272	275,467	0.2
Goodyear Tire & Rubber Co. (The)	5.00%	07/15/2029	303	272,801	0.1
Goodyear Tire & Rubber Co. (The)	5.25%	07/15/2031	113	98,272	0.1
IHO Verwaltungs GmbH(a)	6.00%	05/15/2027	400	371,369	0.2
IHO Verwaltungs GmbH(a)	8.75%	05/15/2028	EUR 201	217,890	0.1
Jaguar Land Rover Automotive PLC	5.50%	07/15/2029	USD 285	244,057	0.1
Jaguar Land Rover Automotive PLC	5.88%	01/15/2028	277	247,135	0.1
Jaguar Land Rover Automotive PLC	6.88%	11/15/2026	EUR 179	189,233	0.1
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025	USD 390	390,225	0.2
McLaren Finance PLC	7.50%	08/01/2026	417	350,876	0.2
Titan International, Inc.	7.00%	04/30/2028	231	210,267	0.1
ZF North America Capital, Inc.	4.75%	04/29/2025	504	489,251	0.3
ZF North America Capital, Inc.	6.88%	04/14/2028	166	166,887	0.1
ZF North America Capital, Inc.	7.13%	04/14/2030	166	167,388	0.1
				<u>8,406,916</u>	<u>4.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Carnival Corp.	4.00%	08/01/2028	134	116,925	0.1
Carnival Corp.	5.75%	03/01/2027	645	552,309	0.3
Carnival Corp.	9.88%	08/01/2027	763	787,695	0.4
Carnival Corp.	10.50%	02/01/2026	191	198,489	0.1
Carnival PLC	1.00%	10/28/2029	EUR 139	78,692	0.0
Cedar Fair LP	5.25%	07/15/2029	USD 24	22,140	0.0
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op.	5.50%	05/01/2025	484	480,530	0.2
Cinemark USA, Inc.	5.25%	07/15/2028	160	140,715	0.1
CPUK Finance Ltd.	4.50%	08/28/2027	GBP 100	105,532	0.1
Lindblad Expeditions LLC	6.75%	02/15/2027	USD 99	92,810	0.0
Motion Bondco DAC	4.50%	11/15/2027	EUR 109	101,954	0.1
NCL Corp., Ltd.	3.63%	12/15/2024	USD 392	374,917	0.2
NCL Corp., Ltd.	8.38%	02/01/2028	189	195,212	0.1
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	186	172,021	0.1
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026	174	163,684	0.1
Royal Caribbean Cruises Ltd.	5.50%	04/01/2028	583	536,346	0.3
Royal Caribbean Cruises Ltd.	7.25%	01/15/2030	103	103,945	0.1
Royal Caribbean Cruises Ltd.	9.25%	01/15/2029	156	165,949	0.1
Royal Caribbean Cruises Ltd.	11.50%	06/01/2025	260	274,941	0.1
SeaWorld Parks & Entertainment, Inc.	5.25%	08/15/2029	310	278,028	0.1
SeaWorld Parks & Entertainment, Inc.	8.75%	05/01/2025	100	101,843	0.1
Six Flags Entertainment Corp.	7.25%	05/15/2031	156	149,904	0.1
Vail Resorts, Inc.	6.25%	05/15/2025	208	209,334	0.1
Viking Cruises Ltd.	5.88%	09/15/2027	310	273,246	0.1
Viking Cruises Ltd.	7.00%	02/15/2029	378	334,416	0.1
Viking Cruises Ltd.	13.00%	05/15/2025	385	404,830	0.2
VOC Escrow Ltd.	5.00%	02/15/2028	216	195,468	0.1
				<u>6,611,875</u>	<u>3.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Adams Homes, Inc.	7.50%	02/15/2025	128	124,167	0.1
Beazer Homes USA, Inc.	6.75%	03/15/2025	97	96,379	0.1
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	4.88%	02/15/2030	60	45,306	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027	349	312,329	0.2
Builders FirstSource, Inc.	4.25%	02/01/2032	345	296,077	0.2
Builders FirstSource, Inc.	6.38%	06/15/2032	307	302,018	0.2
Caesars Entertainment, Inc.	6.25%	07/01/2025	590	588,663	0.3
Caesars Entertainment, Inc.	7.00%	02/15/2030	173	173,582	0.1
Castle UK Finco PLC(d)	8.57%	05/15/2028	EUR 124	116,389	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
CP Atlas Buyer, Inc.	7.00%	12/01/2028	USD 81	\$ 59,535	0.0%
Everi Holdings, Inc.	5.00%	07/15/2029	57	50,532	0.0
Five Point Operating Co. LP/Five Point Capital Corp.	7.88%	11/15/2025	256	226,799	0.1
Forestar Group, Inc.	3.85%	05/15/2026	154	141,918	0.1
Hilton Domestic Operating Co., Inc.	3.63%	02/15/2032	831	688,941	0.4
Hilton Domestic Operating Co., Inc.	4.88%	01/15/2030	27	25,116	0.0
Hilton Domestic Operating Co., Inc.	5.38%	05/01/2025	68	67,562	0.0
Hilton Domestic Operating Co., Inc.	5.75%	05/01/2028	74	73,087	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031	286	242,697	0.1
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	5.00%	06/01/2029	255	226,640	0.1
Installed Building Products, Inc.	5.75%	02/01/2028	119	111,643	0.1
Maison Finco PLC	6.00%	10/31/2027	GBP 100	99,322	0.1
Mattamy Group Corp.	4.63%	03/01/2030	USD 521	448,488	0.2
Meritage Homes Corp.	5.13%	06/06/2027	55	52,502	0.0
MGM Resorts International	4.75%	10/15/2028	216	196,712	0.1
MGM Resorts International	5.50%	04/15/2027	81	77,559	0.0
MGM Resorts International	5.75%	06/15/2025	25	24,844	0.0
MGM Resorts International	6.75%	05/01/2025	200	200,806	0.1
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	256	225,899	0.1
Standard Industries, Inc./NJ	4.38%	07/15/2030	253	214,513	0.1
Taylor Morrison Communities, Inc.	5.75%	01/15/2028	49	47,530	0.0
Taylor Morrison Communities, Inc./ Taylor Morrison Holdings II, Inc.	5.63%	03/01/2024	66	65,830	0.0
Travel + Leisure Co.	4.63%	03/01/2030	602	510,464	0.3
Travel + Leisure Co.	6.63%	07/31/2026	443	438,429	0.2
Victors Merger Corp.	6.38%	05/15/2029	21	13,367	0.0
Wyndham Hotels & Resorts, Inc.	4.38%	08/15/2028	201	185,063	0.1
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027	633	595,458	0.3
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	5.13%	10/01/2029	382	341,890	0.2
				<u>7,708,056</u>	<u>4.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	4.00%	10/15/2030	453	389,527	0.2
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025	204	203,842	0.1
IRB Holding Corp.	7.00%	06/15/2025	85	85,289	0.0
Papa John's International, Inc.	3.88%	09/15/2029	144	120,680	0.1
Stonegate Pub Co. Financing 2019 PLC	8.25%	07/31/2025	GBP 312	360,427	0.2
				<u>1,159,765</u>	<u>0.6</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Arko Corp.	5.13%	11/15/2029	USD 257	201,940	0.1
Asbury Automotive Group, Inc.	4.63%	11/15/2029	178	157,109	0.1
Asbury Automotive Group, Inc.	5.00%	02/15/2032	183	157,082	0.1
Bath & Body Works, Inc.	6.63%	10/01/2030	317	302,423	0.2
Bath & Body Works, Inc.	6.75%	07/01/2036	129	114,941	0.1
Bath & Body Works, Inc.	6.88%	11/01/2035	337	304,980	0.2
Bath & Body Works, Inc.	9.38%	07/01/2025	15	15,966	0.0
BCPE Ulysses Intermediate, Inc.(a)	7.75%	04/01/2027	57	49,063	0.0
Carvana Co.	5.50%	04/15/2027	100	60,236	0.0
Carvana Co.	5.88%	10/01/2028	307	174,779	0.1
eG Global Finance PLC	4.38%	02/07/2025	EUR 150	153,929	0.1
eG Global Finance PLC	6.75%	02/07/2025	USD 341	328,953	0.2
FirstCash, Inc.	5.63%	01/01/2030	443	402,175	0.2
Foundation Building Materials, Inc.	6.00%	03/01/2029	107	85,970	0.0
Gap, Inc. (The)	3.63%	10/01/2029	48	33,915	0.0
Kontoor Brands, Inc.	4.13%	11/15/2029	202	169,142	0.1
LBM Acquisition LLC	6.25%	01/15/2029	63	49,897	0.0
Levi Strauss & Co.	3.50%	03/01/2031	179	147,883	0.1
Michaels Cos., Inc. (The)	5.25%	05/01/2028	239	184,110	0.1
Michaels Cos., Inc. (The)	7.88%	05/01/2029	218	134,656	0.1
Murphy Oil USA, Inc.	5.63%	05/01/2027	63	61,868	0.0
NMG Holding Co., Inc./Neiman Marcus Group LLC	7.13%	04/01/2026	597	537,944	0.3
Penske Automotive Group, Inc.	3.75%	06/15/2029	226	193,964	0.1
PetSmart, Inc./PetSmart Finance Corp.	7.75%	02/15/2029	644	625,885	0.3
Rite Aid Corp.	7.50%	07/01/2025	79	53,651	0.0
Rite Aid Corp.	8.00%	11/15/2026	16	8,430	0.0
Shiba Bidco SpA	4.50%	10/31/2028	EUR 100	91,549	0.0
Sonic Automotive, Inc.	4.63%	11/15/2029	USD 269	222,595	0.1
Sonic Automotive, Inc.	4.88%	11/15/2031	350	278,446	0.1
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026	964	873,250	0.5
SRS Distribution, Inc.	6.13%	07/01/2029	55	45,801	0.0
Staples, Inc.	7.50%	04/15/2026	934	767,904	0.4
Staples, Inc.	10.75%	04/15/2027	191	117,482	0.1
TPro Acquisition Corp.	11.00%	10/15/2024	89	88,795	0.0
White Cap Buyer LLC	6.88%	10/15/2028	113	98,142	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
William Carter Co. (The)	5.63%	03/15/2027	USD 388	\$ 378,938	0.2%
				7,673,793	4.0
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AdaptHealth LLC	4.63%	08/01/2029	72	55,471	0.0
AdaptHealth LLC	5.13%	03/01/2030	80	62,230	0.0
AdaptHealth LLC	6.13%	08/01/2028	40	33,639	0.0
AHP Health Partners, Inc.	5.75%	07/15/2029	27	23,112	0.0
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	3.50%	03/15/2029	1,287	1,119,950	0.6
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	4.88%	02/15/2030	211	194,984	0.1
Bausch Health Americas, Inc.	8.50%	01/31/2027	197	104,057	0.1
Bausch Health Cos., Inc.	6.25%	02/15/2029	173	77,391	0.0
Bausch Health Cos., Inc.	7.25%	05/30/2029	34	15,123	0.0
Cab Sela	3.38%	02/01/2028	EUR 441	376,236	0.2
CD&R Smokey Buyer, Inc.	6.75%	07/15/2025	USD 462	407,991	0.2
Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027	EUR 160	155,993	0.1
CHS/Community Health Systems, Inc.	4.75%	02/15/2031	USD 580	416,622	0.2
CHS/Community Health Systems, Inc.	5.25%	05/15/2030	946	710,658	0.4
CHS/Community Health Systems, Inc.	6.88%	04/01/2028	87	48,720	0.0
CHS/Community Health Systems, Inc.	6.88%	04/15/2029	216	121,956	0.1
CHS/Community Health Systems, Inc.	8.00%	03/15/2026	104	97,084	0.1
DaVita, Inc.	3.75%	02/15/2031	585	463,844	0.2
DaVita, Inc.	4.63%	06/01/2030	425	364,593	0.2
Elanco Animal Health, Inc.	6.65%	08/28/2028	397	380,621	0.2
Embecta Corp.	5.00%	02/15/2030	444	372,544	0.2
Embecta Corp.	6.75%	02/15/2030	103	95,342	0.1
Emergent BioSolutions, Inc.	3.88%	08/15/2028	280	153,622	0.1
Garden Spingo Corp.	8.63%	07/20/2030	203	219,802	0.1
Global Medical Response, Inc.	6.50%	10/01/2025	130	87,749	0.0
Grifols Escrow Issuer SA	3.88%	10/15/2028	EUR 294	262,412	0.1
Gruenthal GmbH	4.13%	05/15/2028	558	550,155	0.3
IQVIA, Inc.	5.00%	10/15/2026	USD 200	194,565	0.1
IQVIA, Inc.	6.50%	05/15/2030	349	353,338	0.2
Jazz Securities DAC	4.38%	01/15/2029	212	189,600	0.1
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	5.00%	12/31/2026	172	157,558	0.1
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	7.00%	12/31/2027	414	355,140	0.2
Lamb Weston Holdings, Inc.	4.13%	01/31/2030	240	214,282	0.1
Legacy LifePoint Health LLC	4.38%	02/15/2027	348	262,060	0.1
Legacy LifePoint Health LLC	6.75%	04/15/2025	328	291,894	0.2
LifePoint Health, Inc.	5.38%	01/15/2029	511	249,346	0.1
Mallinckrodt International Finance SA/Mallinckrodt CB LLC.	10.00%	06/15/2029	3	1,332	0.0
Medline Borrower LP	3.88%	04/01/2029	807	697,271	0.4
Medline Borrower LP	5.25%	10/01/2029	748	642,666	0.3
Newell Brands, Inc.	4.70%	04/01/2026	296	274,952	0.1
Newell Brands, Inc.	6.00%	04/01/2046	123	90,857	0.0
Newell Brands, Inc.	6.38%	09/15/2027	23	21,871	0.0
Organon & Co./Organon Foreign Debt Co-Issuer BV	4.13%	04/30/2028	642	571,823	0.3
Performance Food Group, Inc.	4.25%	08/01/2029	210	185,373	0.1
Perrigo Finance Unlimited Co.	4.40%	06/15/2030	400	348,141	0.2
Post Holdings, Inc.	4.50%	09/15/2031	250	211,913	0.1
Post Holdings, Inc.	4.63%	04/15/2030	473	414,032	0.2
Primo Water Holdings, Inc.	4.38%	04/30/2029	282	242,541	0.1
Radiology Partners, Inc.	9.25%	02/01/2028	18	5,031	0.0
RegionalCare Hospital Partners Holdings, Inc./ LifePoint Health, Inc.	9.75%	12/01/2026	476	356,657	0.2
Spectrum Brands, Inc.	3.88%	03/15/2031	669	546,615	0.3
Spectrum Brands, Inc.	5.75%	07/15/2025	2	1,992	0.0
Tenet Healthcare Corp.	4.38%	01/15/2030	332	295,830	0.2
Tenet Healthcare Corp.	6.13%	10/01/2028	913	865,402	0.5
Tenet Healthcare Corp.	6.13%	06/15/2030	216	209,005	0.1
Tenet Healthcare Corp.	6.25%	02/01/2027	57	56,151	0.0
Triton Water Holdings, Inc.	6.25%	04/01/2029	136	115,228	0.1
US Acute Care Solutions LLC	6.38%	03/01/2026	822	696,856	0.4
US Renal Care, Inc.	10.63%	07/15/2027	281	83,962	0.0
				16,175,185	8.4
ENERGIE					
Berry Petroleum Co. LLC	7.00%	02/15/2026	196	177,418	0.1
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.63%	12/15/2025	514	521,065	0.3
Callon Petroleum Co.	7.50%	06/15/2030	210	194,867	0.1
Callon Petroleum Co.	8.25%	07/15/2025	38	37,810	0.0
Citgo Holding, Inc.	9.25%	08/01/2024	176	176,317	0.1
CITGO Petroleum Corp.	6.38%	06/15/2026	104	100,441	0.1
CITGO Petroleum Corp.	7.00%	06/15/2025	220	216,127	0.1
Civitas Resources, Inc.	5.00%	10/15/2026	153	144,637	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
CNX Resources Corp.	7.25%	03/14/2027	USD 8 \$	7,887	0.0%
Comstock Resources, Inc.	5.88%	01/15/2030	37	30,965	0.0
Comstock Resources, Inc.	6.75%	03/01/2029	65	56,689	0.0
CQP Holdco LP/BIP-V Chinook Holdco LLC	5.50%	06/15/2031	319	285,135	0.2
Crescent Energy Finance LLC	7.25%	05/01/2026	174	162,234	0.1
Encino Acquisition Partners Holdings LLC	8.50%	05/01/2028	278	255,235	0.1
EQM Midstream Partners LP	4.50%	01/15/2029	269	235,451	0.1
EQM Midstream Partners LP	4.75%	01/15/2031	274	235,101	0.1
Genesis Energy LP/Genesis Energy Finance Corp.	6.50%	10/01/2025	24	23,537	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	7.75%	02/01/2028	122	117,338	0.1
Genesis Energy LP/Genesis Energy Finance Corp.	8.00%	01/15/2027	294	286,444	0.2
Global Partners LP/GLP Finance Corp.	6.88%	01/15/2029	261	240,122	0.1
Global Partners LP/GLP Finance Corp.	7.00%	08/01/2027	80	76,817	0.0
Gulfport Energy Corp.	8.00%	05/17/2026	81	81,241	0.0
Hess Midstream Operations LP	4.25%	02/15/2030	47	40,733	0.0
Hilcorp Energy I LP/Hilcorp Finance Co.	5.75%	02/01/2029	39	35,143	0.0
Hilcorp Energy I LP/Hilcorp Finance Co.	6.00%	02/01/2031	54	48,050	0.0
Hilcorp Energy I LP/Hilcorp Finance Co.	6.25%	11/01/2028	150	140,732	0.1
ITT Holdings LLC	6.50%	08/01/2029	459	366,137	0.2
Nabors Industries Ltd.	7.25%	01/15/2026	532	487,951	0.3
Nabors Industries Ltd.	7.50%	01/15/2028	95	82,187	0.1
Nabors Industries, Inc.	7.38%	05/15/2027	133	124,900	0.1
New Fortress Energy, Inc.	6.75%	09/15/2025	318	292,879	0.2
NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026	291	278,729	0.2
NuStar Logistics LP	6.38%	10/01/2030	47	45,238	0.0
PDC Energy, Inc.	5.75%	05/15/2026	261	260,355	0.1
Southwestern Energy Co.	5.38%	02/01/2029	91	84,709	0.1
Southwestern Energy Co.	8.38%	09/15/2028	29	30,221	0.0
Summit Midstream Holdings LLC/ Summit Midstream Finance Corp.	9.00%	10/15/2026	252	239,667	0.1
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	6.00%	12/31/2030	36	31,244	0.0
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	6.00%	09/01/2031	17	14,549	0.0
Venture Global Calcasieu Pass LLC	4.13%	08/15/2031	279	240,130	0.1
Venture Global LNG, Inc.	8.13%	06/01/2028	254	255,148	0.1
Venture Global LNG, Inc.	8.38%	06/01/2031	253	254,404	0.1
				7,015,984	3.7
SONSTIGE INDUSTRIEWERTE					
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028	96	87,478	0.0
Belden, Inc.	3.38%	07/15/2031	EUR 356	329,204	0.2
Ritchie Bros Holdings, Inc.	6.75%	03/15/2028	USD 153	154,785	0.1
Ritchie Bros Holdings, Inc.	7.75%	03/15/2031	134	139,684	0.1
				711,151	0.4
DIENSTLEISTUNGEN					
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	525	492,237	0.3
Allied Universal Holdco LLC/Allied Universal Finance Corp.	9.75%	07/15/2027	137	120,433	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	3.63%	06/01/2028	EUR 100	83,877	0.0
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028	USD 589	486,100	0.3
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.88%	06/01/2028	GBP 190	182,787	0.1
ANGI Group LLC	3.88%	08/15/2028	USD 570	464,555	0.2
APX Group, Inc.	5.75%	07/15/2029	357	305,320	0.2
APX Group, Inc.	6.75%	02/15/2027	177	174,536	0.1
Aramark Services, Inc.	5.00%	02/01/2028	473	446,945	0.2
Block, Inc.	2.75%	06/01/2026	233	210,146	0.1
Block, Inc.	3.50%	06/01/2031	319	261,030	0.1
Cars.com, Inc.	6.38%	11/01/2028	397	368,054	0.2
Elior Group SA	3.75%	07/15/2026	EUR 120	109,978	0.1
Garda World Security Corp.	4.63%	02/15/2027	USD 423	386,083	0.2
Garda World Security Corp.	9.50%	11/01/2027	36	33,890	0.0
Millennium Escrow Corp.	6.63%	08/01/2026	360	246,944	0.1
MPH Acquisition Holdings LLC	5.50%	09/01/2028	712	570,547	0.3
MPH Acquisition Holdings LLC	5.75%	11/01/2028	792	566,413	0.3
Neptune Bidco US, Inc.	9.29%	04/15/2029	643	589,817	0.3
Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027	284	249,293	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.25%	04/15/2024	109	107,926	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75%	04/15/2026	70	68,659	0.0
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	383	351,742	0.2
Q-Park Holding I BV	2.00%	03/01/2027	EUR 224	202,793	0.1
Sabre GLBL, Inc.	7.38%	09/01/2025	USD 90	76,422	0.0
Sabre GLBL, Inc.	9.25%	04/15/2025	90	85,973	0.1
Sabre GLBL, Inc.	11.25%	12/15/2027	495	380,207	0.2
TripAdvisor, Inc.	7.00%	07/15/2025	60	60,299	0.0
Verscend Escrow Corp.	9.75%	08/15/2026	242	242,374	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
ZipRecruiter, Inc.	5.00%	01/15/2030	USD 441	\$ 371,618	0.2%
				<u>8,296,998</u>	<u>4.3</u>
TECHNOLOGIE					
Ahead DB Holdings LLC	6.63%	05/01/2028	117	95,095	0.0
AthenaHealth Group, Inc.	6.50%	02/15/2030	353	290,518	0.1
Boxer Parent Co., Inc.	7.13%	10/02/2025	181	181,511	0.1
Cablevision Lightpath LLC	5.63%	09/15/2028	330	239,929	0.1
Centurion Bidco SpA	11.13%	05/15/2028	EUR 131	141,624	0.1
CommScope, Inc.	4.75%	09/01/2029	USD 73	57,464	0.0
CommScope, Inc.	6.00%	03/01/2026	534	501,916	0.3
CommScope, Inc.	8.25%	03/01/2027	73	56,858	0.0
Entegris Escrow Corp.	5.95%	06/15/2030	517	498,067	0.2
Gen Digital, Inc.	6.75%	09/30/2027	273	272,630	0.1
Gen Digital, Inc.	7.13%	09/30/2030	273	272,768	0.1
GoTo Group, Inc.	5.50%	09/01/2027	413	237,045	0.1
Imola Merger Corp.	4.75%	05/15/2029	153	132,142	0.1
NCR Corp.	5.75%	09/01/2027	3	2,978	0.0
NCR Corp.	6.13%	09/01/2029	133	131,923	0.1
Playtech PLC	4.25%	03/07/2026	EUR 100	104,397	0.1
Playtika Holding Corp.	4.25%	03/15/2029	USD 177	149,974	0.1
Presidio Holdings, Inc.	4.88%	02/01/2027	275	256,934	0.1
Presidio Holdings, Inc.	8.25%	02/01/2028	441	405,734	0.2
Rackspace Technology Global, Inc.	3.50%	02/15/2028	946	378,477	0.2
Science Applications International Corp.	4.88%	04/01/2028	42	39,254	0.0
Seagate HDD Cayman	8.25%	12/15/2029	302	309,569	0.2
Seagate HDD Cayman	8.50%	07/15/2031	319	326,734	0.2
Sensata Technologies BV	5.88%	09/01/2030	324	313,726	0.2
Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025	728	544,070	0.3
Virtusa Corp.	7.13%	12/15/2028	124	98,912	0.1
				<u>6,040,249</u>	<u>3.1</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Air Canada	3.88%	08/15/2026	68	63,146	0.1
Allegiant Travel Co.	7.25%	08/15/2027	195	193,559	0.1
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.50%	04/20/2026	1,152	1,130,161	0.6
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.75%	04/20/2029	612	587,115	0.3
Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026	462	430,640	0.2
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025	370	373,617	0.2
United Airlines, Inc.	4.63%	04/15/2029	54	48,817	0.0
				<u>2,827,055</u>	<u>1.5</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Albion Financing 1 SARL/Aggreko Holdings, Inc.	5.25%	10/15/2026	EUR 100	98,929	0.1
Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026	USD 256	231,231	0.1
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	4.75%	04/01/2028	276	247,140	0.1
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.38%	03/01/2029	317	284,949	0.1
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027	26	24,166	0.0
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR 100	88,912	0.0
Hertz Corp. (The)	4.63%	12/01/2026	USD 584	520,571	0.3
Loxam SAS	4.50%	02/15/2027	EUR 143	145,326	0.1
Mundys SpA	1.88%	02/12/2028	328	295,053	0.2
PROG Holdings, Inc.	6.00%	11/15/2029	USD 525	463,928	0.2
				<u>2,400,205</u>	<u>1.2</u>
				<u>114,483,665</u>	<u>59.6</u>
FINANZINSTITUTE					
BANKWESEN					
Ally Financial, Inc., Series B(e)	4.70%	05/15/2026	419	296,108	0.1
Banco Santander SA(e)	4.38%	01/14/2026	EUR 400	356,373	0.2
Bread Financial Holdings, Inc.	4.75%	12/15/2024	USD 333	312,211	0.2
Bread Financial Holdings, Inc.	7.00%	01/15/2026	58	52,770	0.0
CaixaBank SA(e)	5.88%	10/09/2027	EUR 200	190,292	0.1
				<u>1,207,754</u>	<u>0.6</u>
MAKLER					
Advisor Group Holdings, Inc.	10.75%	08/01/2027	USD 236	227,148	0.1
AG Issuer LLC	6.25%	03/01/2028	66	60,934	0.0
AG TTMT Escrow Issuer LLC	8.63%	09/30/2027	364	368,782	0.2
NFP Corp.	7.50%	10/01/2030	5	4,821	0.0
				<u>661,685</u>	<u>0.3</u>
FINANZEN					
Aircastle Ltd.(e)	5.25%	06/15/2026	96	65,749	0.0
Castlelake Aviation Finance DAC	5.00%	04/15/2027	256	226,604	0.1
CNG Holdings, Inc.	12.50%	06/15/2024	108	91,052	0.1
Compass Group Diversified Holdings LLC	5.25%	04/15/2029	220	194,201	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Curo Group Holdings Corp.....	7.50%	08/01/2028	USD 577	\$ 230,800	0.1%
Enova International, Inc.	8.50%	09/15/2025	499	480,308	0.3
GGAM Finance Ltd.	7.75%	05/15/2026	147	146,294	0.1
GGAM Finance Ltd.	8.00%	06/15/2028	221	217,535	0.1
Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.00%	08/15/2028	702	571,893	0.3
Navient Corp.....	4.88%	03/15/2028	83	68,806	0.0
Navient Corp.....	5.00%	03/15/2027	92	80,048	0.0
Navient Corp.....	5.63%	08/01/2033	577	413,034	0.2
Navient Corp.....	6.75%	06/25/2025	111	107,993	0.1
Navient Corp.....	6.75%	06/15/2026	190	180,160	0.1
SLM Corp.	4.20%	10/29/2025	271	247,909	0.1
Synchrony Financial	7.25%	02/02/2033	327	290,141	0.2
				<u>3,612,527</u>	<u>1.9</u>
VERSICHERUNGEN					
Acrisure LLC/Acrisure Finance, Inc.....	4.25%	02/15/2029	19	15,981	0.0
Acrisure LLC/Acrisure Finance, Inc.....	7.00%	11/15/2025	153	144,957	0.1
Acrisure LLC/Acrisure Finance, Inc.....	10.13%	08/01/2026	46	46,424	0.0
Ardonagh Midco 2 PLC(a)	11.50%	01/15/2027	471	425,361	0.2
AssuredPartners, Inc.	5.63%	01/15/2029	5	4,324	0.0
AssuredPartners, Inc.	7.00%	08/15/2025	27	26,624	0.0
HUB International Ltd.	7.00%	05/01/2026	54	53,203	0.1
				<u>716,874</u>	<u>0.4</u>
SONSTIGE FINANZWERTE					
Armor Holdco, Inc.	8.50%	11/15/2029	433	365,780	0.2
Coinbase Global, Inc.....	3.38%	10/01/2028	432	272,244	0.1
Coinbase Global, Inc.....	3.63%	10/01/2031	204	118,683	0.1
Curo SPV LLC.....	18.00%	08/02/2027	126	119,595	0.1
Intrum AB	3.50%	07/15/2026	EUR 351	295,972	0.1
Motion Finco SARL.....	7.00%	05/15/2025	282	306,569	0.2
				<u>1,478,843</u>	<u>0.8</u>
REITs					
Aedas Homes Opco SLU	4.00%	08/15/2026	322	310,679	0.2
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD 482	385,315	0.2
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026	162	143,375	0.1
Iron Mountain, Inc.	4.50%	02/15/2031	726	618,445	0.3
Iron Mountain, Inc.	5.25%	03/15/2028	15	14,043	0.0
MPT Operating Partnership LP/MPT Finance Corp.....	5.00%	10/15/2027	75	61,643	0.0
Office Properties Income Trust	3.45%	10/15/2031	128	61,143	0.0
Via Celere Desarrollos Inmobiliarios SA.....	5.25%	04/01/2026	EUR 189	186,771	0.1
Vivion Investments SARL.....	3.00%	08/08/2024	200	167,291	0.1
				<u>1,948,705</u>	<u>1.0</u>
				<u>9,626,388</u>	<u>5.0</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
NRG Energy, Inc.....	3.88%	02/15/2032	USD 454	352,996	0.2
NRG Energy, Inc.....	6.63%	01/15/2027	12	11,982	0.0
NRG Energy, Inc.(e)	10.25%	03/15/2028	161	152,533	0.1
Vistra Corp.(e)	7.00%	12/15/2026	71	62,509	0.0
Vistra Corp.(e)	8.00%	10/15/2026	80	74,781	0.1
Vistra Operations Co. LLC	4.38%	05/01/2029	45	39,369	0.0
				<u>694,170</u>	<u>0.4</u>
ERDGAS					
AmeriGas Partners LP/AmeriGas Finance Corp.	5.75%	05/20/2027	39	35,338	0.0
AmeriGas Partners LP/AmeriGas Finance Corp.	5.88%	08/20/2026	29	26,981	0.0
UGI International LLC	2.50%	12/01/2029	EUR 248	212,856	0.1
				<u>275,175</u>	<u>0.1</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Solaris Midstream Holdings LLC	7.63%	04/01/2026	USD 245	237,739	0.1
				<u>1,207,084</u>	<u>0.6</u>
				<u>125,317,137</u>	<u>65.2</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
ArcelorMittal SA	7.00%	10/15/2039	302	312,288	0.2
Arconic Corp.....	6.00%	05/15/2025	44	44,386	0.0
Celanese US Holdings LLC.....	6.05%	03/15/2025	107	107,453	0.1
Freeport-McMoRan, Inc.....	5.45%	03/15/2043	305	276,455	0.1
Glencore Funding LLC	5.70%	05/08/2033	369	365,348	0.2
INEOS Finance PLC	2.88%	05/01/2026	EUR 480	473,216	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Olin Corp.	5.63%	08/01/2029	USD 723	\$ 692,948	0.4%
				<u>2,272,094</u>	<u>1.2</u>
INVESTITIONSGÜTER					
General Electric Co., Series D(d) (e)	8.20%	09/15/2023	26	26,010	0.0
Howmet Aerospace, Inc.	5.90%	02/01/2027	6	6,098	0.0
Regal Rexnord Corp.	6.30%	02/15/2030	78	77,909	0.0
Regal Rexnord Corp.	6.40%	04/15/2033	92	90,960	0.1
Republic Services, Inc.	2.50%	08/15/2024	372	359,764	0.2
				<u>560,741</u>	<u>0.3</u>
KOMMUNIKATIONSMEDIEN					
Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027	838	738,605	0.4
Discovery Communications LLC	4.13%	05/15/2029	32	29,106	0.0
Netflix, Inc.	3.63%	05/15/2027	EUR 396	417,114	0.2
Netflix, Inc.	4.63%	05/15/2029	364	395,978	0.2
Netflix, Inc.	5.88%	11/15/2028	USD 175	181,689	0.1
Warnermedia Holdings, Inc.	4.28%	03/15/2032	182	159,085	0.1
				<u>1,921,577</u>	<u>1.0</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Hughes Satellite Systems Corp.	5.25%	08/01/2026	117	109,003	0.1
Sprint Capital Corp.	8.75%	03/15/2032	305	370,335	0.2
Sprint LLC	7.13%	06/15/2024	720	727,474	0.3
Sprint LLC	7.88%	09/15/2023	161	161,701	0.1
				<u>1,368,513</u>	<u>0.7</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
General Motors Financial Co., Inc.	5.85%	04/06/2030	448	443,625	0.2
Harley-Davidson Financial Services, Inc.	6.50%	03/10/2028	742	743,448	0.4
Nissan Motor Acceptance Co. LLC	1.85%	09/16/2026	31	26,189	0.0
Nissan Motor Acceptance Co. LLC	2.45%	09/15/2028	140	110,085	0.1
Nissan Motor Acceptance Co. LLC	2.75%	03/09/2028	396	322,727	0.2
Nissan Motor Co., Ltd.	4.35%	09/17/2027	298	269,573	0.1
Nissan Motor Co., Ltd.	4.81%	09/17/2030	201	171,286	0.1
				<u>2,086,933</u>	<u>1.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Mattel, Inc.	3.75%	04/01/2029	377	329,074	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
DR Horton, Inc.	2.50%	10/15/2024	572	549,459	0.3
Genting New York LLC/GENNY Capital, Inc.	3.30%	02/15/2026	372	333,554	0.2
International Game Technology PLC	4.13%	04/15/2026	620	588,927	0.3
International Game Technology PLC	6.25%	01/15/2027	200	199,010	0.1
Las Vegas Sands Corp.	3.50%	08/18/2026	24	22,202	0.0
MDC Holdings, Inc.	6.00%	01/15/2043	288	252,833	0.1
PulteGroup, Inc.	6.00%	02/15/2035	133	135,688	0.1
PulteGroup, Inc.	6.38%	05/15/2033	285	296,924	0.1
PulteGroup, Inc.	7.88%	06/15/2032	25	28,630	0.0
Resorts World Las Vegas LLC/RWLV Capital, Inc.	4.63%	04/16/2029	500	399,347	0.2
Resorts World Las Vegas LLC/RWLV Capital, Inc.	4.63%	04/06/2031	200	153,174	0.1
Sands China Ltd.	4.30%	01/08/2026	210	196,088	0.1
Toll Brothers Finance Corp.	4.35%	02/15/2028	200	188,580	0.1
Toll Brothers Finance Corp.	4.88%	03/15/2027	112	109,697	0.1
				<u>3,454,113</u>	<u>1.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Macy's Retail Holdings LLC	5.88%	04/01/2029	67	59,235	0.0
Macy's Retail Holdings LLC	5.88%	03/15/2030	693	600,647	0.3
Macy's Retail Holdings LLC	6.13%	03/15/2032	107	90,956	0.1
				<u>750,838</u>	<u>0.4</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
180 Medical, Inc.	3.88%	10/15/2029	257	226,100	0.1
AbbVie, Inc.	3.80%	03/15/2025	367	358,890	0.2
BAT Capital Corp.	7.75%	10/19/2032	112	122,521	0.1
BAT International Finance PLC	4.45%	03/16/2028	331	314,083	0.2
Bunge Ltd. Finance Corp.	1.63%	08/17/2025	397	366,616	0.2
Bunge Ltd. Finance Corp.	3.25%	08/15/2026	199	188,115	0.1
Cardinal Health, Inc.	3.08%	06/15/2024	558	544,114	0.3
Charles River Laboratories International, Inc.	3.75%	03/15/2029	14	12,307	0.0
Charles River Laboratories International, Inc.	4.00%	03/15/2031	273	237,007	0.1
CVS Health Corp.	3.88%	07/20/2025	190	185,924	0.1
CVS Health Corp.	4.30%	03/25/2028	381	370,994	0.2
Gilead Sciences, Inc.	3.65%	03/01/2026	376	365,073	0.2
Pilgrim's Pride Corp.	3.50%	03/01/2032	286	228,463	0.1
Shire Acquisitions Investments Ireland DAC	3.20%	09/23/2026	584	550,568	0.3
Sysco Corp.	3.25%	07/15/2027	500	471,368	0.2
Tyson Foods, Inc.	4.00%	03/01/2026	372	361,140	0.2
				<u>4,903,283</u>	<u>2.6</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ENERGIE					
Apache Corp.	5.10%	09/01/2040	USD 280 \$	231,076	0.1%
Cenovus Energy, Inc.	6.75%	11/15/2039	3	3,143	0.0
Continental Resources, Inc./OK	4.90%	06/01/2044	52	39,016	0.0
Continental Resources, Inc./OK	5.75%	01/15/2031	90	85,698	0.0
DCP Midstream Operating LP	5.60%	04/01/2044	250	231,383	0.1
EnLink Midstream Partners LP	4.15%	06/01/2025	94	91,129	0.1
EnLink Midstream Partners LP	4.85%	07/15/2026	330	319,175	0.2
EnLink Midstream Partners LP	5.60%	04/01/2044	48	38,534	0.0
Hess Corp.	7.13%	03/15/2033	18	19,653	0.0
Occidental Petroleum Corp.	5.50%	12/01/2025	133	132,376	0.1
Occidental Petroleum Corp.	6.13%	01/01/2031	210	213,400	0.1
Occidental Petroleum Corp.	6.20%	03/15/2040	110	107,429	0.1
Occidental Petroleum Corp.	8.88%	07/15/2030	110	126,393	0.1
Ovintiv, Inc.	5.65%	05/15/2028	172	171,172	0.1
Ovintiv, Inc.	6.25%	07/15/2033	138	136,792	0.1
Var Energi ASA	7.50%	01/15/2028	361	377,222	0.2
Var Energi ASA	8.00%	11/15/2032	361	384,697	0.2
Western Midstream Operating LP	3.95%	06/01/2025	92	88,484	0.0
Western Midstream Operating LP	4.30%	02/01/2030	151	134,686	0.1
Western Midstream Operating LP	4.65%	07/01/2026	165	159,335	0.1
Western Midstream Operating LP	4.75%	08/15/2028	34	32,155	0.0
Western Midstream Operating LP	5.45%	04/01/2044	76	63,757	0.0
				<u>3,186,705</u>	<u>1.7</u>
SONSTIGE INDUSTRIEWERTE					
LKQ Corp.	5.75%	06/15/2028	236	234,960	0.1
LKQ Corp.	6.25%	06/15/2033	208	209,575	0.1
				<u>444,535</u>	<u>0.2</u>
DIENSTLEISTUNGEN					
Booking Holdings, Inc.	3.55%	03/15/2028	393	374,419	0.2
TECHNOLOGIE					
Autodesk, Inc.	3.50%	06/15/2027	495	473,643	0.2
HP, Inc.	5.50%	01/15/2033	239	234,977	0.1
Western Digital Corp.	2.85%	02/01/2029	18	14,542	0.0
Western Digital Corp.	3.10%	02/01/2032	15	11,260	0.0
Western Digital Corp.	4.75%	02/15/2026	108	102,937	0.1
				<u>837,359</u>	<u>0.4</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.75%	10/20/2028	187	180,406	0.1
Mileage Plus Holdings LLC/ Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027	596	595,455	0.3
				<u>775,861</u>	<u>0.4</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
ERAC USA Finance LLC	3.85%	11/15/2024	480	469,345	0.2
				<u>23,735,390</u>	<u>12.4</u>
FINANZINSTITUTE					
BANKWESEN					
AIB Group PLC	4.26%	04/10/2025	359	350,831	0.2
Ally Financial, Inc.	6.70%	02/14/2033	182	160,025	0.1
Ally Financial, Inc.	8.00%	11/01/2031	267	277,234	0.2
Banco Santander SA	3.23%	11/22/2032	200	157,554	0.1
Bank of America Corp., Series X(e)	6.25%	09/05/2024	12	11,782	0.0
Bank of Ireland Group PLC	6.25%	09/16/2026	371	369,986	0.2
Barclays PLC(e)	6.13%	12/15/2025	464	401,590	0.2
Barclays PLC	7.39%	11/02/2028	265	279,299	0.1
BNP Paribas SA(e)	7.38%	08/19/2025	347	338,422	0.2
Citigroup, Inc., Series U(e)	5.00%	09/12/2024	110	101,873	0.1
Citigroup, Inc., Series V(e)	4.70%	01/30/2025	117	101,400	0.1
Citigroup, Inc., Series W(e)	4.00%	12/10/2025	123	105,612	0.1
Citigroup, Inc., Series Y(e)	4.15%	11/15/2026	182	147,541	0.1
Cooperatieve Rabobank UA(e)	3.25%	12/29/2026	200	175,225	0.1
Credit Suisse Group AG.	3.09%	05/14/2032	USD 278	224,308	0.1
Credit Suisse Group AG.	6.37%	07/15/2026	717	705,218	0.3
Deutsche Bank AG/New York NY.	1.45%	04/01/2025	150	141,605	0.1
Deutsche Bank AG/New York NY.	6.72%	01/18/2029	342	344,091	0.2
Deutsche Bank AG/New York NY.	7.08%	02/10/2034	240	219,483	0.1
Discover Financial Services.	6.70%	11/29/2032	156	161,770	0.1
Goldman Sachs Group, Inc. (The), Series P(d) (e)	8.21%	07/03/2023	115	112,253	0.1
HSBC Holdings PLC(e)	4.60%	12/17/2030	350	267,249	0.1
HSBC Holdings PLC	4.76%	03/29/2033	246	222,455	0.1
HSBC Holdings PLC	7.39%	11/03/2028	256	273,246	0.1
HSBC Holdings PLC	8.11%	11/03/2033	559	622,832	0.3
ING Groep NV(e)	6.50%	04/16/2025	300	279,220	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Intesa Sanpaolo SpA	5.02%	06/26/2024	USD 200	\$ 194,504	0.1%
Intesa Sanpaolo SpA	5.71%	01/15/2026	424	405,207	0.2
Intesa Sanpaolo SpA	7.00%	11/21/2025	305	311,671	0.1
JPMorgan Chase & Co., Series FF(e)	5.00%	08/01/2024	274	262,045	0.1
JPMorgan Chase & Co., Series HH(e)	4.60%	02/01/2025	136	126,008	0.1
KBC Group NV	5.80%	01/19/2029	384	386,556	0.2
Lloyds Banking Group PLC(e)	7.50%	06/27/2024	360	346,446	0.2
Lloyds Banking Group PLC	7.95%	11/15/2033	360	394,223	0.2
NatWest Group PLC	7.47%	11/10/2026	242	251,458	0.1
Nordea Bank Abp(e)	6.63%	03/26/2026	200	187,715	0.1
Santander Holdings USA, Inc.	6.50%	03/09/2029	486	492,771	0.2
Santander UK Group Holdings PLC	6.83%	11/21/2026	924	935,167	0.5
Standard Chartered PLC(d) (e)	6.78%	01/30/2027	200	175,287	0.1
Standard Chartered PLC	7.78%	11/16/2025	330	339,026	0.2
Synchrony Bank	5.63%	08/23/2027	441	411,829	0.2
Truist Financial Corp.	1.95%	06/05/2030	47	37,690	0.0
Truist Financial Corp.	5.12%	01/26/2034	230	219,717	0.1
UniCredit SpA	1.98%	06/03/2027	208	183,166	0.1
UniCredit SpA(e)	7.50%	06/03/2026	EUR 200	209,005	0.1
US Bancorp	4.84%	02/01/2034	USD 150	140,769	0.1
Wells Fargo & Co., Series BB(e)	3.90%	03/15/2026	140	122,482	0.1
Wells Fargo & Co., Series S(e)	5.90%	06/15/2024	250	246,698	0.1
				<u>12,931,544</u>	<u>6.7</u>
MAKLER					
Charles Schwab Corp. (The), Series G(e)	5.38%	06/01/2025	78	75,184	0.0
LPL Holdings, Inc.	4.00%	03/15/2029	123	108,149	0.1
				<u>183,333</u>	<u>0.1</u>
FINANZEN					
Aircastle Ltd.	2.85%	01/26/2028	12	10,255	0.0
Aircastle Ltd.	5.25%	08/11/2025	449	435,832	0.2
Aviation Capital Group LLC	1.95%	01/30/2026	8	7,134	0.0
Aviation Capital Group LLC	1.95%	09/20/2026	246	213,397	0.1
Aviation Capital Group LLC	3.50%	11/01/2027	52	46,429	0.0
Aviation Capital Group LLC	4.13%	08/01/2025	2	1,881	0.0
Aviation Capital Group LLC	4.38%	01/30/2024	125	122,087	0.1
Aviation Capital Group LLC	4.88%	10/01/2025	14	13,465	0.0
Aviation Capital Group LLC	5.50%	12/15/2024	125	122,588	0.1
				<u>973,068</u>	<u>0.5</u>
VERSICHERUNGEN					
Liberty Mutual Group, Inc.	7.80%	03/15/2037	79	81,443	0.1
Prudential Financial, Inc.	5.20%	03/15/2044	15	14,624	0.0
Prudential Financial, Inc.	5.63%	06/15/2043	213	212,768	0.1
				<u>308,835</u>	<u>0.2</u>
REITs					
Sabra Health Care LP	5.13%	08/15/2026	84	79,601	0.0
VICI Properties LP/VICI Note Co., Inc.	5.63%	05/01/2024	256	254,151	0.1
Vornado Realty LP	3.40%	06/01/2031	398	273,792	0.2
				<u>607,544</u>	<u>0.3</u>
				<u>15,004,324</u>	<u>7.8</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Enel Finance International NV	7.50%	10/14/2032	400	443,028	0.2
NRG Energy, Inc.	7.00%	03/15/2033	139	140,271	0.1
				<u>583,299</u>	<u>0.3</u>
				<u>39,323,013</u>	<u>20.5</u>
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Consolidated Energy Finance SA	5.00%	10/15/2028	EUR 147	133,286	0.1
Eldorado Gold Corp.	6.25%	09/01/2029	USD 251	225,273	0.1
First Quantum Minerals Ltd.	6.88%	03/01/2026	200	193,750	0.1
First Quantum Minerals Ltd.	6.88%	10/15/2027	200	189,500	0.1
				<u>741,809</u>	<u>0.4</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
C&W Senior Financing DAC	6.88%	09/15/2027	400	344,831	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Allwyn Entertainment Financing UK PLC(d)	7.45%	02/15/2028	EUR 152	162,010	0.1
Allwyn Entertainment Financing UK PLC	7.88%	04/30/2029	USD 200	201,845	0.1
Allwyn International AS	3.88%	02/15/2027	EUR 100	99,675	0.1
Melco Resorts Finance Ltd.	5.38%	12/04/2029	USD 692	551,351	0.3
Melco Resorts Finance Ltd.	5.75%	07/21/2028	697	584,739	0.3

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
MGM China Holdings Ltd.	5.25%	06/18/2025	USD 223	\$ 211,752	0.1%
Studio City Finance Ltd.	5.00%	01/15/2029	436	315,555	0.1
Wynn Macau Ltd.	4.88%	10/01/2024	200	191,913	0.1
				<u>2,318,840</u>	<u>1.2</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Teva Pharmaceutical Finance Netherlands II BV	4.38%	05/09/2030	EUR 237	210,944	0.1
Teva Pharmaceutical Finance Netherlands III BV	5.13%	05/09/2029	USD 275	245,724	0.1
				<u>456,668</u>	<u>0.2</u>
TECHNOLOGIE					
CA Magnum Holdings	5.38%	10/31/2026	365	316,250	0.2
				<u>4,178,398</u>	<u>2.2</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB FCI I - Mortgage Income Portfolio - Class SA			15,454	1,117,468	0.6
AB SICAV I - Financial Credit Portfolio - Class ZT			20,681	1,859,414	1.0
				<u>2,976,882</u>	<u>1.6</u>
REGIERUNGEN – SCHATZPAPIERE					
VEREINIGTE STAATEN					
U.S. Treasury Notes	1.50%	09/30/2024	USD 2,072	1,982,321	1.0
STAMMAKTIE					
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Intelsat Emergence SA			6,517	161,621	0.1
MEDIEN					
DISH Network Corp. - Class A			210	1,350	0.0
iHeartMedia, Inc. - Class A			2,307	5,468	0.0
				<u>6,818</u>	<u>0.0</u>
				<u>168,439</u>	<u>0.1</u>
NICHT-BASISKONSUMGÜTER					
HOTELS, RESTAURANTS UND FREIZEIT					
Caesars Entertainment, Inc.			167	6,849	0.0
ENERGIE					
ENERGIE-AUSRÜSTUNG UND -DIENSTE					
Diamond Offshore Drilling, Inc.			3,891	42,607	0.0
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Battalion Oil Corp.			2	12	0.0
Berry Corp.			10,283	64,783	0.0
Civitas Resources, Inc.			956	63,861	0.0
Denbury, Inc.			1,063	95,851	0.1
SandRidge Energy, Inc.			16	215	0.0
				<u>224,722</u>	<u>0.1</u>
				<u>267,329</u>	<u>0.1</u>
				<u>442,617</u>	<u>0.2</u>
VORZUGSAKTIE					
INDUSTRIE					
ENERGIE					
Gulfport Energy Corp.	10.00%		17	105,400	0.1
NICHT-BASISKONSUMGÜTER					
HAUSHALTSGEBRAUCHSGÜTER					
Hovnanian Enterprises, Inc.	7.63%		365	6,205	0.0
				<u>111,605</u>	<u>0.1</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
NICHT STAATLICH FESTVERZINSLICH					
Residential Accredited Loans, Inc. Trust, Series 2005-QA10, Class A31	4.64%	09/25/2035	USD 19	12,716	0.0
NICHT STAATLICH VARIABEL VERZINSLICH					
RBSGC Mortgage Loan Trust, Series 2007-B, Class 1A4(d)	5.59%	01/25/2037	23	7,519	0.0
				<u>20,235</u>	<u>0.0</u>
				<u>174,352,208</u>	<u>90.8</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
ASP Unifrax Holdings, Inc.	7.50%	09/30/2029	108	74,693	0.0
Graphic Packaging International LLC	3.50%	03/15/2028	68	62,000	0.0
Magnetation LLC/Mag Finance Corp.(f) (g)	11.00%	05/15/2018	64	0	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Roller Bearing Co. of America, Inc.	4.38%	10/15/2029	USD 32	\$ 28,311	0.0%
SCIL IV LLC/SCIL USA Holdings LLC.....	4.38%	11/01/2026	EUR 107	105,729	0.1
				<u>270,733</u>	<u>0.1</u>
INVESTITIONSGÜTER					
Moog, Inc.	4.25%	12/15/2027	USD 180	168,176	0.1
Mueller Water Products, Inc.	4.00%	06/15/2029	49	44,073	0.0
WESCO Distribution, Inc.	7.25%	06/15/2028	113	115,324	0.1
				<u>327,573</u>	<u>0.2</u>
KOMMUNIKATIONSMEDIEN					
Scripps Escrow II, Inc.	3.88%	01/15/2029	17	13,122	0.0
Sirius XM Radio, Inc.	5.50%	07/01/2029	377	329,276	0.1
TEGNA, Inc.	4.63%	03/15/2028	157	137,264	0.1
Univision Communications, Inc.	4.50%	05/01/2029	116	97,341	0.1
				<u>577,003</u>	<u>0.3</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Intelsat Jackson Holdings SA(g)	5.50%	08/01/2023	697	0	0.0
United Group BV(d)	8.13%	02/01/2029	EUR 202	198,615	0.1
				<u>198,615</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Exide Technologies, (Exchange Priority)(g)	11.00%	10/31/2024	USD 141	0	0.0
Exide Technologies, (First Lien)(g)	11.00%	10/31/2024	58	0	0.0
PM General Purchaser LLC	9.50%	10/01/2028	507	476,075	0.3
Real Hero Merger Sub 2, Inc.	6.25%	02/01/2029	341	258,491	0.1
				<u>734,566</u>	<u>0.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Viking Ocean Cruises Ship VII Ltd.	5.63%	02/15/2029	106	92,596	0.0
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Castle UK Finco PLC	7.00%	05/15/2029	GBP 157	155,822	0.1
Premier Entertainment Sub LLC/ Premier Entertainment Finance Corp.	5.63%	09/01/2029	USD 49	34,769	0.0
Standard Industries, Inc./NJ	5.00%	02/15/2027	135	126,921	0.1
Taylor Morrison Communities, Inc.	5.88%	06/15/2027	99	96,521	0.0
				<u>414,033</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.50%	02/15/2029	389	344,645	0.2
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028	169	154,992	0.1
				<u>499,637</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Group 1 Automotive, Inc.	4.00%	08/15/2028	21	18,421	0.0
Wolverine World Wide, Inc.	4.00%	08/15/2029	201	160,242	0.1
				<u>178,663</u>	<u>0.1</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Bausch Health Cos., Inc.	5.75%	08/15/2027	515	324,778	0.2
ModivCare, Inc.	5.88%	11/15/2025	80	74,282	0.0
				<u>399,060</u>	<u>0.2</u>
ENERGIE					
Gulfport Energy Corp.	6.00%	10/15/2024	276	174	0.0
Gulfport Energy Corp.	6.38%	05/15/2025	262	165	0.0
Gulfport Energy Corp.(f)	6.63%	05/01/2023	18	11	0.0
Moss Creek Resources Holdings, Inc.	10.50%	05/15/2027	139	134,951	0.1
Sunoco LP/Sunoco Finance Corp.	6.00%	04/15/2027	158	155,328	0.1
Transocean Poseidon Ltd.	6.88%	02/01/2027	23	22,370	0.0
				<u>312,999</u>	<u>0.2</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.88%	07/15/2032	248	211,268	0.1
Garda World Security Corp.	7.75%	02/15/2028	357	357,471	0.2
Monitronics International, Inc.(f) (g)	0.00%	04/01/2020	68	0	0.0
WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026	62	55,490	0.0
				<u>624,229</u>	<u>0.3</u>
TECHNOLOGIE					
NCR Corp.	5.13%	04/15/2029	491	428,375	0.2
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Hertz Corp. (The)	5.00%	12/01/2029	179	143,674	0.1
				<u>5,201,756</u>	<u>2.7</u>
FINANZINSTITUTE					
MAKLER					
NFP Corp.	4.88%	08/15/2028	129	115,195	0.0

		Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettöver- mögen %
FINANZEN						
	goeasy Ltd.....	5.38%	12/01/2024	USD 135	\$ 129,470	0.1%
					244,665	0.1
					5,446,421	2.8
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT						
INDUSTRIE						
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER						
	Pilgrim's Pride Corp.	5.88%	09/30/2027	259	254,502	0.1
	Royalty Pharma PLC	1.20%	09/02/2025	520	469,744	0.3
					724,246	0.4
ENERGIE						
	Occidental Petroleum Corp.....	5.55%	03/15/2026	865	863,012	0.4
					1,587,258	0.8
FINANZINSTITUTE						
REITs						
	VICI Properties LP/VICI Note Co., Inc.	5.75%	02/01/2027	138	136,141	0.1
					1,723,399	0.9
STAMMAKTIEN						
KOMMUNIKATIONSDIENSTLEISTUNGEN						
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE						
	Intelsat Jackson Holdings SA (g).....			682	0	0.0
NICHT-BASISKONSUMGÜTER						
BREIT ANGELEGTER EINZELHANDEL						
	ATD New Holdings, Inc.			1,800	85,500	0.0
	K201640219 South Africa Ltd. A Shares (g).....			821,795	1	0.0
	K201640219 South Africa Ltd. B Shares (g).....			129,877	0	0.0
					85,501	0.0
DIVERSIFIZIERTE VERBRAUCHERDIENSTE						
	Monitronics International, Inc. (g).....			1,269	0	0.0
					85,501	0.0
VERBRAUCHSGÜTER						
	Southeastern Grocers, Inc. (g)			14,943	351,161	0.2
ENERGIE						
ENERGIE-AUSRÜSTUNG UND -DIENSTE						
	BIS Industries Holdings Ltd. (g)			59,990	0	0.0
	CHC Group LLC			2,243	3	0.0
					3	0.0
GESUNDHEITSWESEN						
PHARMAZEUTIKA						
	Mallinckrodt PLC			96	264	0.0
INDUSTRIEGÜTER						
	Exide Corp. (g).....			31	11,625	0.0
					448,554	0.2
GEMEINDEVERWALTUNG - US-KOMMUNALANLEIHEN						
VEREINIGTE STAATEN						
	Wisconsin Public Finance Authority, Series 2021	5.75%	07/25/2041	USD 250	223,551	0.1
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN						
INDUSTRIE						
KOMMUNIKATION/TELEKOMMUNIKATION						
	Sable International Finance Ltd.	5.75%	09/07/2027	192	177,840	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER						
	K201640219 South Africa Ltd.(g).....	0.00%	06/25/2023	ZAR 4	0	0.0
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER						
	Tonon Luxembourg SA(c) (g)	6.50%	10/31/2024	USD 77	8	0.0
					177,848	0.1
VERSORGBETRIEBE						
ELEKTRIZITÄT						
	Terraform Global Operating LP.....	6.13%	03/01/2026	43	41,662	0.0
					219,510	0.1
VORZUGSAKTIEN						
INDUSTRIE						
ENERGIE						
	Gulfport Energy Corp.....	0.00%		1	6,200	0.0

	Zinssatz	Datum	Anteile	Wert (USD)	Nettovermögen %
BEZUGSRECHTE					
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Intelsat Jackson Holdings SA, Series B, expiring 12/31/2049(g)			682	\$ 0	0.0%
				8,067,635	4.1
Gesamtanlagen				\$ 182,419,843	94.9%
(Kosten \$202,389,482)					
Termineinlagen					
BBH, Grand Cayman(h)	4.00 %	–		182	0.0
BNP Paribas, Paris(h)	2.21 %	–		8	0.0
BNP Paribas, Paris(h)	2.63 %	–		8,744	0.0
Citibank, New York(h)	4.43 %	–		9,823,516	5.1
HSBC, Singapore(h)	2.77 %	–		124	0.0
SEB, Stockholm(h)	(0.34)%	–		11	0.0
SMBC, London(h)	3.41 %	–		13,343	0.0
SMBC, Tokyo(h)	2.13 %	–		439,196	0.3
Standard Chartered Bank, Johannesburg(h)	6.61 %	–		16,820	0.0
Termineinlagen insgesamt				10,301,944	5.4
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(504,955)	(0.3)
Nettovermögen				\$ 192,216,832	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
U.S. T-Note 5 Yr (CBT) Futures	09/29/2023	63	\$ 6,872,906	\$ 6,871,922	\$ (984)
U.S. T-Note 10 Yr (CBT) Futures	09/20/2023	12	1,370,328	1,373,625	3,297
Short					
U.S. 10 Yr Ultra Futures	09/20/2023	12	1,428,453	1,445,437	(16,984)
					\$ (14,671)
				Wertsteigerung	\$ 3,297
				Wertminderung	\$ (17,968)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)	
Bank of America, NA	GBP 744	USD 926	07/21/2023	\$ 526	
Barclays Bank PLC	EUR 10,265	USD 11,305	07/31/2023	294,870	
Brown Brothers Harriman & Co.	CAD 143	USD 105	06/09/2023	(316)	
Brown Brothers Harriman & Co.	EUR 208	USD 225	07/31/2023	1,487	
Brown Brothers Harriman & Co.+	AUD 2,576	USD 1,721	06/20/2023	44,200	
Brown Brothers Harriman & Co.+	AUD 22	USD 14	06/20/2023	(2)	
Brown Brothers Harriman & Co.+	EUR 246	USD 268	06/20/2023	4,728	
Brown Brothers Harriman & Co.+	SEK 207,166	USD 19,927	06/20/2023	817,209	
Brown Brothers Harriman & Co.+	SEK 10,196	USD 939	06/20/2023	(1,396)	
Brown Brothers Harriman & Co.+	USD 3,392	AUD 5,129	06/20/2023	(53,590)	
Brown Brothers Harriman & Co.+	USD 530	EUR 489	06/20/2023	(6,325)	
Brown Brothers Harriman & Co.+	USD 36,355	SEK 382,934	06/20/2023	(1,032,312)	
				\$ 69,079	
				Wertsteigerung	\$ 1,163,020
				Wertminderung	\$ (1,093,941)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Verkaufskontrakte					
Morgan Stanley & Co., LLC/(INTRCONX)	CDX-NAHY Series 40, 5 Year Index	06/20/2028	USD 13,810	\$ 147,230	\$ 37,361

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	USD 104	\$ (21,634)	\$ (6,353)	\$ (15,281)
Goldman Sachs International	Ardagh Packaging Finance Public Ltd., Co.	12/20/2023	EUR 230	1,067	3,888	(2,821)
Goldman Sachs International	Avis Budget Group, Inc.	12/20/2023	USD 40	909	448	461
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 143	(29,716)	(7,291)	\$ (22,425)
Insgesamt				<u>\$ (49,374)</u>	<u>\$ (9,308)</u>	<u>\$ (40,066)</u>
					Wertsteigerung	\$ 461
					Wertminderung	\$ (40,527)

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschluss- datum	Zinsart		Unrealisierte Wertsteigerung/ (-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Morgan Stanley & Co., LLC/(CME Group)	USD 430	06/22/2026	1.40%	1 Day SOFR	<u>\$ 1,177</u>

TOTAL-RETURN-SWAPS

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung/ (-minderung)
Gesamtrendite auf Referenz-Obligation erhalten					
JPMorgan Chase Bank, NA					
iBoxx \$ Liquid High Yield Index	5,755	1 Day SOFR	USD 1,730	06/20/2023	<u>\$ 33,075</u>
Swaps insgesamt					<u>\$ 31,547</u>

- (a) Zahlungen in Sachwerten (PIK).
- (b) Wandelbares Wertpapier.
- (c) Not leidend.
- (d) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2023.
- (e) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (f) Notleidendes fälliges Wertpapier.
- (g) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (h) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar
 CAD – Canadian 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
 INTRCONX – Inter-Continental 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.	281,281	\$ 26,488,232	0.5%
Capgemini SE	189,794	33,110,738	0.7
Genpact Ltd.	1,454,291	53,488,823	1.1
Otsuka Corp.	1,007,300	37,938,237	0.7
VeriSign, Inc.	305,457	68,214,657	1.4
		<u>219,240,687</u>	<u>4.4</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Broadcom, Inc.	206,863	167,137,029	3.3
KLA Corp.	46,030	20,390,830	0.4
		<u>187,527,859</u>	<u>3.7</u>
SOFTWARE			
Adobe, Inc.	203,501	85,020,683	1.7
Constellation Software, Inc./Canada	46,126	94,053,208	1.9
Gen Digital, Inc.	2,629,591	46,123,026	0.9
Intuit, Inc.	60,053	25,169,414	0.5
Microsoft Corp.	833,693	273,776,444	5.5
Nice Ltd.	113,728	23,320,982	0.5
Oracle Corp.	1,095,165	116,021,780	2.3
SAP SE	197,558	25,904,941	0.5
ServiceNow, Inc.	110,976	60,457,505	1.2
VMware, Inc. - Class A	350,689	47,795,404	0.9
		<u>797,643,387</u>	<u>15.9</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	816,916	144,798,361	2.9
Logitech International SA (REG)	448,709	28,701,166	0.6
		<u>173,499,527</u>	<u>3.5</u>
		<u>1,377,911,460</u>	<u>27.5</u>
FINANZWERTE			
BANKEN			
Bank Leumi Le-Israel BM	6,150,956	43,135,566	0.9
DBS Group Holdings Ltd.	1,381,400	30,929,656	0.6
JPMorgan Chase & Co.	518,626	70,382,734	1.4
Nordea Bank Abp	3,512,469	34,672,616	0.7
Oversea-Chinese Banking Corp., Ltd.	5,946,200	53,902,714	1.1
Royal Bank of Canada	738,900	66,095,490	1.3
Sumitomo Mitsui Financial Group, Inc.	1,228,900	49,870,819	1.0
Toronto-Dominion Bank (The)	543,372	30,757,057	0.6
		<u>379,746,652</u>	<u>7.6</u>
KAPITALMÄRKTE			
Houlihan Lokey, Inc.	444,356	38,796,722	0.8
London Stock Exchange Group PLC	401,545	42,806,565	0.8
S&P Global, Inc.	93,048	34,188,627	0.7
Singapore Exchange Ltd.	4,087,500	28,030,154	0.6
		<u>143,822,068</u>	<u>2.9</u>
FINANZDIENSTLEISTUNGEN			
Fidelity National Information Services, Inc.	481,673	26,284,896	0.5
Mastercard, Inc. - Class A	104,276	38,062,825	0.8
Visa, Inc. - Class A	383,606	84,788,434	1.7
		<u>149,136,155</u>	<u>3.0</u>
VERSICHERUNGEN			
AXA SA	2,194,471	62,214,758	1.2
Marsh & McLennan Cos., Inc.	404,394	70,032,953	1.4
Medibank Pvt Ltd.	10,607,415	24,619,679	0.5
NN Group NV	1,092,197	39,403,432	0.8
Progressive Corp. (The)	176,397	22,562,940	0.4
Sampo Oyj - Class A	1,327,815	61,106,370	1.2
Willis Towers Watson PLC	201,359	44,067,417	0.9
		<u>324,007,549</u>	<u>6.4</u>
		<u>996,712,424</u>	<u>19.9</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	535,585	73,889,307	1.5
Gilead Sciences, Inc.	541,163	41,637,081	0.8
		<u>115,526,388</u>	<u>2.3</u>

	Anteile	Wert (USD)	Nettover- mögen %
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Centene Corp.	660,398	\$ 41,215,439	0.8%
McKesson Corp.	164,624	64,341,644	1.3
UnitedHealth Group, Inc.	235,346	114,669,985	2.3
		<u>220,227,068</u>	<u>4.4</u>
PHARMAZEUTIKA			
Chugai Pharmaceutical Co., Ltd. (a)	964,600	25,961,363	0.5
Eli Lilly & Co.	96,818	41,579,458	0.8
Johnson & Johnson	111,092	17,225,926	0.4
Merck & Co., Inc.	897,252	99,065,593	2.0
Novo Nordisk A/S - Class B	754,057	121,351,178	2.4
Roche Holding AG (Genusschein)	272,255	86,715,639	1.7
Sanofi	246,632	25,163,134	0.5
		<u>417,062,291</u>	<u>8.3</u>
		<u>752,815,747</u>	<u>15.0</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
BCE, Inc.	658,047	29,686,039	0.6
Comcast Corp. - Class A	1,541,354	60,652,280	1.2
Deutsche Telekom AG (REG)	1,939,368	43,025,947	0.9
HKT Trust & HKT Ltd. - Class SS	33,382,000	42,657,464	0.8
		<u>176,021,730</u>	<u>3.5</u>
UNTERHALTUNG			
Electronic Arts, Inc.	508,344	65,068,032	1.3
Ubisoft Entertainment SA	413,124	11,750,430	0.2
		<u>76,818,462</u>	<u>1.5</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	1,452,089	179,144,220	3.6
Auto Trader Group PLC	3,622,256	28,427,548	0.6
Kakaku.com, Inc.	1,579,000	22,927,750	0.4
		<u>230,499,518</u>	<u>4.6</u>
MEDIEN			
Informa PLC	3,826,032	33,217,736	0.7
		<u>516,557,446</u>	<u>10.3</u>
INDUSTRIEGÜTER			
LUFTFRACHT UND LOGISTIK			
Kuehne & Nagel International AG (REG)	78,307	22,324,627	0.4
BAU- UND INGENIEURWESEN			
AECOM	303,130	23,659,297	0.5
ELEKTRISCHE AUSRÜSTUNG			
Prysmian SpA	899,471	33,454,555	0.7
Schneider Electric SE	147,633	25,540,340	0.5
		<u>58,994,895</u>	<u>1.2</u>
TRANSPORT AUF DEM LANDWEG			
Canadian National Railway Co.	387,313	43,670,076	0.9
MASCHINEN			
ANDRITZ AG	495,787	26,642,786	0.5
PROFESSIONELLE DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	258,044	53,928,615	1.1
Booz Allen Hamilton Holding Corp.	219,824	22,109,898	0.4
Experian PLC	735,049	25,934,373	0.5
Paychex, Inc.	511,506	53,672,325	1.1
RELX PLC	2,436,902	76,172,669	1.5
Wolters Kluwer NV	701,960	80,180,863	1.6
		<u>311,998,743</u>	<u>6.2</u>
		<u>487,290,424</u>	<u>9.7</u>
NICHT-BASISKONSUMGÜTER			
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	185,416	22,357,461	0.5
HOTELS, RESTAURANTS UND FREIZEIT			
Compass Group PLC	980,585	26,872,159	0.5
FREIZEITPRODUKTE			
Bandai Namco Holdings, Inc.	1,688,200	39,534,403	0.8
SPEZIALISIERTER EINZELHANDEL			
AutoZone, Inc.	52,487	125,278,071	2.5
O'Reilly Automotive, Inc.	29,541	26,684,681	0.5
ZOZO, Inc.	2,250,200	45,804,280	0.9
		<u>197,767,032</u>	<u>3.9</u>
		<u>286,531,055</u>	<u>5.7</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
VERBRAUCHSGÜTER					
GETRÄNKE					
Coca-Cola Co. (The)			710,601	\$ 42,394,456	0.9%
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN					
Jerónimo Martins SGPS SA			1,583,476	38,266,938	0.8
Koninklijke Ahold Delhaize NV			2,928,414	92,837,614	1.8
Loblaw Cos., Ltd.			407,146	35,597,907	0.7
Walmart, Inc.			159,157	23,375,389	0.5
				<u>190,077,848</u>	<u>3.8</u>
LEBENSMITTELPRODUKTE					
Nestle SA (REG)			203,836	24,161,966	0.4
Salmar ASA			56,845	2,508,094	0.1
				<u>26,670,060</u>	<u>0.5</u>
				<u>259,142,364</u>	<u>5.2</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Equinor ASA			2,328,885	59,114,242	1.2
Shell PLC			2,947,140	81,025,689	1.6
				<u>140,139,931</u>	<u>2.8</u>
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
American Electric Power Co., Inc.			407,640	33,883,037	0.7
Enel SpA			3,124,407	19,665,026	0.4
Xcel Energy, Inc.			514,770	33,609,333	0.6
				<u>87,157,396</u>	<u>1.7</u>
GRUNDSTOFFE					
METALL UND BERGBAU					
Rio Tinto Ltd.			288,837	20,127,330	0.4
				<u>4,924,385,577</u>	<u>98.2</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Telstra Corp. Ltd.			13,274,120	37,643,370	0.8
IMMOBILIEN					
REITs – EINZELHANDEL					
Link REIT			2,605,258	15,149,570	0.3
				<u>52,792,940</u>	<u>1.1</u>
Gesamtanlagen					
(Kosten \$4,490,521,259)				<u>\$4,977,178,517</u>	<u>99.3%</u>
Termineinlagen					
BBH, Grand Cayman(b)	4.00 %		–	3,714	0.0
BNP Paribas, Paris(b)	1.97 %		–	503,983	0.0
Citibank, New York(b)	4.43 %		–	19,627,358	0.4
DNB, Oslo(b)	2.21 %		–	480,424	0.0
DNB, Oslo(b)	2.63 %		–	500,792	0.0
HSBC, Singapore(b)	2.77 %		–	541,738	0.0
Nordea, Oslo(b)	2.09 %		–	491,655	0.0
Scotiabank, Toronto(b)	3.33 %		–	2,633,398	0.1
SEB, Stockholm(b)	0.42 %		–	497,096	0.0
SEB, Stockholm(b)	1.73 %		–	562,034	0.0
SEB, Stockholm(b)	3.41 %		–	889,291	0.0
SMBC, London(b)	(0.34)%		–	498,891	0.0
SMBC, Tokyo(b)	2.13 %		–	1,141,628	0.0
Standard Chartered Bank, Johannesburg(b)	6.61 %		–	2,567	0.0
				<u>28,374,569</u>	<u>0.5</u>
Termineinlagen insgesamt					
				<u>7,989,669</u>	<u>0.2</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				<u>\$5,013,542,755</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	7,503	CAD	10,025	06/09/2023	\$ (116,864)
Bank of America, NA.	NOK	726,015	USD	69,127	06/21/2023	3,659,111
Bank of America, NA.	USD	7,619	NOK	82,498	06/21/2023	(179,566)
Bank of America, NA.	GBP	74,588	USD	92,928	07/21/2023	52,730

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Barclays Bank PLC	EUR 202,895	USD 223,440	07/31/2023	\$ 5,828,274
BNP Paribas SA	AUD 11,246	USD 7,602	06/15/2023	283,350
Brown Brothers Harriman & Co.+	AUD 263,340	USD 175,749	06/05/2023	4,440,866
Brown Brothers Harriman & Co.+	AUD 3,441	USD 2,238	06/05/2023	(225)
Brown Brothers Harriman & Co.+	CAD 632	USD 469	06/05/2023	3,300
Brown Brothers Harriman & Co.+	CAD 32,884	USD 24,155	06/05/2023	(70,724)
Brown Brothers Harriman & Co.+	CNH 11,032	USD 1,580	06/05/2023	30,952
Brown Brothers Harriman & Co.+	EUR 84,815	USD 93,737	06/05/2023	3,063,493
Brown Brothers Harriman & Co.+	SGD 719,361	USD 540,747	06/05/2023	8,744,326
Brown Brothers Harriman & Co.+	SGD 9,460	USD 6,986	06/05/2023	(10,551)
Brown Brothers Harriman & Co.+	USD 344,463	AUD 518,455	06/05/2023	(7,197,252)
Brown Brothers Harriman & Co.+	USD 24,181	CAD 32,922	06/05/2023	72,140
Brown Brothers Harriman & Co.+	USD 24,088	CAD 32,517	06/05/2023	(132,481)
Brown Brothers Harriman & Co.+	USD 29,973	CNH 207,278	06/05/2023	(875,970)
Brown Brothers Harriman & Co.+	USD 180,919	EUR 165,669	06/05/2023	(3,805,854)
Brown Brothers Harriman & Co.+	USD 505	SGD 683	06/05/2023	61
Brown Brothers Harriman & Co.+	USD 1,069,644	SGD 1,431,496	06/05/2023	(10,981,807)
Brown Brothers Harriman & Co.+	CAD 32,343	USD 24,208	06/12/2023	376,574
Brown Brothers Harriman & Co.+	CAD 470	USD 345	06/12/2023	(1,479)
Brown Brothers Harriman & Co.+	USD 443	CAD 603	06/12/2023	942
Brown Brothers Harriman & Co.+	USD 47,701	CAD 64,054	06/12/2023	(503,353)
Brown Brothers Harriman & Co.+	USD 20,188	ZAR 383,859	06/12/2023	(739,649)
Brown Brothers Harriman & Co.+	ZAR 198,235	USD 10,536	06/12/2023	492,448
Brown Brothers Harriman & Co.+	ZAR 256	USD 13	06/12/2023	(44)
Brown Brothers Harriman & Co.+	GBP 90,514	USD 113,236	06/20/2023	596,760
Brown Brothers Harriman & Co.+	GBP 2,297	USD 2,836	06/20/2023	(23,188)
Brown Brothers Harriman & Co.+	NZD 47,047	USD 29,333	06/20/2023	999,660
Brown Brothers Harriman & Co.+	PLN 218	USD 53	06/20/2023	1,340
Brown Brothers Harriman & Co.+	USD 115,087	GBP 92,618	06/20/2023	170,772
Brown Brothers Harriman & Co.+	USD 111,834	GBP 89,387	06/20/2023	(597,420)
Brown Brothers Harriman & Co.+	USD 57,800	NZD 92,617	06/20/2023	(2,021,926)
Brown Brothers Harriman & Co.+	USD 103	PLN 426	06/20/2023	(2,115)
Goldman Sachs Bank USA	USD 36,689	AUD 54,997	06/15/2023	(898,559)
Goldman Sachs Bank USA	USD 7,470	NOK 82,437	06/21/2023	(36,418)
HSBC Bank USA	ILS 88,429	USD 24,188	06/22/2023	468,446
JPMorgan Chase Bank, NA	USD 13,698	CAD 18,514	06/09/2023	(57,452)
JPMorgan Chase Bank, NA	USD 23,950	JPY 3,311,617	06/15/2023	(132,569)
JPMorgan Chase Bank, NA	ILS 132,715	USD 36,445	06/22/2023	846,001
Morgan Stanley Capital Services LLC	CAD 208,228	USD 152,631	06/09/2023	(784,359)
Morgan Stanley Capital Services LLC	AUD 17,401	USD 11,527	06/15/2023	202,858
Morgan Stanley Capital Services LLC	USD 10,162	JPY 1,417,755	06/15/2023	34,025
Morgan Stanley Capital Services LLC	EUR 15,549	USD 16,864	07/31/2023	187,195
Royal Bank of Scotland PLC	SGD 124,806	USD 94,079	07/13/2023	1,648,079
UBS AG	USD 59,434	JPY 7,869,037	06/15/2023	(2,839,894)
UBS AG	CHF 11,900	USD 13,200	07/21/2023	60,167
UBS AG	USD 7,577	EUR 6,937	07/31/2023	(136,822)
				\$ 117,329
			Wertsteigerung	\$ 32,263,870
			Wertminderung	\$ (32,146,541)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

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

Währungskürzel:

- AUD – Australian Dollar
- CAD – Canadian Dollar
- CHF – Swiss Franc
- CNH – Chinese Yuan (Offshore)
- EUR – Euro
- GBP – British Pound
- ILS – Shekel Israel
- JPY – Japanese Yen
- NOK – Norwegian Krone
- NZD – New Zealand Dollar
- PLN – Polish Zloty
- SGD – Singapore Dollar

USD – United States Dollar
ZAR – South African Rand

Glossar:

REG – Registered Shares
REIT – Real Estate Investment Trust

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Accon Technology Corp.	782,000	\$ 8,966,249	1.3%
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
BOE Technology Group Co., Ltd. - Class A	12,315,300	6,874,006	1.0
Delta Electronics, Inc.	456,000	4,682,647	0.7
Lotes Co., Ltd.	439,199	12,401,697	1.9
Sinbon Electronics Co., Ltd.	642,000	7,514,751	1.1
		<u>31,473,101</u>	<u>4.7</u>
IT-DIENSTLEISTUNGEN			
Elm Co.	91,516	10,946,762	1.7
HCL Technologies Ltd.	598,148	8,255,623	1.2
		<u>19,202,385</u>	<u>2.9</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Broadcom, Inc.	15,705	12,689,012	1.9
Nanya Technology Corp.	1,541,000	3,672,785	0.5
Novatek Microelectronics Corp.	821,000	11,334,978	1.7
Realtek Semiconductor Corp.	281,000	3,482,490	0.5
Taiwan Semiconductor Manufacturing Co., Ltd.	2,922,000	52,881,864	7.9
		<u>84,061,129</u>	<u>12.5</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Asia Vital Components Co., Ltd.	1,676,693	10,735,720	1.6
Samsung Electronics Co., Ltd.	474,928	25,480,107	3.8
Wiwynn Corp.	129,000	4,849,859	0.7
		<u>41,065,686</u>	<u>6.1</u>
		<u>184,768,550</u>	<u>27.5</u>
FINANZWERTE			
BANKEN			
Agricultural Bank of China Ltd. - Class H	42,014,000	15,832,686	2.3
Bank Central Asia Tbk PT	11,216,000	6,768,044	1.0
Bank Mandiri Persero Tbk PT	34,276,000	11,566,168	1.7
China Construction Bank Corp. - Class H	18,762,000	12,001,699	1.8
China Merchants Bank Co., Ltd. - Class A	2,500,277	11,349,507	1.7
Emirates NBD Bank PJSC	1,246,820	4,628,920	0.7
Eurobank Ergasias Services and Holdings SA	5,677,406	8,874,569	1.3
HDFC Bank Ltd.	750,038	14,570,231	2.2
KB Financial Group, Inc.	202,108	7,288,238	1.1
		<u>92,880,062</u>	<u>13.8</u>
VERSICHERUNGEN			
AIA Group Ltd.	224,200	2,155,279	0.3
BB Seguridade Participacoes SA	2,327,200	14,188,062	2.1
Hyundai Marine & Fire Insurance Co., Ltd.	291,132	7,198,752	1.1
PICC Property & Casualty Co., Ltd. - Class H	5,188,000	6,188,822	1.0
Samsung Fire & Marine Insurance Co., Ltd.	48,282	8,200,696	1.2
		<u>37,931,611</u>	<u>5.7</u>
		<u>130,811,673</u>	<u>19.5</u>
NICHT-BASISKONSUMGÜTER			
KRAFTFAHRZEUGE			
Bajaj Auto Ltd.	272,274	15,022,954	2.2
Kia Corp.	192,677	12,448,028	1.9
		<u>27,470,982</u>	<u>4.1</u>
BREIT ANGELEGTER EINZELHANDEL			
Alibaba Group Holding Ltd.	1,133,000	11,276,046	1.7
HOTELS, RESTAURANTS UND FREIZEIT			
Meituan - Class B	229,930	3,228,511	0.5
OPAP SA	321,795	5,494,715	0.8
TravelSky Technology Ltd. - Class H	4,780,000	8,720,163	1.3
		<u>17,443,389</u>	<u>2.6</u>
HAUSHALTSGEBRAUCHSGÜTER			
Gree Electric Appliances, Inc. of Zhuhai - Class A	1,513,861	7,022,487	1.0
Midea Group Co., Ltd. - Class A	611,513	4,414,637	0.7
		<u>11,437,124</u>	<u>1.7</u>
SPEZIALISIERTER EINZELHANDEL			
JUMBO SA	189,940	4,408,013	0.6
Topsports International Holdings Ltd.	6,930,000	5,384,795	0.8
		<u>9,792,808</u>	<u>1.4</u>

	Anteile	Wert (USD)	Nettover- mögen %
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
LVMH Moet Hennessy Louis Vuitton SE	5,287	\$ 4,622,573	0.7%
		<u>82,042,922</u>	<u>12.2</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
UNTERHALTUNG			
G-bits Network Technology Xiamen Co., Ltd. - Class A	60,500	4,759,160	0.7
International Games System Co., Ltd.	771,000	14,206,222	2.1
NetEase, Inc.	192,500	3,274,203	0.5
		<u>22,239,585</u>	<u>3.3</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Tencent Holdings Ltd.	712,500	28,196,719	4.2
MEDIEN			
Chinese Universe Publishing and Media Group Co., Ltd. - Class A	3,456,300	7,781,737	1.1
DRAHTLOSE TELEKOMMUNIKATIONSDIENSTE			
Etihad Etisalat Co.	389,884	4,468,887	0.7
		<u>62,686,928</u>	<u>9.3</u>
VERBRAUCHSGÜTER			
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN			
Jeronimo Martins SGPS SA	554,740	13,406,077	2.0
Wal-Mart de Mexico SAB de CV	3,501,058	13,318,231	2.0
		<u>26,724,308</u>	<u>4.0</u>
LEBENSMITTELPRODUKTE			
Uni-President Enterprises Corp.	1,752,000	4,232,896	0.6
HAUSHALTSPRODUKTE			
Colgate-Palmolive Co.	153,773	11,437,636	1.7
		<u>42,394,840</u>	<u>6.3</u>
INDUSTRIEGÜTER			
ELEKTRISCHE AUSTRÜSTUNG			
NARI Technology Co., Ltd. - Class A	2,557,248	9,851,367	1.4
Polycab India Ltd.	176,769	7,310,089	1.1
		<u>17,161,456</u>	<u>2.5</u>
MASCHINEN			
Yutong Bus Co., Ltd. - Class A	4,428,778	8,076,739	1.2
TRANSPORTWESEN – INFRASTRUKTUR			
Grupo Aeroportuario del Centro Norte SAB de CV	704,525	7,285,017	1.1
Salik Co. PJSC	6,652,489	5,358,014	0.8
		<u>12,643,031</u>	<u>1.9</u>
		<u>37,881,226</u>	<u>5.6</u>
IMMOBILIEN			
IMMOBILIEN-MANAGEMENT UND -ERSCHLISSUNG			
Aldar Properties PJSC	8,569,514	11,880,919	1.8
China Resources Land Ltd.	2,122,000	7,942,553	1.2
Corp. Inmobiliaria Vesta SAB de CV	2,174,422	6,885,035	1.0
Emaar Properties PJSC	3,092,597	5,170,329	0.8
		<u>31,878,836</u>	<u>4.8</u>
VERSORGUNG			
GASVERSORGUNGSBETRIEBE			
GAIL India Ltd.	4,656,049	5,894,003	0.9
Indraprastha Gas Ltd.	1,545,652	8,974,592	1.3
		<u>14,868,595</u>	<u>2.2</u>
UNABHÄNGIGE STROM- UND ERNEUERBARE ELEKTRIZITÄTSPRODUZENTEN			
Auren Energia SA	3,356,100	9,314,231	1.4
China Yangtze Power Co., Ltd. - Class A	2,006,044	6,342,669	1.0
		<u>15,656,900</u>	<u>2.4</u>
		<u>30,525,495</u>	<u>4.6</u>
ENERGIE			
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
China Petroleum & Chemical Corp. - Class H	14,052,000	8,848,725	1.3
PetroChina Co., Ltd. - Class H	19,904,000	12,865,735	1.9
		<u>21,714,460</u>	<u>3.2</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSTRÜSTUNG UND BEDARF			
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. - Class A	233,754	9,884,939	1.5
PHARMAZEUTIKA			
Sichuan Kelun Pharmaceutical Co., Ltd. - Class A	1,166,500	5,072,929	0.8

AB SICAV I
Emerging Markets Low Volatility Equity Portfolio

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
Sun Pharmaceutical Industries Ltd.			362,687	\$ 4,279,219	0.6%
				9,352,148	1.4
				19,237,087	2.9
GRUNDSTOFFE					
METALL UND BERGBAU					
Baoshan Iron & Steel Co., Ltd. - Class A			3,117,428	2,574,801	0.4
South32 Ltd.			1,100,926	2,814,572	0.4
				5,389,373	0.8
				649,331,390	96.7
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
LUKOIL PJSC (a)			98,105	0	0.0
Gesamtanlagen				\$ 649,331,390	96.7%
(Kosten \$631,428,596)					
Termineinlagen					
DNB, Oslo(b)	2.63 %	–		63,827	0.0
HSBC, Hong Kong(b)	1.97 %	–		68,243	0.0
HSBC, Paris(b)	2.13 %	–		56,428	0.0
HSBC, Singapore(b)	2.77 %	–		10	0.0
Nordea, Oslo(b)	2.09 %	–		76,382	0.1
SEB, Stockholm(b)	(0.34)%	–		76,334	0.0
SEB, Stockholm(b)	0.42 %	–		66,215	0.0
SEB, Stockholm(b)	3.41 %	–		67,019	0.0
SMBC, London(b)	4.43 %	–		9,187,219	1.4
Standard Chartered Bank, Johannesburg(b)	6.61 %	–		61,848	0.0
Termineinlagen insgesamt				9,723,525	1.5
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				12,279,572	1.8
Nettovermögen				\$ 671,334,487	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	AUD 19	USD 13	06/01/2023	\$ 7
Brown Brothers Harriman & Co.	USD 13	AUD 19	06/01/2023	(404)
Brown Brothers Harriman & Co.	AUD 7	USD 4	06/05/2023	114
Brown Brothers Harriman & Co.	CAD 0*	USD 0*	06/05/2023	0
Brown Brothers Harriman & Co.	CAD 4	USD 3	06/05/2023	(12)
Brown Brothers Harriman & Co.	USD 9	AUD 13	06/05/2023	(115)
Brown Brothers Harriman & Co.	USD 3	CAD 4	06/05/2023	8
Brown Brothers Harriman & Co.	USD 0*	CAD 0*	06/05/2023	(1)
Brown Brothers Harriman & Co.	CAD 0*	USD 0*	06/12/2023	0
Brown Brothers Harriman & Co.	CAD 0*	USD 0*	06/12/2023	0
Brown Brothers Harriman & Co.	USD 0*	CAD 0*	06/12/2023	0
Brown Brothers Harriman & Co.	USD 3	CAD 4	06/12/2023	(41)
Brown Brothers Harriman & Co.	AUD 7	USD 4	06/13/2023	179
Brown Brothers Harriman & Co.	USD 9	AUD 13	06/13/2023	(180)
Brown Brothers Harriman & Co.	AUD 7	USD 4	06/20/2023	112
Brown Brothers Harriman & Co.	CAD 0*	USD 0*	06/20/2023	0
Brown Brothers Harriman & Co.	CAD 0*	USD 0*	06/20/2023	0
Brown Brothers Harriman & Co.	USD 9	AUD 13	06/20/2023	(113)
Brown Brothers Harriman & Co.	USD 0*	CAD 0*	06/20/2023	0
Brown Brothers Harriman & Co.	USD 3	CAD 3	06/20/2023	(27)
Brown Brothers Harriman & Co.	CAD 0*	USD 0*	06/30/2023	0
Brown Brothers Harriman & Co.	USD 3	CAD 4	06/30/2023	12
				\$ (461)
				Wertsteigerung \$ 432
				Wertminderung \$ (893)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

(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
USD – United States Dollar

Glossar:

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					
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV	4.80%	04/18/2026	USD 600 £	465,001	0.2%
ABN AMRO Bank NV, Series E	5.25%	05/26/2026	GBP 500	493,586	0.2
AIB Group PLC, Series E	4.63%	07/23/2029	EUR 730	618,887	0.3
Banco Bilbao Vizcaya Argentaria SA, Series G	3.10%	07/15/2031	GBP 400	347,188	0.1
Banco Bilbao Vizcaya Argentaria SA, Series G	4.87%	05/10/2026	EUR 600	515,304	0.2
Banco de Sabadell SA, Series E	2.63%	03/24/2026	100	81,430	0.0
Banco Santander SA, Series E	3.13%	10/06/2026	GBP 1,300	1,197,237	0.5
Banco Santander SA, Series E	5.75%	08/23/2033	EUR 400	343,164	0.1
Bank of America Corp., Series E	0.58%	08/24/2028	1,877	1,387,754	0.6
Bank of Ireland Group PLC, Series E	1.88%	06/05/2026	1,518	1,236,987	0.5
Banque Federative du Credit Mutuel SA	3.88%	06/16/2032	800	649,134	0.3
Barclays PLC	1.70%	11/03/2026	GBP 1,126	1,006,193	0.4
Barclays PLC(a)	6.13%	12/15/2025	USD 865	601,835	0.2
BNP Paribas SA(a)	4.63%	02/25/2031	505	288,464	0.1
BPCE SA	5.25%	04/16/2029	GBP 800	729,502	0.3
BPCE SA	5.98%	01/18/2027	USD 280	224,598	0.1
CaixaBank SA	3.50%	04/06/2028	GBP 300	265,391	0.1
CaixaBank SA	6.21%	01/18/2029	USD 573	459,844	0.2
Capital One Financial Corp.	1.34%	12/06/2024	798	622,238	0.3
Cooperatieve Rabobank UA, Series E	4.63%	05/23/2029	GBP 495	445,471	0.2
Cooperatieve Rabobank UA, Series E	5.25%	09/14/2027	807	767,885	0.3
Credit Agricole SA(a)	7.88%	01/23/2024	USD 648	516,279	0.2
Credit Suisse Group AG, Series E	3.25%	04/02/2026	EUR 1,030	845,411	0.3
Danske Bank A/S	4.30%	04/01/2028	USD 402	303,431	0.1
Danske Bank A/S	6.47%	01/09/2026	335	269,563	0.1
Danske Bank A/S, Series E	2.25%	01/14/2028	GBP 949	807,036	0.3
Deutsche Bank AG, Series E	2.63%	12/16/2024	1,300	1,215,192	0.5
Discover Financial Services	6.70%	11/29/2032	USD 256	213,408	0.1
DNB Bank ASA, Series E	4.00%	08/17/2027	GBP 1,255	1,174,479	0.5
Goldman Sachs Group, Inc. (The), Series E	3.63%	10/29/2029	1,515	1,340,794	0.5
HSBC Holdings PLC	2.01%	09/22/2028	USD 376	261,196	0.1
HSBC Holdings PLC	3.00%	07/22/2028	GBP 712	625,299	0.3
HSBC Holdings PLC	6.36%	11/16/2032	EUR 415	367,845	0.1
ING Groep NV	4.13%	08/24/2033	600	492,055	0.2
ING Groep NV(a)	6.75%	04/16/2024	USD 705	539,924	0.2
Intesa Sanpaolo SpA	5.02%	06/26/2024	360	281,448	0.1
Intesa Sanpaolo SpA	5.71%	01/15/2026	412	316,523	0.1
Intesa Sanpaolo SpA	7.00%	11/21/2025	215	176,617	0.1
Intesa Sanpaolo SpA, Series E	6.50%	03/14/2029	GBP 250	241,702	0.1
JPMorgan Chase & Co.	0.99%	04/28/2026	1,436	1,309,814	0.5
KBC Group NV, Series E	1.25%	09/21/2027	1,500	1,281,647	0.5
Lloyds Banking Group PLC	1.88%	01/15/2026	145	135,109	0.1
Lloyds Banking Group PLC, Series E	6.63%	06/02/2033	491	479,429	0.2
Mitsubishi UFJ Financial Group, Inc.	0.98%	06/09/2024	EUR 1,110	925,447	0.4
Mizuho Financial Group, Inc.	0.85%	09/08/2024	USD 615	487,207	0.2
Morgan Stanley	4.66%	03/02/2029	EUR 1,420	1,241,183	0.5
National Australia Bank Ltd., Series G	1.70%	09/15/2031	GBP 965	801,256	0.3
Nationwide Building Society	6.18%	12/07/2027	1,319	1,307,659	0.5
NatWest Group PLC, Series E	2.11%	11/28/2031	1,009	847,832	0.3
NatWest Group PLC, Series E	2.88%	09/19/2026	632	583,503	0.2
NatWest Group PLC, Series E	5.76%	02/28/2034	EUR 425	367,177	0.1
Santander Holdings USA, Inc.	2.49%	01/06/2028	USD 416	293,091	0.1
Santander Holdings USA, Inc.	6.50%	03/09/2029	235	191,546	0.1
Santander UK Group Holdings PLC	6.83%	11/21/2026	341	277,440	0.1
Santander UK Group Holdings PLC, Series E	3.63%	01/14/2026	GBP 1,272	1,184,795	0.5
Societe Generale SA	6.45%	01/12/2027	USD 1,035	832,998	0.3
Standard Chartered PLC	2.61%	01/12/2028	301	215,385	0.1
Standard Chartered PLC(a) (b)	6.78%	01/30/2027	700	493,190	0.2
Svensk Exportkredit AB, Series E	0.13%	12/15/2025	GBP 1,415	1,245,389	0.5
Svenska Handelsbanken AB, Series E	4.63%	08/23/2032	526	477,177	0.2
Swedbank AB, Series G	3.63%	08/23/2032	EUR 810	643,650	0.3
UBS Group AG, Series E	4.63%	03/17/2028	1,405	1,203,317	0.5
UniCredit SpA	1.98%	06/03/2027	USD 267	189,012	0.1
UniCredit SpA	2.57%	09/22/2026	1,520	1,101,401	0.4
Virgin Money UK PLC, Series G	3.13%	06/22/2025	GBP 1,339	1,274,848	0.5
				<u>42,125,797</u>	<u>16.8</u>
MAKLER					
Charles Schwab Corp. (The)(b)	5.61%	05/13/2026	USD 1,260	972,428	0.4
Nomura Holdings, Inc.	5.71%	01/09/2026	891	715,727	0.3
				<u>1,688,155</u>	<u>0.7</u>

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettover- mögen %
FINANZEN					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1.15%	10/29/2023	USD 676	£ 532,803	0.2%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.15%	02/15/2024	231	181,782	0.1
Aircastle Ltd.	2.85%	01/26/2028	770	529,012	0.2
Aircastle Ltd.	5.25%	08/11/2025	470	366,748	0.1
Aviation Capital Group LLC	1.95%	09/20/2026	702	489,541	0.2
Aviation Capital Group LLC	3.50%	11/01/2027	108	77,518	0.0
Aviation Capital Group LLC	4.13%	08/01/2025	7	5,293	0.0
Aviation Capital Group LLC	4.88%	10/01/2025	219	169,322	0.1
JAB Holdings BV	1.25%	05/22/2024	EUR 1,100	921,179	0.4
REC Ltd.	5.63%	04/11/2028	USD 200	160,507	0.1
Synchrony Financial	4.50%	07/23/2025	1,510	1,128,117	0.4
				<u>4,561,822</u>	<u>1.8</u>
VERSICHERUNGEN					
Assicurazioni Generali SpA, Series E	5.80%	07/06/2032	EUR 638	568,448	0.2
CNP Assurances, Series E	2.50%	06/30/2051	400	275,383	0.1
Credit Agricole Assurances SA	1.50%	10/06/2031	900	592,039	0.2
Metropolitan Life Global Funding I	4.13%	09/02/2025	GBP 770	742,605	0.3
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	3.25%	05/26/2049	EUR 600	471,390	0.2
New York Life Global Funding(b).	5.37%	06/09/2026	USD 1,044	817,072	0.3
Prudential Financial, Inc.	5.63%	06/15/2043	855	686,576	0.3
				<u>4,153,513</u>	<u>1.6</u>
SONSTIGE FINANZWERTE					
Digital Dutch Finco BV	1.50%	03/15/2030	EUR 287	193,899	0.1
REITs					
American Tower Corp.	0.45%	01/15/2027	1,665	1,252,011	0.5
Annington Funding PLC, Series E.	3.18%	07/12/2029	GBP 350	287,041	0.1
Digital Euro Finco LLC.	2.50%	01/16/2026	EUR 978	788,118	0.3
Essential Properties LP	2.95%	07/15/2031	USD 955	561,688	0.2
GLP Capital LP/GLP Financing II, Inc.	3.25%	01/15/2032	435	283,351	0.1
GLP Capital LP/GLP Financing II, Inc.	5.25%	06/01/2025	340	267,534	0.1
Omega Healthcare Investors, Inc.	3.25%	04/15/2033	623	370,832	0.2
Omega Healthcare Investors, Inc.	3.63%	10/01/2029	135	89,080	0.0
Realty Income Corp.	1.13%	07/13/2027	GBP 1,250	1,024,026	0.4
Sabra Health Care LP.	5.13%	08/15/2026	USD 868	661,237	0.3
Westfield America Management Ltd.	2.63%	03/30/2029	GBP 1,025	790,425	0.3
WPC Eurobond BV	0.95%	06/01/2030	EUR 960	629,872	0.3
				<u>7,005,215</u>	<u>2.8</u>
				<u>59,728,401</u>	<u>23.8</u>
INDUSTRIE					
GRUNDSTOFFE					
Anglo American Capital PLC, Series E.	3.38%	03/11/2029	GBP 1,090	939,981	0.4
AngloGold Ashanti Holdings PLC	3.75%	10/01/2030	USD 338	232,452	0.1
Braskem Netherlands Finance BV	7.25%	02/13/2033	324	250,823	0.1
Glencore Capital Finance DAC, Series E	1.13%	03/10/2028	EUR 268	197,786	0.1
Smurfit Kappa Acquisitions ULC	2.75%	02/01/2025	811	682,726	0.2
Solvay Finance America LLC	4.45%	12/03/2025	USD 1,000	783,852	0.3
				<u>3,087,620</u>	<u>1.2</u>
INVESTITIONSGÜTER					
Eaton Capital UnLtd Co.	0.13%	03/08/2026	EUR 939	731,092	0.3
Flowserve Corp.	2.80%	01/15/2032	USD 860	551,396	0.2
Johnson Controls International PLC	1.00%	09/15/2023	EUR 5	4,265	0.0
Johnson Controls International PLC	3.90%	02/14/2026	USD 965	752,001	0.3
Parker-Hannifin Corp.	1.13%	03/01/2025	EUR 1,619	1,324,681	0.5
				<u>3,363,435</u>	<u>1.3</u>
KOMMUNIKATIONSMEDIEN					
Discovery Communications LLC	4.13%	05/15/2029	USD 1,165	851,825	0.4
Fox Corp.	4.71%	01/25/2029	965	755,918	0.3
Paramount Global	4.95%	01/15/2031	1,010	727,927	0.3
Pinewood Finance Co., Ltd.	3.63%	11/15/2027	GBP 631	561,892	0.2
				<u>2,897,562</u>	<u>1.2</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
AT&T, Inc.	2.90%	12/04/2026	685	624,071	0.3
AT&T, Inc., Series B(a)	2.88%	03/02/2025	EUR 400	317,265	0.1
CK Hutchison Group Telecom Finance SA	1.13%	10/17/2028	1,425	1,048,588	0.4
Corning, Inc.	3.88%	05/15/2026	959	823,289	0.3
PPF Telecom Group BV, Series E	2.13%	01/31/2025	605	495,221	0.2
T-Mobile USA, Inc.	4.75%	02/01/2028	USD 955	753,507	0.3
Verizon Communications, Inc.	4.50%	08/17/2027	AUD 1,590	824,654	0.3
Vodafone Group PLC.	4.20%	12/13/2027	2,470	1,244,657	0.5
				<u>6,131,252</u>	<u>2.4</u>

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettovermögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Aptiv PLC	1.50%	03/10/2025	EUR 233	£ 191,543	0.1%
General Motors Financial Co., Inc., Series E	4.50%	11/22/2027	870	749,276	0.3
Harley-Davidson Financial Services, Inc.	3.05%	02/14/2027	USD 1,048	753,260	0.3
Hyundai Capital America	2.10%	09/15/2028	293	198,935	0.1
Lear Corp.	3.50%	05/30/2030	64	45,439	0.0
Mercedes-Benz Finance North America LLC	4.80%	03/30/2026	567	455,302	0.2
Nissan Motor Acceptance Co. LLC	1.85%	09/16/2026	46	31,240	0.0
Nissan Motor Acceptance Co. LLC	2.45%	09/15/2028	404	255,374	0.1
Nissan Motor Acceptance Co. LLC(b)	5.65%	03/08/2024	250	198,976	0.1
RCI Banque SA, Series E	4.50%	04/06/2027	EUR 715	608,150	0.2
Volkswagen Financial Services NV, Series E	3.25%	04/13/2027	GBP 600	538,829	0.2
Volkswagen International Finance NV(a)	3.75%	12/28/2027	EUR 600	451,830	0.2
				<u>4,478,154</u>	<u>1.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
CPUK Finance Ltd., Series E	3.59%	08/28/2025	GBP 1,404	1,315,377	0.5
Hasbro, Inc.	3.90%	11/19/2029	USD 850	623,458	0.3
Mattel, Inc.	5.88%	12/15/2027	625	489,557	0.2
				<u>2,428,392</u>	<u>1.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
DR Horton, Inc.	2.50%	10/15/2024	940	725,878	0.3
Genm Capital Labuan Ltd.	3.88%	04/19/2031	390	250,677	0.1
International Game Technology PLC	4.13%	04/15/2026	656	500,923	0.2
				<u>1,477,478</u>	<u>0.6</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
AutoNation, Inc.	3.80%	11/15/2027	305	225,649	0.1
AutoNation, Inc.	3.85%	03/01/2032	34	23,087	0.0
AutoNation, Inc.	4.75%	06/01/2030	104	77,904	0.0
CK Hutchison Finance 16 II Ltd.	0.88%	10/03/2024	EUR 955	784,607	0.3
Falabella SA.	3.38%	01/15/2032	USD 400	251,075	0.1
PVH Corp.	3.13%	12/15/2027	EUR 845	690,035	0.3
VF Corp., Series E	4.13%	03/07/2026	238	204,815	0.1
VF Corp., Series E	4.25%	03/07/2029	257	220,324	0.1
				<u>2,477,496</u>	<u>1.0</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AbbVie, Inc.	1.25%	06/01/2024	2	1,673	0.0
AbbVie, Inc.	1.38%	05/17/2024	2	1,678	0.0
Altria Group, Inc.	3.13%	06/15/2031	711	524,670	0.2
Amgen, Inc.	5.50%	12/07/2026	GBP 980	975,428	0.4
Anheuser-Busch InBev SA/NV, Series E	9.75%	07/30/2024	1,120	1,171,035	0.5
Baxter International, Inc., Series E	0.40%	05/15/2024	EUR 1,323	1,098,002	0.4
Cargill, Inc.	3.88%	04/24/2030	258	223,697	0.1
CVS Health Corp.	3.63%	04/01/2027	USD 950	729,501	0.3
CVS Health Corp.	5.00%	01/30/2029	316	254,544	0.1
DH Europe Finance II SARL	0.20%	03/18/2026	EUR 1,490	1,171,324	0.5
HCA, Inc.	3.38%	03/15/2029	USD 428	309,082	0.1
HCA, Inc.	5.63%	09/01/2028	269	217,974	0.1
				<u>6,678,608</u>	<u>2.7</u>
ENERGIE					
BP Capital Markets PLC(a)	3.63%	03/22/2029	EUR 1,085	807,771	0.3
Continental Resources, Inc./OK	5.75%	01/15/2031	USD 576	440,910	0.2
Ecopetrol SA	8.88%	01/13/2033	232	181,434	0.1
Eni SpA, Series NC9(a)	2.75%	02/11/2030	EUR 740	491,934	0.2
Eni SpA, Series NC9(a)	3.38%	07/13/2029	360	260,304	0.1
EQT Corp.	5.70%	04/01/2028	USD 204	163,120	0.1
National Gas Transmission PLC, Series E	1.38%	02/07/2031	GBP 1,015	732,230	0.3
Ovintiv, Inc.	5.65%	05/15/2028	USD 118	94,403	0.0
Ovintiv, Inc.	6.25%	07/15/2033	96	76,498	0.0
TotalEnergies SE, Series NC7(a)	1.63%	10/25/2027	EUR 1,155	825,109	0.3
Var Energi ASA	7.50%	01/15/2028	USD 225	189,003	0.1
Var Energi ASA, Series E	5.50%	05/04/2029	EUR 293	254,102	0.1
				<u>4,516,818</u>	<u>1.8</u>
SONSTIGE INDUSTRIEWERTE					
LKQ Corp.	5.75%	06/15/2028	USD 348	278,521	0.1
LKQ Corp.	6.25%	06/15/2033	285	230,844	0.1
				<u>509,365</u>	<u>0.2</u>
DIENTSTLEISTUNGEN					
Expedia Group, Inc.	6.25%	05/01/2025	850	688,913	0.3
Global Payments, Inc.	4.88%	03/17/2031	EUR 458	397,848	0.1
				<u>1,086,761</u>	<u>0.4</u>

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettovermögen %
TECHNOLOGIE					
CDW LLC/CDW Finance Corp.	5.50%	12/01/2024	USD 575	£ 458,381	0.2%
Entegris Escrow Corp.	4.75%	04/15/2029	704	528,992	0.2
Fidelity National Information Services, Inc.	1.00%	12/03/2028	EUR 390	287,855	0.1
Fidelity National Information Services, Inc.	2.25%	12/03/2029	GBP 880	708,192	0.3
Fiserv, Inc.	4.50%	05/24/2031	EUR 1,160	1,007,083	0.4
Honeywell International, Inc., Series 4Y.	3.50%	05/17/2027	788	676,184	0.3
Kyndryl Holdings, Inc.	2.05%	10/15/2026	USD 1,264	868,981	0.3
Microchip Technology, Inc.	0.97%	02/15/2024	480	372,507	0.2
NXP BV/NXP Funding LLC.	4.88%	03/01/2024	460	365,485	0.1
Oracle Corp.	2.80%	04/01/2027	1,315	975,351	0.4
SK Hynix, Inc.	2.38%	01/19/2031	200	121,820	0.0
SK Hynix, Inc.	6.25%	01/17/2026	200	160,979	0.1
Western Digital Corp.	2.85%	02/01/2029	381	247,446	0.1
Western Digital Corp.	3.10%	02/01/2032	613	369,920	0.1
				<u>7,149,176</u>	<u>2.8</u>
TRANSPORTWESEN – EISENBAHNEN					
Lima Metro Line 2 Finance Ltd.	5.88%	07/05/2034	466	361,320	0.1
Pacific National Finance Pty Ltd., Series E.	5.00%	09/19/2023	GBP 1,406	1,398,018	0.6
				<u>1,759,338</u>	<u>0.7</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
ERAC USA Finance LLC.	4.60%	05/01/2028	USD 497	391,975	0.2
ERAC USA Finance LLC.	4.90%	05/01/2033	287	226,756	0.1
FedEx Corp.	0.45%	05/04/2029	EUR 1,416	998,151	0.4
Gatwick Funding Ltd., Series E.	2.50%	04/15/2030	GBP 1,047	851,856	0.3
Gatwick Funding Ltd., Series E.	6.13%	03/02/2026	480	483,246	0.2
Heathrow Funding Ltd., Series E.	2.75%	10/13/2029	1,484	1,245,782	0.5
				<u>4,197,766</u>	<u>1.7</u>
				<u>52,239,221</u>	<u>20.8</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
E.ON International Finance BV, Series E.	5.63%	12/06/2023	635	635,058	0.2
E.ON International Finance BV, Series E.	6.38%	06/07/2032	590	610,512	0.2
Electricite de France SA(a)	2.88%	12/15/2026	EUR 800	579,486	0.2
Electricite de France SA.	5.70%	05/23/2028	USD 210	170,221	0.1
Electricite de France SA.	5.99%	05/23/2030	CAD 89	52,513	0.0
Electricite de France SA, Series E.	6.25%	05/30/2028	GBP 250	250,834	0.1
Enel Finance International NV.	7.50%	10/14/2032	USD 717	638,392	0.3
Enel SpA, Series E(a)	6.38%	04/16/2028	EUR 185	160,650	0.1
Iberdrola Finanzas SA, Series E.	7.38%	01/29/2024	GBP 750	757,682	0.3
Iberdrola International BV, Series NC6(a).	1.45%	11/09/2026	EUR 700	516,131	0.2
National Grid Electricity Distribution PLC.	3.63%	11/06/2023	GBP 1,015	1,006,740	0.4
				<u>5,378,219</u>	<u>2.1</u>
ERDGAS					
Cadent Finance PLC, Series E.	5.75%	03/14/2034	750	732,194	0.3
Centrica PLC, Series E.	4.38%	03/13/2029	1,009	932,987	0.4
Southern Gas Networks PLC, Series E.	4.88%	10/05/2023	1,275	1,271,755	0.5
Wales & West Utilities Finance PLC, Series E.	4.63%	12/13/2023	950	944,954	0.4
				<u>3,881,890</u>	<u>1.6</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Anglian Water Services Financing PLC, Series E.	1.63%	08/10/2025	645	595,776	0.2
Anglian Water Services Financing PLC, Series G.	2.63%	06/15/2027	725	646,969	0.3
Northumbrian Water Finance PLC, Series E.	4.50%	02/14/2031	1,080	993,711	0.4
Severn Trent Utilities Finance PLC.	6.25%	06/07/2029	960	980,417	0.4
Thames Water Utilities Finance PLC, Series E.	6.75%	11/16/2028	1,190	1,236,597	0.5
United Utilities Water Finance PLC, Series E.	0.88%	10/28/2029	157	119,078	0.1
Veolia Environnement SA(a)	2.25%	01/20/2026	EUR 800	618,783	0.2
				<u>5,191,331</u>	<u>2.1</u>
				<u>14,451,440</u>	<u>5.8</u>
				<u>126,419,062</u>	<u>50.4</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
INEOS Quattro Finance 2 PLC.	2.50%	01/15/2026	760	589,941	0.2
Synthomer PLC.	3.88%	07/01/2025	673	536,669	0.2
				<u>1,126,610</u>	<u>0.4</u>
INVESTITIONSGÜTER					
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	2.13%	08/15/2026	730	556,799	0.2
Rolls-Royce PLC, Series E.	3.38%	06/18/2026	GBP 700	628,247	0.3
				<u>1,185,046</u>	<u>0.5</u>

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettovermögen %
KOMMUNIKATIONSMEDIEN					
DISH DBS Corp.	5.25%	12/01/2026	USD 328	£ 208,750	0.1%
DISH DBS Corp.	5.75%	12/01/2028	554	323,010	0.1
Sirius XM Radio, Inc.	4.00%	07/15/2028	731	492,334	0.2
Virgin Media Secured Finance PLC	5.00%	04/15/2027	GBP 794	723,060	0.3
				<u>1,747,154</u>	<u>0.7</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Lorca Telecom Bondco SA	4.00%	09/18/2027	EUR 725	569,276	0.2
Telefonica Europe BV(a)	4.38%	12/14/2024	700	586,605	0.2
United Group BV(b)	6.57%	02/15/2026	755	614,973	0.3
				<u>1,770,854</u>	<u>0.7</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Ford Motor Credit Co. LLC.	6.80%	05/12/2028	USD 280	222,479	0.1
Ford Motor Credit Co. LLC, Series E	6.86%	06/05/2026	GBP 500	493,790	0.2
ZF Finance GmbH, Series E	2.00%	05/06/2027	EUR 400	299,323	0.1
				<u>1,015,592</u>	<u>0.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Carnival PLC	1.00%	10/28/2029	970	441,451	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Maison Finco PLC	6.00%	10/31/2027	GBP 405	323,367	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
Stonegate Pub Co. Financing 2019 PLC.	8.00%	07/13/2025	600	551,389	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Levi Strauss & Co.	3.38%	03/15/2027	EUR 617	507,688	0.2
Marks & Spencer PLC.	4.50%	07/10/2027	GBP 564	505,033	0.2
Marks & Spencer PLC, Series E	3.75%	05/19/2026	225	205,041	0.1
				<u>1,217,762</u>	<u>0.5</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	5.88%	02/15/2028	USD 575	451,054	0.2
Premier Foods Finance PLC	3.50%	10/15/2026	GBP 620	560,510	0.2
				<u>1,011,564</u>	<u>0.4</u>
TECHNOLOGIE					
Cedacri Mergeco SpA(b)	7.95%	05/15/2028	EUR 124	103,487	0.1
Seagate HDD Cayman	8.25%	12/15/2029	USD 340	280,173	0.1
				<u>383,660</u>	<u>0.2</u>
				<u>10,774,449</u>	<u>4.3</u>
FINANZINSTITUTE					
SONSTIGE FINANZWERTE					
Intrum AB	3.13%	07/15/2024	EUR 52	42,597	0.0
Intrum AB	3.50%	07/15/2026	875	593,128	0.2
Motion Finco SARL.	7.00%	05/15/2025	455	397,638	0.2
				<u>1,033,363</u>	<u>0.4</u>
REITs					
SBB Treasury Oyj, Series E.	0.75%	12/14/2028	565	306,396	0.1
Vivion Investments SARL.	3.00%	08/08/2024	900	605,177	0.3
				<u>911,573</u>	<u>0.4</u>
				<u>1,944,936</u>	<u>0.8</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
EDP - Energias de Portugal SA, Series NC5.	1.50%	03/14/2082	1,000	730,612	0.3
				<u>13,449,997</u>	<u>5.4</u>
REGIERUNGEN – STAATSANLEIHEN					
ÖSTERREICH					
Oesterreichische Kontrollbank AG	3.20%	08/25/2025	AUD 2,215	1,131,032	0.5
CHILE					
Chile Government International Bond.	0.10%	01/26/2027	EUR 1,065	795,478	0.3
KOLUMBIEN					
Colombia Government International Bond, Series E	3.88%	03/22/2026	738	601,965	0.2
FRANKREICH					
Dexia Credit Local SA, Series E	2.13%	02/12/2025	GBP 1,300	1,232,566	0.5
DEUTSCHLAND					
Kreditanstalt fuer Wiederaufbau	1.50%	07/24/2024	AUD 2,405	1,220,706	0.5
Kreditanstalt fuer Wiederaufbau, Series E.	3.88%	09/02/2025	GBP 2,565	2,502,362	1.0
Landwirtschaftliche Rentenbank	0.40%	09/23/2024	AUD 2,680	1,335,386	0.5
				<u>5,058,454</u>	<u>2.0</u>

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettover- mögen %
INDONESIEN					
Indonesia Government International Bond	3.38%	07/30/2025	EUR 1,418	£ 1,203,455	0.5%
RUMÄNIEN					
Romanian Government International Bond	6.63%	09/27/2029	670	588,599	0.2
				10,611,549	4.2
INFLATIONSgebundene Wertpapiere					
VEREINIGTE STAATEN					
U.S. Treasury Inflation Index	0.13%	10/15/2026	USD 11,574	8,792,841	3.5
GEMEINDEVERWALTUNG – KOMMUNALANLEIHEN					
KANADA					
Province of British Columbia Canada	4.25%	11/27/2024	AUD 2,990	1,561,552	0.6
Province of Manitoba Canada	4.25%	03/03/2025	3,480	1,816,403	0.7
Province of Ontario Canada	3.10%	08/26/2025	3,170	1,614,765	0.7
Province of Quebec Canada	4.20%	03/10/2025	3,281	1,712,960	0.7
				6,705,680	2.7
REGIERUNGEN – STAATLICHE BEHÖRDEN					
FRANKREICH					
Agence Francaise de Developpement EPIC, Series E	1.25%	06/18/2025	GBP 1,400	1,294,649	0.5
Societe Nationale SNCF SA, Series E	5.38%	03/18/2027	100	100,572	0.1
				1,395,221	0.6
JAPAN					
Development Bank of Japan, Inc., Series E	1.25%	01/31/2025	795	742,143	0.3
Development Bank of Japan, Inc., Series G	0.01%	09/09/2025	EUR 1,628	1,292,804	0.5
Development Bank of Japan, Inc., Series G	4.50%	06/06/2025	GBP 490	482,621	0.2
				2,517,568	1.0
NIEDERLANDE					
Nederlandse Waterschapsbank NV, Series E	0.25%	12/15/2025	1,405	1,243,679	0.5
NORWEGEN					
Kommunalbanken AS, Series E	3.75%	09/26/2025	1,290	1,249,476	0.5
				6,405,944	2.6
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG - VARIABEL VERZINSLICH					
Bellemeade Re Ltd.					
Series 2019-4A, Class M1C(b)	7.64%	10/25/2029	USD 467	376,539	0.1
Series 2021-3A, Class A2(b)	5.97%	09/25/2031	583	453,285	0.2
Connecticut Avenue Securities Trust					
Series 2019-R03, Class 1M2(b)	7.29%	09/25/2031	19	15,654	0.0
Series 2021-R01, Class 1M1(b)	5.72%	10/25/2041	19	15,061	0.0
Series 2021-R01, Class 1M2(b)	6.52%	10/25/2041	81	64,031	0.0
Series 2021-R03, Class 1M2(b)	6.62%	12/25/2041	530	412,524	0.2
Series 2022-R01, Class 1M2(b)	6.87%	12/25/2041	812	635,583	0.3
Series 2022-R02, Class 2M2(b)	7.97%	01/25/2042	797	625,095	0.2
Eagle Re Ltd.					
Series 2018-1, Class M1(b)	6.84%	11/25/2028	226	182,087	0.1
Series 2021-2, Class M1B(b)	7.02%	04/25/2034	333	268,611	0.1
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes					
Series 2016-HQA3, Class M3(b)	8.99%	03/25/2029	332	277,877	0.1
Series 2020-HQA2, Class M2(b)	8.24%	03/25/2050	106	87,427	0.0
Series 2021-DNA7, Class M2(b)	6.77%	11/25/2041	831	640,112	0.3
Series 2021-HQA4, Class M2(b)	7.32%	12/25/2041	813	610,247	0.2
Federal National Mortgage Association Connecticut Avenue Securities					
Series 2014-C04, Class 2M2(b)	10.14%	11/25/2024	17	13,439	0.0
Series 2015-C02, Class 1M2(b)	9.14%	05/25/2025	212	175,823	0.1
Series 2015-C04, Class 1M2(b)	10.84%	04/25/2028	14	11,740	0.0
Series 2015-C04, Class 2M2(b)	10.69%	04/25/2028	245	205,937	0.1
Series 2016-C01, Class 1M2(b)	11.89%	08/25/2028	354	305,446	0.1
Series 2016-C01, Class 2M2(b)	12.09%	08/25/2028	211	179,336	0.1
Series 2021-R02, Class 2M2(b)	6.97%	11/25/2041	607	466,249	0.2
PMT Credit Risk Transfer Trust, Series 2019-3R, Class A(b)	8.86%	11/27/2031	30	23,841	0.0
				6,045,944	2.4
NICHT STAATLICH FESTVERZINSLICH					
Bear Stearns ARM Trust					
Series 2007-3, Class 1A1	3.85%	05/25/2047	28	20,378	0.0
Series 2007-4, Class 22A1	3.89%	06/25/2047	157	113,747	0.1
Residential Asset Securitization Trust, Series 2006-A8, Class 3A4 ..	6.00%	08/25/2036	50	20,348	0.0
				154,473	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettöver- mögen %
NICHT STAATLICH VARIABLE VERZINSLICH					
First Horizon Alternative Mortgage Securities Trust, Series 2007-FA2, Class 1A6(b) (c)	0.41%	04/25/2037	USD 57 £	4,528	0.0%
Impac Secured Assets Corp., Series 2005-2, Class A2D(b)	6.00%	03/25/2036	52	32,782	0.0
Lehman XS Trust, Series 2007-10H, Class 2AIO(b) (c)	1.97%	07/25/2037	43	3,222	0.0
Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 2A2(b) (c)	1.41%	12/25/2036	688	65,736	0.0
				<u>106,268</u>	<u>0.0</u>
VARIABLE VERZINSLICHE STAATSPAPIERE					
Federal Home Loan Mortgage Corp. REMICs, Series 3067, Class FA(b)	5.46%	11/15/2035	61	48,044	0.0
				<u>6,354,729</u>	<u>2.5</u>
SUPRANATIONALE UNTERNEHMEN					
European Investment Bank, Series E	0.75%	11/15/2024	GBP 1,085	1,018,424	0.4
International Bank for Reconstruction & Development	2.20%	02/27/2024	AUD 3,655	1,883,693	0.8
International Finance Corp.	4.00%	04/03/2025	3,060	1,598,046	0.6
Nordic Investment Bank	4.75%	02/28/2024	2,275	1,194,037	0.5
				<u>5,694,200</u>	<u>2.3</u>
GEDECKTE ANLEIHEN					
Banco De Sabadell SA, Series D	3.50%	08/28/2026	EUR 800	689,155	0.3
Caisse Francaise de Financement Local, Series E	3.13%	11/16/2027	1,400	1,199,624	0.5
DNB Boligkredit AS, Series E	0.63%	06/19/2025	1,245	1,010,661	0.4
Korea Housing Finance Corp.	0.01%	07/07/2025	1,787	1,417,295	0.6
Toronto-Dominion Bank (The), Series G	0.86%	03/24/2027	841	657,862	0.2
				<u>4,974,597</u>	<u>2.0</u>
SCHWELLENMÄRKTE – SCHATZPAPIERE					
BRASILIEN					
Brazil Notas do Tesouro Nacional, Series F	10.00%	01/01/2031	BRL 10,480	1,547,826	0.6
SÜDAFRIKA					
Republic of South Africa Government Bond, Series 2035	8.88%	02/28/2035	ZAR 24,824	792,629	0.3
Republic of South Africa Government Bond, Series 2030	8.00%	01/31/2030	30,223	1,045,236	0.4
Republic of South Africa Government Bond, Series 2032	8.25%	03/31/2032	28,545	934,420	0.4
				<u>2,772,285</u>	<u>1.1</u>
				<u>4,320,111</u>	<u>1.7</u>
GEMEINDEVERWALTUNG – REGIONALANLEIHEN					
JAPAN					
Japan Finance Organization for Municipalities, Series G	0.05%	02/12/2027	EUR 2,240	1,705,318	0.7
DÄNEMARK					
Kommunekredit, Series E	4.25%	11/17/2025	GBP 1,265	1,236,631	0.5
				<u>2,941,949</u>	<u>1.2</u>
REGIERUNGEN – SCHATZPAPIERE					
PERU					
Peruvian Government International Bond	6.95%	08/12/2031	PEN 9,331	2,036,851	0.8
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Braskem Idesa SAPI	6.99%	02/20/2032	USD 498	272,230	0.1
Cia de Minas Buenaventura SAA	5.50%	07/23/2026	400	274,834	0.1
				<u>547,064</u>	<u>0.2</u>
KOMMUNIKATIONSMEDIEN					
Globo Comunicacao e Participacoes SA	4.88%	01/22/2030	474	308,646	0.1
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
BRF GmbH	4.35%	09/29/2026	200	143,293	0.1
ENERGIE					
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	278	192,460	0.1
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	260	192,395	0.1
Leviathan Bond Ltd.	6.13%	06/30/2025	319	248,899	0.1
				<u>633,754</u>	<u>0.3</u>
				<u>1,632,757</u>	<u>0.7</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Adani Green Energy Ltd.	4.38%	09/08/2024	270	199,184	0.1
JSW Hydro Energy Ltd.	4.13%	05/18/2031	248	167,120	0.0
				<u>366,304</u>	<u>0.1</u>

	Zinssatz	Datum	Nennwert (000)	Wert (GBP)	Nettovermögen %
FINANZINSTITUTE					
SONSTIGE FINANZWERTE					
OEK Finance Ltd.(d)	7.13%	12/26/2046	USD 569	£ 30,683	0.0%
				<u>2,029,744</u>	<u>0.8</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	774,669	0.3
GS Mortgage Securities Trust, Series 2011-GC5, Class D	5.15%	08/10/2044	50	12,440	0.0
JPMBB Commercial Mortgage Securities Trust, Series 2014-C21, Class B	4.34%	08/15/2047	439	316,127	0.1
LSTAR Commercial Mortgage Trust, Series 2016-4, Class A2	2.58%	03/10/2049	120	96,332	0.1
				<u>1,199,568</u>	<u>0.5</u>
QUASI-STAATLICHE WERTPAPIERE					
QUASI-STAATSANLEIHEN					
UNGARN					
Magyar Export-import Bank Zrt	6.13%	12/04/2027	625	497,973	0.2
MEXIKO					
Petroleos Mexicanos	6.70%	02/16/2032	376	225,413	0.1
SÜDAFRIKA					
Transnet SOC Ltd.	8.25%	02/06/2028	319	244,949	0.1
				<u>968,335</u>	<u>0.4</u>
				<u>202,905,157</u>	<u>81.0</u>
GELDMARKTINSTRUMENTE					
REGIERUNGEN – SCHATZPAPIERE					
VEREINIGTES KÖNIGREICH					
United Kingdom Treasury Bill	0.00%	07/24/2023	GBP 5,370	5,334,127	2.1
United Kingdom Treasury Bill	0.00%	07/31/2023	5,665	5,622,063	2.3
United Kingdom Treasury Bill	0.00%	08/07/2023	7,875	7,807,924	3.1
United Kingdom Treasury Bill	0.00%	10/16/2023	5,160	5,066,531	2.0
United Kingdom Treasury Bill	0.00%	11/06/2023	7,755	7,591,858	3.0
				<u>31,422,503</u>	<u>12.5</u>
				<u>234,327,660</u>	<u>93.5</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABEL VERZINSLICH					
AGL CLO 13 Ltd., Series 2021-13A, Class A1(b)	6.41%	10/20/2034	USD 835	654,848	0.3
Bain Capital Credit CLO Ltd., Series 2021-4A, Class A1(b)	6.42%	10/20/2034	2,204	1,724,255	0.7
Golub Capital Partners 48 LP, Series 2020-48A, Class A1(b)	6.57%	04/17/2033	1,720	1,357,227	0.5
New Mountain CLO 3 Ltd., Series CLO-3A, Class A(b)	6.43%	10/20/2034	2,048	1,602,866	0.6
				<u>5,339,196</u>	<u>2.1</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class D	3.90%	05/15/2046	142	87,776	0.0
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Truist Financial Corp.(b)	5.29%	06/09/2025	1,282	993,040	0.4
INDUSTRIE					
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Pilgrim's Pride Corp.	5.88%	09/30/2027	575	454,209	0.2
				<u>1,447,249</u>	<u>0.6</u>
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
INVESTITIONSGÜTER					
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	569	1,229	0.0
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Virgolino de Oliveira Finance SA(e) (f)	10.50%	01/28/2018	694	56	0.0
Virgolino de Oliveira Finance SA(e) (f)	11.75%	02/09/2022	253	20	0.0
				<u>76</u>	<u>0.0</u>
				<u>1,305</u>	<u>0.0</u>
				<u>6,875,526</u>	<u>2.7</u>
Gesamtanlagen					
(Kosten £255,312,657)				£ 241,203,186	96.2%

	Zinssatz	Datum		Wert (GBP)	Nettover- mögen %
Termineinlagen					
ANZ, London(g)	2.63 %	–	£	229,645	0.1%
HSBC, Paris(g)	2.13 %	–		460,900	0.2
JPMorgan Chase, New York(g)	4.43 %	–		734,958	0.3
Scotiabank, Toronto(g)	3.33 %	–		146,264	0.1
SMBC, London(g)	(0.34)%	–		199,554	0.1
SMBC, Tokyo(g)	3.41 %	–		2,580,884	1.0
Termineinlagen insgesamt				<u>4,352,205</u>	<u>1.8</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>5,122,336</u>	<u>2.0</u>
Nettovermögen			£	<u>250,677,727</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Long					
Canadian 5 Yr Bond Futures	09/20/2023	132	£ 8,685,278	£ 8,703,268	£ 17,990
Long Gilt Futures	09/27/2023	21	2,020,570	2,032,590	12,020
Short					
Euro-BOBL Futures	06/08/2023	54	5,501,713	5,481,820	19,893
Euro-Schatz Futures	06/08/2023	215	19,530,215	19,512,763	17,452
					<u>£ 67,355</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA	BRL 7,869	USD 1,544	06/02/2023	£ (5,420)
Bank of America, NA	USD 1,739	BRL 8,731	06/02/2023	(14,693)
Bank of America, NA	JPY 416,613	USD 2,989	06/15/2023	(5,848)
Bank of America, NA	NZD 2,488	USD 1,547	06/15/2023	38,847
Bank of America, NA	USD 1,564	SEK 16,688	06/15/2023	(20,245)
Bank of America, NA	USD 9,118	TWD 275,801	06/15/2023	(110,269)
Bank of America, NA	INR 254,301	USD 3,074	06/22/2023	840
Bank of America, NA	USD 3,168	INR 259,690	06/22/2023	(24,192)
Bank of America, NA	BRL 851	USD 167	07/05/2023	354
Bank of America, NA	USD 3,194	CLP 2,517,362	07/13/2023	(83,565)
Bank of America, NA	KRW 8,347,944	USD 6,289	07/27/2023	(33,646)
Barclays Bank PLC	BRL 3,105	USD 609	06/02/2023	(2,772)
Barclays Bank PLC	ZAR 72,741	GBP 3,030	06/14/2023	69,155
Barclays Bank PLC	TWD 49,023	USD 1,598	06/15/2023	1,635
Barclays Bank PLC	USD 1,578	TWD 48,547	06/15/2023	2,424
Barclays Bank PLC	USD 4,695	TWD 143,844	06/15/2023	(9,312)
Barclays Bank PLC	INR 516,175	USD 6,264	06/22/2023	21,356
Barclays Bank PLC	USD 3,126	INR 257,483	06/22/2023	(11,919)
BNP Paribas SA	CAD 2,105	USD 1,554	06/14/2023	2,878
BNP Paribas SA	CAD 2,053	USD 1,511	06/14/2023	(1,607)
Brown Brothers Harriman & Co.	CAD 338	GBP 201	06/14/2023	999
Brown Brothers Harriman & Co.	GBP 1,325	EUR 1,524	06/14/2023	(14,252)
Brown Brothers Harriman & Co.	GBP 2,221	JPY 380,885	06/15/2023	(20,003)
Brown Brothers Harriman & Co.	GBP 219	NZD 435	06/15/2023	(8,480)
Brown Brothers Harriman & Co.	GBP 1,048	USD 1,296	06/15/2023	(5,796)
Brown Brothers Harriman & Co.	USD 831	GBP 672	06/15/2023	4,122
Brown Brothers Harriman & Co.+	CHF 1	GBP 1	06/12/2023	7
Brown Brothers Harriman & Co.+	EUR 234	GBP 204	06/12/2023	2,589
Brown Brothers Harriman & Co.+	GBP 105	CHF 118	06/12/2023	(1,155)
Brown Brothers Harriman & Co.+	GBP 14,226	EUR 16,348	06/12/2023	(173,444)
Brown Brothers Harriman & Co.+	GBP 13	USD 16	06/12/2023	205
Brown Brothers Harriman & Co.+	USD 0*	GBP 0*	06/12/2023	(2)
Brown Brothers Harriman & Co.+	CHF 0*	GBP 0*	06/20/2023	4
Brown Brothers Harriman & Co.+	EUR 122	GBP 106	06/20/2023	1,361
Brown Brothers Harriman & Co.+	GBP 131	CHF 146	06/20/2023	(1,688)
Brown Brothers Harriman & Co.+	GBP 15,901	EUR 18,267	06/20/2023	(194,545)
Brown Brothers Harriman & Co.+	GBP 14	USD 18	06/20/2023	76
Brown Brothers Harriman & Co.+	USD 0*	GBP 0*	06/20/2023	0
Citibank, NA	NOK 16,931	USD 1,547	06/15/2023	16,636
Citibank, NA	TWD 185,071	USD 6,105	06/15/2023	63,715
Citibank, NA	USD 1,558	TWD 47,877	06/15/2023	763
Citibank, NA	USD 3,184	TWD 96,427	06/15/2023	(35,455)
Citibank, NA	USD 7,667	INR 631,050	06/22/2023	(33,332)

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Goldman Sachs Bank USA	CHF	5,640	GBP	5,060	06/14/2023	£ 76,225
HSBC Bank USA	GBP	3,754	NOK	50,919	06/15/2023	(65,437)
HSBC Bank USA	GBP	1,248	SEK	16,425	06/15/2023	(30,277)
HSBC Bank USA	TWD	189,006	USD	6,245	06/15/2023	73,105
HSBC Bank USA	INR	255,736	USD	3,095	06/22/2023	4,089
HSBC Bank USA	INR	248,657	USD	2,991	06/22/2023	(11,195)
HSBC Bank USA	USD	3,117	INR	258,349	06/22/2023	4,332
HSBC Bank USA	USD	3,057	INR	252,321	06/22/2023	(6,586)
JPMorgan Chase Bank, NA	TWD	91,013	USD	2,996	06/15/2023	26,368
Morgan Stanley & Co. LLC	USD	445	BRL	2,243	06/02/2023	(2,207)
Morgan Stanley & Co. LLC	TWD	190,494	USD	6,283	06/15/2023	64,124
Morgan Stanley & Co. LLC	USD	96,396	GBP	77,679	06/15/2023	208,678
Morgan Stanley & Co. LLC	USD	1,539	NZD	2,549	06/15/2023	(3,242)
Morgan Stanley & Co. LLC	CLP	2,542,007	USD	3,205	07/13/2023	67,759
Morgan Stanley & Co. LLC	USD	5,999	KRW	7,917,295	07/27/2023	4,674
Standard Chartered Bank	TWD	95,579	USD	3,146	06/15/2023	26,859
Standard Chartered Bank	USD	9,396	TWD	284,339	06/15/2023	(110,871)
Standard Chartered Bank	INR	383,644	USD	4,668	06/22/2023	25,962
State Street Bank & Trust Co.	AUD	43,009	GBP	22,976	06/15/2023	482,322
UBS AG	EUR	61,957	GBP	53,923	06/14/2023	660,606
UBS AG	TWD	96,658	USD	3,174	06/15/2023	21,202
						£ 932,816
					Wertsteigerung	£ 1,974,271
					Wertminderung	£ (1,041,455)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

ZENTRAL ABGERECHNETE ZINSSWAPS

Clearing-Broker/(Börse)	Nomineller Betrag (000)	Abschluss- datum	Zinsart		Unrealisierte Wertsteigerung/ (-minderung)
			Vom Fonds geleistete Zahlungen	Vom Fonds erhaltene Zahlungen	
Citigroup Global Markets, Inc./(LCH Group)	NZD 5,856	11/01/2024	3 Month BKBM	2.580%	£ (112,044)
Citigroup Global Markets, Inc./(LCH Group)	NZD 15,664	11/02/2024	3 Month BKBM	2.503%	(308,999)
Insgesamt					£ (421,043)

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	USD 948	£ (158,668)	£ (74,121)	£ (84,547)
Swaps insgesamt						£ (505,590)

* Die Anzahl der Kontrakte beträgt weniger als 500.

- Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2023.
- Wertpapier, bei dem bis zur Endfälligkeit nur umgekehrte Zins- und keine Tilgungszahlungen zu leisten sind.
- Zahlungen in Sachwerten (PIK).
- Notleidendes fälliges Wertpapier.
- 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
CLP – Chilean Peso

EUR – Euro
GBP – Great British Pound
INR – Indian Rupee
JPY – Japanese Yen
KRW – South Korean Won
NOK – Norwegian Krone
NZD – New Zealand Dollar
PEN – Peruvian Sol
SEK – Swedish Krona
TWD – New Taiwan Dollar
USD – United States Dollar
ZAR – South African Rand

Glossar:

BKBM – Bank Bill Benchmark (New Zealand)
BOBL – Bundesobligationen
CDX-CMBX.NA – North American Commercial Mortgage-Backed Index
CLO – Collateralized Loan Obligations
CMBS – Commercial Mortgage-Backed Securities
LCH – London Clearing House
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			626,930	\$ 47,301,868	4.2%
CDW Corp./DE			305,938	52,526,495	4.7
				<u>99,828,363</u>	<u>8.9</u>
SOFTWARE					
Adobe, Inc.			124,197	51,888,265	4.6
Microsoft Corp.			346,075	113,647,569	10.2
				<u>165,535,834</u>	<u>14.8</u>
				<u>265,364,197</u>	<u>23.7</u>
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF					
Abbott Laboratories			495,045	50,494,590	4.5
Cooper Cos., Inc. (The)			147,367	54,751,262	4.9
				<u>105,245,852</u>	<u>9.4</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN					
Illumina, Inc.			216,797	42,633,130	3.8
IQVIA Holdings, Inc.			373,836	73,612,047	6.5
				<u>116,245,177</u>	<u>10.3</u>
PHARMAZEUTIKA					
Zoetis, Inc.			254,733	41,524,026	3.7
				<u>263,015,055</u>	<u>23.4</u>
NICHT-BASISKONSUMGÜTER					
AUTOMOBILKOMPONENTEN					
Aptiv PLC			473,512	41,706,937	3.7
BREIT ANGELEGTER EINZELHANDEL					
Amazon.com, Inc.			714,566	86,162,368	7.7
SPEZIALISIERTER EINZELHANDEL					
TJX Cos., Inc. (The)			569,128	43,703,339	3.9
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER					
NIKE, Inc. - Class B			376,263	39,605,444	3.5
				<u>211,178,088</u>	<u>18.8</u>
FINANZWERTE					
KAPITALMÄRKTE					
Charles Schwab Corp. (The)			945,318	49,808,806	4.4
FINANZDIENSTLEISTUNGEN					
Mastercard, Inc. - Class A			266,466	97,265,419	8.7
				<u>147,074,225</u>	<u>13.1</u>
INDUSTRIEGÜTER					
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF					
Stericycle, Inc.			690,911	29,121,899	2.6
ELEKTRISCHE AUSRÜSTUNG					
Eaton Corp. PLC			311,101	54,722,666	4.9
PROFESSIONELLE DIENSTLEISTUNGEN					
Automatic Data Processing, Inc.			213,156	44,547,472	3.9
				<u>128,392,037</u>	<u>11.4</u>
VERBRAUCHSGÜTER					
GETRÄNKE					
Constellation Brands, Inc. - Class A			211,791	51,458,859	4.6
IMMOBILIEN					
REITs – SPEZIALISIERT					
American Tower Corp.			258,465	47,671,285	4.3
Gesamtanlagen					
(Kosten \$1,033,244,022)				<u>\$ 1,114,153,746</u>	<u>99.3%</u>
Termineinlagen					
HSBC, Singapore(a)	2.77 %	–		816	0.0
JPMorgan Chase, New York(a)	4.43 %	–		10,544,303	0.9
SMBC, London(a)	2.13 %	–		4	0.0
SMBC, London(a)	3.41 %	–		2	0.0
Termineinlagen insgesamt				<u>10,545,125</u>	<u>0.9</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(2,429,300)</u>	<u>(0.2)</u>
Nettovermögen				<u>\$ 1,122,269,571</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	366	USD	243	06/20/2023	\$ 4,994
Brown Brothers Harriman & Co.+.	CHF	27	USD	29	06/20/2023	193
Brown Brothers Harriman & Co.+.	EUR	510	USD	553	06/20/2023	7,258
Brown Brothers Harriman & Co.+.	GBP	62	USD	78	06/20/2023	76
Brown Brothers Harriman & Co.+.	GBP	48	USD	60	06/20/2023	(339)
Brown Brothers Harriman & Co.+.	SGD	172	USD	128	06/20/2023	539
Brown Brothers Harriman & Co.+.	SGD	2	USD	1	06/20/2023	0
Brown Brothers Harriman & Co.+.	USD	1,977	AUD	2,960	06/20/2023	(50,626)
Brown Brothers Harriman & Co.+.	USD	2,431	CHF	2,169	06/20/2023	(44,441)
Brown Brothers Harriman & Co.+.	USD	11,177	EUR	10,262	06/20/2023	(196,392)
Brown Brothers Harriman & Co.+.	USD	63	GBP	51	06/20/2023	20
Brown Brothers Harriman & Co.+.	USD	4,848	GBP	3,875	06/20/2023	(25,899)
Brown Brothers Harriman & Co.+.	USD	1	SGD	1	06/20/2023	1
Brown Brothers Harriman & Co.+.	USD	8,059	SGD	10,771	06/20/2023	(89,527)
						\$ (394,143)
					Wertsteigerung	\$ 13,081
					Wertminderung	\$ (407,224)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.
(a) Tagesgeld.

Währungskürzel:

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

Glossar:

- REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
Genmab A/S	26,809	\$ 10,553,551	2.5%
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Abbott Laboratories	128,130	13,069,260	3.0
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Illumina, Inc.	34,884	6,859,939	1.6
IQVIA Holdings, Inc.	73,914	14,554,406	3.4
Lonza Group AG (REG)	22,344	14,014,287	3.3
		<u>35,428,632</u>	<u>8.3</u>
PHARMAZEUTIKA			
Novo Nordisk A/S - Class B	101,117	16,272,864	3.8
Zoetis, Inc.	46,272	7,542,799	1.7
		<u>23,815,663</u>	<u>5.5</u>
		<u>82,867,106</u>	<u>19.3</u>
INFORMATIONSTECHNOLOGIE			
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Keyence Corp.	22,000	10,665,114	2.5
IT-DIENSTLEISTUNGEN			
Capgemini SE	34,846	6,079,100	1.4
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
ASML Holding NV	21,662	15,668,699	3.7
SOFTWARE			
Microsoft Corp.	99,183	32,570,706	7.6
SAP SE	97,797	12,823,705	3.0
		<u>45,394,411</u>	<u>10.6</u>
		<u>77,807,324</u>	<u>18.2</u>
FINANZWERTE			
BANKEN			
HDFC Bank Ltd. (ADR)	204,701	13,182,744	3.1
KAPITALMÄRKTE			
Charles Schwab Corp. (The)	294,096	15,495,918	3.6
FINANZDIENSTLEISTUNGEN			
Mastercard, Inc. - Class A	67,702	24,712,584	5.7
VERSICHERUNGEN			
AIA Group Ltd.	1,238,243	11,903,478	2.8
		<u>65,294,724</u>	<u>15.2</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Daikin Industries Ltd.	55,200	10,474,682	2.4
ELEKTRISCHE AUSRÜSTUNG			
Eaton Corp. PLC	82,379	14,490,466	3.4
MASCHINEN			
Alstom SA (a)	402,283	11,102,198	2.6
PROFESSIONELLE DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	82,177	17,174,171	4.0
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
Ashtead Group PLC	167,282	10,216,514	2.4
		<u>63,458,031</u>	<u>14.8</u>
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMPONENTEN			
Aptiv PLC	110,161	9,702,981	2.3
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	118,337	14,269,075	3.3
HOTELS, RESTAURANTS UND FREIZEIT			
Compass Group PLC	711,162	19,488,834	4.6
SPEZIALISIERTER EINZELHANDEL			
TJX Cos., Inc. (The)	108,237	8,311,519	1.9
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
NIKE, Inc. - Class B	84,823	8,928,469	2.1
		<u>60,700,878</u>	<u>14.2</u>

AB SICAV I
Concentrated Global Equity Portfolio

	Zinssatz	Datum	Anteile	Wert (USD)	Nettovermögen %
VERBRAUCHSGÜTER					
GETRÄNKE					
Constellation Brands, Inc. - Class A			58,182	\$ 14,136,480	3.3%
LEBENSMITTELPRODUKTE					
Nestle SA (REG)			142,566	16,899,247	3.9
				31,035,727	7.2
KOMMUNIKATIONSDIENSTLEISTUNGEN					
UNTERHALTUNG					
Walt Disney Co. (The)			79,691	7,009,620	1.6
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN					
Tencent Holdings Ltd.			171,700	6,794,915	1.6
				13,804,535	3.2
IMMOBILIEN					
REITs – SPEZIALISIERT					
American Tower Corp.			66,924	12,343,463	2.9
GRUNDSTOFFE					
CHEMIKALIEN					
Sika AG (REG) (a)			44,266	12,112,118	2.8
Gesamtanlagen					
(Kosten \$386,725,076)				\$ 419,423,906	97.8%
Termineinlagen					
BBH, Grand Cayman(b)	1.73 %	–		42,583	0.0
DBS Bank, Singapore(b)	4.43 %	–		9,145,280	2.2
HSBC, Hong Kong(b)	1.97 %	–		44,250	0.0
SEB, Stockholm(b)	0.42 %	–		42,728	0.0
SMBC, London(b)	(0.34)%	–		43,225	0.0
SMBC, London(b)	3.41 %	–		43,834	0.0
SMBC, Tokyo(b)	2.13 %	–		56,589	0.0
Termineinlagen insgesamt				9,418,489	2.2
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(125,396)	0.0
Nettovermögen				\$ 428,716,999	100.0%

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA	JPY 331,326	USD 2,404	06/15/2023	\$ 21,368
Bank of America, NA	USD 1,252	JPY 165,569	06/15/2023	(61,338)
Bank of America, NA	GBP 8,893	USD 11,080	07/21/2023	6,287
Barclays Bank PLC	EUR 17,410	USD 19,173	07/31/2023	500,112
BNP Paribas SA	DKK 72,992	USD 10,777	06/21/2023	286,070
BNP Paribas SA	EUR 2,025	USD 2,223	07/31/2023	50,726
Brown Brothers Harriman & Co.	USD 629	CNH 4,338	07/07/2023	(17,508)
Brown Brothers Harriman & Co.	CHF 1,521	USD 1,692	07/21/2023	12,184
Brown Brothers Harriman & Co.+	SGD 2	USD 2	06/12/2023	6
Brown Brothers Harriman & Co.+	SGD 2	USD 1	06/12/2023	(2)
Brown Brothers Harriman & Co.+	USD 107	SGD 141	06/12/2023	(2,169)
Brown Brothers Harriman & Co.+	CAD 2	USD 1	06/20/2023	(4)
Brown Brothers Harriman & Co.+	CHF 1	USD 2	06/20/2023	11
Brown Brothers Harriman & Co.+	EUR 253	USD 273	06/20/2023	2,121
Brown Brothers Harriman & Co.+	GBP 18	USD 22	06/20/2023	(155)
Brown Brothers Harriman & Co.+	SGD 2	USD 2	06/20/2023	6
Brown Brothers Harriman & Co.+	SGD 2	USD 1	06/20/2023	(2)
Brown Brothers Harriman & Co.+	USD 1	CAD 1	06/20/2023	2
Brown Brothers Harriman & Co.+	USD 49	CAD 66	06/20/2023	(519)
Brown Brothers Harriman & Co.+	USD 62	CHF 55	06/20/2023	(1,122)
Brown Brothers Harriman & Co.+	USD 6,369	EUR 5,849	06/20/2023	(110,999)
Brown Brothers Harriman & Co.+	USD 26	GBP 21	06/20/2023	16
Brown Brothers Harriman & Co.+	USD 799	GBP 639	06/20/2023	(4,270)
Brown Brothers Harriman & Co.+	USD 107	SGD 143	06/20/2023	(1,174)
Citibank, NA	USD 6,109	SEK 62,743	06/21/2023	(321,068)
Citibank, NA	INR 937,187	USD 11,345	06/22/2023	19,443
Citibank, NA	EUR 1,178	USD 1,276	07/31/2023	12,440
Citibank, NA	USD 1,416	EUR 1,310	07/31/2023	(11,204)
Deutsche Bank AG	EUR 1,078	USD 1,172	07/31/2023	15,643
Goldman Sachs Bank USA	USD 11,656	AUD 17,472	06/15/2023	(285,463)
JPMorgan Chase Bank, NA	CAD 1,502	USD 1,104	06/09/2023	(2,607)
Morgan Stanley Capital Services LLC	USD 15,208	CAD 20,747	06/09/2023	78,150
Morgan Stanley Capital Services LLC	JPY 249,405	USD 1,803	06/15/2023	9,722

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Morgan Stanley Capital Services LLC	CNH	49,527	USD	7,242	07/07/2023	\$ 260,787
Morgan Stanley Capital Services LLC	CHF	25,606	USD	28,694	07/21/2023	420,064
Morgan Stanley Capital Services LLC	GBP	1,019	USD	1,270	07/21/2023	882
UBS AG	USD	4,841	JPY	640,885	06/15/2023	(231,292)
						\$ 645,144
					Wertsteigerung	\$ 1,696,040
					Wertminderung	\$ (1,050,896)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

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

Währungskürzel:

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

Glossar:

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

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
FINANZWERTE			
BANKEN			
ABN AMRO Bank NV (GDR)	567,176	\$ 8,286,267	0.7%
BNP Paribas SA	266,020	15,465,947	1.2
Mitsubishi UFJ Financial Group, Inc.	1,497,800	9,960,053	0.8
Wells Fargo & Co.	236,577	9,418,130	0.8
		<u>43,130,397</u>	<u>3.5</u>
KAPITALMÄRKTE			
B3 SA - Brasil Bolsa Balcao	2,795,400	7,339,351	0.6
BlackRock, Inc.	12,772	8,398,229	0.7
CME Group, Inc.	105,335	18,828,631	1.5
Euronext NV	102,070	6,810,641	0.6
Goldman Sachs Group, Inc. (The)	138,238	44,775,288	3.7
Julius Baer Group Ltd.	363,585	22,329,105	1.8
London Stock Exchange Group PLC	89,131	9,501,779	0.8
		<u>117,983,024</u>	<u>9.7</u>
FINANZWESEN – VERBRAUCHER			
American Express Co.	154,999	24,576,641	2.0
FINANZDIENSTLEISTUNGEN			
PayPal Holdings, Inc.	272,229	16,875,475	1.4
Visa, Inc. - Class A	185,325	40,962,385	3.3
		<u>57,837,860</u>	<u>4.7</u>
		<u>243,527,922</u>	<u>19.9</u>
INFORMATIONSTECHNOLOGIE			
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Zebra Technologies Corp. - Class A	31,491	8,268,592	0.7
IT-DIENSTLEISTUNGEN			
Akamai Technologies, Inc.	233,449	21,505,322	1.8
Cognizant Technology Solutions Corp. - Class A	342,683	21,414,261	1.7
		<u>42,919,583</u>	<u>3.5</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Applied Materials, Inc.	121,584	16,207,147	1.3
Infineon Technologies AG	406,253	15,124,398	1.2
QUALCOMM, Inc.	220,239	24,977,305	2.1
		<u>56,308,850</u>	<u>4.6</u>
SOFTWARE			
Microsoft Corp.	266,863	87,635,141	7.1
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Samsung Electronics Co., Ltd.	527,502	28,300,726	2.3
		<u>223,432,892</u>	<u>18.2</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
Alnylam Pharmaceuticals, Inc.	42,712	7,902,147	0.7
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Koninklijke Philips NV	566,207	10,697,123	0.9
Medtronic PLC	305,802	25,308,173	2.0
		<u>36,005,296</u>	<u>2.9</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Elevance Health, Inc.	105,183	47,103,051	3.8
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Thermo Fisher Scientific, Inc.	50,131	25,489,608	2.1
PHARMAZEUTIKA			
Roche Holding AG (Genusschein)	86,736	27,626,187	2.2
Sanofi	262,422	26,774,141	2.2
Takeda Pharmaceutical Co., Ltd.	387,100	12,319,878	1.0
		<u>66,720,206</u>	<u>5.4</u>
		<u>183,220,308</u>	<u>14.9</u>
NICHT-BASISKONSUMGÜTER			
BREIT ANGELEGTER EINZELHANDEL			
Alibaba Group Holding Ltd.	813,700	8,098,251	0.7
Alibaba Group Holding Ltd. (Sponsored ADR)	203,790	16,211,494	1.3
Amazon.com, Inc.	207,936	25,072,923	2.0
Prosus NV	95,737	6,309,507	0.5
		<u>55,692,175</u>	<u>4.5</u>

	Anteile	Wert (USD)	Nettover- mögen %
DIVERSIFIZIERTE VERBRAUCHERDIENSTE			
Service Corp. International/US	184,443	\$ 11,732,419	1.0%
HOTELS, RESTAURANTS UND FREIZEIT			
Compass Group PLC	624,625	17,117,356	1.4
Galaxy Entertainment Group Ltd.	1,964,000	12,185,729	1.0
Starbucks Corp.	228,463	22,307,127	1.8
Yum China Holdings, Inc.	252,818	14,274,104	1.2
		<u>65,884,316</u>	<u>5.4</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Kering SA	21,957	11,739,570	0.9
NIKE, Inc. - Class B	115,069	12,112,163	1.0
		<u>23,851,733</u>	<u>1.9</u>
		<u>157,160,643</u>	<u>12.8</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Otis Worldwide Corp.	540,342	42,962,592	3.5
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Republic Services, Inc.	53,276	7,545,480	0.6
TRANSPORT AUF DEM LANDWEG			
CSX Corp.	396,541	12,161,913	1.0
MASCHINEN			
Dover Corp.	65,622	8,749,381	0.7
Parker-Hannifin Corp.	39,446	12,640,076	1.1
Volvo AB - Class B	529,192	9,780,295	0.8
		<u>31,169,752</u>	<u>2.6</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
RELX PLC (Amsterdam)	123,960	3,874,741	0.3
RELX PLC (London)	358,146	11,200,895	0.9
		<u>15,075,636</u>	<u>1.2</u>
		<u>108,915,373</u>	<u>8.9</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Asahi Group Holdings Ltd. (a)	1,167,583	45,290,125	3.7
Carlsberg AS - Class B	58,342	8,809,969	0.7
Coca-Cola Co. (The)	793,543	47,342,775	3.9
		<u>101,442,869</u>	<u>8.3</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
UNTERHALTUNG			
Electronic Arts, Inc.	162,273	20,770,944	1.7
Universal Music Group NV	336,885	6,682,806	0.5
		<u>27,453,750</u>	<u>2.2</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	424,679	52,392,648	4.3
		<u>79,846,398</u>	<u>6.5</u>
ENERGIE			
ENERGIE-AUSRÜSTUNG UND -DIENSTE			
Schlumberger NV	278,450	11,926,014	1.0
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Cheniere Energy, Inc.	117,570	16,432,759	1.3
Shell PLC	1,128,226	31,018,305	2.5
		<u>47,451,064</u>	<u>3.8</u>
		<u>59,377,078</u>	<u>4.8</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Linde PLC	67,290	23,797,781	2.0
METALL UND BERGBAU			
Teck Resources Ltd. - Class B	223,224	8,713,547	0.7
		<u>32,511,328</u>	<u>2.7</u>
IMMOBILIEN			
IMMOBILIEN-MANAGEMENT UND -ERSCHLISSUNG			
CBRE Group, Inc. - Class A	351,757	26,353,634	2.1
VERSORGUNG			
STROMVERSORGBETRIEBE			
Iberdrola SA	586,295	7,159,732	0.6

	Zinssatz	Datum	Wert (USD)	Nettöver- mögen %
Gesamtanlagen				
(Kosten \$1,193,945,930)			\$ 1,222,948,177	99.7%
Termineinlagen				
BBH, Grand Cayman(b)	2.09 %	-	1	0.0
BNP Paribas, Paris(b)	0.42 %	-	106,025	0.0
BNP Paribas, Paris(b)	2.21 %	-	103,863	0.0
BNP Paribas, Paris(b)	3.41 %	-	207,173	0.1
HSBC, Hong Kong(b)	1.97 %	-	118,050	0.0
JPMorgan Chase, New York(b)	4.43 %	-	168,662	0.0
Scotiabank, Toronto(b)	3.33 %	-	120,540	0.0
SEB, Stockholm(b)	1.73 %	-	118,793	0.0
SMBC, London(b)	(0.34)%	-	114,530	0.0
SMBC, Tokyo(b)	2.13 %	-	497,469	0.1
Termineinlagen insgesamt			<u>1,555,106</u>	<u>0.2</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>1,776,634</u>	<u>0.1</u>
Nettövermögen			<u>\$ 1,226,279,917</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 47	USD 31	06/05/2023	\$ 805
Brown Brothers Harriman & Co.+	AUD 51	USD 33	06/05/2023	(3)
Brown Brothers Harriman & Co.+	EUR 9	USD 10	06/05/2023	132
Brown Brothers Harriman & Co.+	USD 2,214	AUD 3,331	06/05/2023	(47,056)
Brown Brothers Harriman & Co.+	USD 201	EUR 182	06/05/2023	(6,698)
Brown Brothers Harriman & Co.+	CAD 678	USD 507	06/12/2023	6,766
Brown Brothers Harriman & Co.+	CAD 7	USD 5	06/12/2023	(11)
Brown Brothers Harriman & Co.+	CHF 2,639	USD 2,979	06/12/2023	77,826
Brown Brothers Harriman & Co.+	DKK 3,766	USD 555	06/12/2023	14,415
Brown Brothers Harriman & Co.+	EUR 6,877	USD 7,563	06/12/2023	208,246
Brown Brothers Harriman & Co.+	GBP 3,131	USD 3,956	06/12/2023	60,082
Brown Brothers Harriman & Co.+	HKD 9,713	USD 1,241	06/12/2023	404
Brown Brothers Harriman & Co.+	HKD 858	USD 110	06/12/2023	(86)
Brown Brothers Harriman & Co.+	JPY 561,036	USD 4,186	06/12/2023	152,816
Brown Brothers Harriman & Co.+	SEK 6,297	USD 617	06/12/2023	36,605
Brown Brothers Harriman & Co.+	SEK 83	USD 8	06/12/2023	(7)
Brown Brothers Harriman & Co.+	SGD 1	USD 1	06/12/2023	8
Brown Brothers Harriman & Co.+	SGD 12	USD 9	06/12/2023	(14)
Brown Brothers Harriman & Co.+	USD 25	CAD 34	06/12/2023	30
Brown Brothers Harriman & Co.+	USD 195	CHF 176	06/12/2023	(1,742)
Brown Brothers Harriman & Co.+	USD 42	DKK 292	06/12/2023	(469)
Brown Brothers Harriman & Co.+	USD 2,743	EUR 2,505	06/12/2023	(63,124)
Brown Brothers Harriman & Co.+	USD 76	GBP 62	06/12/2023	657
Brown Brothers Harriman & Co.+	USD 132	HKD 1,037	06/12/2023	64
Brown Brothers Harriman & Co.+	USD 73	HKD 568	06/12/2023	(30)
Brown Brothers Harriman & Co.+	USD 48	JPY 6,739	06/12/2023	383
Brown Brothers Harriman & Co.+	USD 276	JPY 37,743	06/12/2023	(4,793)
Brown Brothers Harriman & Co.+	USD 33	SEK 357	06/12/2023	(484)
Brown Brothers Harriman & Co.+	USD 450	SGD 595	06/12/2023	(9,391)
Brown Brothers Harriman & Co.+	AUD 7	USD 4	06/13/2023	108
Brown Brothers Harriman & Co.+	AUD 52	USD 34	06/13/2023	(4)
Brown Brothers Harriman & Co.+	USD 2,203	AUD 3,278	06/13/2023	(69,646)
Brown Brothers Harriman & Co.+	AUD 7	USD 4	06/20/2023	108
Brown Brothers Harriman & Co.+	AUD 52	USD 34	06/20/2023	(4)
Brown Brothers Harriman & Co.+	CHF 0*	USD 0*	06/20/2023	2
Brown Brothers Harriman & Co.+	EUR 53	USD 58	06/20/2023	362
Brown Brothers Harriman & Co.+	GBP 419	USD 517	06/20/2023	(4,359)
Brown Brothers Harriman & Co.+	NOK 24,151	USD 2,220	06/20/2023	41,904
Brown Brothers Harriman & Co.+	SGD 1	USD 1	06/20/2023	8
Brown Brothers Harriman & Co.+	SGD 12	USD 9	06/20/2023	(14)
Brown Brothers Harriman & Co.+	USD 2,203	AUD 3,313	06/20/2023	(46,070)
Brown Brothers Harriman & Co.+	USD 14	CHF 13	06/20/2023	(261)
Brown Brothers Harriman & Co.+	USD 2,461	EUR 2,259	06/20/2023	(43,715)
Brown Brothers Harriman & Co.+	USD 117	GBP 95	06/20/2023	840
Brown Brothers Harriman & Co.+	USD 24,346	GBP 19,459	06/20/2023	(130,059)
Brown Brothers Harriman & Co.+	USD 727	NOK 8,115	06/20/2023	4,381
Brown Brothers Harriman & Co.+	USD 68,875	NOK 734,133	06/20/2023	(2,678,189)
Brown Brothers Harriman & Co.+	USD 455	SGD 609	06/20/2023	(5,097)
				<u>\$ (2,504,374)</u>
			Wertsteigerung	\$ 606,952
			Wertminderung	\$ (3,111,326)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

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

(b) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar

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

GDR – Global Depositary Receipt

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
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 \$	330,723	0.1%
Freeport Indonesia PT	4.76%	04/14/2027	594	578,705	0.1
Freeport Indonesia PT	5.32%	04/14/2032	3,650	3,423,791	0.6
GC Treasury Center Co., Ltd.	4.40%	03/30/2032	1,200	1,094,100	0.2
ICBCIL Finance Co., Ltd., Series E	2.25%	11/02/2026	9,780	8,893,443	1.6
Minera y Metalurgica del Boleo SAPI de CV	3.25%	04/17/2024	1,630	1,595,159	0.3
POSCO.....	4.38%	08/04/2025	2,700	2,638,912	0.5
POSCO.....	5.75%	01/17/2028	4,000	4,110,750	0.7
UPL Corp. Ltd.....	4.63%	06/16/2030	363	309,866	0.1
UPL Corp., Ltd.....	4.50%	03/08/2028	805	722,638	0.1
Wealthy Vision Holdings Ltd.	3.30%	06/01/2024	1,159	1,106,338	0.2
				<u>24,804,425</u>	<u>4.5</u>
INVESTITIONSGÜTER					
Huaxin Cement International Finance Co., Ltd.	2.25%	11/19/2025	383	341,420	0.1
Summit Digital Infrastructure Ltd.	2.88%	08/12/2031	2,068	1,649,618	0.3
UltraTech Cement Ltd.....	2.80%	02/16/2031	1,047	854,810	0.1
				<u>2,845,848</u>	<u>0.5</u>
KOMMUNIKATIONSMEDIEN					
Meituan	2.13%	10/28/2025	2,000	1,829,125	0.3
Prosus NV	3.26%	01/19/2027	2,094	1,896,771	0.3
Tencent Holdings Ltd.	3.60%	01/19/2028	5,435	5,115,577	0.9
Tencent Holdings Ltd.	3.84%	04/22/2051	425	313,947	0.1
Tencent Holdings Ltd.	3.94%	04/22/2061	390	275,438	0.1
Tencent Holdings Ltd.	3.98%	04/11/2029	6,750	6,357,913	1.1
Tencent Music Entertainment Group.....	1.38%	09/03/2025	474	432,607	0.1
Weibo Corp.....	3.38%	07/08/2030	4,034	3,221,230	0.6
Weibo Corp.....	3.50%	07/05/2024	443	430,208	0.1
				<u>19,872,816</u>	<u>3.6</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Bharti Airtel Ltd.	4.38%	06/10/2025	370	361,397	0.1
Tower Bersama Infrastructure TBK PT.....	2.80%	05/02/2027	395	351,871	0.1
Tower Bersama Infrastructure Tbk PT.....	4.25%	01/21/2025	354	343,668	0.0
				<u>1,056,936</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Geely Finance Hong Kong Ltd.....	3.00%	03/05/2025	2,268	2,128,093	0.4
SK On Co., Ltd.....	5.38%	05/11/2026	2,430	2,439,477	0.4
				<u>4,567,570</u>	<u>0.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Genm Capital Labuan Ltd.....	3.88%	04/19/2031	1,800	1,439,212	0.2
Gohl Capital Ltd.	4.25%	01/24/2027	1,378	1,289,550	0.2
Minor International PCL(a)	2.70%	04/19/2026	3,658	3,267,737	0.6
Minor International PCL(a)	3.10%	06/29/2023	1,000	993,938	0.2
Sands China Ltd.	2.80%	03/08/2027	584	500,400	0.1
Sands China Ltd.	4.30%	01/08/2026	2,071	1,934,947	0.3
Sands China Ltd.	5.63%	08/08/2025	439	425,830	0.1
Sands China Ltd.	5.90%	08/08/2028	350	330,750	0.1
				<u>10,182,364</u>	<u>1.8</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
CK Hutchison International 23 Ltd.....	4.88%	04/21/2033	5,600	5,629,129	1.0
Zhongsheng Group Holdings Ltd.....	3.00%	01/13/2026	2,726	2,493,097	0.5
				<u>8,122,226</u>	<u>1.5</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Indofood CBP Sukses Makmur Tbk PT.....	3.40%	06/09/2031	1,767	1,481,850	0.3
IOI Investment L Bhd, Series E.....	3.38%	11/02/2031	5,582	4,405,594	0.8
Midea Investment Development Co., Ltd.....	2.88%	02/24/2027	4,500	4,152,094	0.7
				<u>10,039,538</u>	<u>1.8</u>
ENERGIE					
Bharat Petroleum Corp. Ltd.	4.00%	05/08/2025	375	363,352	0.1
BPRL International Singapore Pte Ltd.....	4.38%	01/18/2027	3,198	3,066,682	0.5
COSL Singapore Capital Ltd.	1.88%	06/24/2025	400	372,950	0.1
COSL Singapore Capital Ltd.	4.50%	07/30/2025	365	358,453	0.1
Hanwha Energy USA Holdings Corp.....	4.13%	07/05/2025	3,809	3,708,010	0.7
Korea Gas Corp.....	3.88%	02/12/2024	1,300	1,285,619	0.2
Kunlun Energy Co., Ltd.	3.75%	05/13/2025	375	364,114	0.1
PTT PCL	5.88%	08/03/2035	100	101,949	0.0
PTTEP Treasury Center Co., Ltd.	3.90%	12/06/2059	335	240,362	0.0
Thaioil Treasury Center Co., Ltd.	2.50%	06/18/2030	1,700	1,388,475	0.2
				<u>11,249,966</u>	<u>2.0</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
SONSTIGE INDUSTRIEWERTE					
CITIC Ltd.	2.88%	02/17/2027	USD 1,600	\$ 1,493,800	0.3%
CSSC Capital 2015 Ltd.	3.00%	02/13/2030	599	490,918	0.1
GLP China Holdings Ltd.	4.97%	02/26/2024	375	325,617	0.1
GLP China Holdings Ltd., Series E	2.95%	03/29/2026	3,301	1,918,294	0.3
Hutchison Whampoa International 14 Ltd.	3.63%	10/31/2024	2,058	2,010,151	0.4
Swire Pacific MTN Financing Ltd.	4.50%	10/09/2023	200	199,225	0.0
				<u>6,438,005</u>	<u>1.2</u>
DIENSTLEISTUNGEN					
Alibaba Group Holding Ltd.	2.13%	02/09/2031	202	165,425	0.0
Alibaba Group Holding Ltd.	3.15%	02/09/2051	2,600	1,684,107	0.3
Alibaba Group Holding Ltd.	3.25%	02/09/2061	297	182,270	0.0
Alibaba Group Holding Ltd.	3.40%	12/06/2027	3,900	3,646,013	0.7
Alibaba Group Holding Ltd.	3.60%	11/28/2024	416	405,071	0.1
Alibaba Group Holding Ltd.	4.50%	11/28/2034	875	810,359	0.1
				<u>6,893,245</u>	<u>1.2</u>
TECHNOLOGIE					
AAC Technologies Holdings, Inc.	2.63%	06/02/2026	3,878	3,218,740	0.6
AAC Technologies Holdings, Inc.	3.00%	11/27/2024	492	463,016	0.1
AAC Technologies Holdings, Inc.	3.75%	06/02/2031	709	483,265	0.1
Baidu, Inc.	4.13%	06/30/2025	3,000	2,917,125	0.5
Baidu, Inc.	4.38%	05/14/2024	1,085	1,072,224	0.2
Baidu, Inc.	4.88%	11/14/2028	1,360	1,343,255	0.2
Lenovo Group Ltd.	6.54%	07/27/2032	655	659,048	0.1
NAVER Corp.	1.50%	03/29/2026	1,945	1,746,002	0.3
SK Hynix, Inc.	2.38%	01/19/2031	2,100	1,591,144	0.3
SK Hynix, Inc.	6.38%	01/17/2028	1,798	1,817,131	0.3
TSMC Arizona Corp.	2.50%	10/25/2031	1,900	1,596,950	0.3
TSMC Global Ltd.	0.75%	09/28/2025	410	370,358	0.1
TSMC Global Ltd.	1.25%	04/23/2026	502	451,715	0.1
Xiaomi Best Time International Ltd.	2.88%	07/14/2031	1,100	825,000	0.2
				<u>18,554,973</u>	<u>3.4</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Korean Air Lines Co., Ltd.	4.75%	09/23/2025	800	790,400	0.1
TRANSPORTWESEN – EISENBAHNEN					
Henan Railway Construction & Investment Group Co., Ltd.	2.20%	01/26/2025	368	345,759	0.1
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Adani Ports & Special Economic Zone Ltd.	3.38%	07/24/2024	1,461	1,400,551	0.2
Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	3,408	2,915,970	0.5
Adani Ports & Special Economic Zone Ltd.	4.20%	08/04/2027	367	315,918	0.1
Misc Capital Two Labuan Ltd.	3.63%	04/06/2025	1,800	1,736,775	0.3
SF Holding Investment 2021 Ltd.	3.13%	11/17/2031	1,919	1,643,504	0.3
SF Holding Investment Ltd.	2.88%	02/20/2030	410	356,392	0.1
Yunda Holding Investment Ltd.	2.25%	08/19/2025	3,044	2,740,171	0.5
				<u>11,109,281</u>	<u>2.0</u>
				<u>136,873,352</u>	<u>24.7</u>
FINANZINSTITUTE					
BANKWESEN					
Bangkok Bank PCL/Hong Kong	9.03%	03/15/2029	1,500	1,683,750	0.3
Bank of China Ltd./Macau(b)	6.23%	11/20/2023	1,085	1,086,085	0.2
Bank of East Asia Ltd. (The), Series E	4.00%	05/29/2030	2,700	2,471,006	0.4
China CITIC Bank International Ltd.	4.63%	02/28/2029	2,730	2,702,359	0.5
Dah Sing Bank Ltd., Series E	5.00%	01/15/2029	555	546,432	0.1
DBS Group Holdings Ltd., Series G(a)	3.30%	02/27/2025	2,020	1,907,385	0.3
Hana Bank	3.25%	03/30/2027	3,000	2,840,250	0.5
Industrial & Commercial Bank of China Macau Ltd.	2.88%	09/12/2029	417	402,223	0.1
Kookmin Bank(a)	4.35%	07/02/2024	4,400	4,259,200	0.8
Kookmin Bank, Series G	4.50%	02/01/2029	2,320	2,195,735	0.4
Mitsubishi UFJ Financial Group, Inc.	5.06%	09/12/2025	2,690	2,665,846	0.5
Nanyang Commercial Bank Ltd.	3.80%	11/20/2029	2,260	2,160,842	0.4
Oversea-Chinese Banking Corp. Ltd.	1.83%	09/10/2030	400	365,075	0.1
Philippine National Bank.	3.28%	09/27/2024	1,436	1,384,663	0.2
Shanghai Commercial Bank Ltd.	5.00%	01/17/2029	295	291,644	0.1
Shinhan Bank Co., Ltd.	4.38%	04/13/2032	2,095	1,919,282	0.3
Shinhan Financial Group Co., Ltd.	3.34%	02/05/2030	6,935	6,609,055	1.2
Standard Chartered PLC	0.99%	01/12/2025	1,500	1,449,417	0.3
Standard Chartered PLC	6.30%	01/09/2029	5,539	5,609,516	1.0
Standard Chartered PLC	7.77%	11/16/2028	200	214,285	0.0
State Bank Of India/London	4.88%	05/05/2028	4,300	4,280,091	0.8
				<u>47,044,141</u>	<u>8.5</u>
MAKLER					
China Cinda 2020 I	1.88%	01/20/2026	206	185,181	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
China Cinda Finance 2014 Ltd.	5.63%	05/14/2024	USD 424 \$	421,959	0.1%
China Cinda Finance 2017 I Ltd.	4.38%	02/08/2025	875	850,555	0.1
China Cinda Finance 2017 I Ltd., Series E	4.75%	02/08/2028	1,010	964,424	0.2
China Great Wall International Holdings III Ltd., Series E.....	3.88%	08/31/2027	1,303	1,128,724	0.2
China Great Wall International Holdings VI Ltd.	4.25%	04/28/2025	455	428,354	0.1
Horse Gallop Finance Ltd.	1.10%	07/26/2024	397	377,597	0.1
Mirae Asset Securities Co., Ltd.	3.38%	05/07/2024	438	426,327	0.1
Pingan Real Estate Capital Ltd.	3.45%	07/29/2026	346	276,432	0.0
				<u>5,059,553</u>	<u>0.9</u>
FINANZEN					
Azure Orbit IV International Finance Ltd., Series E	4.00%	01/25/2028	2,815	2,668,620	0.5
Blue Bright Ltd.	2.50%	06/04/2025	377	352,919	0.1
BOC Aviation Ltd.	3.25%	04/29/2025	380	363,684	0.1
BOC Aviation Ltd.	3.50%	10/10/2024	2,702	2,620,602	0.5
BOC Aviation Ltd.	3.88%	04/27/2026	291	278,323	0.1
BOC Aviation Ltd.(b)	6.26%	09/26/2023	1,075	1,074,312	0.2
BOC Aviation Ltd., Series G	4.00%	01/25/2024	1,365	1,348,193	0.2
Boc Aviation USA Corp.	4.88%	05/03/2033	527	521,388	0.1
CCBL Cayman 1 Corp. Ltd., Series E	3.50%	05/16/2024	375	367,796	0.1
CDBL Funding 1	4.25%	12/02/2024	2,430	2,378,818	0.4
CDBL Funding 2	3.13%	03/02/2027	7,267	6,814,175	1.2
CDBL Funding 2, Series E	2.00%	03/04/2026	400	365,200	0.1
China Development Bank Financial Leasing Co., Ltd.	2.88%	09/28/2030	4,770	4,465,316	0.8
China Taiping New Horizon Ltd.	6.00%	10/18/2023	600	599,738	0.1
CMB International Leasing Management Ltd.	2.75%	08/12/2030	1,725	1,418,597	0.2
CMB International Leasing Management Ltd.	3.63%	07/03/2029	920	818,973	0.1
Far East Horizon Ltd.	2.63%	03/03/2024	393	373,669	0.1
Far East Horizon Ltd.	3.38%	02/18/2025	393	358,809	0.1
Far East Horizon Ltd.	4.25%	10/26/2026	399	341,095	0.1
Huarong Finance 2017 Co., Ltd.	4.75%	04/27/2027	2,125	1,758,438	0.3
Huarong Finance 2019 Co., Ltd., Series E	3.75%	05/29/2024	4,175	3,965,728	0.7
Huarong Finance II Co., Ltd., Series E	4.88%	11/22/2026	935	792,296	0.1
Huarong Finance II Co., Ltd., Series E	5.50%	01/16/2025	8,012	7,440,144	1.3
ICBCIL Finance Co., Ltd., Series E	3.63%	11/15/2027	1,130	1,075,124	0.2
Khazanah Global Sukuk Bhd.	4.69%	06/01/2028	1,600	1,604,656	0.3
Minsheng Hong Kong International Leasing Ltd. Via Landmark Funding 2020 Ltd.	3.15%	03/10/2024	583	550,388	0.1
Power Finance Corp., Ltd.	6.15%	12/06/2028	1,240	1,272,008	0.2
PTT Treasury Center Co., Ltd.	5.88%	08/03/2035	500	510,160	0.1
REC Ltd.	3.38%	07/25/2024	310	301,049	0.1
REC Ltd.	5.63%	04/11/2028	2,414	2,409,926	0.4
SIHC International Capital Ltd.	4.35%	09/26/2023	1,400	1,391,950	0.2
Temasek Financial I Ltd.	2.50%	10/06/2070	639	406,883	0.1
Temasek Financial I Ltd.	2.75%	08/02/2061	2,529	1,803,967	0.3
Xingsheng BVI Co., Ltd.	1.38%	08/25/2024	7,001	6,636,948	1.2
				<u>59,449,892</u>	<u>10.7</u>
VERSICHERUNGEN					
AIA Group Ltd.	3.20%	03/11/2025	1,100	1,063,081	0.2
AIA Group Ltd.	3.38%	04/07/2030	1,235	1,133,344	0.2
Sunshine Life Insurance Corp., Ltd.	4.50%	04/20/2026	594	530,628	0.1
ZhongAn Online P&C Insurance Co., Ltd.	3.13%	07/16/2025	606	516,161	0.1
ZhongAn Online P&C Insurance Co., Ltd.	3.50%	03/08/2026	323	262,195	0.1
				<u>3,505,409</u>	<u>0.7</u>
SONSTIGE FINANZWERTE					
Charming Light Investments Ltd.	5.00%	09/03/2024	2,380	2,343,259	0.4
Kodit Global 2022 The 1st Securitization Specialty Co., Ltd.	3.62%	05/27/2025	2,800	2,702,525	0.5
				<u>5,045,784</u>	<u>0.9</u>
REITs					
Central Plaza Development Ltd.	3.85%	07/14/2025	357	294,034	0.0
Franshion Brilliant Ltd.	3.20%	04/09/2026	442	379,789	0.1
Fuqing Investment Management Ltd.	3.25%	06/23/2025	405	342,174	0.1
Longfor Group Holdings Ltd.	3.95%	09/16/2029	1,160	804,983	0.1
Westwood Group Holdings Ltd.	2.80%	01/20/2026	404	369,105	0.1
Wharf REIC Finance BVI Ltd.	2.50%	09/16/2024	416	400,738	0.1
				<u>2,590,823</u>	<u>0.5</u>
				<u>122,695,602</u>	<u>22.2</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Adani Electricity Mumbai Ltd.	3.87%	07/22/2031	1,364	972,532	0.2
Adani Electricity Mumbai Ltd.	3.95%	02/12/2030	6,121	4,613,704	0.8
Adani Transmission Step-One Ltd.	4.00%	08/03/2026	1,280	1,122,640	0.2
Adani Transmission Step-One Ltd.	4.25%	05/21/2036	1,426	1,101,600	0.2
Castle Peak Power Finance Co., Ltd.	2.20%	06/22/2030	1,850	1,559,550	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettövermögen %
CLP Power HK Finance Ltd.(a)	3.55%	02/06/2025	USD 5,740	\$ 5,502,508	1.0%
CLP Power Hong Kong Financing Ltd.	2.13%	06/30/2030	935	782,946	0.1
CLP Power Hong Kong Financing Ltd.	3.13%	05/06/2025	1,700	1,632,850	0.3
Korea East-West Power Co., Ltd.	1.75%	05/06/2025	511	477,242	0.1
Korea Western Power Co., Ltd.	4.13%	06/28/2025	344	334,927	0.1
LLPL Capital Pte Ltd.	6.88%	02/04/2039	4,995	4,463,529	0.8
Minejesa Capital BV	4.63%	08/10/2030	7,135	6,353,717	1.1
Minejesa Capital BV	5.63%	08/10/2037	575	453,531	0.1
Pertamina Geothermal Energy PT	5.15%	04/27/2028	1,276	1,272,950	0.2
Sinosing Services Pte Ltd.	2.25%	02/20/2025	363	343,180	0.1
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak.	4.85%	10/14/2038	3,987	3,422,092	0.6
TNB Global Ventures Capital Bhd.	4.85%	11/01/2028	2,000	1,990,375	0.4
				<u>36,399,873</u>	<u>6.6</u>
ERDGAS					
ENN Clean Energy International Investment Ltd.	3.38%	05/12/2026	2,617	2,382,648	0.4
ENN Energy Holdings Ltd.	4.63%	05/17/2027	2,020	1,985,138	0.4
Perusahaan Gas Negara Tbk PT.	5.13%	05/16/2024	2,822	2,806,655	0.5
				<u>7,174,441</u>	<u>1.3</u>
SONSTIGE VERSORGBETRIEBE					
Korea Water Resources Corp.	3.50%	04/27/2025	1,500	1,453,710	0.2
				<u>45,028,024</u>	<u>8.1</u>
				<u>304,596,978</u>	<u>55.0</u>
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Bukit Makmur Mandiri Utama PT.	7.75%	02/10/2026	1,775	1,463,599	0.3
Indika Energy Capital IV Pte Ltd.	8.25%	10/22/2025	2,355	2,320,146	0.4
Periama Holdings LLC/DE	5.95%	04/19/2026	1,485	1,424,486	0.2
Shandong Iron And Steel Xinheng International Co., Ltd.	4.80%	07/28/2024	1,335	1,290,194	0.2
Shandong Iron And Steel Xinheng International Co., Ltd.	6.50%	11/05/2023	970	966,059	0.2
Vedanta Resources Finance II PLC	13.88%	01/21/2024	10,760	9,791,600	1.8
Vedanta Resources Ltd.	6.13%	08/09/2024	4,568	3,186,180	0.6
				<u>20,442,264</u>	<u>3.7</u>
INVESTITIONSGÜTER					
China Water Affairs Group Ltd.	4.85%	05/18/2026	1,840	1,596,545	0.3
Diamond II Ltd.	7.95%	07/28/2026	2,332	2,274,463	0.4
West China Cement Ltd.	4.95%	07/08/2026	5,346	3,611,223	0.7
				<u>7,482,231</u>	<u>1.4</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Globe Telecom, Inc.(a).	4.20%	08/02/2026	601	556,413	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Fortune Star BVI Ltd.	3.95%	10/02/2026	EUR 1,365	880,901	0.2
Fortune Star BVI Ltd.	5.00%	05/18/2026	USD 1,326	841,844	0.2
Fortune Star BVI Ltd.	5.95%	10/19/2025	1,686	1,264,500	0.2
Melco Resorts Finance Ltd.	5.38%	12/04/2029	1,000	796,750	0.1
Melco Resorts Finance Ltd.	5.63%	07/17/2027	625	548,164	0.1
Melco Resorts Finance Ltd.	5.75%	07/21/2028	600	503,363	0.1
MGM China Holdings Ltd.	4.75%	02/01/2027	2,812	2,499,165	0.5
Studio City Co., Ltd.	7.00%	02/15/2027	776	721,680	0.1
Studio City Finance Ltd.	6.00%	07/15/2025	1,500	1,359,187	0.2
Wynn Macau Ltd.	5.50%	01/15/2026	2,376	2,173,351	0.4
				<u>11,588,905</u>	<u>2.1</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Japfa Comfeed Indonesia Tbk PT	5.38%	03/23/2026	2,115	1,640,844	0.3
ENERGIE					
Adani Green Energy UP Ltd./Prayatna Developers Pvt Ltd./ Parampujya Solar Energ	6.25%	12/10/2024	1,600	1,529,000	0.3
Azure Power Energy Ltd.	3.58%	08/19/2026	516	393,184	0.1
Continuum Energy Levanter Pte Ltd.	4.50%	02/09/2027	563	503,502	0.1
Greenko Solar Mauritius Ltd.	5.95%	07/29/2026	4,620	4,252,710	0.8
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	890	839,826	0.1
Medco Bell Pte Ltd.	6.38%	01/30/2027	1,134	1,021,167	0.2
Medco Platinum Road Pte Ltd.	6.75%	01/30/2025	889	864,441	0.2
Petron Corp.(a).	5.95%	04/19/2026	1,242	1,090,088	0.2
ReNew Power Pvt Ltd.	5.88%	03/05/2027	2,069	1,899,342	0.3
Saka Energi Indonesia PT	4.45%	05/05/2024	1,457	1,416,022	0.2
				<u>13,809,282</u>	<u>2.5</u>
TECHNOLOGIE					
CA Magnum Holdings	5.38%	10/31/2026	2,035	1,763,201	0.3
Lenovo Group Ltd., Series E	5.88%	04/24/2025	2,892	2,888,927	0.5
				<u>4,652,128</u>	<u>0.8</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
TRANSPORTWESEN – DIENSTLEISTUNGEN					
ICTSI Treasury BV	3.50%	11/16/2031	USD 1,950	\$ 1,620,694	0.3%
ICTSI Treasury BV	5.88%	09/17/2025	1,200	1,192,350	0.2
India Airport Infra	6.25%	10/25/2025	1,450	1,381,125	0.3
India Toll Roads	5.50%	08/19/2024	1,427	1,371,971	0.2
International Container Terminal Services, Inc.	4.75%	06/17/2030	910	875,761	0.2
JSW Infrastructure Ltd.	4.95%	01/21/2029	1,600	1,342,300	0.2
Royal Capital BV(a)	4.88%	05/05/2024	1,855	1,815,136	0.3
				<u>9,599,337</u>	<u>1.7</u>
				<u>69,771,404</u>	<u>12.6</u>
FINANZINSTITUTE					
BANKWESEN					
Axis Bank Ltd./Gift City(a)	4.10%	09/08/2026	965	827,970	0.2
Bank Negara Indonesia Persero Tbk PT, Series E	3.75%	03/30/2026	943	865,674	0.2
Bank Tabungan Negara Persero Tbk PT	4.20%	01/23/2025	909	847,529	0.2
HDFC Bank Ltd.(a)	3.70%	08/25/2026	2,000	1,711,000	0.3
Kasikornbank PCL/Hong Kong(a)	4.00%	02/10/2027	1,595	1,343,588	0.2
Kasikornbank PCL/Hong Kong	3.34%	10/02/2031	2,000	1,769,125	0.3
Rizal Commercial Banking Corp.(a)	6.50%	08/27/2025	921	813,243	0.1
				<u>8,178,129</u>	<u>1.5</u>
MAKLER					
China Cinda Asset Management Co., Ltd.(a)	4.40%	11/03/2026	4,564	4,235,392	0.7
REITs					
Agile Group Holdings Ltd.	5.50%	05/17/2026	2,025	452,841	0.1
Central China Real Estate Ltd.	7.25%	08/13/2024	1,340	214,400	0.0
Central China Real Estate Ltd.	7.90%	11/07/2025	2,922	292,200	0.1
China SCE Group Holdings Ltd.	6.00%	02/04/2026	885	125,006	0.0
China SCE Group Holdings Ltd.	7.00%	05/02/2025	500	89,313	0.0
Country Garden Holdings Co., Ltd.	3.13%	10/22/2025	4,039	1,423,747	0.3
Country Garden Holdings Co., Ltd.	5.40%	05/27/2025	2,928	1,167,540	0.2
Country Garden Holdings Co., Ltd.	6.50%	04/08/2024	1,560	997,230	0.2
Country Garden Holdings Co., Ltd.	7.25%	04/08/2026	460	177,100	0.0
Fantasia Holdings Group Co., Ltd.(c)	6.95%	12/17/2021	400	33,695	0.0
Fantasia Holdings Group Co., Ltd.(c)	7.95%	07/05/2022	1,680	143,052	0.0
Fantasia Holdings Group Co., Ltd.(c)	10.88%	01/09/2023	2,698	224,202	0.0
Fantasia Holdings Group Co., Ltd.(d)	10.88%	03/02/2024	1,594	119,550	0.0
Fantasia Holdings Group Co., Ltd.(c)	11.75%	04/17/2022	1,500	129,270	0.0
Fantasia Holdings Group Co., Ltd.(d)	11.88%	06/01/2023	200	15,000	0.0
Fantasia Holdings Group Co., Ltd.(c)	12.25%	10/18/2022	400	30,000	0.0
Fantasia Holdings Group Co., Ltd.(c)	15.00%	12/18/2021	9,429	707,175	0.1
Greentown China Holdings Ltd.	5.65%	07/13/2025	1,635	1,423,778	0.3
JGC Ventures Pte Ltd.(e)	0.00%	06/30/2025	36	7,235	0.0
JGC Ventures Pte Ltd.(e)	3.00%	06/30/2025	1,018	183,176	0.0
Kawasan Industri Jababeka Tbk PT	7.00%	12/15/2027	1,536	1,003,488	0.2
KWG Group Holdings Ltd.	5.88%	11/10/2024	1,942	150,262	0.0
LMIRT Capital Pte Ltd.	7.50%	02/09/2026	2,457	1,454,698	0.3
Logan Group Co., Ltd.(d)	6.90%	06/09/2024	1,480	155,400	0.0
Modernland Overseas Pte Ltd.(e)	3.00%	04/30/2027	1,440	259,110	0.1
Modernland Overseas Pte Ltd., Series 2(e)	3.00%	04/30/2027	60	14,986	0.0
NWD Finance BVI Ltd.(a)	4.13%	03/10/2028	1,700	1,149,625	0.2
NWD MTN Ltd.	4.13%	07/18/2029	1,105	873,848	0.2
Pakuwon Jati Tbk PT	4.88%	04/29/2028	515	452,170	0.1
RKPF Overseas 2019 A Ltd.	5.90%	03/05/2025	1,100	659,175	0.1
RKPF Overseas 2019 A Ltd.	6.00%	09/04/2025	735	389,228	0.1
RKPF Overseas 2020 A Ltd.	5.20%	01/12/2026	2,870	1,366,479	0.3
Seazen Group Ltd.	6.00%	08/12/2024	1,660	1,037,500	0.2
Shimao Group Holdings Ltd.(d)	3.45%	01/11/2031	310	31,000	0.0
Shimao Group Holdings Ltd.(d)	3.98%	09/16/2023	492	49,200	0.0
Shimao Group Holdings Ltd.(d)	5.20%	01/30/2025	1,533	153,300	0.0
Shimao Group Holdings Ltd.(d)	5.20%	01/16/2027	630	63,000	0.0
Shimao Group Holdings Ltd.(d)	5.60%	07/15/2026	729	72,900	0.0
Shimao Group Holdings Ltd.(d)	6.13%	02/21/2024	700	70,000	0.0
Sino-Ocean Land Treasure Finance I Ltd.	6.00%	07/30/2024	1,711	514,690	0.1
Sunac China Holdings Ltd.(d)	5.95%	04/26/2024	1,792	264,320	0.1
Sunac China Holdings Ltd.(d)	6.65%	08/03/2024	2,200	324,500	0.1
Sunac China Holdings Ltd.(d)	7.00%	07/09/2025	900	132,750	0.0
Yango Justice International Ltd.(d)	7.50%	04/15/2024	3,050	30,500	0.0
Yango Justice International Ltd.(c)	9.25%	04/15/2023	2,570	51,165	0.0
Yanlord Land HK Co., Ltd.	6.80%	02/27/2024	680	657,900	0.1
				<u>19,336,704</u>	<u>3.5</u>
				<u>31,750,225</u>	<u>5.7</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
ACEN Finance Ltd., Series E(a)	4.00%	03/08/2025	USD 523	\$ 364,727	0.1%
Adani Green Energy Ltd.....	4.38%	09/08/2024	5,307	4,870,167	0.9
India Clean Energy Holdings	4.50%	04/18/2027	2,695	2,150,610	0.4
JSW Hydro Energy Ltd.....	4.13%	05/18/2031	1,536	1,288,910	0.2
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	649	631,735	0.1
				<u>9,306,149</u>	<u>1.7</u>
ERDGAS					
China Oil & Gas Group Ltd.	4.70%	06/30/2026	2,716	2,242,907	0.4
				<u>11,549,056</u>	<u>2.1</u>
				<u>113,070,685</u>	<u>20.4</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
CHINA					
Avi Funding Co., Ltd.	3.80%	09/16/2025	4,165	4,051,361	0.7
China Huadian Overseas Development Management Co., Ltd.(a) ...	4.00%	05/29/2024	2,600	2,553,460	0.5
Chinalco Capital Holdings Ltd.(a)	4.10%	09/11/2024	8,178	7,998,084	1.4
CNAC HK Finbridge Co., Ltd.	3.88%	06/19/2029	4,980	4,559,190	0.8
CNAC HK Finbridge Co., Ltd.	5.13%	03/14/2028	4,855	4,780,087	0.9
King Power Capital Ltd.	5.63%	11/03/2024	1,000	1,002,688	0.2
Minmetals Bounteous Finance BVI Ltd.(a)	3.38%	09/03/2024	2,200	2,128,225	0.4
Sinopec Group Overseas Development 2015 Ltd.....	3.25%	04/28/2025	1,412	1,361,380	0.2
Sinopec Group Overseas Development 2018 Ltd.....	2.70%	05/13/2030	1,526	1,377,978	0.2
Sinopec Group Overseas Development 2018 Ltd.....	3.10%	01/08/2051	2,800	1,991,150	0.4
State Grid Europe Development 2014 PLC.....	3.13%	04/07/2025	3,935	3,798,588	0.7
State Grid Europe Development 2014 PLC.....	3.25%	04/07/2027	1,800	1,722,150	0.3
Sunny Express Enterprises Corp.....	2.95%	03/01/2027	1,800	1,692,900	0.3
Sunny Express Enterprises Corp.....	3.13%	04/23/2030	2,811	2,545,361	0.5
				<u>41,562,602</u>	<u>7.5</u>
HONGKONG					
Airport Authority(a)	2.40%	03/08/2028	9,737	8,568,560	1.5
Airport Authority	2.50%	01/12/2032	4,593	3,937,923	0.7
Airport Authority	3.50%	01/12/2062	592	458,173	0.1
				<u>12,964,656</u>	<u>2.3</u>
INDONESIEN					
Indonesia Asahan Aluminium Persero PT	6.53%	11/15/2028	2,650	2,745,731	0.5
Indonesia Asahan Aluminium PT / Mineral Industri Indonesia Persero PT	4.75%	05/15/2025	365	357,768	0.1
Indonesia Asahan Aluminium PT / Mineral Industri Indonesia Persero PT	5.45%	05/15/2030	792	773,190	0.1
Indonesia Asahan Aluminium PT / Mineral Industri Indonesia Persero PT	5.80%	05/15/2050	746	658,718	0.1
Majapahit Holding BV.....	7.88%	06/29/2037	2,360	2,721,080	0.5
Pertamina Persero PT.....	4.18%	01/21/2050	1,100	853,050	0.1
Pertamina Persero PT.....	6.50%	05/27/2041	3,070	3,159,798	0.6
				<u>11,269,335</u>	<u>2.0</u>
MALAYSIA					
Petronas Capital Ltd.	2.48%	01/28/2032	1,650	1,399,200	0.3
Petronas Capital Ltd.	3.40%	04/28/2061	405	289,398	0.1
Petronas Capital Ltd.	3.50%	03/18/2025	1,400	1,360,450	0.2
				<u>3,049,048</u>	<u>0.6</u>
PHILIPPINEN					
Development Bank of the Philippines	2.38%	03/11/2031	5,215	4,199,053	0.8
SÜDKOREA					
Export-Import Bank of Korea	5.00%	01/11/2028	4,023	4,106,196	0.7
Korea Development Bank (The)	3.13%	06/07/2025	417	402,063	0.1
Korea Development Bank (The)	4.00%	09/08/2025	6,251	6,116,728	1.1
Korea National Oil Corp.....	1.75%	04/18/2025	366	342,850	0.1
Korea National Oil Corp.....	3.25%	10/01/2025	214	204,931	0.0
				<u>11,172,768</u>	<u>2.0</u>
				<u>84,217,462</u>	<u>15.2</u>
SCHATZPAPIERE					
SÜDKOREA					
Export-Import Bank of Korea	2.88%	01/21/2025	230	222,251	0.0
				<u>84,439,713</u>	<u>15.2</u>
REGIERUNGEN – STAATSANLEIHEN					
INDONESIEN					
Indonesia Government International Bond	3.20%	09/23/2061	210	139,361	0.0
Indonesia Government International Bond	3.35%	03/12/2071	405	266,996	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettövermögen %
Indonesia Government International Bond	4.35%	01/08/2027	USD 5,600	\$ 5,538,050	1.0%
Indonesia Government International Bond	4.45%	04/15/2070	355	297,490	0.1
Indonesia Government International Bond	5.25%	01/17/2042	5,500	5,490,719	1.0
				<u>11,732,616</u>	<u>2.1</u>
PHILIPPINEN					
Philippine Government International Bond	4.63%	07/17/2028	4,000	4,042,000	0.8
Philippine Government International Bond	5.61%	04/13/2033	5,250	5,588,953	1.0
				<u>9,630,953</u>	<u>1.8</u>
				<u>21,363,569</u>	<u>3.9</u>
REGIERUNGEN – SCHATZPAPIERE					
VEREINIGTE STAATEN					
U.S. Treasury Bonds	7.63%	02/15/2025	9,000	9,428,906	1.7
REGIERUNGEN – STAATLICHE BEHÖRDEN					
SÜDKOREA					
Korea Electric Power Corp.	1.13%	06/15/2025	400	368,825	0.1
Korea Electric Power Corp.	3.63%	06/14/2025	2,800	2,715,179	0.4
Korea Electric Power Corp.	5.38%	04/06/2026	2,400	2,413,200	0.4
Korea Hydro & Nuclear Power Co., Ltd.	1.25%	04/27/2026	372	333,305	0.1
				<u>5,830,509</u>	<u>1.0</u>
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
SRI LANKA					
Sri Lanka Government International Bond(c)	5.75%	04/18/2023	2,720	983,110	0.2
Sri Lanka Government International Bond(d)	6.20%	05/11/2027	2,160	778,680	0.2
Sri Lanka Government International Bond(d)	7.55%	03/28/2030	248	89,637	0.0
				<u>1,851,427</u>	<u>0.4</u>
PAKISTAN					
Pakistan Government International Bond	6.88%	12/05/2027	1,952	725,656	0.1
				<u>2,577,083</u>	<u>0.5</u>
				<u>541,307,443</u>	<u>97.7</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
REITs					
Central China Real Estate Ltd.	7.65%	08/27/2025	1,000	131,750	0.0
Gesamtanlagen					
(Kosten \$625,090,823)				<u>\$ 541,439,193</u>	<u>97.7%</u>
Termineinlagen					
JPMorgan Chase, New York(f)	4.43 %	–		9,159,336	1.7
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
Nettövermögen					
				<u>\$ 554,021,433</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Long					
U.S. Long Bond (CBT) Futures	09/20/2023	217	\$ 27,305,227	\$ 27,850,594	\$ 545,367
U.S. Ultra Bond (CBT) Futures	09/20/2023	143	19,119,234	19,573,125	453,891
Short					
U.S. 10 Yr Note (CBT) Futures	09/20/2023	54	6,166,547	6,181,313	(14,766)
U.S. 10 Yr Ultra Futures	09/20/2023	27	3,214,086	3,252,234	(38,148)
U.S. 2 Yr Note (CBT) Futures	09/29/2023	18	3,712,640	3,704,906	7,734
U.S. 5 Yr Note (CBT) Futures	09/29/2023	20	2,183,641	2,181,563	2,078
					<u>\$ 956,156</u>
				Wertsteigerung	\$ 1,009,070
				Wertminderung	\$ (52,914)

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	EUR 490	USD 540	07/31/2023	\$ 14,794
Brown Brothers Harriman & Co.+	EUR 16	USD 17	06/12/2023	185
Brown Brothers Harriman & Co.+	USD 1,346	EUR 1,223	06/12/2023	(37,267)
Brown Brothers Harriman & Co.+	AUD 122	USD 81	06/13/2023	1,859

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+.....	USD 6,819	AUD 10,056	06/13/2023	\$ (275,031)
Brown Brothers Harriman & Co.+.....	CAD 18	USD 13	06/20/2023	71
Brown Brothers Harriman & Co.+.....	GBP 17	USD 21	06/20/2023	(14)
Brown Brothers Harriman & Co.+.....	NZD 214	USD 134	06/20/2023	5,084
Brown Brothers Harriman & Co.+.....	SGD 82	USD 61	06/20/2023	368
Brown Brothers Harriman & Co.+.....	USD 976	CAD 1,310	06/20/2023	(10,345)
Brown Brothers Harriman & Co.+.....	USD 1,606	GBP 1,284	06/20/2023	(8,582)
Brown Brothers Harriman & Co.+.....	USD 3,104	NZD 4,975	06/20/2023	(107,391)
Brown Brothers Harriman & Co.+.....	USD 4,294	SGD 5,739	06/20/2023	(48,056)
				<u>\$ (464,325)</u>
			Wertsteigerung	\$ 22,361
			Wertminderung	\$ (486,686)

+ Zum Zweck der Absicherung von 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)	iTraxx Asia Ex-Japan Series 39, 5 Year Index	06/20/2028	USD 35,230	\$ 365,049	<u>\$ (350,316)</u>

- (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 2023.
- (c) Notleidendes fälliges Wertpapier.
- (d) Not leidend.
- (e) Zahlungen in Sachwerten (PIK).
- (f) Tagesgeld.

Währungskürzel:

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

Glossar:

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

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
REGIERUNGEN – SCHATZPAPIERE					
VEREINIGTE STAATEN					
U.S. Treasury Bonds	4.00%	11/15/2042	USD 1,129	\$ 1,127,618	1.1%
U.S. Treasury Bonds(a)	6.00%	02/15/2026	8,283	8,656,153	8.4
U.S. Treasury Bonds	6.38%	08/15/2027	567	619,822	0.6
U.S. Treasury Bonds(a)	6.50%	11/15/2026	4,908	5,290,240	5.1
U.S. Treasury Bonds(a) (b)	6.75%	08/15/2026	7,832	8,443,083	8.2
U.S. Treasury Notes	3.50%	01/31/2028	2,594	2,559,450	2.5
U.S. Treasury Notes	3.50%	04/30/2028	675	666,365	0.6
U.S. Treasury Notes	3.88%	11/30/2027	457	458,258	0.4
U.S. Treasury Notes	3.88%	12/31/2027	2,211	2,215,145	2.2
U.S. Treasury Notes	4.13%	01/31/2025	9,302	9,223,812	9.0
U.S. Treasury Notes	4.13%	10/31/2027	982	992,434	1.0
U.S. Treasury Notes	4.13%	11/15/2032	6,946	7,199,652	7.0
				<u>47,452,032</u>	<u>46.1</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Advanced Drainage Systems, Inc.	5.00%	09/30/2027	19	17,995	0.0
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028	11	8,288	0.0
Avient Corp.	5.75%	05/15/2025	38	37,836	0.0
Cleveland-Cliffs, Inc.	4.63%	03/01/2029	20	17,774	0.0
Constellium SE	4.25%	02/15/2026	EUR 160	166,748	0.2
Element Solutions, Inc.	3.88%	09/01/2028	USD 46	40,203	0.0
FMG Resources (August 2006) Pty Ltd.	4.50%	09/15/2027	72	68,065	0.1
FMG Resources (August 2006) Pty Ltd.	6.13%	04/15/2032	110	104,187	0.1
Graphic Packaging International LLC	4.75%	07/15/2027	46	44,169	0.0
Hecla Mining Co.	7.25%	02/15/2028	176	173,507	0.2
Intelligent Packaging Ltd. Finco, Inc./ Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028	63	52,543	0.1
Sealed Air Corp./Sealed Air Corp. US	6.13%	02/01/2028	28	27,740	0.0
Vibrantz Technologies, Inc.	9.00%	02/15/2030	115	86,511	0.1
WR Grace Holdings LLC	4.88%	06/15/2027	83	77,009	0.1
				<u>922,575</u>	<u>0.9</u>
INVESTITIONSGÜTER					
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	4.00%	09/01/2029	300	235,614	0.2
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025	300	292,875	0.3
Ball Corp.	2.88%	08/15/2030	300	248,374	0.3
Ball Corp.	6.00%	06/15/2029	55	55,073	0.1
Bombardier, Inc.	7.88%	04/15/2027	34	33,589	0.0
Chart Industries, Inc.	7.50%	01/01/2030	27	27,279	0.0
Clean Harbors, Inc.	4.88%	07/15/2027	132	126,147	0.1
Clean Harbors, Inc.	5.13%	07/15/2029	45	42,663	0.1
Clean Harbors, Inc.	6.38%	02/01/2031	11	11,024	0.0
Eco Material Technologies, Inc.	7.88%	01/31/2027	87	82,544	0.1
Emerald Debt Merger Sub LLC	6.63%	12/15/2030	41	40,672	0.0
Gates Global LLC/Gates Corp.	6.25%	01/15/2026	147	144,060	0.1
GFL Environmental, Inc.	5.13%	12/15/2026	11	10,606	0.0
Griffon Corp.	5.75%	03/01/2028	10	9,263	0.0
JELD-WEN, Inc.	4.63%	12/15/2025	9	8,687	0.0
LSB Industries, Inc.	6.25%	10/15/2028	71	64,261	0.1
Renk AG/Frankfurt am Main	5.75%	07/15/2025	EUR 100	104,566	0.1
Triumph Group, Inc.	7.75%	08/15/2025	USD 13	12,417	0.0
WESCO Distribution, Inc.	7.13%	06/15/2025	20	20,141	0.0
				<u>1,569,855</u>	<u>1.5</u>
KOMMUNIKATIONSMEDIEN					
Advantage Sales & Marketing, Inc.	6.50%	11/15/2028	98	82,165	0.1
Altice Financing SA	5.75%	08/15/2029	206	157,752	0.2
AMC Networks, Inc.	4.25%	02/15/2029	111	63,271	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	02/01/2031	300	240,474	0.2
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030	52	42,830	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	06/01/2033	186	141,991	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50%	05/01/2026	26	25,457	0.0
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	51	44,940	0.1
DISH DBS Corp.	5.25%	12/01/2026	50	39,584	0.0
DISH DBS Corp.	5.75%	12/01/2028	39	28,286	0.0
DISH DBS Corp.	7.75%	07/01/2026	78	44,675	0.1
iHeartCommunications, Inc.	6.38%	05/01/2026	3	2,522	0.0
Lamar Media Corp.	4.88%	01/15/2029	8	7,426	0.0
McGraw-Hill Education, Inc.	5.75%	08/01/2028	137	117,090	0.1
National CineMedia LLC(c)	5.88%	04/15/2028	84	28,561	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Outfront Media Capital LLC/Outfront Media Capital Corp.....	4.63%	03/15/2030	USD 35 \$	28,571	0.0%
Sinclair Television Group, Inc.	5.50%	03/01/2030	349	202,264	0.2
Sirius XM Radio, Inc.	4.00%	07/15/2028	106	88,808	0.1
Sirius XM Radio, Inc.	5.00%	08/01/2027	77	69,894	0.1
TEGNA, Inc.	5.00%	09/15/2029	135	115,821	0.1
Univision Communications, Inc.	5.13%	02/15/2025	15	14,592	0.0
Univision Communications, Inc.	6.63%	06/01/2027	33	31,286	0.0
Virgin Media Vendor Financing Notes IV DAC	5.00%	07/15/2028	300	261,241	0.3
Ziggo Bond Co. BV	5.13%	02/28/2030	230	175,632	0.2
				<u>2,055,133</u>	<u>2.0</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Consolidated Communications, Inc.	6.50%	10/01/2028	45	33,675	0.1
Embarq Corp.	8.00%	06/01/2036	263	131,209	0.1
Hughes Satellite Systems Corp.	6.63%	08/01/2026	9	8,318	0.0
Telecom Italia Capital SA	7.72%	06/04/2038	3	2,755	0.0
				<u>175,957</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Allison Transmission, Inc.	5.88%	06/01/2029	8	7,746	0.0
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR 100	102,189	0.1
Clarios Global LP/Clarios US Finance Co.	6.25%	05/15/2026	USD 13	12,887	0.0
Ford Motor Co.	6.10%	08/19/2032	157	147,507	0.1
IHO Verwaltungs GmbH(d)	3.75%	09/15/2026	EUR 320	314,907	0.3
Mclaren Finance PLC	7.50%	08/01/2026	USD 206	173,335	0.2
ZF North America Capital, Inc.	7.13%	04/14/2030	157	158,313	0.2
				<u>916,884</u>	<u>0.9</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Boyne USA, Inc.	4.75%	05/15/2029	33	29,531	0.0
Carnival Corp.	4.00%	08/01/2028	67	58,462	0.1
Carnival Corp.	5.75%	03/01/2027	137	117,312	0.1
Carnival Corp.	9.88%	08/01/2027	31	32,003	0.0
Carnival Corp.	10.50%	02/01/2026	300	311,762	0.3
Cedar Fair LP	5.25%	07/15/2029	3	2,768	0.0
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op.	5.50%	05/01/2025	507	503,365	0.5
Lindblad Expeditions LLC	6.75%	02/15/2027	28	26,249	0.0
NCL Corp., Ltd.	8.38%	02/01/2028	61	63,005	0.1
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	103	95,259	0.1
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026	82	77,138	0.1
Royal Caribbean Cruises Ltd.	11.50%	06/01/2025	122	129,011	0.1
SeaWorld Parks & Entertainment, Inc.	8.75%	05/01/2025	130	132,396	0.1
Six Flags Entertainment Corp.	7.25%	05/15/2031	101	97,053	0.1
Vail Resorts, Inc.	6.25%	05/15/2025	329	331,110	0.3
VOC Escrow Ltd.	5.00%	02/15/2028	111	100,449	0.1
				<u>2,106,873</u>	<u>2.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Adams Homes, Inc.	7.50%	02/15/2025	49	47,533	0.1
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	4.88%	02/15/2030	16	12,082	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027	432	386,608	0.4
Caesars Entertainment, Inc.	4.63%	10/15/2029	47	40,529	0.0
Caesars Entertainment, Inc.	7.00%	02/15/2030	28	28,094	0.0
Everi Holdings, Inc.	5.00%	07/15/2029	15	13,298	0.0
Five Point Operating Co. LP/Five Point Capital Corp.	7.88%	11/15/2025	60	53,156	0.1
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031	50	42,429	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	5.00%	06/01/2029	98	87,101	0.1
Installed Building Products, Inc.	5.75%	02/01/2028	10	9,382	0.0
MGM Resorts International	4.75%	10/15/2028	6	5,464	0.0
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	65	57,357	0.1
Standard Industries, Inc./NJ	4.38%	07/15/2030	45	38,154	0.0
Sugarhouse HSP Gaming Prop Mezz LP/ Sugarhouse HSP Gaming Finance Corp.	5.88%	05/15/2025	37	35,599	0.0
Travel + Leisure Co.	6.63%	07/31/2026	349	345,399	0.3
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027	3	2,822	0.0
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	5.13%	10/01/2029	66	59,070	0.1
				<u>1,264,077</u>	<u>1.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025	34	33,974	0.0
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Arko Corp.	5.13%	11/15/2029	66	51,860	0.1
Asbury Automotive Group, Inc.	5.00%	02/15/2032	24	20,601	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Bath & Body Works, Inc.....	6.63%	10/01/2030	USD 314	\$ 299,561	0.3%
Bath & Body Works, Inc.....	6.75%	07/01/2036	35	31,186	0.0
Bath & Body Works, Inc.....	6.88%	11/01/2035	40	36,200	0.0
Bath & Body Works, Inc.....	6.95%	03/01/2033	4\$	3,573	0.0
Bath & Body Works, Inc.....	7.50%	06/15/2029	14	14,159	0.0
FirstCash, Inc.	4.63%	09/01/2028	33	29,390	0.0
FirstCash, Inc.	5.63%	01/01/2030	90	81,706	0.1
Foundation Building Materials, Inc.	6.00%	03/01/2029	27	21,693	0.0
Kontoor Brands, Inc.	4.13%	11/15/2029	62	51,915	0.1
LBM Acquisition LLC	6.25%	01/15/2029	15	11,880	0.0
Michaels Cos, Inc. (The)	5.25%	05/01/2028	49	37,747	0.0
Michaels Cos, Inc. (The)	7.88%	05/01/2029	104	64,240	0.1
Penske Automotive Group, Inc.....	3.50%	09/01/2025	45	42,763	0.0
Rite Aid Corp.	7.50%	07/01/2025	42	28,523	0.0
Sonic Automotive, Inc.	4.88%	11/15/2031	33	26,254	0.0
Specialty Building Products Holdings LLC/SBP Finance Corp.....	6.38%	09/30/2026	65	58,881	0.1
SRS Distribution, Inc.	6.13%	07/01/2029	14	11,658	0.0
Staples, Inc.	7.50%	04/15/2026	104	85,505	0.1
TPro Acquisition Corp.	11.00%	10/15/2024	46	45,894	0.1
William Carter Co. (The).....	5.63%	03/15/2027	300	292,993	0.3
				<u>1,348,182</u>	<u>1.3</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Acadia Healthcare Co., Inc.....	5.50%	07/01/2028	41	38,982	0.0
AdaptHealth LLC.....	4.63%	08/01/2029	47	36,211	0.0
AdaptHealth LLC.....	5.13%	03/01/2030	19	14,780	0.0
AdaptHealth LLC.....	6.13%	08/01/2028	25	21,025	0.0
Bausch Health Americas, Inc.	8.50%	01/31/2027	59	31,164	0.0
CD&R Smokey Buyer, Inc.....	6.75%	07/15/2025	9	7,948	0.0
Darling Ingredients, Inc.	6.00%	06/15/2030	43	42,308	0.1
DaVita, Inc.	4.63%	06/01/2030	41	35,172	0.0
Embecta Corp.	5.00%	02/15/2030	49	41,114	0.0
Emergent BioSolutions, Inc.	3.88%	08/15/2028	14	7,681	0.0
Garden Spinco Corp.	8.63%	07/20/2030	50	54,138	0.1
Grifols SA	3.20%	05/01/2025	EUR 434	445,296	0.4
IQVIA, Inc.	5.00%	05/15/2027	USD 300	289,530	0.3
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	5.00%	12/31/2026	74	67,786	0.1
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	7.00%	12/31/2027	300	257,348	0.3
Legacy LifePoint Health LLC	4.38%	02/15/2027	23	17,320	0.0
LifePoint Health, Inc.....	5.38%	01/15/2029	300	146,387	0.2
Medline Borrower LP	3.88%	04/01/2029	40	34,561	0.0
Medline Borrower LP	5.25%	10/01/2029	86	73,889	0.1
ModivCare Escrow Issuer, Inc.....	5.00%	10/01/2029	26	19,765	0.0
Newell Brands, Inc.....	6.38%	09/15/2027	14	13,313	0.0
Newell Brands, Inc.....	6.63%	09/15/2029	50	47,414	0.1
Post Holdings, Inc.....	4.63%	04/15/2030	105	91,910	0.1
Radiology Partners, Inc.....	9.25%	02/01/2028	67	18,727	0.0
RegionalCare Hospital Partners Holdings, Inc./ LifePoint Health, Inc.	9.75%	12/01/2026	125	93,660	0.1
US Acute Care Solutions LLC.....	6.38%	03/01/2026	43	36,454	0.0
				<u>1,983,883</u>	<u>1.9</u>
ENERGIE					
Berry Petroleum Co. LLC	7.00%	02/15/2026	29	26,251	0.0
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.63%	12/15/2025	309	313,247	0.3
Callon Petroleum Co.....	8.00%	08/01/2028	69	67,415	0.1
Citgo Holding, Inc.	9.25%	08/01/2024	31	31,056	0.0
CITGO Petroleum Corp.	7.00%	06/15/2025	37	36,349	0.0
Civitas Resources, Inc.....	5.00%	10/15/2026	28	26,469	0.0
CNX Resources Corp.	6.00%	01/15/2029	59	54,529	0.1
Comstock Resources, Inc.	5.88%	01/15/2030	29	24,270	0.0
Crescent Energy Finance LLC.....	7.25%	05/01/2026	31	28,904	0.0
Encino Acquisition Partners Holdings LLC	8.50%	05/01/2028	21	19,280	0.0
EQM Midstream Partners LP.....	4.50%	01/15/2029	11	9,628	0.0
EQM Midstream Partners LP.....	4.75%	01/15/2031	19	16,303	0.0
Genesis Energy LP/Genesis Energy Finance Corp.....	7.75%	02/01/2028	80	76,943	0.1
Genesis Energy LP/Genesis Energy Finance Corp.....	8.00%	01/15/2027	116	113,019	0.1
Global Partners LP/GLP Finance Corp.....	6.88%	01/15/2029	41	37,720	0.1
Gulfport Energy Corp.	8.00%	05/17/2026	17	16,717	0.0
Hess Midstream Operations LP	5.63%	02/15/2026	138	135,376	0.1
Hilcorp Energy I LP/Hilcorp Finance Co.....	6.00%	02/01/2031	224	199,317	0.2
ITT Holdings LLC	6.50%	08/01/2029	72	57,433	0.1
Nabors Industries Ltd.	7.25%	01/15/2026	40	36,688	0.0
Nabors Industries Ltd.	7.50%	01/15/2028	50	43,256	0.1
Nabors Industries, Inc.....	7.38%	05/15/2027	49	46,016	0.1
New Fortress Energy, Inc.	6.75%	09/15/2025	26	23,946	0.0
NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026	109	104,404	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
NuStar Logistics LP	6.38%	10/01/2030	USD 26 \$	25,025	0.0%
Summit Midstream Holdings LLC/ Summit Midstream Finance Corp.	9.00%	10/15/2026	43	40,896	0.1
Sunoco LP/Sunoco Finance Corp.	5.88%	03/15/2028	39	37,570	0.0
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	6.00%	12/31/2030	21	18,226	0.0
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	6.00%	09/01/2031	11	9,414	0.0
Venture Global Calcasieu Pass LLC	4.13%	08/15/2031	38	32,706	0.0
Venture Global LNG, Inc.	8.13%	06/01/2028	53	53,240	0.1
Venture Global LNG, Inc.	8.38%	06/01/2031	53	53,294	0.1
				<u>1,814,907</u>	<u>1.8</u>
SONSTIGE INDUSTRIEWERTE					
Ritchie Bros Holdings, Inc.	6.75%	03/15/2028	40	40,467	0.1
Ritchie Bros Holdings, Inc.	7.75%	03/15/2031	28	29,187	0.0
				<u>69,654</u>	<u>0.1</u>
DIENSTLEISTUNGEN					
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	35	32,816	0.0
Allied Universal Holdco LLC/Allied Universal Finance Corp.	9.75%	07/15/2027	68	59,777	0.1
ANGI Group LLC	3.88%	08/15/2028	37	30,155	0.0
APX Group, Inc.	5.75%	07/15/2029	51	43,617	0.0
APX Group, Inc.	6.75%	02/15/2027	58	57,193	0.1
Aramark Services, Inc.	5.00%	02/01/2028	15	14,174	0.0
Aramark Services, Inc.	6.38%	05/01/2025	55	54,825	0.1
Cars.com, Inc.	6.38%	11/01/2028	51	47,281	0.1
Garda World Security Corp.	9.50%	11/01/2027	50	47,069	0.0
Millennium Escrow Corp.	6.63%	08/01/2026	105	72,025	0.1
MPH Acquisition Holdings LLC	5.75%	11/01/2028	387	276,770	0.3
Neptune Bidco US, Inc.	9.29%	04/15/2029	99	90,812	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027	327	287,038	0.3
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.25%	04/15/2024	3	2,970	0.0
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	106	97,349	0.1
Sabre GBLB, Inc.	11.25%	12/15/2027	193	148,242	0.1
Service Corp. International/US	3.38%	08/15/2030	36	29,984	0.0
TripAdvisor, Inc.	7.00%	07/15/2025	26	26,130	0.0
ZipRecruiter, Inc.	5.00%	01/15/2030	119	100,278	0.1
				<u>1,518,505</u>	<u>1.5</u>
TECHNOLOGIE					
Boxer Parent Co., Inc.	6.50%	10/02/2025	EUR 100	104,719	0.1
CommScope, Inc.	4.75%	09/01/2029	USD 41	32,274	0.0
CommScope, Inc.	6.00%	03/01/2026	17	15,979	0.0
Entegris Escrow Corp.	5.95%	06/15/2030	62	59,730	0.1
Gen Digital, Inc.	6.75%	09/30/2027	50	49,932	0.1
Gen Digital, Inc.	7.13%	09/30/2030	50	49,958	0.1
NCR Corp.	5.00%	10/01/2028	300	264,938	0.3
Presidio Holdings, Inc.	4.88%	02/01/2027	7	6,540	0.0
Presidio Holdings, Inc.	8.25%	02/01/2028	7	6,440	0.0
Rackspace Technology Global, Inc.	3.50%	02/15/2028	300	120,024	0.1
Science Applications International Corp.	4.88%	04/01/2028	12	11,215	0.0
Seagate HDD Cayman	8.25%	12/15/2029	41	42,028	0.0
Seagate HDD Cayman	8.50%	07/15/2031	41	41,994	0.0
Sensata Technologies, Inc.	3.75%	02/15/2031	300	254,307	0.3
Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025	138	103,134	0.1
Virtusa Corp.	7.13%	12/15/2028	22	17,549	0.0
				<u>1,180,761</u>	<u>1.2</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Air Canada	3.88%	08/15/2026	20	18,572	0.0
Allegiant Travel Co.	7.25%	08/15/2027	47	46,653	0.0
American Airlines, Inc.	11.75%	07/15/2025	300	328,822	0.3
Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026	58	53,671	0.1
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025	95	96,100	0.1
				<u>543,818</u>	<u>0.5</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027	34	32,108	0.0
Loxam SAS	4.50%	02/15/2027	EUR 164	166,667	0.2
PROG Holdings, Inc.	6.00%	11/15/2029	USD 89	78,647	0.1
				<u>277,422</u>	<u>0.3</u>
				<u>17,782,460</u>	<u>17.3</u>
FINANZINSTITUTE					
BANKWESEN					
Ally Financial, Inc., Series B(e)	4.70%	05/15/2026	140	98,938	0.1
Banco Bilbao Vizcaya Argentaria SA(e)	5.88%	09/24/2023	EUR 200	208,274	0.2
Bread Financial Holdings, Inc.	4.75%	12/15/2024	USD 123	115,321	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Bread Financial Holdings, Inc.	7.00%	01/15/2026	USD 17	\$ 15,467	0.0%
				<u>438,000</u>	<u>0.4</u>
MAKLER					
Advisor Group Holdings, Inc.	10.75%	08/01/2027	120	115,499	0.1
Jane Street Group/JSG Finance, Inc.	4.50%	11/15/2029	34	29,001	0.0
NFP Corp.	6.88%	08/15/2028	25	20,727	0.0
NFP Corp.	7.50%	10/01/2030	104	<u>100,273</u>	<u>0.1</u>
				<u>265,500</u>	<u>0.2</u>
FINANZEN					
Aircastle Ltd.(e)	5.25%	06/15/2026	63	43,148	0.1
Castlelake Aviation Finance DAC	5.00%	04/15/2027	92	81,436	0.1
Compass Group Diversified Holdings LLC	5.25%	04/15/2029	48	42,371	0.0
Curo Group Holdings Corp.	7.50%	08/01/2028	90	36,000	0.0
Enova International, Inc.	8.50%	09/01/2024	18	17,958	0.0
Enova International, Inc.	8.50%	09/15/2025	50	48,127	0.1
GGAM Finance Ltd.	7.75%	05/15/2026	41	40,803	0.0
GGAM Finance Ltd.	8.00%	06/15/2028	62	61,028	0.1
SLM Corp.	3.13%	11/02/2026	20	17,168	0.0
				<u>388,039</u>	<u>0.4</u>
VERSICHERUNGEN					
Acrisure LLC/Acrisure Finance, Inc.	10.13%	08/01/2026	42	42,387	0.1
HUB International Ltd.	7.00%	05/01/2026	25	24,631	0.0
				<u>67,018</u>	<u>0.1</u>
SONSTIGE FINANZWERTE					
Intrum AB	3.00%	09/15/2027	EUR 100	76,961	0.1
Intrum AB	4.88%	08/15/2025	105	<u>97,936</u>	<u>0.1</u>
				<u>174,897</u>	<u>0.2</u>
REITs					
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD 46	36,773	0.0
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026	15	13,275	0.0
Iron Mountain, Inc.	4.88%	09/15/2027	3	2,808	0.0
Iron Mountain, Inc.	5.00%	07/15/2028	15	13,753	0.0
Iron Mountain, Inc.	5.25%	03/15/2028	43	40,256	0.1
MPT Operating Partnership LP/MPT Finance Corp.	4.63%	08/01/2029	23	17,208	0.0
MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027	9	7,397	0.0
Park Intermediate Holdings LLC/ PK Domestic Property LLC/PK Finance Co-Issuer	4.88%	05/15/2029	29	<u>25,077</u>	<u>0.0</u>
				<u>156,547</u>	<u>0.1</u>
				<u>1,490,001</u>	<u>1.4</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
NRG Energy, Inc.	3.88%	02/15/2032	180	139,954	0.1
NRG Energy, Inc.	6.63%	01/15/2027	1	999	0.0
Vistra Corp.(e)	7.00%	12/15/2026	97	85,400	0.1
Vistra Corp.(e)	8.00%	10/15/2026	112	104,694	0.1
Vistra Operations Co. LLC	5.63%	02/15/2027	3	2,887	0.0
				<u>333,934</u>	<u>0.3</u>
ERDGAS					
AmeriGas Partners LP/AmeriGas Finance Corp.	5.75%	05/20/2027	21	19,028	0.1
AmeriGas Partners LP/AmeriGas Finance Corp.	5.88%	08/20/2026	17	15,817	0.0
				<u>34,845</u>	<u>0.1</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Solaris Midstream Holdings LLC	7.63%	04/01/2026	34	32,992	0.0
				<u>401,771</u>	<u>0.4</u>
				<u>19,674,232</u>	<u>19.1</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
AIB Group PLC	4.26%	04/10/2025	814	795,478	0.8
Banco de Credito del Peru S.A.	3.13%	07/01/2030	89	81,201	0.1
Banco Santander SA	4.18%	03/24/2028	200	187,966	0.2
Bank of America Corp.	6.20%	11/10/2028	258	267,101	0.3
Bank of America Corp., Series X(e)	6.25%	09/05/2024	119	116,837	0.1
Bank of Ireland Group PLC	6.25%	09/16/2026	210	209,426	0.2
Barclays PLC(e)	6.13%	12/15/2025	260	225,029	0.2
Barclays PLC	7.39%	11/02/2028	251	264,544	0.3
BBVA Bancomer SA/Texas	5.88%	09/13/2034	200	179,100	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettövermögen %
BNP Paribas SA(e)	4.63%	02/25/2031	USD 366	\$ 260,067	0.3%
BPCE SA	5.98%	01/18/2027	311	310,320	0.3
Capital One Financial Corp.	4.93%	05/10/2028	127	122,047	0.1
Capital One Financial Corp.	5.47%	02/01/2029	96	93,228	0.1
Citigroup, Inc.(e)	3.88%	02/18/2026	60	50,049	0.0
Citigroup, Inc.(e)	9.34%	07/30/2023	30	29,978	0.0
Citigroup, Inc., Series U(e)	5.00%	09/12/2024	110	101,873	0.1
Citigroup, Inc., Series W(e)	4.00%	12/10/2025	42	36,062	0.0
Danske Bank A/S	4.30%	04/01/2028	336	315,484	0.3
Deutsche Bank AG/New York NY	6.12%	07/14/2026	202	198,725	0.2
Deutsche Bank AG/New York NY	6.72%	01/18/2029	154	154,942	0.1
Deutsche Bank AG/New York NY	7.08%	02/10/2034	200	182,903	0.2
Discover Financial Services	6.70%	11/29/2032	118	122,365	0.1
Dresdner Funding Trust I	8.15%	06/30/2031	100	105,851	0.1
Goldman Sachs Group, Inc. (The), Series P(e) (f)	8.21%	07/03/2023	6	5,857	0.0
HDFC Bank Ltd.	8.10%	03/22/2025	INR 10,000	117,813	0.1
HSBC Holdings PLC	4.76%	03/29/2033	USD 226	204,369	0.2
HSBC Holdings PLC(e)	6.00%	09/29/2023	EUR 302	318,752	0.3
ING Groep NV(e)	6.75%	04/16/2024	USD 250	238,170	0.2
Intesa Sanpaolo SpA	7.00%	11/21/2025	207	211,527	0.2
KBC Group NV	5.80%	01/19/2029	259	260,724	0.3
Lloyds Banking Group PLC	5.87%	03/06/2029	297	299,299	0.3
Mitsubishi UFJ Financial Group, Inc.	5.48%	02/22/2031	201	202,523	0.2
Mizuho Financial Group, Inc.	5.41%	09/13/2028	200	200,760	0.2
Mizuho Financial Group, Inc.	5.67%	05/27/2029	200	202,517	0.2
Mizuho Financial Group, Inc.	5.74%	05/27/2031	200	202,728	0.2
Morgan Stanley	6.30%	10/18/2028	220	228,800	0.2
NatWest Group PLC	4.27%	03/22/2025	207	203,467	0.2
Santander Holdings USA, Inc.	6.50%	03/09/2029	281	284,915	0.3
Santander UK Group Holdings PLC	6.83%	11/21/2026	499	505,031	0.5
Societe Generale SA	6.45%	01/12/2027	406	406,474	0.4
Sumitomo Mitsui Financial Group, Inc.	5.71%	01/13/2030	406	416,274	0.4
Truist Financial Corp.	1.95%	06/05/2030	7	5,613	0.0
Truist Financial Corp.	5.12%	01/26/2034	33	31,525	0.0
US Bancorp	4.84%	02/01/2034	22	20,646	0.0
				<u>8,978,360</u>	<u>8.7</u>
MAKLER					
Charles Schwab Corp. (The), Series G(e)	5.38%	06/01/2025	60	57,834	0.1
FINANZEN					
Aircastle Ltd.	2.85%	01/26/2028	19	16,238	0.0
Aircastle Ltd.	5.25%	08/11/2025	126	122,305	0.1
Aviation Capital Group LLC	1.95%	01/30/2026	22	19,618	0.0
Aviation Capital Group LLC	1.95%	09/20/2026	70	60,723	0.1
Aviation Capital Group LLC	3.50%	11/01/2027	33	29,464	0.0
Aviation Capital Group LLC	4.13%	08/01/2025	41	38,562	0.1
Aviation Capital Group LLC	4.38%	01/30/2024	35	34,184	0.0
Aviation Capital Group LLC	4.88%	10/01/2025	35	33,662	0.0
Aviation Capital Group LLC	5.50%	12/15/2024	105	102,974	0.1
Huarong Finance II Co., Ltd., Series E	5.50%	01/16/2025	200	185,725	0.2
Synchrony Financial	3.95%	12/01/2027	117	100,818	0.1
Synchrony Financial	4.88%	06/13/2025	107	101,185	0.1
				<u>845,458</u>	<u>0.8</u>
VERSICHERUNGEN					
Allstate Corp. (The), Series B	5.75%	08/15/2053	188	182,507	0.2
ASR Nederland NV	3.38%	05/02/2049	EUR 170	156,115	0.1
Assicurazioni Generali SpA	5.50%	10/27/2047	220	237,325	0.2
Hartford Financial Services Group, Inc. (The), Series ICON(f)	7.45%	02/12/2047	USD 445	369,438	0.4
MetLife Capital Trust IV	7.88%	12/15/2037	100	104,627	0.1
MetLife, Inc.	6.40%	12/15/2036	7	6,926	0.0
Prudential Financial, Inc.	5.20%	03/15/2044	29	28,273	0.0
Prudential Financial, Inc.	5.63%	06/15/2043	277	276,697	0.3
				<u>1,361,908</u>	<u>1.3</u>
REITs					
American Tower Corp.	5.25%	07/15/2028	133	132,909	0.1
American Tower Corp.	5.55%	07/15/2033	178	178,970	0.2
Boston Properties LP	6.75%	12/01/2027	127	127,096	0.1
GLP Capital LP/GLP Financing II, Inc.	5.38%	04/15/2026	32	31,125	0.0
Spirit Realty LP	2.10%	03/15/2028	50	42,102	0.1
Trust Fibra Uno	4.87%	01/15/2030	248	208,940	0.2
				<u>721,142</u>	<u>0.7</u>
				<u>11,964,702</u>	<u>11.6</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
INDUSTRIE					
GRUNDSTOFFE					
Arconic Corp.	6.00%	05/15/2025	USD 25 \$	25,219	0.0%
Braskem Netherlands Finance BV.	4.50%	01/10/2028	250	227,106	0.2
CF Industries, Inc.	4.95%	06/01/2043	3	2,508	0.0
Glencore Funding LLC.	5.40%	05/08/2028	152	151,202	0.2
Glencore Funding LLC.	5.70%	05/08/2033	111	109,901	0.1
Suzano Austria GmbH.	3.75%	01/15/2031	118	99,489	0.1
Vale Overseas Ltd.	3.75%	07/08/2030	173	153,030	0.2
				<u>768,455</u>	<u>0.8</u>
INVESTITIONSGÜTER					
Regal Rexnord Corp.	6.30%	02/15/2030	42	41,951	0.0
Regal Rexnord Corp.	6.40%	04/15/2033	50	49,435	0.1
				<u>91,386</u>	<u>0.1</u>
KOMMUNIKATIONSMEDIEN					
Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027	85	74,918	0.1
Discovery Communications LLC.	4.13%	05/15/2029	23	20,920	0.0
Netflix, Inc.	4.88%	06/15/2030	300	294,737	0.3
Prosus NV.	3.06%	07/13/2031	200	152,577	0.1
Warnermedia Holdings, Inc.	4.28%	03/15/2032	125	109,261	0.1
				<u>652,413</u>	<u>0.6</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
General Motors Financial Co., Inc.	2.20%	04/01/2024	EUR 450	474,392	0.5
General Motors Financial Co., Inc.	5.85%	04/06/2030	USD 28	27,726	0.0
Harley-Davidson Financial Services, Inc.	6.50%	03/10/2028	423	423,826	0.4
Lear Corp.	3.50%	05/30/2030	26	22,962	0.0
Nissan Motor Acceptance Co. LLC.	1.85%	09/16/2026	7	5,914	0.0
Nissan Motor Acceptance Co. LLC.	2.75%	03/09/2028	75	61,123	0.1
				<u>1,015,943</u>	<u>1.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Mattel, Inc.	5.88%	12/15/2027	118	114,976	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
MDC Holdings, Inc.	6.00%	01/15/2043	30	26,337	0.0
PulteGroup, Inc.	6.38%	05/15/2033	84	87,514	0.1
				<u>113,851</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
PVH Corp.	3.13%	12/15/2027	EUR 430	436,803	0.4
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
BAT Capital Corp.	7.75%	10/19/2032	USD 84	91,891	0.1
Charles River Laboratories International, Inc.	4.00%	03/15/2031	300	260,447	0.3
				<u>352,338</u>	<u>0.4</u>
ENERGIE					
Continental Resources, Inc./OK.	5.75%	01/15/2031	97	92,364	0.1
Ecopetrol SA.	4.63%	11/02/2031	21	15,855	0.0
Ecopetrol SA.	5.88%	11/02/2051	57	36,050	0.0
Ecopetrol SA.	6.88%	04/29/2030	93	82,828	0.1
Ecopetrol SA.	8.88%	01/13/2033	55	53,505	0.1
Energy Transfer LP.	8.25%	11/15/2029	121	135,050	0.1
EnLink Midstream LLC.	5.63%	01/15/2028	71	68,400	0.1
KazMunayGas National Co. JSC.	5.38%	04/24/2030	200	180,663	0.2
Occidental Petroleum Corp.	5.88%	09/01/2025	23	22,997	0.0
Occidental Petroleum Corp.	8.50%	07/15/2027	18	19,716	0.0
Occidental Petroleum Corp.	8.88%	07/15/2030	18	20,683	0.0
ONEOK, Inc.	6.10%	11/15/2032	85	86,236	0.1
Ovintiv, Inc.	5.65%	05/15/2028	97	96,533	0.1
Ovintiv, Inc.	6.25%	07/15/2033	80	79,300	0.1
Tengizchevroil Finance Co. International Ltd.	4.00%	08/15/2026	200	177,547	0.2
Var Energi ASA.	7.50%	01/15/2028	203	212,122	0.2
Var Energi ASA.	8.00%	11/15/2032	203	216,326	0.2
Western Midstream Operating LP.	3.95%	06/01/2025	3	2,885	0.0
Western Midstream Operating LP.	4.30%	02/01/2030	38	33,894	0.0
Western Midstream Operating LP.	4.75%	08/15/2028	45	42,559	0.0
Western Midstream Operating LP.	5.45%	04/01/2044	13	10,906	0.0
				<u>1,686,419</u>	<u>1.6</u>
SONSTIGE INDUSTRIEWERTE					
LKQ Corp.	5.75%	06/15/2028	67	66,705	0.1
LKQ Corp.	6.25%	06/15/2033	57	57,432	0.0
				<u>124,137</u>	<u>0.1</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
TECHNOLOGIE					
Broadcom, Inc.	4.93%	05/15/2037	USD 41	\$ 36,765	0.0%
Entegris Escrow Corp.	4.75%	04/15/2029	225	210,311	0.2
Jabil, Inc.	5.45%	02/01/2029	41	40,458	0.1
Micron Technology, Inc.	6.75%	11/01/2029	204	212,877	0.2
Western Digital Corp.	2.85%	02/01/2029	16	12,926	0.0
Western Digital Corp.	3.10%	02/01/2032	7	5,255	0.0
				<u>518,592</u>	<u>0.5</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.75%	10/20/2028	49	47,272	0.1
Mileage Plus Holdings LLC/ Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027	233	232,510	0.2
				<u>279,782</u>	<u>0.3</u>
TRANSPORTWESEN – EISENBAHNEN					
Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036	180	160,198	0.1
Lima Metro Line 2 Finance Ltd.	5.88%	07/05/2034	92	88,847	0.1
				<u>249,045</u>	<u>0.2</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Adani Ports & Special Economic Zone Ltd.	4.00%	07/30/2027	200	171,125	0.2
AerCap Global Aviation Trust	6.50%	06/15/2045	200	191,556	0.2
ERAC USA Finance LLC	4.60%	05/01/2028	167	163,841	0.2
ERAC USA Finance LLC	4.90%	05/01/2033	260	255,536	0.2
				<u>782,058</u>	<u>0.8</u>
				<u>7,186,198</u>	<u>7.0</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
AES Panama Generation Holdings SRL	4.38%	05/31/2030	198	171,699	0.2
Empresas Publicas de Medellin ESP	4.38%	02/15/2031	200	144,250	0.1
LLPL Capital Pte Ltd.	6.88%	02/04/2039	165	147,823	0.2
NRG Energy, Inc.	7.00%	03/15/2033	42	42,384	0.0
				<u>506,156</u>	<u>0.5</u>
				<u>19,657,056</u>	<u>19.1</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - Asia Income Opportunities Portfolio - Class ZT			43,791	3,519,896	3.4
AB SICAV I - Emerging Market Corporate Debt Portfolio - Class ZT - Class A			322,652	3,904,092	3.8
AB SICAV I - Financial Credit Portfolio - Class ZT			6,510	585,330	0.6
AB SICAV I - Sustainable Euro High Yield Portfolio - Class			43,419	1,356,418	1.3
				<u>9,365,736</u>	<u>9.1</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG - VARIABEL VERZINSLICH					
Bellemeade Re Ltd.					
Series 2019-1A, Class M2(f)	7.84%	03/25/2029	USD 142	143,515	0.2
Series 2019-4A, Class M1C(f)	7.64%	10/25/2029	128	128,452	0.1
Connecticut Avenue Securities Trust, Series 2019-R01, Class 2M2(f)	7.59%	07/25/2031	16	15,783	0.0
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes					
Series 2015-HQA2, Class B(f)	15.64%	05/25/2028	373	402,384	0.4
Series 2016-DNA1, Class B(f)	15.14%	07/25/2028	246	272,673	0.3
Federal National Mortgage Association Connecticut Avenue Securities					
Series 2014-C01, Class M2(f)	9.54%	01/25/2024	39	40,055	0.0
Series 2014-C02, Class 1M2(f)	7.74%	05/25/2024	31	31,516	0.0
Series 2014-C04, Class 2M2(f)	10.14%	11/25/2024	4	3,658	0.0
Series 2015-C04, Class 1M2(f)	10.84%	04/25/2028	54	58,056	0.1
Series 2015-C04, Class 2M2(f)	10.69%	04/25/2028	147	153,114	0.2
Series 2016-C02, Class 1M2(f)	11.14%	09/25/2028	2	2,411	0.0
Series 2016-C05, Class 2B(f)	15.89%	01/25/2029	269	291,572	0.3
Series 2017-C02, Class 2B1(f)	10.64%	09/25/2029	195	214,744	0.2
Series 2017-C07, Class 2M2(f)	7.64%	05/25/2030	343	346,348	0.3
Home Re Ltd., Series 2020-1, Class M2(f)	10.39%	10/25/2030	136	137,830	0.1
PMT Credit Risk Transfer Trust, Series 2019-3R, Class A(f)	8.86%	11/27/2031	20	19,270	0.0
				<u>2,261,381</u>	<u>2.2</u>
FESTVERZINSLICHE STAATSPAPIERE					
Federal Home Loan Mortgage Corp. REMICs					
Series 4981, Class MI(g)	5.00%	06/25/2050	765	154,417	0.2
Series 5013, Class JI(g)	4.00%	09/25/2050	348	51,149	0.1
Series 5015, Class BI(g)	4.00%	09/25/2050	65	12,405	0.0
Series 5018, Class AI(g)	4.00%	10/25/2050	53	9,700	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Series 5018, Class GI(g)	4.50%	10/25/2050	USD 58 \$	10,369	0.0%
Series 5024, Class DI(g)	4.00%	10/25/2050	821	142,647	0.1
Series 5030, Class EI(g)	3.50%	10/25/2050	59	9,845	0.0
Series 5036, Class IT(g)	4.00%	03/25/2050	969	175,981	0.2
Series 5043, Class IO(g)	5.00%	11/25/2050	60	13,094	0.0
Series 5049, Class CI(g)	3.50%	12/25/2050	1,391	246,187	0.2
Series 5052, Class IK(g)	4.00%	12/25/2050	928	169,206	0.2
Federal National Mortgage Association REMICs					
Series 2020-89, Class KI(g)	4.00%	12/25/2050	250	46,767	0.0
Series 2020-96, Class KI(g)	2.50%	01/25/2051	81	12,562	0.0
				<u>1,054,329</u>	<u>1.0</u>
VARIABLE VERZINSLICHE STAATSPAPIERE					
Federal Home Loan Mortgage Corp. REMICs					
Series 3119, Class PI(f) (h)	2.09%	02/15/2036	43	5,960	0.0
Series 4125, Class SA(f) (h)	1.04%	11/15/2042	20	2,094	0.0
Series 4248, Class SL(f) (h)	0.94%	05/15/2041	24	1,700	0.0
Series 4735, Class SA(f) (h)	1.09%	12/15/2047	301	33,525	0.0
Series 4754, Class QS(f) (h)	1.04%	02/15/2048	362	44,871	0.1
Series 4767, Class SB(f) (h)	1.09%	03/15/2048	284	30,215	0.0
Series 4774, Class BS(f) (h)	1.09%	02/15/2048	797	95,029	0.1
Series 4774, Class SL(f) (h)	1.09%	04/15/2048	340	38,918	0.0
Federal National Mortgage Association REMICs					
Series 2012-70, Class HS(f) (h)	0.86%	07/25/2042	15	1,785	0.0
Series 2013-4, Class ST(f) (h)	1.01%	02/25/2043	93	10,193	0.0
Series 2014-88, Class BS(f) (h)	1.01%	01/25/2045	75	7,905	0.0
Series 2016-69, Class DS(f) (h)	0.96%	10/25/2046	912	63,099	0.1
Series 2017-109, Class SJ(f) (h)	1.06%	01/25/2048	258	30,685	0.0
Series 2017-20, Class SJ(f) (h)	0.96%	04/25/2047	360	40,291	0.1
Series 2017-49, Class SP(f) (h)	1.01%	07/25/2047	87\$	9,839	0.0
Series 2018-28, Class PS(f) (h)	1.06%	05/25/2048	343	38,501	0.0
Series 2018-30, Class SA(f) (h)	1.06%	05/25/2048	315	34,158	0.0
Series 2018-32, Class SB(f) (h)	1.06%	05/25/2048	166	19,101	0.0
Series 2018-45, Class SL(f) (h)	1.06%	06/25/2048	121	14,482	0.0
Series 2018-57, Class SL(f) (h)	1.06%	08/25/2048	341	46,579	0.1
Series 2018-58, Class SA(f) (h)	1.06%	08/25/2048	155	19,043	0.0
Series 2018-59, Class HS(f) (h)	1.06%	08/25/2048	365	49,953	0.1
				<u>637,926</u>	<u>0.6</u>
				<u>3,953,636</u>	<u>3.8</u>
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABLE VERZINSLICH					
AGL CLO 9 Ltd., Series 2020-9A, Class D(f)	8.95%	01/20/2034	250	240,843	0.3
AGL CLO 10 Ltd., Series 2021-10A, Class D(f)	8.16%	04/15/2034	250	230,395	0.2
AGL CLO 11 Ltd., Series 2021-11A, Class D(f)	8.41%	04/15/2034	250	230,146	0.2
AIG CLO LLC, Series 2021-3A, Class D(f)	8.36%	01/25/2035	250	235,670	0.2
Apidos CLO XXXV, Series 2021-35A, Class D(f)	7.90%	04/20/2034	250	226,524	0.2
Bain Capital Credit CLO Ltd., Series 2021-4A, Class D(f)	8.35%	10/20/2034	250	213,018	0.2
Ballyrock CLO 14 Ltd., Series 2020-14A, Class C(f)	8.85%	01/20/2034	250	237,708	0.2
GoldenTree Loan Opportunities IX Ltd.,					
Series 2014-9A, Class DR2(f)	8.30%	10/29/2029	250	240,024	0.3
Neuberger Berman Loan Advisers CLO 39 Ltd.,					
Series 2020-39A, Class D(f)	8.85%	01/20/2032	250	240,163	0.3
Neuberger Berman Loan Advisers CLO 43 Ltd.,					
Series 2021-43A, Class D(f)	8.36%	07/17/2035	250	231,835	0.2
New Mountain CLO 3 Ltd., Series CLO-3A, Class D(f)	8.60%	10/20/2034	250	219,487	0.2
				<u>2,545,813</u>	<u>2.5</u>
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
ANGOLA					
Angolan Government International Bond	8.00%	11/26/2029	244	207,293	0.2
Angolan Government International Bond	9.50%	11/12/2025	200	198,100	0.2
				<u>405,393</u>	<u>0.4</u>
BRASILIEN					
Brazilian Government International Bond	4.75%	01/14/2050	356	257,655	0.3
DOMINIKANISCHE REPUBLIK					
Dominican Republic International Bond	4.50%	01/30/2030	229	197,513	0.2
Dominican Republic International Bond	4.88%	09/23/2032	364	304,804	0.3
				<u>502,317</u>	<u>0.5</u>
ECUADOR					
Ecuador Government International Bond	2.50%	07/31/2035	136	46,326	0.1
ÄGYPTEN					
Egypt Government International Bond	7.05%	01/15/2032	200	109,287	0.1
Egypt Government International Bond	7.63%	05/29/2032	218	120,486	0.1
				<u>229,773</u>	<u>0.2</u>

		Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
EL SALVADOR						
	El Salvador Government International Bond	8.63%	02/28/2029	USD 205	\$ 121,719	0.1%
ELFENBEINKÜSTE						
	Ivory Coast Government International Bond	4.88%	01/30/2032	EUR 177	142,996	0.1
LIBANON						
	Lebanon Government International Bond(c)	6.65%	04/22/2024	USD 29	1,667	0.0
	Lebanon Government International Bond(c)	6.85%	03/23/2027	28	1,607	0.0
	Lebanon Government International Bond, Series G(c)	1.00%	11/27/2026	144	8,262	0.0
					11,536	0.0
NIGERIA						
	Nigeria Government International Bond	7.63%	11/28/2047	210	137,458	0.1
SENEGAL						
	Senegal Government International Bond	6.25%	05/23/2033	210	166,596	0.2
	Senegal Government International Bond	6.75%	03/13/2048	200	132,225	0.1
					298,821	0.3
SÜDAFRIKA						
	Republic of South Africa Government International Bond	5.75%	09/30/2049	324	219,469	0.2
UKRAINE						
	Ukraine Government International Bond	7.25%	03/15/2035	361	66,402	0.1
	Ukraine Government International Bond	7.38%	09/25/2034	317	57,159	0.0
					123,561	0.1
					2,497,024	2.4
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN						
INDUSTRIE						
GRUNDSTOFFE						
	Braskem Idesa SAPI	6.99%	02/20/2032	200	136,000	0.1
	CSN Resources SA	4.63%	06/10/2031	211	158,909	0.1
	Eldorado Gold Corp.	6.25%	09/01/2029	68	61,030	0.1
	Sasol Financing USA LLC	8.75%	05/03/2029	200	191,911	0.2
	Vedanta Resources Finance II PLC	13.88%	01/21/2024	200	182,000	0.2
	Volcan Cia Minera SAA	4.38%	02/11/2026	44	29,310	0.0
					759,160	0.7
INVESTITIONSGÜTER						
	Cemex SAB de CV(e)	5.13%	06/08/2026	200	175,365	0.2
	Embraer Netherlands Finance BV	5.40%	02/01/2027	90	86,248	0.1
					261,613	0.3
KOMMUNIKATION/TELEKOMMUNIKATION						
	CT Trust	5.13%	02/03/2032	200	157,218	0.1
	Digicel International Finance Ltd./ Digicel international Holdings Ltd.	8.75%	05/25/2024	97	88,287	0.1
					245,505	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE						
	Wynn Macau Ltd.	5.50%	01/15/2026	212	193,918	0.2
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER						
	Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029	37	34,371	0.0
	MARB BondCo PLC	3.95%	01/29/2031	400	289,000	0.3
	Natura Cosméticos SA	4.13%	05/03/2028	200	168,000	0.2
					491,371	0.5
ENERGIE						
	Leviathan Bond Ltd.	5.75%	06/30/2023	26	25,704	0.0
	Leviathan Bond Ltd.	6.50%	06/30/2027	86	81,750	0.1
					107,454	0.1
					2,059,021	2.0
VERSORGBETRIEBE						
ELEKTRIZITÄT						
	Investment Energy Resources Ltd.	6.25%	04/26/2029	323	302,005	0.3
FINANZINSTITUTE						
SONSTIGE FINANZWERTE						
	OEC Finance Ltd.(d)	4.38%	10/25/2029	134	4,921	0.0
					2,365,947	2.3
GEMEINDEVERWALTUNG – KOMMUNALANLEIHEN						
KANADA						
	Province of Alberta Canada	3.40%	12/01/2023	CAD 687	503,017	0.5
	Province of British Columbia Canada, Series T	9.00%	08/23/2024	514	397,746	0.4
	Province of Manitoba Canada	7.75%	12/22/2025	444	354,197	0.4

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Province of Saskatchewan Canada	3.20%	06/03/2024	CAD 761	\$ 552,171	0.5%
				<u>1,807,131</u>	<u>1.8</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
CCUBS Commercial Mortgage Trust, Series 2017-C1, Class XA(g)	1.01%	11/15/2050	USD 1,521	50,177	0.1
CD Mortgage Trust, Series 2017-CD3, Class XA(g)	0.96%	02/10/2050	908	24,541	0.0
CFCRE Commercial Mortgage Trust, Series 2017-C8, Class XA(g)	1.48%	06/15/2050	647	28,371	0.0
Citigroup Commercial Mortgage Trust Series 2016-C3, Class XA(g)	0.99%	11/15/2049	1,615	43,433	0.0
Series 2016-P3, Class XA(g)	1.66%	04/15/2049	2,949	91,324	0.1
Series 2018-C6, Class XA(g)	0.76%	11/10/2051	1,949	62,845	0.1
Commercial Mortgage Trust Series 2015-CR27, Class XA(g)	0.90%	10/10/2048	317	5,337	0.0
Series 2016-COR1, Class XA(g)	1.31%	10/10/2049	2,242	71,127	0.1
Series 2016-DC2, Class XA(g)	0.92%	02/10/2049	5,177	99,253	0.1
Series 2017-COR2, Class XA(g)	1.15%	09/10/2050	3,634	137,702	0.1
GS Mortgage Securities Trust Series 2011-GC5, Class D	5.15%	08/10/2044	90	28,063	0.0
Series 2016-GS3, Class XA(g)	1.19%	10/10/2049	4,536	137,183	0.1
JPMDB Commercial Mortgage Securities Trust, Series 2017-C5, Class XA(g)	0.89%	03/15/2050	1,523	36,636	0.0
JPMorgan Chase Commercial Mortgage Securities Trust, Series 2016-JP2, Class XA(g)	1.77%	08/15/2049	874	36,572	0.0
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class XA(g)	1.00%	04/15/2048	1,269	15,304	0.0
UBS Commercial Mortgage Trust Series 2018-C10, Class XA(g)	0.86%	05/15/2051	920	31,992	0.0
Series 2018-C14, Class XA(g)	0.88%	12/15/2051	1,620	61,045	0.1
Series 2018-C15, Class XA(g)	0.90%	12/15/2051	1,187	44,902	0.1
Wells Fargo Commercial Mortgage Trust Series 2015-LC20, Class XA(g)	1.28%	04/15/2050	764	12,536	0.0
Series 2016-C32, Class XA(g)	1.21%	01/15/2059	1,272	32,375	0.0
Series 2016-C33, Class XA(g)	1.57%	03/15/2059	3,012	100,936	0.1
Series 2016-C36, Class XA(g)	1.17%	11/15/2059	2,145	64,205	0.1
Series 2016-LC24, Class XA(g)	1.60%	10/15/2049	1,084	43,845	0.1
Series 2016-LC25, Class XA(g)	0.83%	12/15/2059	868	19,998	0.0
Series 2018-C48, Class XA(g)	0.94%	01/15/2052	2,969	116,452	0.1
WF-RBS Commercial Mortgage Trust, Series 2011-C4, Class E	4.85%	06/15/2044	25	17,461	0.0
				<u>1,413,615</u>	<u>1.3</u>
NICHT STAATLICHE VARIABEL VERZINSLICHE CMBS					
Morgan Stanley Capital I Trust, Series 2019-BPR, Class D(f)	9.61%	05/15/2036	64	59,072	0.1
				<u>59,072</u>	<u>0.1</u>
				<u>1,472,687</u>	<u>1.4</u>
BEHÖRDEN					
SCHULDVERSCHREIBUNGEN VON BEHÖRDEN					
Federal Home Loan Banks	5.50%	07/15/2036	135	154,821	0.1
Federal Home Loan Mortgage Corp.	6.25%	07/15/2032	222	262,488	0.3
Federal Home Loan Mortgage Corp.	6.75%	03/15/2031	200	238,279	0.2
Federal National Mortgage Association.	6.25%	05/15/2029	141	158,424	0.1
Federal National Mortgage Association.	6.63%	11/15/2030	400	470,500	0.5
				<u>1,284,512</u>	<u>1.2</u>
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
MEXIKO					
Comision Federal de Electricidad	4.69%	05/15/2029	303	270,295	0.3
Petroleos Mexicanos	5.95%	01/28/2031	211	150,686	0.1
Petroleos Mexicanos	6.49%	01/23/2027	69	59,418	0.1
Petroleos Mexicanos	6.70%	02/16/2032	50	37,287	0.0
Petroleos Mexicanos	6.75%	09/21/2047	155	93,215	0.1
Petroleos Mexicanos	7.69%	01/23/2050	113	72,857	0.1
				<u>683,758</u>	<u>0.7</u>
REGIERUNGEN – STAATSANLEIHEN					
KOLUMBIEN					
Colombia Government International Bond	3.25%	04/22/2032	216	156,168	0.1
PANAMA					
Panama Notas del Tesoro	3.75%	04/17/2026	102	97,493	0.1
				<u>253,661</u>	<u>0.2</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettöver- mögen %
STAMMAKTIE					
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
				769 \$	19,071 0.0%
Intelsat Emergence SA					
MEDIEN					
				587	1,391 0.0
iHeartMedia, Inc. - Class A					
					20,462 0.0
ENERGIE					
ENERGIE-AUSRÜSTUNG UND -DIENSTE					
				218	2,387 0.0
Diamond Offshore Drilling, Inc.					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
				149	9,953 0.0
Civitas Resources, Inc.					
				297	26,781 0.1
Denbury, Inc.					
					36,734 0.1
					39,121 0.1
					59,583 0.1
VORZUGSAKTIE					
INDUSTRIE					
ENERGIE					
				2	12,400 0.0
Gulfport Energy Corp. 10.00%					
					113,085,208 109.8
GELDMARKTINSTRUMENTE					
US-SCHATZWECHSEL					
				300	293,514 0.3
U.S. Treasury Bill					
					113,378,722 110.1
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
ABS-ANLEIHEN					
SONSTIGE FESTVERZINSLICHE ABS					
Consumer Loan Underlying Bond Certificate Issuer Trust I					
				3	2,594 0.0
Series 2018-20, Class PT. 9.14% 11/16/2043					
				8	7,857 0.0
Series 2019-36, Class PT. 11.84% 10/17/2044					
Consumer Loan Underlying Bond Club Certificate Issuer Trust I,					
				0*	33 0.0
Series 2019-43, Class PT. (92.24)% 11/15/2044					
					10,484 0.0
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABEL VERZINSLICH					
				466	429,193 0.4
AGL CLO 13 Ltd., Series 2021-13A, Class D(f) 8.40% 10/20/2034					
				250	229,395 0.2
AGL CLO 16 Ltd., Series 2021-16A, Class D(f) 8.35% 01/20/2035					
				250	208,503 0.2
Dryden 49 Senior Loan Fund, Series 2017-49A, Class E(f) 11.56% 07/18/2030					
Neuberger Berman Loan Advisers CLO 51 Ltd.,					
				250	252,489 0.3
Series 2022-51A, Class D(f) 10.77% 10/23/2035					
				250	240,871 0.2
Northwoods Capital XII-B Ltd., Series 2018-12BA, Class B(f) 6.72% 06/15/2031					
				250	198,292 0.2
Octagon Investment Partners 35 Ltd., Series 2018-1A, Class D(f) ... 10.45% 01/20/2031					
				475	433,035 0.4
Peace Park CLO Ltd., Series 2021-1A, Class D(f) 8.20% 10/20/2034					
				250	232,624 0.2
Rockford Tower CLO Ltd., Series 2017-2A, Class DR(f) 8.11% 10/15/2029					
				250	242,223 0.3
Signal Peak CLO 12 Ltd., Series 2022-12A, Class D(f) 9.80% 07/18/2034					
					2,466,625 2.4
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG - VARIABEL VERZINSLICH					
				59	56,729 0.1
PMT Credit Risk Transfer Trust, Series 2020-1R, Class A(f) (i) 8.51% 02/27/2023					
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
				127	46,917 0.1
LB-UBS Commercial Mortgage Trust,					
Series 2006-C6, Class AJ 5.45% 09/15/2039					
				11	9,937 0.0
WF-RBS Commercial Mortgage Trust,					
Series 2014-LC14, Class C 4.34% 03/15/2047					
					56,854 0.1
STAMMAKTIE					
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
				80	0 0.0
Intelsat Jackson Holdings SA (e) (j)					
NICHT-BASISKONSUMGÜTER					
BREIT ANGELEGTER EINZELHANDEL					
				660	31,350 0.0
ATD New Holdings, Inc.					

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
DIVERSIFIZIERTE VERBRAUCHERDIENSTE					
Monitronics International, Inc. (j)			1,157	\$ 0	0.0%
				<u>31,350</u>	<u>0.0</u>
FINANZWERTE					
BANKEN					
Nordic Aviation Capital DAC (j)			238	3,332	0.0
Nordic Aviation Capital DAC (j)			3,929	<u>55,006</u>	<u>0.1</u>
				<u>58,338</u>	<u>0.1</u>
INDUSTRIEGÜTER					
ELEKTRISCHE AUSRÜSTUNG					
Exide Corp. (j)			10	<u>3,750</u>	<u>0.0</u>
				<u>93,438</u>	<u>0.1</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
UniCredit SpA	7.83%	12/04/2023	USD 350	<u>351,341</u>	<u>0.3</u>
REITs					
VICI Properties LP/VICI Note Co., Inc.	5.75%	02/01/2027	65	<u>64,124</u>	<u>0.1</u>
				<u>415,465</u>	<u>0.4</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Chile Electricity PEC SpA	0.00%	01/25/2028	200	<u>151,100</u>	<u>0.1</u>
				<u>566,565</u>	<u>0.5</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
FINANZEN					
goeasy Ltd.	5.38%	12/01/2024	82	<u>78,641</u>	<u>0.1</u>
INDUSTRIE					
GRUNDSTOFFE					
ASP Unifrax Holdings, Inc.	7.50%	09/30/2029	9	6,224	0.0
Valvoline, Inc.	3.63%	06/15/2031	300	<u>247,526</u>	<u>0.3</u>
				<u>253,750</u>	<u>0.3</u>
INVESTITIONSGÜTER					
Moog, Inc.	4.25%	12/15/2027	12	11,212	0.0
WESCO Distribution, Inc.	7.25%	06/15/2028	13	<u>13,267</u>	<u>0.0</u>
				<u>24,479</u>	<u>0.0</u>
KOMMUNIKATIONSMEDIEN					
Sirius XM Radio, Inc.	5.50%	07/01/2029	3	<u>2,620</u>	<u>0.0</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Intelsat Jackson Holdings SA(j)	5.50%	08/01/2023	41	0	0.0
Intelsat Jackson Holdings SA(j)	8.50%	10/15/2024	40	<u>0</u>	<u>0.0</u>
				<u>0</u>	<u>0.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Exide Technologies, (Exchange Priority)(j)	11.00%	10/31/2024	44	0	0.0
Exide Technologies, (First Lien)(j)	11.00%	10/31/2024	18	0	0.0
PM General Purchaser LLC	9.50%	10/01/2028	38	<u>35,682</u>	<u>0.0</u>
				<u>35,682</u>	<u>0.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Viking Ocean Cruises Ship VII Ltd.	5.63%	02/15/2029	31	<u>27,080</u>	<u>0.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Premier Entertainment Sub LLC/					
Premier Entertainment Finance Corp.	5.63%	09/01/2029	2	1,419	0.0
Taylor Morrison Communities, Inc.	5.88%	06/15/2027	79	<u>77,022</u>	<u>0.1</u>
				<u>78,441</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028	47	<u>43,104</u>	<u>0.0</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
ModivCare, Inc.	5.88%	11/15/2025	19	17,642	0.0
Option Care Health, Inc.	4.38%	10/31/2029	85	<u>73,547</u>	<u>0.1</u>
				<u>91,189</u>	<u>0.1</u>
ENERGIE					
Gulfport Energy Corp.	6.00%	10/15/2024	30	19	0.0
Gulfport Energy Corp.	6.38%	05/15/2025	45	28	0.0
Gulfport Energy Corp.	6.38%	01/15/2026	35	22	0.0

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
Gulfport Energy Corp.(i)	6.63%	05/01/2023	USD 3	\$ 2	0.0%
Sunoco LP/Sunoco Finance Corp.	6.00%	04/15/2027	5	4,916	0.0
				<u>4,987</u>	<u>0.0</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.88%	07/15/2032	6	5,112	0.0
Garda World Security Corp.	7.75%	02/15/2028	53	53,070	0.1
Gartner, Inc.	4.50%	07/01/2028	50	47,055	0.0
Monitronics International, Inc.(i) (j)	0.00%	04/01/2020	62	0	0.0
WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026	29	25,955	0.0
				<u>131,192</u>	<u>0.1</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
NAC Aviation 29 DAC	4.75%	06/30/2026	232	197,801	0.2
				<u>890,325</u>	<u>0.8</u>
				<u>968,966</u>	<u>0.9</u>
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
INVESTITIONSGÜTER					
Odebrecht Holdco Finance Ltd.	0.00%	09/10/2058	141	380	0.0
VORZUGSAKTIE					
INDUSTRIE					
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Exide International Holdings LP(j)	0.00%		136	119,000	0.1
QUASI-STAAATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
UKRAINE					
State Agency of Roads of Ukraine	6.25%	06/24/2030	200	32,787	0.0
BEZUGSRECHTE					
KOMMUNIKATIONS DIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONS DIENSTE					
Intelsat Jackson Holdings SA, Series B, expiring 12/31/2049(j).			80	0	0.0
				<u>4,371,828</u>	<u>4.2</u>
Gesamtanlagen					
(Kosten \$132,689,758).				\$ 117,750,550	114.3%
Termineinlagen					
HSBC, Paris(k)	2.13 %	–		349,662	0.4
Scotiabank, Toronto(k).	3.33 %	–		46	0.0
SMBC, London(k)	4.43 %	–		526,291	0.5
				<u>875,999</u>	<u>0.9</u>
Termineinlagen insgesamt					
				<u>(15,646,261)</u>	<u>(15.2)</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				<u>\$ 102,980,288</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
U.S. Long Bond (CBT) Futures	09/20/2023	39	\$ 4,920,109	\$ 5,005,406	\$ 85,297
U.S. T-Note 5 Yr (CBT) Futures	09/29/2023	271	29,545,273	29,560,172	14,899
U.S. T-Note 10 Yr (CBT) Futures	09/20/2023	109	12,445,485	12,477,094	31,609
Short					
Canadian 10 Yr Bond Futures	09/20/2023	5	455,322	455,506	(184)
Euro Buxl 30 Yr Bond Futures	06/08/2023	2	283,772	296,513	(12,741)
Euro-BOBL Futures	06/08/2023	6	738,567	757,679	(19,112)
Long Gilt Futures	09/27/2023	2	239,361	240,804	(1,443)
U.S. 10 Yr Ultra Futures	09/20/2023	17	2,027,148	2,047,703	(20,555)
U.S. T-Note 2 Yr (CBT) Futures	09/29/2023	247	50,920,367	50,839,547	80,820
				<u>\$ 158,590</u>	
				Wertsteigerung \$	212,625
				Wertminderung \$	(54,035)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Barclays Bank PLC	EUR 4,102	USD 4,517	07/31/2023	\$ 117,831
Brown Brothers Harriman & Co.	USD 150	AUD 224	06/15/2023	(3,667)
Brown Brothers Harriman & Co.	NZD 185	USD 115	06/22/2023	3,490
Brown Brothers Harriman & Co.	USD 92	GBP 74	07/21/2023	137
Brown Brothers Harriman & Co.	USD 126	EUR 116	07/31/2023	(2,153)
Brown Brothers Harriman & Co.+	AUD 0**	USD 0**	06/05/2023	1
Brown Brothers Harriman & Co.+	SGD 0**	USD 0**	06/05/2023	0
Brown Brothers Harriman & Co.+	USD 3	AUD 4	06/05/2023	(73)
Brown Brothers Harriman & Co.+	USD 4	SGD 5	06/05/2023	(20)
Brown Brothers Harriman & Co.+	PLN 28	USD 7	06/12/2023	107
Brown Brothers Harriman & Co.+	SGD 416	USD 310	06/12/2023	1,766
Brown Brothers Harriman & Co.+	SGD 9	USD 7	06/12/2023	(6)
Brown Brothers Harriman & Co.+	USD 639	PLN 2,633	06/12/2023	(17,511)
Brown Brothers Harriman & Co.+	USD 0**	SGD 0**	06/12/2023	0
Brown Brothers Harriman & Co.+	USD 891	SGD 1,179	06/12/2023	(18,495)
Brown Brothers Harriman & Co.+	AUD 13	USD 9	06/13/2023	205
Brown Brothers Harriman & Co.+	AUD 13	USD 9	06/13/2023	(1)
Brown Brothers Harriman & Co.+	USD 818	AUD 1,207	06/13/2023	(33,002)
Brown Brothers Harriman & Co.+	AUD 0**	USD 0**	06/20/2023	1
Brown Brothers Harriman & Co.+	CAD 5	USD 4	06/20/2023	27
Brown Brothers Harriman & Co.+	CAD 5	USD 4	06/20/2023	(20)
Brown Brothers Harriman & Co.+	CHF 0**	USD 0**	06/20/2023	2
Brown Brothers Harriman & Co.+	EUR 3	USD 4	06/20/2023	35
Brown Brothers Harriman & Co.+	GBP 2	USD 2	06/20/2023	(3)
Brown Brothers Harriman & Co.+	SGD 0**	USD 0**	06/20/2023	0
Brown Brothers Harriman & Co.+	USD 3	AUD 4	06/20/2023	(73)
Brown Brothers Harriman & Co.+	USD 328	CAD 441	06/20/2023	(3,483)
Brown Brothers Harriman & Co.+	USD 20	CHF 18	06/20/2023	(364)
Brown Brothers Harriman & Co.+	USD 181	EUR 166	06/20/2023	(3,145)
Brown Brothers Harriman & Co.+	USD 146	GBP 117	06/20/2023	(779)
Brown Brothers Harriman & Co.+	USD 4	SGD 5	06/20/2023	(20)
Citibank, NA	INR 9,468	USD 115	06/22/2023	196
Morgan Stanley Capital Services LLC	CAD 2,477	USD 1,816	06/09/2023	(9,331)
				\$ 31,652
			Wertsteigerung	\$ 123,798
			Wertminderung	\$ (92,146)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Kaufkontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	Republic of Korea	06/20/2028	USD 1,120	\$ (31,088)	\$ (4,057)
Verkaufskontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 40, 5 Year Index	06/20/2028	USD 6,820	72,708	18,053
Insgesamt				\$ 41,620	\$ 13,996

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Vorabgebühren bezahlt/(erhalten)	Unrealisierte Wertsteigerung/(-minderung)
Kaufkontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 257	\$ 53,489	\$ 29,913	\$ 23,576
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 428	89,149	38,312	50,837
Verkaufskontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 35	(7,251)	(7,766)	515
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 14	(2,972)	(3,473)	501
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 26	(5,468)	(5,915)	447
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 26	(5,349)	(5,729)	380
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 18	(3,685)	(1,805)	(1,880)

Kontrahent	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Markt- wert	Vorab- gebühren bezahlt/ (erhalten)	Unrealisierte Wertsteigerung/ (-minderung)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 41	\$ (8,439)	\$ (3,718)	\$ (4,721)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 196	(40,890)	(26,173)	(14,717)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 253	(52,657)	(23,077)	(29,580)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 253	(52,657)	(22,830)	(29,827)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 253	(52,657)	(22,830)	(29,827)
Credit Suisse International	CDX-CMBX.NA.A Series 6	05/11/2063	USD 11	(1,648)	(407)	(1,241)
Credit Suisse International	CDX-CMBX.NA.A Series 6	05/11/2063	USD 23	(3,354)	(845)	(2,509)
Credit Suisse International	CDX-CMBX.NA.A Series 6	05/11/2063	USD 27	(3,979)	(1,049)	(2,930)
Credit Suisse International	CDX-CMBX.NA.A Series 6	05/11/2063	USD 56	(8,356)	(2,066)	(6,290)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 21	(4,279)	(2,099)	(2,180)
Deutsche Bank AG	CDX-CMBX.NA.A Series 6	05/11/2063	USD 115	(17,053)	(4,309)	(12,744)
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 131	(27,220)	(18,661)	(8,559)
Deutsche Bank AG	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 370	(76,906)	(47,377)	(29,529)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 171	(35,659)	(14,889)	(20,770)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 228	(47,546)	(26,059)	(21,487)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 338	(70,249)	(35,327)	(34,922)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 405	(84,275)	(42,461)	(41,814)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 114	(23,773)	(15,150)	(8,623)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 228	(47,546)	(26,762)	(20,784)
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.A Series 6	05/11/2063	USD 1	(206)	(53)	(153)
Morgan Stanley & Co. International PLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 400	(83,205)	(54,996)	(28,209)
Insgesamt				<u>\$ (624,641)</u>	<u>\$ (347,601)</u>	<u>\$ (277,040)</u>
					Wertsteigerung	\$ 76,256
					Wertminderung	\$ (353,296)
Swaps insgesamt						<u>\$ (263,044)</u>

UMGEKEHRTE PENSIONSGESCHÄFTE

Makler	Kapitalbetrag (000)	Zinssatz	Fälligkeit	USD-Wert
JPMorgan Chase Bank, NA †	USD 13,027	5.18%	--	\$ 13,026,900
JPMorgan Chase Bank, NA †	USD 5,328	5.18%	--	5,327,750
				<u>\$ 18,354,650</u>

† The reverse repurchase agreement matures on demand. Interest rate resets daily and the rate shown is the rate in effect on 31. Mai 2023.

* Kapitalbetrag geringer als 500.

** Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Position, or a portion thereof, has been segregated to collateralize reverse repurchase agreements.
- (b) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für Derivate zu dienen.
- (c) Not leidend.
- (d) Zahlungen in Sachwerten (PIK).
- (e) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (f) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2023.
- (g) Kredit, bei dem bis zur Endfälligkeit nur Zins- und keine Tilgungszahlungen zu leisten sind.
- (h) Wertpapier, bei dem bis zur Endfälligkeit nur umgekehrte Zins- und keine Tilgungszahlungen zu leisten sind.
- (i) Notleidendes fälliges Wertpapier.
- (j) Zum angemessenen Marktwert entsprechend den Verfahren bewertet, die von und unter der allgemeinen Aufsicht der Verwaltungsgesellschaft und des Verwaltungsrats festgelegt werden.
- (k) Tagesgeld.

Währungskürzel:

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

	Anteile	Wert (EUR)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
FINANZWERTE			
BANKEN			
ABN AMRO Bank NV (GDR)	472,240 €	6,424,825	1.2%
Banco Bilbao Vizcaya Argentaria SA	1,678,756	10,273,987	2.0
Bank of Ireland Group PLC	1,290,782	11,351,137	2.2
BNP Paribas SA	150,421	8,124,238	1.6
Danske Bank A/S	542,514	10,322,954	2.0
KBC Group NV	152,391	9,323,282	1.8
NatWest Group PLC	3,535,620	10,670,476	2.0
		<u>66,490,899</u>	<u>12.8</u>
KAPITALMÄRKTE			
Euronext NV	129,383	8,041,154	1.5
FINANZDIENSTLEISTUNGEN			
Eurazeo SE	161,506	10,320,233	2.0
VERSICHERUNGEN			
Hiscox Ltd.	403,259	5,494,462	1.1
SCOR SE	460,425	11,008,762	2.1
		<u>16,503,224</u>	<u>3.2</u>
		<u>101,355,510</u>	<u>19.5</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Airbus SE	88,764	10,877,141	2.1
BAE Systems PLC	1,413,167	15,249,253	2.9
Melrose Industries PLC	1,438,526	7,886,877	1.5
Saab AB - Class B	248,823	12,669,529	2.5
Safran SA	100,985	13,677,408	2.6
		<u>60,360,208</u>	<u>11.6</u>
ELEKTRISCHE AUSRÜSTUNG			
Prysmian SpA	223,294	7,741,603	1.5
INDUSTRIEKONZERNE			
Siemens AG (REG)	68,662	10,528,631	2.0
Smiths Group PLC	44,333	827,725	0.2
		<u>11,356,356</u>	<u>2.2</u>
MASCHINEN			
Sandvik AB	546,265	8,975,728	1.7
PASSAGIERFLUGGESELLSCHAFTEN			
Wizz Air Holdings PLC	93,961	3,032,359	0.6
PROFESSIONELLE DIENSTLEISTUNGEN			
Teleperformance	50,386	7,049,002	1.3
		<u>98,515,256</u>	<u>18.9</u>
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMponenten			
Dowlais Group PLC	4,449,039	6,765,307	1.3
Faurecia SE	472,851	9,140,210	1.8
		<u>15,905,517</u>	<u>3.1</u>
KRAFTFAHRZEUGE			
Stellantis NV	625,871	8,881,110	1.7
HOTELS, RESTAURANTS UND FREIZEIT			
Entain PLC	482,663	7,401,203	1.4
HAUSHALTSGEBRAUCHSGÜTER			
Persimmon PLC	166,065	2,319,612	0.4
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Burberry Group PLC	299,102	7,489,943	1.4
Kering SA	17,912	8,926,445	1.7
Pandora A/S	144,970	10,804,243	2.1
		<u>27,220,631</u>	<u>5.2</u>
		<u>61,728,073</u>	<u>11.8</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
ConvaTec Group PLC	3,188,724	7,517,932	1.5
LivaNova PLC	178,527	7,415,042	1.4
		<u>14,932,974</u>	<u>2.9</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Fresenius SE & Co. KGaA	469,456	12,013,379	2.3

	Zinssatz	Datum	Anteile	Wert (EUR)	Nettover- mögen %
PHARMAZEUTIKA					
Roche Holding AG (Genusschein)			68,014	€ 20,113,001	3.9%
Sanofi			150,369	14,267,011	2.7
				<u>34,380,012</u>	<u>6.6</u>
				<u>61,326,365</u>	<u>11.8</u>
VERBRAUCHSGÜTER					
GETRÄNKE					
Heineken NV			104,795	9,901,031	1.9
Pernod Ricard SA			53,980	10,909,358	2.1
				<u>20,810,389</u>	<u>4.0</u>
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN					
Carrefour SA			612,162	10,520,004	2.0
HelloFresh SE (a)			342,133	7,605,617	1.5
Koninklijke Ahold Delhaize NV			258,728	7,673,872	1.5
				<u>25,799,493</u>	<u>5.0</u>
LEBENSMITTELPRODUKTE					
Mowi ASA			136,128	2,182,953	0.4
Salmar ASA			17,002	699,859	0.1
				<u>2,882,812</u>	<u>0.5</u>
				<u>49,492,694</u>	<u>9.5</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Repsol SA			676,314	8,582,425	1.6
Shell PLC			1,099,127	28,373,452	5.5
				<u>36,955,877</u>	<u>7.1</u>
GRUNDSTOFFE					
CHEMIKALIEN					
Arkema SA			84,084	6,852,846	1.3
BAUMATERIAL					
CRH PLC			241,472	10,648,915	2.1
METALL UND BERGBAU					
Anglo American PLC			183,851	4,752,440	0.9
ArcelorMittal SA			364,872	8,475,977	1.6
Endeavour Mining PLC			227,453	5,690,461	1.1
				<u>18,918,878</u>	<u>3.6</u>
				<u>36,420,639</u>	<u>7.0</u>
INFORMATIONSTECHNOLOGIE					
HALBLEITER UND HALBLEITERAUSRÜSTUNG					
ASM International NV			17,979	7,288,687	1.4
Infinion Technologies AG			235,700	8,185,861	1.6
				<u>15,474,548</u>	<u>3.0</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE					
Logitech International SA (REG)			176,361	10,560,936	2.0
				<u>26,035,484</u>	<u>5.0</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Deutsche Telekom AG (REG)			717,911	14,893,064	2.9
UNTERHALTUNG					
Ubisoft Entertainment SA			182,419	4,839,576	0.9
				<u>19,732,640</u>	<u>3.8</u>
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
EDP - Energias de Portugal SA			2,331,296	10,635,372	2.0
Enel SpA			1,480,080	8,670,309	1.7
				<u>19,305,681</u>	<u>3.7</u>
Gesamtanlagen				<u>€ 510,868,219</u>	<u>98.1%</u>
Termineinlagen					
(Kosten €484,029,063)					
ANZ, London(b)	2.63 %	–		1,828	0.0
BNP Paribas, Paris(b)	0.42 %	–		52,130	0.0
BNP Paribas, Paris(b)	2.21 %	–		52,312	0.0
Nordea, Oslo(b)	2.09 %	–		74,505	0.0
SEB, Stockholm(b)	1.73 %	–		52,309	0.0
SMBC, London(b)	3.41 %	–		184,233	0.1
SMBC, London(b)	4.43 %	–		63,790	0.0

	Wert (EUR)	Nettover- mögen %
Termineinlagen insgesamt	€ 481,107	0.1%
Sonstige Vermögenswerte abzüglich Verbindlichkeiten	9,284,839	1.8
Nettovermögen	€ 520,634,165	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Barclays Bank PLC	USD	14,460	EUR	13,140	07/31/2023	€ (376,049)
BNP Paribas SA	SEK	91,555	EUR	8,094	06/21/2023	204,031
Brown Brothers Harriman & Co.	EUR	586	NOK	6,954	06/21/2023	(776)
Brown Brothers Harriman & Co.	EUR	1,591	SEK	18,127	06/21/2023	(28,396)
Brown Brothers Harriman & Co.+	EUR	526	HKD	4,523	06/12/2023	14,555
Brown Brothers Harriman & Co.+	HKD	377	EUR	45	06/12/2023	(396)
Brown Brothers Harriman & Co.+	AUD	4	EUR	2	06/20/2023	20
Brown Brothers Harriman & Co.+	AUD	237	EUR	144	06/20/2023	(458)
Brown Brothers Harriman & Co.+	EUR	0*	AUD	1	06/20/2023	1
Brown Brothers Harriman & Co.+	EUR	5,915	AUD	9,644	06/20/2023	(48,876)
Brown Brothers Harriman & Co.+	EUR	1,792	SGD	2,608	06/20/2023	11,592
Brown Brothers Harriman & Co.+	EUR	21,979	USD	23,939	06/20/2023	393,561
Brown Brothers Harriman & Co.+	SGD	59	EUR	41	06/20/2023	(206)
Brown Brothers Harriman & Co.+	USD	842	EUR	783	06/20/2023	(3,268)
Deutsche Bank AG	EUR	2,856	SEK	32,384	06/21/2023	(65,447)
Deutsche Bank AG	EUR	46,729	CHF	45,203	07/21/2023	(218,755)
Deutsche Bank AG	EUR	6,363	USD	6,881	07/31/2023	68,571
Goldman Sachs Bank USA	EUR	1,002	NOK	11,876	06/21/2023	(2,089)
Goldman Sachs Bank USA	EUR	1,176	SEK	13,348	06/21/2023	(25,733)
HSBC Bank USA	EUR	2,389	SEK	27,034	06/21/2023	(59,088)
Morgan Stanley & Co. LLC	EUR	3,673	SEK	41,832	06/21/2023	(68,228)
Morgan Stanley & Co. LLC	EUR	1,640	GBP	1,426	07/21/2023	14,533
Morgan Stanley & Co. LLC	GBP	1,163	EUR	1,334	07/21/2023	(15,345)
State Street Bank & Trust Co.	EUR	3,434	GBP	2,989	07/21/2023	34,825
						€ (171,421)
					Wertsteigerung	€ 741,689
					Wertminderung	€ (913,110)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

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

(b) Tagesgeld.

Währungskürzel:

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

Glossar:

GDR	– Global Depositary Receipt
REG	– Registered Shares

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (EUR)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
FINANZWERTE			
BANKEN			
ABN AMRO Bank NV (GDR)	600,790	€ 8,173,748	1.9%
Banco Bilbao Vizcaya Argentaria SA	2,064,015	12,631,772	2.9
Bank of Ireland Group PLC	1,130,035	9,937,528	2.3
BNP Paribas SA	202,246	10,923,306	2.5
KBC Group NV	141,730	8,671,041	2.0
		<u>50,337,395</u>	<u>11.6</u>
KAPITALMÄRKTE			
Euronext NV	146,079	9,078,810	2.1
FINANZDIENSTLEISTUNGEN			
Eurazeo SE	125,881	8,043,796	1.8
VERSICHERUNGEN			
AXA SA	274,170	7,242,201	1.7
SCOR SE	363,407	8,689,061	2.0
		<u>15,931,262</u>	<u>3.7</u>
		<u>83,391,263</u>	<u>19.2</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Airbus SE	108,358	13,278,189	3.1
BAE Systems PLC	824,639	8,898,544	2.0
Safran SA	89,679	12,146,124	2.8
		<u>34,322,857</u>	<u>7.9</u>
ELEKTRISCHE AUSRÜSTUNG			
Prysmian SpA	186,761	6,475,004	1.5
TKH Group NV	120,233	5,581,216	1.3
		<u>12,056,220</u>	<u>2.8</u>
INDUSTRIEKONZERNE			
Siemens AG (REG)	108,690	16,666,525	3.9
PROFESSIONELLE DIENSTLEISTUNGEN			
Teleperformance	38,321	5,361,108	1.2
		<u>68,406,710</u>	<u>15.8</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Heineken NV	108,910	10,289,817	2.4
Pernod Ricard SA	65,757	13,289,489	3.1
		<u>23,579,306</u>	<u>5.5</u>
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN			
Carrefour SA	518,720	8,914,203	2.0
HelloFresh SE (a)	293,967	6,534,887	1.5
Koninklijke Ahold Delhaize NV	288,538	8,558,037	2.0
		<u>24,007,127</u>	<u>5.5</u>
		<u>47,586,433</u>	<u>11.0</u>
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMponentEN			
Faurecia SE	377,332	7,293,828	1.7
Valeo	332,770	5,976,549	1.3
		<u>13,270,377</u>	<u>3.0</u>
KRAFTFAHRZEUGE			
Stellantis NV	599,226	8,503,017	2.0
HOTELS, RESTAURANTS UND FREIZEIT			
Entain PLC	325,540	4,991,863	1.1
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
HUGO BOSS AG	73,781	4,690,996	1.1
Kering SA	22,643	11,284,139	2.6
		<u>15,975,135</u>	<u>3.7</u>
		<u>42,740,392</u>	<u>9.8</u>
ENERGIE			
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Repsol SA	696,650	8,840,488	2.0
Shell PLC	384,230	9,918,719	2.3
TotalEnergies SE	329,873	17,509,659	4.0
		<u>36,268,866</u>	<u>8.3</u>

	Zinssatz	Datum	Anteil	Wert (EUR)	Nettover- mögen %
GRUNDSTOFFE					
CHEMIKALIEN					
Arkema SA			72,694	€ 5,924,561	1.3%
Solvay SA (a)			83,580	8,162,423	1.9
				14,086,984	3.2
BAUMATERIAL					
CRH PLC			225,188	9,930,791	2.3
METALL UND BERGBAU					
ArcelorMittal SA			317,873	7,384,190	1.7
				31,401,965	7.2
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
Fresenius SE & Co. KGaA			385,910	9,875,437	2.3
PHARMAZEUTIKA					
Sanofi			211,830	20,098,430	4.6
				29,973,867	6.9
VERSORGUNG					
STROMVERSORGBETRIEBE					
EDP - Energias de Portugal SA			3,142,703	14,337,011	3.3
Enel SpA			2,123,323	12,438,426	2.9
				26,775,437	6.2
INFORMATIONSTECHNOLOGIE					
HALBLEITER UND HALBLEITERAUSRÜSTUNG					
ASM International NV			41,964	17,012,206	3.9
Infineon Technologies AG			247,540	8,597,064	2.0
				25,609,270	5.9
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Deutsche Telekom AG (REG)			639,854	13,273,771	3.1
UNTERHALTUNG					
Ubisoft Entertainment SA (a)			177,692	4,714,169	1.1
MEDIEN					
Criteo SA (Sponsored ADR)			134,892	4,034,993	0.9
				22,022,933	5.1
Gesamtanlagen					
(Kosten €386,384,261)				€ 414,177,136	95.4%
Termineinlagen					
JPMorgan Chase, New York(b)	4.43 %	–		142,411	0.1
SEB, Stockholm(b)	2.13 %	–		12,155,419	2.8
				12,297,830	2.9
Termineinlagen insgesamt					
				7,571,194	1.7
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				€ 434,046,160	100.0%

DEVISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA	EUR 7,491	USD 8,083	06/15/2023	€ 84,896
BNP Paribas SA	USD 549	EUR 507	06/15/2023	(7,651)
Brown Brothers Harriman & Co.+	AUD 30	EUR 18	06/20/2023	(62)
Brown Brothers Harriman & Co.+	EUR 318	AUD 524	06/20/2023	484
Brown Brothers Harriman & Co.+	EUR 964	AUD 1,572	06/20/2023	(7,974)
Brown Brothers Harriman & Co.+	EUR 8	GBP 7	06/20/2023	104
Brown Brothers Harriman & Co.+	EUR 977	PLN 4,397	06/20/2023	(7,944)
Brown Brothers Harriman & Co.+	EUR 100	SGD 146	06/20/2023	647
Brown Brothers Harriman & Co.+	EUR 37,954	USD 41,343	06/20/2023	683,220
Brown Brothers Harriman & Co.+	GBP 0*	EUR 0*	06/20/2023	(2)
Brown Brothers Harriman & Co.+	PLN 351	EUR 78	06/20/2023	452
Brown Brothers Harriman & Co.+	SGD 3	EUR 2	06/20/2023	(10)
Brown Brothers Harriman & Co.+	USD 898	EUR 836	06/20/2023	(3,262)
HSBC Bank USA	USD 7,534	EUR 6,893	06/15/2023	(168,202)
JPMorgan Chase Bank, NA	EUR 477	GBP 412	06/15/2023	1,800
JPMorgan Chase Bank, NA	GBP 21,877	EUR 25,065	06/15/2023	(356,455)
Morgan Stanley & Co. LLC	EUR 833	GBP 725	06/15/2023	9,562
				€ 229,603
				Wertsteigerung € 781,165
				Wertminderung € (551,562)

+ Zum Zweck der Absicherung von Anteilsklassen 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:

ADR – American Depositary Receipt

GDR – Global Depositary Receipt

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.	981,075	\$ 163,192,015	2.4%
Motorola Solutions, Inc.	269,474	<u>75,970,110</u>	<u>1.1</u>
		<u>239,162,125</u>	<u>3.5</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Amphenol Corp. - Class A	524,522	39,575,185	0.6
Cognex Corp.	489,009	26,875,935	0.4
Zebra Technologies Corp. - Class A	80,964	<u>21,258,717</u>	<u>0.3</u>
		<u>87,709,837</u>	<u>1.3</u>
IT-DIENSTLEISTUNGEN			
EPAM Systems, Inc.	382,379	<u>98,126,099</u>	<u>1.5</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
ASML Holding NV (REG)	86,831	62,772,735	0.9
Entegris, Inc.	404,618	42,586,044	0.6
NVIDIA Corp.	685,894	259,501,136	3.9
QUALCOMM, Inc.	1,192,063	<u>135,191,865</u>	<u>2.0</u>
		<u>500,051,780</u>	<u>7.4</u>
SOFTWARE			
Adobe, Inc.	275,053	114,914,393	1.7
Autodesk, Inc.	230,968	46,052,710	0.7
Cadence Design Systems, Inc.	267,617	61,795,441	0.9
CrowdStrike Holdings, Inc. - Class A	246,320	39,443,222	0.6
Fortinet, Inc.	2,863,474	195,661,178	2.9
Manhattan Associates, Inc.	222,473	40,361,052	0.6
Microsoft Corp.	2,029,610	666,503,628	9.9
PTC, Inc.	305,513	41,060,947	0.6
Roper Technologies, Inc.	277,904	126,229,555	1.9
ServiceNow, Inc.	117,518	64,021,456	0.9
Synopsys, Inc.	147,593	67,148,911	1.0
Tyler Technologies, Inc.	150,328	<u>59,674,203</u>	<u>0.9</u>
		<u>1,522,866,696</u>	<u>22.6</u>
		<u>2,447,916,537</u>	<u>36.3</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
Genmab A/S (Sponsored ADR)	663,760	26,026,030	0.4
Vertex Pharmaceuticals, Inc.	605,584	<u>195,948,815</u>	<u>2.9</u>
		<u>221,974,845</u>	<u>3.3</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Align Technology, Inc.	89,827	25,390,500	0.4
Edwards Lifesciences Corp.	1,671,040	140,751,699	2.1
IDEXX Laboratories, Inc.	344,759	160,233,640	2.4
Intuitive Surgical, Inc.	641,651	<u>197,525,844</u>	<u>2.9</u>
		<u>523,901,683</u>	<u>7.8</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
UnitedHealth Group, Inc.	754,015	<u>367,386,269</u>	<u>5.4</u>
TECHNOLOGIE IM BEREICH GESUNDHEITSWESEN			
Veeva Systems, Inc. - Class A	701,786	<u>116,285,940</u>	<u>1.7</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Mettler-Toledo International, Inc.	45,724	60,441,184	0.9
Waters Corp.	156,314	<u>39,269,203</u>	<u>0.6</u>
		<u>99,710,387</u>	<u>1.5</u>
PHARMAZEUTIKA			
Eli Lilly & Co.	268,842	115,456,885	1.7
Zoetis, Inc.	1,139,113	<u>185,686,810</u>	<u>2.8</u>
		<u>301,143,695</u>	<u>4.5</u>
		<u>1,630,402,819</u>	<u>24.2</u>
NICHT-BASISKONSUMGÜTER			
KRAFTFAHRZEUGE			
Ferrari NV	142,842	<u>40,948,516</u>	<u>0.6</u>
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	2,475,674	298,516,771	4.4
Etsy, Inc.	211,807	<u>17,166,958</u>	<u>0.3</u>
		<u>315,683,729</u>	<u>4.7</u>

	Anteile	Wert (USD)	Nettöver- mögen %
HOTELS, RESTAURANTS UND FREIZEIT			
Chipotle Mexican Grill, Inc.	41,574	\$ 86,327,995	1.3%
SPEZIALISIERTER EINZELHANDEL			
Home Depot, Inc. (The)	366,945	104,010,560	1.5
Tractor Supply Co.	310,605	65,099,702	1.0
		<u>169,110,262</u>	<u>2.5</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Lululemon Athletica, Inc.	28,975	9,617,672	0.1
NIKE, Inc. - Class B	1,129,519	118,893,170	1.8
		<u>128,510,842</u>	<u>1.9</u>
		<u>740,581,344</u>	<u>11.0</u>
FINANZWERTE			
KAPITALMÄRKTE			
MSCI, Inc.	214,736	101,039,730	1.5
FINANZDIENSTLEISTUNGEN			
PayPal Holdings, Inc.	332,306	20,599,649	0.3
Visa, Inc. - Class A	1,534,117	339,085,881	5.0
		<u>359,685,530</u>	<u>5.3</u>
		<u>460,725,260</u>	<u>6.8</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Monster Beverage Corp.	3,772,346	221,134,922	3.3
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN			
Costco Wholesale Corp.	372,721	190,669,155	2.8
Dollar General Corp.	218,553	43,948,823	0.6
		<u>234,617,978</u>	<u>3.4</u>
		<u>455,752,900</u>	<u>6.7</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Otis Worldwide Corp.	309,198	24,584,333	0.4
Trex Co., Inc.	460,519	23,647,650	0.3
		<u>48,231,983</u>	<u>0.7</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Copart, Inc.	1,856,013	162,568,179	2.4
ELEKTRISCHE AUSTRÜSTUNG			
AMETEK, Inc.	379,329	55,029,258	0.8
MASCHINEN			
IDEX Corp.	222,004	44,214,317	0.7
PROFESSIONELLE DIENSTLEISTUNGEN			
Paycom Software, Inc.	210,754	59,038,518	0.9
		<u>369,082,255</u>	<u>5.5</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
UNTERHALTUNG			
Netflix, Inc.	77,288	30,546,536	0.5
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	2,647,402	326,609,985	4.8
		<u>357,156,521</u>	<u>5.3</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Sherwin-Williams Co. (The)	226,539	51,601,053	0.7
		<u>6,513,218,689</u>	<u>96.5</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE			
STAMMAKTIE			
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Abiomed, Inc. (a)	115,842	0	0.0
Gesamtanlagen		<u>\$ 6,513,218,689</u>	<u>96.5%</u>
(Kosten \$4,975,384,753)			

	Zinssatz	Datum	Wert (USD)	Nettovermögen %
Termineinlagen				
ANZ, London(b)	2.63 %	–	\$ 50,558	0.0%
BNP Paribas, Paris(b)	3.41 %	–	38	0.0
Citibank, New York(b)	4.43 %	–	242,532,027	3.6
HSBC, Hong Kong(b)	1.97 %	–	128,326	0.0
HSBC, Singapore(b)	2.77 %	–	48	0.0
SMBC, Tokyo(b)	2.13 %	–	126,710	0.0
Standard Chartered Bank, Johannesburg(b)	6.61 %	–	55,493	0.0
Termineinlagen insgesamt			<u>242,893,200</u>	<u>3.6</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			<u>(9,496,048)</u>	<u>(0.1)</u>
Nettovermögen			<u>\$ 6,746,615,841</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	28	USD 4	06/05/2023 \$ 66
Brown Brothers Harriman & Co.+	USD	152	CNH 1,049	06/05/2023 (4,379)
Brown Brothers Harriman & Co.+	AUD	13,186	USD 8,623	06/20/2023 40,996
Brown Brothers Harriman & Co.+	EUR	4,327	USD 4,672	06/20/2023 41,950
Brown Brothers Harriman & Co.+	GBP	43	USD 54	06/20/2023 193
Brown Brothers Harriman & Co.+	GBP	42	USD 52	06/20/2023 (296)
Brown Brothers Harriman & Co.+	PLN	1,315	USD 314	06/20/2023 3,484
Brown Brothers Harriman & Co.+	SGD	800	USD 594	06/20/2023 1,912
Brown Brothers Harriman & Co.+	USD	84,741	AUD 126,973	06/20/2023 (2,094,697)
Brown Brothers Harriman & Co.+	USD	132,817	EUR 121,995	06/20/2023 (2,278,781)
Brown Brothers Harriman & Co.+	USD	131	GBP 106	06/20/2023 360
Brown Brothers Harriman & Co.+	USD	2,921	GBP 2,334	06/20/2023 (15,572)
Brown Brothers Harriman & Co.+	USD	10,482	PLN 43,328	06/20/2023 (262,371)
Brown Brothers Harriman & Co.+	USD	308	SGD 417	06/20/2023 281
Brown Brothers Harriman & Co.+	USD	21,236	SGD 28,388	06/20/2023 (231,025)
Brown Brothers Harriman & Co.+	USD	643	ZAR 12,719	06/20/2023 830
Brown Brothers Harriman & Co.+	USD	38,336	ZAR 732,513	06/20/2023 (1,253,287)
Brown Brothers Harriman & Co.+	ZAR	16,734	USD 867	06/20/2023 20,135
				<u>\$ (6,030,201)</u>
			Wertsteigerung	\$ 110,207
			Wertminderung	\$ (6,140,408)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

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

Währungskürzel:

- AUD – Australian Dollar
- CNH – Chinese Yuan Renminbi (Offshore)
- EUR – Euro
- GBP – Great British Pound
- PLN – Polish Zloty
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- 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			
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
BCE, Inc.	13,306	\$ 600,265	0.1%
Comcast Corp. - Class A	30,187	1,187,858	0.1
Deutsche Telekom AG (REG)	49,604	1,099,935	0.1
HKT Trust & HKT Ltd. - Class SS	659,000	841,586	0.1
Intelsat Emergence SA	7,957	197,334	0.0
Spark New Zealand Ltd.	720,548	2,239,368	0.2
Telenor ASA	196,518	2,018,257	0.1
		<u>8,184,603</u>	<u>0.7</u>
UNTERHALTUNG			
Electronic Arts, Inc.	19,018	2,434,304	0.2
Netflix, Inc.	560	221,329	0.0
Ubisoft Entertainment SA	9,163	259,843	0.0
		<u>2,915,476</u>	<u>0.2</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class A	27,983	3,438,271	0.3
Alphabet, Inc. - Class C	59,235	7,307,822	0.6
Auto Trader Group PLC	71,623	561,301	0.0
Kakaku.com, Inc.	28,700	417,548	0.0
Meta Platforms, Inc. - Class A	2,138	565,972	0.1
		<u>12,290,914</u>	<u>1.0</u>
MEDIEN			
Dentsu Group, Inc.	3,500	112,543	0.0
iHeartMedia, Inc. - Class A	1,495	3,543	0.0
Informa PLC	74,794	648,489	0.1
Omnicom Group, Inc.	15,685	1,383,260	0.1
		<u>2,147,835</u>	<u>0.2</u>
DRAHTLOSE TELEKOMMUNIKATIONSDIENSTE			
SoftBank Corp.	217,300	2,316,879	0.2
		<u>27,855,707</u>	<u>2.3</u>
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMPONENTEN			
Aisin Corp.	5,700	164,055	0.0
BorgWarner, Inc.	48,910	2,168,180	0.2
Lear Corp.	18,959	2,325,511	0.2
		<u>4,657,746</u>	<u>0.4</u>
KRAFTFAHRZEUGE			
Ferrari NV	1,035	296,703	0.0
Tesla, Inc.	773	157,638	0.0
		<u>454,341</u>	<u>0.0</u>
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	49,377	5,953,879	0.5
Cie Financiere Richemont SA (REG)	5,707	905,788	0.1
Etsy, Inc.	1,534	124,331	0.0
MercadoLibre, Inc.	1,613	1,998,507	0.2
		<u>8,982,505</u>	<u>0.8</u>
HOTELS, RESTAURANTS UND FREIZEIT			
Booking Holdings, Inc.	1,085	2,722,015	0.2
Chipotle Mexican Grill, Inc.	299	620,871	0.1
Compass Group PLC	18,790	514,692	0.0
La Francaise des Jeux SAEM	2,587	99,715	0.0
Marriott International, Inc./MD - Class A	14,057	2,358,624	0.2
MGM Resorts International	30,412	1,194,887	0.1
Sodexo SA	18,227	1,968,741	0.2
		<u>9,479,545</u>	<u>0.8</u>
HAUSHALTSGEBRAUCHSGÜTER			
PulteGroup, Inc.	21,353	1,411,006	0.1
FREIZEITPRODUKTE			
Bandai Namco Holdings, Inc.	31,900	748,932	0.1
SPEZIALISIERTER EINZELHANDEL			
AutoZone, Inc.	1,026	2,448,898	0.2
Home Depot, Inc. (The)	9,552	2,707,514	0.2
O'Reilly Automotive, Inc.	590	532,953	0.0
Tractor Supply Co.	2,225	466,337	0.0
Ulta Beauty, Inc.	4,407	1,806,121	0.2

	Anteile	Wert (USD)	Nettöver- mögen %
ZOZO, Inc.	44,300	\$ 904,283	0.1%
		<u>8,866,106</u>	<u>0.7</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Lululemon Athletica, Inc.	212	70,369	0.0
NIKE, Inc. - Class B	8,050	847,343	0.1
Pandora A/S	8,949	712,925	0.0
		<u>1,630,637</u>	<u>0.1</u>
		<u>36,230,818</u>	<u>3.0</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Coca-Cola Co. (The)	14,082	840,132	0.1
Heineken Holding NV	24,945	2,121,098	0.2
Monster Beverage Corp.	27,193	1,594,054	0.1
		<u>4,555,284</u>	<u>0.4</u>
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN			
Costco Wholesale Corp.	2,726	1,394,513	0.1
Dollar General Corp.	1,583	318,325	0.0
George Weston Ltd.	18,165	2,136,713	0.2
Jeronimo Martins SGPS SA	31,485	759,914	0.1
Koninklijke Ahold Delhaize NV	57,784	1,831,959	0.1
Kroger Co. (The)	26,057	1,181,164	0.1
Loblaw Cos., Ltd.	8,147	712,315	0.1
Walmart, Inc.	3,164	464,697	0.0
		<u>8,799,600</u>	<u>0.7</u>
LEBENSMITTELPRODUKTE			
Archer-Daniels-Midland Co.	18,928	1,337,263	0.1
Bunge Ltd.	24,571	2,276,257	0.2
Lamb Weston Holdings, Inc.	21,674	2,410,149	0.2
Nestle SA (REG)	3,948	467,735	0.1
Salmar ASA	1,565	68,943	0.0
		<u>6,560,347</u>	<u>0.6</u>
HAUSHALTSPRODUKTE			
Clorox Co. (The)	14,626	2,313,541	0.2
Colgate-Palmolive Co.	33,453	2,488,234	0.2
Essity AB - Class B	8,445	224,436	0.0
Kimberly-Clark Corp.	14,838	1,992,447	0.2
		<u>7,018,658</u>	<u>0.6</u>
TABAK			
Imperial Brands PLC	98,652	2,080,072	0.2
Philip Morris International, Inc.	4,681	421,337	0.0
		<u>2,501,409</u>	<u>0.2</u>
		<u>29,435,298</u>	<u>2.5</u>
ENERGIE			
ENERGIE-AUSRÜSTUNG UND -DIENSTE			
Diamond Offshore Drilling, Inc.	3,169	34,701	0.0
Shell PLC	57,478	1,587,652	0.1
		<u>1,622,353</u>	<u>0.1</u>
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Ampol Ltd.	21,202	433,170	0.0
Battalion Oil Corp.	1	6	0.0
Civitas Resources, Inc.	313	20,908	0.0
Denbury, Inc.	1,378	124,254	0.0
Equinor ASA	45,252	1,156,759	0.1
Marathon Petroleum Corp.	19,515	2,047,319	0.2
Suncor Energy, Inc.	36,939	1,034,836	0.1
Valero Energy Corp.	18,873	2,020,166	0.2
Woodside Energy Group Ltd.	45,483	1,014,746	0.1
		<u>7,852,164</u>	<u>0.7</u>
		<u>9,474,517</u>	<u>0.8</u>
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)			
REITs – DIVERSIFIZIERT			
Land Securities Group PLC	87,020	651,656	0.1
Stockland	340,651	943,916	0.1
		<u>1,595,572</u>	<u>0.2</u>
REITs - GESUNDHEITSWESEN			
Medical Properties Trust, Inc.	166,991	1,377,676	0.1
REITs – EINZELHANDEL			
Simon Property Group, Inc.	23,402	2,460,720	0.2

	Anteile	Wert (USD)	Nettover- mögen %
REITs – SPEZIALISIERT			
Iron Mountain, Inc.	30,367	\$ 1,622,205	0.1%
Weyerhaeuser Co.	68,403	1,960,430	0.2
		<u>3,582,635</u>	<u>0.3</u>
		<u>9,016,603</u>	<u>0.8</u>
FINANZWERTE			
BANKEN			
Banco Bilbao Vizcaya Argentaria SA	365,347	2,389,979	0.2
Banco Santander SA	670,439	2,182,145	0.2
Bank Leumi Le-Israel BM	123,146	862,984	0.1
Barclays PLC	55,435	104,362	0.0
CaixaBank SA	29,385	107,641	0.0
Commerzbank AG	171,321	1,721,375	0.1
Credit Agricole SA	61,496	702,818	0.1
DBS Group Holdings Ltd.	27,500	616,172	0.1
HSBC Holdings PLC	417,849	3,069,320	0.2
JPMorgan Chase & Co.	10,063	1,365,650	0.1
KBC Group NV	4,784	312,851	0.0
NatWest Group PLC	740,807	2,392,284	0.2
Nordea Bank Abp	200,384	1,969,900	0.2
Oversea-Chinese Banking Corp., Ltd.	114,800	1,041,630	0.1
Resona Holdings, Inc.	25,600	116,401	0.0
Royal Bank of Canada	14,340	1,282,730	0.1
Skandinaviska Enskilda Banken AB - Class A	83,155	869,343	0.1
Standard Chartered PLC	229,339	1,807,574	0.1
Sumitomo Mitsui Financial Group, Inc.	24,500	998,464	0.1
Toronto-Dominion Bank (The)	10,615	600,852	0.1
UniCredit SpA	65,024	1,245,097	0.1
		<u>25,759,572</u>	<u>2.2</u>
KAPITALMÄRKTE			
Ameriprise Financial, Inc.	3,985	1,189,403	0.1
Goldman Sachs Group, Inc. (The)	8,223	2,663,430	0.1
Houlihan Lokey, Inc.	8,893	776,448	0.1
London Stock Exchange Group PLC	8,012	852,138	0.1
MSCI, Inc.	1,550	729,321	0.1
S&P Global, Inc.	1,924	706,935	0.1
Singapore Exchange Ltd.	82,100	563,402	0.0
		<u>7,481,077</u>	<u>0.6</u>
FINANZDIENSTLEISTUNGEN			
Fidelity National Information Services, Inc.	9,311	508,102	0.0
FleetCor Technologies, Inc.	1,264	286,359	0.0
Mastercard, Inc. - Class A	12,801	4,672,621	0.4
PayPal Holdings, Inc.	2,416	149,768	0.0
Visa, Inc. - Class A	18,668	4,126,188	0.4
		<u>9,743,038</u>	<u>0.8</u>
VERSICHERUNGEN			
American International Group, Inc.	17,863	943,702	0.1
Assicurazioni Generali SpA	71,286	1,349,841	0.1
Aviva PLC	454,277	2,227,616	0.2
AXA SA	42,682	1,205,126	0.1
Everest Re Group Ltd.	6,383	2,170,348	0.2
Fidelity National Financial, Inc.	56,264	1,920,853	0.2
iA Financial Corp., Inc.	8,289	528,298	0.0
Japan Post Holdings Co., Ltd.	293,700	2,075,346	0.2
Japan Post Insurance Co., Ltd.	145,000	2,182,415	0.2
Legal & General Group PLC	845,760	2,399,802	0.2
Manulife Financial Corp.	127,620	2,364,378	0.2
Marsh & McLennan Cos., Inc.	7,883	1,365,178	0.1
Medibank Pvt Ltd.	272,131	631,917	0.0
NN Group NV	21,300	767,722	0.1
Principal Financial Group, Inc.	26,105	1,708,833	0.1
Progressive Corp. (The)	3,323	425,045	0.0
Prudential Financial, Inc.	30,443	2,395,560	0.2
Sampo Oyj - Class A	25,637	1,178,894	0.1
Willis Towers Watson PLC	3,997	874,743	0.1
		<u>28,715,617</u>	<u>2.4</u>
HYPOTHEKEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITs)			
Annaly Capital Management, Inc.	50,489	953,232	0.1
		<u>72,652,536</u>	<u>6.1</u>

	Anteile	Wert (USD)	Nettover- mögen %
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	30,532	\$ 4,212,194	0.3%
Amgen, Inc.	12,704	2,803,138	0.3
Genmab A/S (Sponsored ADR)	4,661	182,758	0.0
Gilead Sciences, Inc.	10,484	806,639	0.1
Vertex Pharmaceuticals, Inc.	4,453	1,440,857	0.1
		<u>9,445,586</u>	<u>0.8</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Align Technology, Inc.	651	184,012	0.0
Dexcom, Inc.	10,841	1,271,216	0.1
Edwards Lifesciences Corp.	12,100	1,019,183	0.1
GE Healthcare, Inc.	31,552	2,508,699	0.2
Hologic, Inc.	19,362	1,527,468	0.1
IDEXX Laboratories, Inc.	7,749	3,601,503	0.3
Insulet Corp.	7,729	2,119,678	0.2
Intuitive Surgical, Inc.	4,612	1,419,758	0.1
		<u>13,651,517</u>	<u>1.1</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
AmerisourceBergen Corp.	8,170	1,390,125	0.1
Cardinal Health, Inc.	29,471	2,425,463	0.2
Centene Corp.	13,141	820,130	0.1
Humana, Inc.	5,102	2,560,541	0.2
McKesson Corp.	3,280	1,281,955	0.1
Molina Healthcare, Inc.	6,419	1,758,164	0.2
UnitedHealth Group, Inc.	10,310	5,023,445	0.4
		<u>15,259,823</u>	<u>1.3</u>
TECHNOLOGIE IM BEREICH GESUNDHEITSWESEN			
Veeva Systems, Inc. - Class A	5,026	832,808	0.1
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Mettler-Toledo International, Inc.	689	910,768	0.1
Waters Corp.	4,757	1,195,054	0.1
		<u>2,105,822</u>	<u>0.2</u>
PHARMAZEUTIKA			
Chugai Pharmaceutical Co., Ltd.	19,100	514,771	0.1
Eli Lilly & Co.	13,528	5,809,735	0.5
Johnson & Johnson	4,115	638,072	0.0
Merck & Co., Inc.	17,583	1,941,339	0.2
Novo Nordisk A/S - Class B	15,427	2,471,722	0.2
Pfizer, Inc.	74,136	2,818,651	0.2
Roche Holding AG (Genusschein)	5,271	1,667,968	0.1
Sanofi	4,929	499,886	0.1
Takeda Pharmaceutical Co., Ltd.	77,000	2,443,330	0.2
Zoetis, Inc.	8,318	1,355,917	0.1
		<u>20,161,391</u>	<u>1.7</u>
		<u>61,456,947</u>	<u>5.2</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
BAE Systems PLC	204,281	2,358,698	0.2
Dassault Aviation SA	643	108,731	0.0
Huntington Ingalls Industries, Inc.	10,471	2,108,650	0.2
Thales SA	3,366	468,809	0.0
		<u>5,044,888</u>	<u>0.4</u>
BAUPRODUKTE			
Otis Worldwide Corp.	2,254	179,215	0.0
Owens Corning	22,745	2,418,476	0.2
Trex Co., Inc.	3,328	170,893	0.0
		<u>2,768,584</u>	<u>0.2</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Copart, Inc.	13,176	1,154,086	0.1
BAU- UND INGENIEURWESEN			
ACS Actividades de Construccion y Servicios SA	67,734	2,253,115	0.2
AECOM	6,043	471,656	0.0
		<u>2,724,771</u>	<u>0.2</u>
ELEKTRISCHE AUSRÜSTUNG			
AMETEK, Inc.	2,750	398,943	0.0
Prysmian SpA	17,619	652,938	0.1
Schneider Electric SE	2,923	504,090	0.0
		<u>1,555,971</u>	<u>0.1</u>

	Anteile	Wert (USD)	Nettover- mögen %
TRANSPORT AUF DEM LANDWEG			
Canadian National Railway Co.	7,661	\$ 863,789	0.1%
Knight-Swift Transportation Holdings, Inc.	3,284	180,587	0.0
		<u>1,044,376</u>	<u>0.1</u>
INDUSTRIEKONZERNE			
Jardine Cycle & Carriage Ltd.	17,400	415,989	0.1
MASCHINEN			
ANDRITZ AG	9,712	520,615	0.1
Caterpillar, Inc.	13,134	2,702,320	0.2
Cummins, Inc.	10,159	2,076,601	0.2
IDEX Corp.	1,607	320,050	0.0
PACCAR, Inc.	35,960	2,473,329	0.2
Snap-on, Inc.	9,325	2,320,620	0.2
Volvo AB - Class A	7,725	148,922	0.0
Volvo AB - Class B	84,281	1,555,251	0.1
		<u>12,117,708</u>	<u>1.0</u>
SEETRANSPORT			
Kuehne & Nagel International AG (REG)	1,550	440,961	0.0
Nippon Yusen KK	81,600	1,740,936	0.2
SITC International Holdings Co., Ltd.	1,365,000	2,370,745	0.2
		<u>4,552,642</u>	<u>0.4</u>
PASSAGIERFLUGGESELLSCHAFTEN			
Deutsche Lufthansa AG (REG)	156,715	1,534,416	0.1
PROFESSIONELLE DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	5,055	1,056,444	0.1
Booz Allen Hamilton Holding Corp.	17,221	1,732,088	0.1
Experian PLC	14,522	511,591	0.1
Genpact Ltd.	28,706	1,055,807	0.1
Paychex, Inc.	9,874	1,036,079	0.1
Paycom Software, Inc.	7,679	2,151,118	0.2
RELX PLC (Amsterdam)	47,239	1,474,923	0.1
Thomson Reuters Corp.	7,915	1,006,473	0.1
Wolters Kluwer NV	13,965	1,594,224	0.1
		<u>11,618,747</u>	<u>1.0</u>
		<u>44,532,178</u>	<u>3.7</u>
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Arista Networks, Inc.	6,997	1,163,881	0.1
Juniper Networks, Inc.	39,742	1,206,965	0.1
Motorola Solutions, Inc.	1,949	549,462	0.0
		<u>2,920,308</u>	<u>0.2</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Amphenol Corp. - Class A	3,823	288,445	0.1
Cognex Corp.	3,553	195,273	0.0
Zebra Technologies Corp. - Class A	574	150,715	0.0
		<u>634,433</u>	<u>0.1</u>
IT-DIENSTLEISTUNGEN			
Amdocs Ltd.	5,439	512,191	0.0
Capgemini SE	3,707	645,081	0.1
CGI, Inc.	2,363	244,742	0.0
EPAM Systems, Inc.	2,650	680,043	0.1
Otsuka Corp.	20,200	762,620	0.1
VeriSign, Inc.	5,964	1,331,880	0.1
		<u>4,176,557</u>	<u>0.4</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Applied Materials, Inc.	14,121	1,882,330	0.2
ASML Holding NV (REG)	624	451,109	0.1
Broadcom, Inc.	4,076	3,293,245	0.3
Entegris, Inc.	2,917	307,014	0.0
KLA Corp.	6,765	2,996,827	0.2
NVIDIA Corp.	10,121	3,829,179	0.3
ON Semiconductor Corp.	5,037	421,093	0.0
QUALCOMM, Inc.	8,176	927,240	0.1
		<u>14,108,037</u>	<u>1.2</u>
SOFTWARE			
Adobe, Inc.	5,924	2,474,988	0.2
Autodesk, Inc.	9,065	1,807,470	0.2
Cadence Design Systems, Inc.	14,687	3,391,375	0.3
Constellation Software, Inc./Canada	916	1,867,770	0.2

	Anteile	Wert (USD)	Nettover- mögen %
CrowdStrike Holdings, Inc. - Class A	1,780	\$ 285,031	0.0%
Dropbox, Inc. - Class A	111,281	2,561,689	0.2
Fortinet, Inc.	59,453	4,062,423	0.4
Gen Digital, Inc.	50,833	891,611	0.1
Intuit, Inc.	1,151	482,407	0.0
Manhattan Associates, Inc.	1,518	275,396	0.0
Microsoft Corp.	62,468	20,513,866	1.7
Nice Ltd.	2,217	445,949	0.0
Oracle Corp.	21,556	2,283,643	0.2
Palo Alto Networks, Inc.	13,904	2,966,975	0.3
PTC, Inc.	2,193	294,739	0.0
Roper Technologies, Inc.	2,000	908,440	0.1
Salesforce, Inc.	15,845	3,539,456	0.3
SAP SE	3,827	499,799	0.0
ServiceNow, Inc.	3,044	1,658,310	0.1
Synopsys, Inc.	1,061	482,713	0.0
Tyler Technologies, Inc.	1,085	430,702	0.0
VMware, Inc. - Class A	7,046	960,299	0.1
Zoom Video Communications, Inc. - Class A	8,383	562,751	0.1
		<u>53,647,802</u>	<u>4.5</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	97,382	17,260,959	1.4
Logitech International SA (REG)	9,474	607,085	0.1
NetApp, Inc.	35,056	2,325,966	0.2
Ricoh Co., Ltd.	282,400	2,363,383	0.2
		<u>22,557,393</u>	<u>1.9</u>
		<u>98,044,530</u>	<u>8.3</u>
GRUNDSTOFFE			
CHEMIKALIEN			
LyondellBasell Industries NV - Class A	10,965	937,946	0.1
Mitsubishi Chemical Holdings Corp.	319,500	1,796,263	0.1
OCI NV	90,984	2,021,886	0.2
Sherwin-Williams Co. (The)	1,647	375,154	0.0
Sumitomo Chemical Co., Ltd.	655,400	1,956,909	0.2
		<u>7,088,158</u>	<u>0.6</u>
METALL UND BERGBAU			
Antofagasta PLC	9,390	156,229	0.0
BHP Group Ltd.	104,180	2,847,438	0.2
BlueScope Steel Ltd.	9,589	115,512	0.0
Cleveland-Cliffs, Inc.	133,686	1,855,562	0.2
Fortescue Metals Group Ltd.	176,376	2,204,991	0.2
JFE Holdings, Inc.	32,400	400,916	0.0
Nippon Steel Corp.	105,600	2,058,186	0.2
Rio Tinto Ltd.	30,748	2,140,004	0.2
Steel Dynamics, Inc.	23,381	2,148,714	0.2
Teck Resources Ltd. - Class B	56,277	2,196,772	0.2
		<u>16,124,324</u>	<u>1.4</u>
		<u>23,212,482</u>	<u>2.0</u>
VERSORGUNG			
STROMVERSORGUNGSBETRIEBE			
American Electric Power Co., Inc.	8,191	680,836	0.1
Endesa SA	106,619	2,305,513	0.2
Enel SpA	60,100	376,323	0.0
NRG Energy, Inc.	70,249	2,373,714	0.2
Xcel Energy, Inc.	9,667	631,158	0.1
		<u>6,367,544</u>	<u>0.6</u>
GASVERSORGUNGSBETRIEBE			
Naturgy Energy Group SA	37,145	1,056,928	0.1
UGI Corp.	61,040	1,707,289	0.1
		<u>2,764,217</u>	<u>0.2</u>
MEHRFACH-VERSORGUNGSBETRIEBE			
Public Service Enterprise Group, Inc.	25,177	1,504,326	0.1
Sempra Energy	7,575	1,087,240	0.1
		<u>2,591,566</u>	<u>0.2</u>
WASSERVERSORGER			
Essential Utilities, Inc.	56,087	2,284,984	0.2
		<u>14,008,311</u>	<u>1.2</u>
		<u>425,919,927</u>	<u>35.9</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Ally Financial, Inc., Series B(a)	4.70%	05/15/2026	USD 551	\$ 389,392	0.0%
Ally Financial, Inc., Series C(a)	4.70%	05/15/2028	164	107,760	0.0
Bread Financial Holdings, Inc.	4.75%	12/15/2024	833	780,996	0.1
Bread Financial Holdings, Inc.	7.00%	01/15/2026	305	277,498	0.0
CaixaBank SA(a)	5.88%	10/09/2027	EUR 600	570,877	0.1
				<u>2,126,523</u>	<u>0.2</u>
MAKLER					
Advisor Group Holdings, Inc.	10.75%	08/01/2027	USD 550	529,371	0.0
AG Issuer LLC	6.25%	03/01/2028	572	528,090	0.0
AG TTMT Escrow Issuer LLC	8.63%	09/30/2027	670	678,803	0.1
NFP Corp.	6.88%	08/15/2028	1,101	912,816	0.1
NFP Corp.	7.50%	10/01/2030	576	555,360	0.1
				<u>3,204,440</u>	<u>0.3</u>
FINANZEN					
Aircastle Ltd.(a)	5.25%	06/15/2026	633	433,535	0.0
Castlelake Aviation Finance DAC	5.00%	04/15/2027	310	274,403	0.0
CNG Holdings, Inc.	12.50%	06/15/2024	87	73,348	0.0
Compass Group Diversified Holdings LLC	5.25%	04/15/2029	451	398,113	0.0
Curo Group Holdings Corp.	7.50%	08/01/2028	1,113	445,200	0.0
Enova International, Inc.	8.50%	09/01/2024	11	10,974	0.0
Enova International, Inc.	8.50%	09/15/2025	1,485	1,429,375	0.1
GGAM Finance Ltd.	7.75%	05/15/2026	487	484,662	0.1
GGAM Finance Ltd.	8.00%	06/15/2028	730	718,554	0.1
Hightower Holding LLC	6.75%	04/15/2029	1,495	1,290,359	0.1
Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.00%	08/15/2028	840	684,317	0.1
Navient Corp.	7.25%	09/25/2023	6	5,990	0.0
SLM Corp.	3.13%	11/02/2026	140	120,178	0.0
Synchrony Financial	7.25%	02/02/2033	760	674,334	0.1
				<u>7,043,342</u>	<u>0.6</u>
VERSICHERUNGEN					
Acrisure LLC/Acrisure Finance, Inc.	10.13%	08/01/2026	159	160,465	0.0
Ardonagh Midco 2 PLC(b)	11.50%	01/15/2027	1,071	966,311	0.1
AssuredPartners, Inc.	5.63%	01/15/2029	1,042	901,058	0.1
				<u>2,027,834</u>	<u>0.2</u>
SONSTIGE FINANZWERTE					
Armor Holdco, Inc.	8.50%	11/15/2029	610	515,302	0.0
Coinbase Global, Inc.	3.63%	10/01/2031	889	517,202	0.1
Intrum AB	3.50%	07/15/2026	EUR 662	558,214	0.0
Intrum AB	4.88%	08/15/2025	228	212,661	0.0
				<u>1,803,379</u>	<u>0.1</u>
REITs					
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD 1,186	948,099	0.1
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026	397	351,357	0.0
Iron Mountain, Inc.	4.88%	09/15/2029	645	576,569	0.1
MPT Operating Partnership LP/MPT Finance Corp.	4.63%	08/01/2029	376	281,305	0.0
MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027	471	387,119	0.0
Park Intermediate Holdings LLC/ PK Domestic Property LLC/PK Finance Co-Issuer	4.88%	05/15/2029	280	242,118	0.0
Vivion Investments SARL	3.50%	11/01/2025	EUR 100	69,391	0.0
				<u>2,855,958</u>	<u>0.2</u>
				<u>19,061,476</u>	<u>1.6</u>
INDUSTRIE					
GRUNDSTOFFE					
Ashland LLC	6.88%	05/15/2043	USD 40	39,976	0.0
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028	495	372,973	0.0
Cleveland-Cliffs, Inc.	4.63%	03/01/2029	154	136,863	0.0
Cleveland-Cliffs, Inc.	6.75%	03/15/2026	61	61,730	0.0
CVR Partners LP/CVR Nitrogen Finance Corp.	6.13%	06/15/2028	374	325,559	0.0
Diamond BC BV	4.63%	10/01/2029	72	72,258	0.0
Element Solutions, Inc.	3.88%	09/01/2028	300	262,190	0.0
FMG Resources (August 2006) Pty Ltd.	4.38%	04/01/2031	500	422,589	0.0
FMG Resources (August 2006) Pty Ltd.	4.50%	09/15/2027	697	658,911	0.1
FMG Resources (August 2006) Pty Ltd.	6.13%	04/15/2032	521	493,467	0.1
Graham Packaging Co., Inc.	7.13%	08/15/2028	159	134,865	0.0
INEOS Quattro Finance 1 PLC	3.75%	07/15/2026	EUR 101	95,072	0.0
INEOS Quattro Finance 2 PLC	3.38%	01/15/2026	USD 705	645,680	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Ingevity Corp.	3.88%	11/01/2028	USD 72 \$	59,414	0.0%
Intelligent Packaging Holdco Issuer LP(b)	9.00%	01/15/2026	300	218,580	0.0
Intelligent Packaging Ltd. Finco, Inc./ Intelligent Packaging Ltd. Co-Issuer LLC	6.00%	09/15/2028	727	606,326	0.1
Olympus Water US Holding Corp.	7.13%	10/01/2027	308	288,392	0.0
Olympus Water US Holding Corp.	9.75%	11/15/2028	1,167	1,159,851	0.1
SCIL IV LLC/SCIL USA Holdings LLC	5.38%	11/01/2026	1,422	1,314,485	0.1
Sealed Air Corp./Sealed Air Corp. US	6.13%	02/01/2028	201	199,131	0.0
Vibrantz Technologies, Inc.	9.00%	02/15/2030	1,923	1,446,613	0.1
WR Grace Holdings LLC	4.88%	06/15/2027	1,085	1,006,683	0.1
WR Grace Holdings LLC	5.63%	08/15/2029	668	554,122	0.1
				<u>10,575,730</u>	<u>0.9</u>
INVESTITIONSGÜTER					
ARD Finance SA(b)	5.00%	06/30/2027	EUR 225	182,627	0.0
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	2.00%	09/01/2028	100	88,565	0.0
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	2.13%	08/15/2026	881	835,900	0.1
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	08/15/2027	USD 800	671,410	0.1
Ball Corp.	6.00%	06/15/2029	562	562,744	0.1
Bombardier, Inc.	6.00%	02/15/2028	500	463,282	0.0
Bombardier, Inc.	7.88%	04/15/2027	1,007	994,825	0.1
Calderys Financing LLC	11.25%	06/01/2028	976	988,737	0.1
Castle UK Finco PLC(c)	8.57%	05/15/2028	EUR 329	308,807	0.0
Chart Industries, Inc.	7.50%	01/01/2030	USD 325	328,358	0.0
Clean Harbors, Inc.	6.38%	02/01/2031	108	108,239	0.0
Eco Material Technologies, Inc.	7.88%	01/31/2027	949	900,397	0.1
Emerald Debt Merger Sub LLC	6.63%	12/15/2030	297	294,625	0.0
EnerSys	4.38%	12/15/2027	260	242,540	0.0
F-Brasile SpA/F-Brasile US LLC, Series XR	7.38%	08/15/2026	1,687	1,489,252	0.1
Gates Global LLC/Gates Corp.	6.25%	01/15/2026	2,194	2,150,120	0.2
Griffon Corp.	5.75%	03/01/2028	189	175,067	0.0
Harsco Corp.	5.75%	07/31/2027	905	783,284	0.1
IMA Industria Macchine Automatiche SpA	3.75%	01/15/2028	EUR 100	94,056	0.0
JELD-WEN, Inc.	4.63%	12/15/2025	USD 5	4,826	0.0
LSB Industries, Inc.	6.25%	10/15/2028	605	547,579	0.1
Madison IAQ LLC	5.88%	06/30/2029	1,183	900,656	0.1
Renk AG/Frankfurt am Main	5.75%	07/15/2025	EUR 606	633,669	0.0
TK Elevator Holdco GmbH	7.63%	07/15/2028	USD 227	198,847	0.0
TK Elevator Midco GmbH	4.38%	07/15/2027	EUR 1,192	1,130,500	0.1
Triumph Group, Inc.	9.00%	03/15/2028	USD 1,533	1,552,230	0.1
Trivium Packaging Finance BV	3.75%	08/15/2026	EUR 100	97,307	0.0
				<u>16,728,449</u>	<u>1.4</u>
KOMMUNIKATIONSMEDIEN					
Adevinta ASA	3.00%	11/15/2027	100	98,381	0.0
Advantage Sales & Marketing, Inc.	6.50%	11/15/2028	USD 582	487,958	0.0
Altice Financing SA	3.00%	01/15/2028	EUR 100	82,071	0.0
Altice Financing SA	5.00%	01/15/2028	USD 1,250	978,413	0.1
Altice Financing SA	5.75%	08/15/2029	953	729,793	0.1
AMC Networks, Inc.	4.25%	02/15/2029	1,051	599,076	0.1
AMC Networks, Inc.	4.75%	08/01/2025	1,084	957,979	0.1
Arches Buyer, Inc.	4.25%	06/01/2028	72	61,145	0.0
Arches Buyer, Inc.	6.13%	12/01/2028	219	189,448	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	02/01/2031	750	601,185	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	01/15/2034	1,500	1,109,520	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030	250	205,916	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032	633	508,051	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	5.50%	05/01/2026	126	123,368	0.0
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	231	203,551	0.0
CSC Holdings LLC	3.38%	02/15/2031	714	488,047	0.0
CSC Holdings LLC	4.63%	12/01/2030	500	215,311	0.0
CSC Holdings LLC	7.50%	04/01/2028	1,110	603,135	0.1
CSC Holdings LLC	11.25%	05/15/2028	261	246,539	0.0
DISH DBS Corp.	5.25%	12/01/2026	877	694,311	0.1
DISH DBS Corp.	5.75%	12/01/2028	911	660,735	0.1
DISH DBS Corp.	5.88%	11/15/2024	90	77,081	0.0
DISH DBS Corp.	7.38%	07/01/2028	725	373,376	0.0
DISH Network Corp.(d)	3.38%	08/15/2026	473	215,455	0.0
Gray Television, Inc.	5.88%	07/15/2026	72	62,040	0.0
iHeartCommunications, Inc.	4.75%	01/15/2028	240	166,512	0.0
iHeartCommunications, Inc.	5.25%	08/15/2027	161	113,125	0.0
iHeartCommunications, Inc.	6.38%	05/01/2026	468	355,688	0.0
iHeartCommunications, Inc.	8.38%	05/01/2027	15	8,621	0.0
LCPR Senior Secured Financing DAC	5.13%	07/15/2029	969	803,040	0.1
LCPR Senior Secured Financing DAC	6.75%	10/15/2027	870	807,754	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
McGraw-Hill Education, Inc.	5.75%	08/01/2028	USD 828	\$ 707,671	0.1%
National CineMedia LLC(e)	5.75%	08/15/2026	200	4,111	0.0
National CineMedia LLC(e)	5.88%	04/15/2028	128	43,521	0.0
Radiate Holdco LLC/Radiate Finance, Inc.	4.50%	09/15/2026	1,500	1,155,446	0.1
Sinclair Television Group, Inc.	4.13%	12/01/2030	72	46,966	0.0
Sinclair Television Group, Inc.	5.50%	03/01/2030	2,098	1,215,899	0.1
Sirius XM Radio, Inc.	3.88%	09/01/2031	701	520,474	0.1
Sirius XM Radio, Inc.	4.00%	07/15/2028	150	125,672	0.0
Sirius XM Radio, Inc.	5.00%	08/01/2027	181	164,296	0.0
Summer BC Bidco B LLC	5.50%	10/31/2026	311	263,828	0.0
Summer BidCo BV(b)	9.00%	11/15/2025	EUR 384	357,405	0.0
UPCB Finance VII Ltd.	3.63%	06/15/2029	100	89,598	0.0
Urban One, Inc.	7.38%	02/01/2028	USD 1,831	1,649,235	0.1
Virgin Media Finance PLC	3.75%	07/15/2030	EUR 100	82,114	0.0
Virgin Media Finance PLC	5.00%	07/15/2030	USD 250	198,197	0.0
VZ Secured Financing BV	3.50%	01/15/2032	EUR 224	181,490	0.0
Ziggo Bond Co. BV	5.13%	02/28/2030	USD 206	157,305	0.0
Ziggo BV	2.88%	01/15/2030	EUR 246	203,757	0.0
				<u>19,993,610</u>	<u>1.7</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Altice France SA/France	5.13%	07/15/2029	USD 444	318,589	0.0
Altice France SA/France	5.88%	02/01/2027	EUR 562	499,980	0.1
Altice France SA/France	8.13%	02/01/2027	USD 200	172,420	0.0
Connect Finco SARL/Connect US Finco LLC	6.75%	10/01/2026	1,592	1,534,647	0.1
Consolidated Communications, Inc.	5.00%	10/01/2028	137	96,930	0.0
Consolidated Communications, Inc.	6.50%	10/01/2028	885	662,275	0.1
Embarq Corp.	8.00%	06/01/2036	834	416,077	0.0
Hughes Satellite Systems Corp.	6.63%	08/01/2026	700	646,945	0.1
Iliad Holding SASU	6.50%	10/15/2026	311	292,533	0.0
Level 3 Financing, Inc.	3.75%	07/15/2029	174	90,711	0.0
Level 3 Financing, Inc.	4.25%	07/01/2028	123	69,119	0.0
Level 3 Financing, Inc.	4.63%	09/15/2027	228	142,262	0.0
Lorca Telecom Bondco SA	4.00%	09/18/2027	EUR 100	97,676	0.0
Telecom Italia Capital SA	7.72%	06/04/2038	USD 1,682	1,544,858	0.1
United Group BV	3.63%	02/15/2028	EUR 276	231,670	0.0
United Group BV	4.00%	11/15/2027	648	554,467	0.1
United Group BV	4.63%	08/15/2028	194	165,605	0.0
				<u>7,536,764</u>	<u>0.6</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Allison Transmission, Inc.	5.88%	06/01/2029	USD 877	849,178	0.1
American Axle & Manufacturing, Inc.	5.00%	10/01/2029	1,000	812,288	0.1
Aston Martin Capital Holdings Ltd.	10.50%	11/30/2025	504	506,276	0.0
Clarios Global LP/Clarios US Finance Co.	6.25%	05/15/2026	1,041	1,031,952	0.1
Clarios Global LP/Clarios US Finance Co.	8.50%	05/15/2027	712	714,001	0.1
Dana Financing Luxembourg SARL	5.75%	04/15/2025	5	4,960	0.0
Dana, Inc.	5.38%	11/15/2027	61	57,344	0.0
Dana, Inc.	5.63%	06/15/2028	91	83,770	0.0
Dealer Tire LLC/DT Issuer LLC	8.00%	02/01/2028	823	752,837	0.1
Ford Motor Credit Co. LLC.	2.70%	08/10/2026	500	442,265	0.0
Ford Motor Credit Co. LLC.	6.80%	05/12/2028	2,033	2,009,425	0.2
Goodyear Tire & Rubber Co. (The)	5.25%	07/15/2031	219	190,457	0.0
IHO Verwaltungs GmbH(b)	4.75%	09/15/2026	1,109	1,004,207	0.1
IHO Verwaltungs GmbH(b)	6.38%	05/15/2029	534	496,620	0.0
Jaguar Land Rover Automotive PLC	5.88%	01/15/2028	2,023	1,804,891	0.2
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025	536	536,309	0.0
Mclaren Finance PLC	7.50%	08/01/2026	1,104	928,939	0.1
ZF North America Capital, Inc.	4.75%	04/29/2025	1,299	1,260,985	0.1
ZF North America Capital, Inc.	6.88%	04/14/2028	349	350,864	0.0
ZF North America Capital, Inc.	7.13%	04/14/2030	349	351,919	0.0
				<u>14,189,487</u>	<u>1.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Carnival Corp.	4.00%	08/01/2028	430	375,206	0.0
Carnival Corp.	5.75%	03/01/2027	1,536	1,315,265	0.1
Carnival Corp.	7.63%	03/01/2026	EUR 304	302,361	0.0
Carnival Corp.	9.88%	08/01/2027	USD 654	675,167	0.1
Carnival PLC	1.00%	10/28/2029	EUR 138	78,126	0.0
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op.	5.50%	05/01/2025	USD 1,855	1,841,699	0.2
Lindblad Expeditions LLC	6.75%	02/15/2027	248	232,494	0.0
NCL Corp., Ltd.	3.63%	12/15/2024	1,200	1,147,705	0.1
NCL Corp., Ltd.	8.38%	02/01/2028	169	174,555	0.0
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	651	602,074	0.1
Royal Caribbean Cruises Ltd.	5.50%	08/31/2026	532	500,458	0.0
Royal Caribbean Cruises Ltd.	5.50%	04/01/2028	984	905,257	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Royal Caribbean Cruises Ltd.	7.25%	01/15/2030	USD 155	\$ 156,421	0.0%
Royal Caribbean Cruises Ltd.	9.25%	01/15/2029	931	990,377	0.1
Royal Caribbean Cruises Ltd.	11.50%	06/01/2025	791	836,456	0.1
SeaWorld Parks & Entertainment, Inc.	5.25%	08/15/2029	1,000	896,866	0.1
SeaWorld Parks & Entertainment, Inc.	8.75%	05/01/2025	479	487,829	0.0
Six Flags Entertainment Corp.	5.50%	04/15/2027	1,050	995,681	0.1
Vail Resorts, Inc.	6.25%	05/15/2025	156	157,000	0.0
Viking Cruises Ltd.	5.88%	09/15/2027	1,663	1,465,834	0.1
Viking Cruises Ltd.	7.00%	02/15/2029	195	172,516	0.0
Viking Cruises Ltd.	13.00%	05/15/2025	250	262,877	0.0
VOC Escrow Ltd.	5.00%	02/15/2028	1,022	924,853	0.1
				<u>15,497,077</u>	<u>1.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Adams Homes, Inc.	7.50%	02/15/2025	223	216,322	0.0
Beazer Homes USA, Inc.	6.75%	03/15/2025	17	16,891	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	4.88%	02/15/2030	749	565,571	0.0
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027	960	859,130	0.1
Builders FirstSource, Inc.	6.38%	06/15/2032	785	772,262	0.1
Caesars Entertainment, Inc.	4.63%	10/15/2029	392	338,025	0.0
Caesars Entertainment, Inc.	6.25%	07/01/2025	600	598,641	0.1
Caesars Entertainment, Inc.	7.00%	02/15/2030	137	137,461	0.0
Churchill Downs, Inc.	4.75%	01/15/2028	750	694,040	0.1
Five Point Operating Co. LP/Five Point Capital Corp.	7.88%	11/15/2025	1,677	1,485,713	0.1
Hilton Domestic Operating Co., Inc.	3.63%	02/15/2032	513	425,303	0.0
Hilton Domestic Operating Co., Inc.	5.38%	05/01/2025	154	153,008	0.0
Hilton Domestic Operating Co., Inc.	5.75%	05/01/2028	166	163,952	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc ...	4.88%	07/01/2031	429	364,045	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc ...	5.00%	06/01/2029	735	653,256	0.1
Installed Building Products, Inc.	5.75%	02/01/2028	33	30,960	0.0
KB Home	4.80%	11/15/2029	65	59,214	0.0
Mattamy Group Corp.	4.63%	03/01/2030	910	783,347	0.1
MGM Resorts International	4.75%	10/15/2028	58	52,821	0.0
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	238	210,015	0.0
Shea Homes LP/Shea Homes Funding Corp.	4.75%	04/01/2029	484	423,025	0.0
Sugarhouse HSP Gaming Prop Mezz LP/ Sugarhouse HSP Gaming Finance Corp.	5.88%	05/15/2025	24	23,091	0.0
Taylor Morrison Communities, Inc.	5.75%	01/15/2028	129	125,129	0.0
Travel + Leisure Co.	4.50%	12/01/2029	72	61,080	0.0
Travel + Leisure Co.	6.00%	04/01/2027	651	628,503	0.1
Travel + Leisure Co.	6.63%	07/31/2026	2,060	2,038,744	0.2
Victors Merger Corp.	6.38%	05/15/2029	997	634,614	0.1
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027	470	442,125	0.0
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	5.13%	10/01/2029	137	122,615	0.0
Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	7.13%	02/15/2031	276	275,745	0.0
				<u>13,354,648</u>	<u>1.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	5.75%	04/15/2025	297	296,770	0.0
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Arko Corp.	5.13%	11/15/2029	310	243,585	0.0
Asbury Automotive Group, Inc.	4.63%	11/15/2029	431	380,414	0.0
Bath & Body Works, Inc.	6.63%	10/01/2030	1,685	1,607,519	0.1
Bath & Body Works, Inc.	6.75%	07/01/2036	347	309,183	0.0
Bath & Body Works, Inc.	9.38%	07/01/2025	36	38,318	0.0
BCPE Ulysses Intermediate, Inc.(b)	7.75%	04/01/2027	276	237,566	0.0
Carvana Co.	5.50%	04/15/2027	98	59,031	0.0
Carvana Co.	5.88%	10/01/2028	302	171,933	0.0
FirstCash, Inc.	4.63%	09/01/2028	132	117,561	0.0
FirstCash, Inc.	5.63%	01/01/2030	684	620,966	0.1
Foundation Building Materials, Inc.	6.00%	03/01/2029	132	106,057	0.0
Gap, Inc. (The)	3.63%	10/01/2029	126	89,027	0.0
Kontoor Brands, Inc.	4.13%	11/15/2029	624	522,499	0.1
Levi Strauss & Co.	3.50%	03/01/2031	750	619,622	0.1
Michaels Cos, Inc. (The)	5.25%	05/01/2028	500	385,168	0.0
Michaels Cos, Inc. (The)	7.88%	05/01/2029	793	489,828	0.0
NMG Holding Co., Inc./Neiman Marcus Group LLC	7.13%	04/01/2026	900	810,970	0.1
PetSmart, Inc./PetSmart Finance Corp.	7.75%	02/15/2029	816	793,047	0.1
Rite Aid Corp.	7.50%	07/01/2025	549	372,841	0.0
Rite Aid Corp.	8.00%	11/15/2026	986	519,511	0.1
Sonic Automotive, Inc.	4.63%	11/15/2029	652	539,523	0.1
Sonic Automotive, Inc.	4.88%	11/15/2031	305	242,646	0.0
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026	911	825,239	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
SRS Distribution, Inc.	6.13%	07/01/2029	USD 157	\$ 130,741	0.0%
Staples, Inc.	7.50%	04/15/2026	1,078	886,296	0.1
Staples, Inc.	10.75%	04/15/2027	827	508,679	0.0
TPro Acquisition Corp.	11.00%	10/15/2024	70	69,838	0.0
White Cap Buyer LLC	6.88%	10/15/2028	843	732,158	0.1
White Cap Parent LLC(b)	8.25%	03/15/2026	175	164,989	0.0
William Carter Co. (The)	5.63%	03/15/2027	500	488,322	0.0
				13,083,077	1.1
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AHP Health Partners, Inc.	5.75%	07/15/2029	484	414,307	0.0
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	3.50%	03/15/2029	500	435,101	0.0
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	4.63%	01/15/2027	347	329,782	0.0
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	4.88%	02/15/2030	490	452,807	0.0
Avantor Funding, Inc.	3.88%	07/15/2028	EUR 100	98,528	0.0
Bausch Health Americas, Inc.	8.50%	01/31/2027	USD 211	111,452	0.0
Bausch Health Cos., Inc.	6.25%	02/15/2029	30	13,420	0.0
CD&R Smokey Buyer, Inc.	6.75%	07/15/2025	362	319,681	0.0
Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027	EUR 100	97,496	0.0
CHS/Community Health Systems, Inc.	4.75%	02/15/2031	USD 231	165,931	0.0
CHS/Community Health Systems, Inc.	6.88%	04/01/2028	1,011	566,160	0.1
CHS/Community Health Systems, Inc.	6.88%	04/15/2029	1,706	963,225	0.1
DaVita, Inc.	3.75%	02/15/2031	941	746,115	0.1
DaVita, Inc.	4.63%	06/01/2030	398	341,430	0.0
Elanco Animal Health, Inc.	6.65%	08/28/2028	1,486	1,424,694	0.1
Embecta Corp.	5.00%	02/15/2030	1,658	1,391,168	0.1
Emergent BioSolutions, Inc.	3.88%	08/15/2028	69	37,857	0.0
Garden Spinco Corp.	8.63%	07/20/2030	593	642,081	0.1
Global Medical Response, Inc.	6.50%	10/01/2025	617	416,472	0.0
Grifols Escrow Issuer SA.	3.88%	10/15/2028	EUR 100	89,256	0.0
Grifols Escrow Issuer SA.	4.75%	10/15/2028	USD 948	803,746	0.1
IQVIA, Inc.	2.25%	03/15/2029	EUR 100	90,553	0.0
IQVIA, Inc.	6.50%	05/15/2030	USD 261	264,244	0.0
Kronos Acquisition Holdings, Inc./KIK Custom Products, Inc.	7.00%	12/31/2027	1,027	880,988	0.1
Lamb Weston Holdings, Inc.	4.88%	05/15/2028	500	482,377	0.0
Legacy LifePoint Health LLC	4.38%	02/15/2027	967	728,195	0.1
Legacy LifePoint Health LLC	6.75%	04/15/2025	559	497,466	0.1
LifePoint Health, Inc.	5.38%	01/15/2029	1,800	878,321	0.1
Mallinckrodt International Finance SA/Mallinckrodt CB LLC.	10.00%	06/15/2029	5	2,664	0.0
Medline Borrower LP	3.88%	04/01/2029	611	527,921	0.1
Medline Borrower LP	5.25%	10/01/2029	1,821	1,564,564	0.1
Newell Brands, Inc.	6.38%	09/15/2027	154	146,442	0.0
Newell Brands, Inc.	6.63%	09/15/2029	561	531,986	0.1
Organon & Co./Organon Foreign Debt Co-Issuer BV.	2.88%	04/30/2028	EUR 100	92,992	0.0
Organon & Co./Organon Foreign Debt Co-Issuer BV.	4.13%	04/30/2028	USD 574	511,256	0.1
Post Holdings, Inc.	4.50%	09/15/2031	500	423,826	0.0
Post Holdings, Inc.	4.63%	04/15/2030	250	218,833	0.0
Post Holdings, Inc.	5.63%	01/15/2028	27	25,978	0.0
Primo Water Holdings, Inc.	4.38%	04/30/2029	138	118,691	0.0
Spectrum Brands, Inc.	3.88%	03/15/2031	72	58,828	0.0
Triton Water Holdings, Inc.	6.25%	04/01/2029	1,602	1,357,321	0.1
US Acute Care Solutions LLC	6.38%	03/01/2026	596	505,263	0.1
US Renal Care, Inc.	10.63%	07/15/2027	956	285,649	0.0
				20,055,067	1.7
ENERGIE					
Berry Petroleum Co. LLC	7.00%	02/15/2026	131	118,581	0.0
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.63%	12/15/2025	684	693,402	0.1
Callon Petroleum Co.	7.50%	06/15/2030	681	631,925	0.1
Callon Petroleum Co.	8.25%	07/15/2025	10	9,950	0.0
Citgo Holding, Inc.	9.25%	08/01/2024	69	69,124	0.0
CITGO Petroleum Corp.	6.38%	06/15/2026	251	242,411	0.0
CITGO Petroleum Corp.	7.00%	06/15/2025	888	872,369	0.1
Civitas Resources, Inc.	5.00%	10/15/2026	126	119,113	0.0
Comstock Resources, Inc.	6.75%	03/01/2029	57	49,711	0.0
Crescent Energy Finance LLC.	7.25%	05/01/2026	1,029	959,415	0.1
Encino Acquisition Partners Holdings LLC	8.50%	05/01/2028	968	888,731	0.1
EQM Midstream Partners LP.	4.50%	01/15/2029	45	39,388	0.0
EQM Midstream Partners LP.	4.75%	01/15/2031	96	82,371	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	6.25%	05/15/2026	31	29,394	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	6.50%	10/01/2025	339	332,456	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	7.75%	02/01/2028	1,658	1,594,642	0.1
Global Partners LP/GLP Finance Corp.	6.88%	01/15/2029	220	202,401	0.0
Global Partners LP/GLP Finance Corp.	7.00%	08/01/2027	62	59,533	0.0
Gulfport Energy Corp.	8.00%	05/17/2026	326	328,137	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Hess Midstream Operations LP	4.25%	02/15/2030	USD 181	\$ 156,867	0.0%
Hilcorp Energy I LP/Hilcorp Finance Co.	6.00%	02/01/2031	603	536,555	0.1
ITT Holdings LLC	6.50%	08/01/2029	1,453	1,159,035	0.1
Moss Creek Resources Holdings, Inc.	7.50%	01/15/2026	415	382,515	0.0
Nabors Industries Ltd.	7.25%	01/15/2026	120	110,064	0.0
Nabors Industries Ltd.	7.50%	01/15/2028	679	587,422	0.1
Nabors Industries, Inc.	7.38%	05/15/2027	515	483,637	0.0
New Fortress Energy, Inc.	6.75%	09/15/2025	799	735,882	0.1
NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026	1,101	1,054,574	0.1
NuStar Logistics LP	6.38%	10/01/2030	142	136,675	0.0
PDC Energy, Inc.	6.13%	09/15/2024	25	24,974	0.0
Summit Midstream Holdings LLC/ Summit Midstream Finance Corp.	9.00%	10/15/2026	412	391,837	0.0
Sunoco LP/Sunoco Finance Corp.	5.88%	03/15/2028	40	38,533	0.0
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	6.00%	12/31/2030	104	90,260	0.0
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp.	6.00%	09/01/2031	47	40,224	0.0
Venture Global Calcasieu Pass LLC	4.13%	08/15/2031	154	132,545	0.0
Venture Global LNG, Inc.	8.13%	06/01/2028	673	676,043	0.1
Venture Global LNG, Inc.	8.38%	06/01/2031	672	675,728	0.1
				14,736,424	1.3
SONSTIGE INDUSTRIEWERTE					
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028	26	23,692	0.0
Belden, Inc.	3.38%	07/15/2027	EUR 100	99,983	0.0
Ritchie Bros Holdings, Inc.	6.75%	03/15/2028	USD 316	319,687	0.1
Ritchie Bros Holdings, Inc.	7.75%	03/15/2031	285	297,088	0.0
				740,450	0.1
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.13%	08/01/2029	500	429,447	0.0
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	1,166	1,093,235	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp.	9.75%	07/15/2027	1,062	933,578	0.1
ANGI Group LLC	3.88%	08/15/2028	664	541,166	0.1
APX Group, Inc.	5.75%	07/15/2029	895	765,437	0.1
APX Group, Inc.	6.75%	02/15/2027	651	641,938	0.1
Aramark Services, Inc.	5.00%	02/01/2028	266	251,348	0.0
Arena Luxembourg Finance SARL	1.88%	02/01/2028	EUR 100	86,817	0.0
Block, Inc.	2.75%	06/01/2026	USD 500	450,956	0.0
Cars.com, Inc.	6.38%	11/01/2028	421	390,304	0.0
Garda World Security Corp.	4.63%	02/15/2027	72	65,716	0.0
Garda World Security Corp.	6.00%	06/01/2029	1,299	1,033,801	0.1
ION Trading Technologies SARL	5.75%	05/15/2028	275	230,594	0.0
Korn Ferry	4.63%	12/15/2027	163	154,394	0.0
Millennium Escrow Corp.	6.63%	08/01/2026	778	533,673	0.1
MPH Acquisition Holdings LLC	5.50%	09/01/2028	276	221,167	0.0
MPH Acquisition Holdings LLC	5.75%	11/01/2028	3,093	2,212,016	0.2
Neptune Bidco US, Inc.	9.29%	04/15/2029	1,547	1,419,047	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.75%	04/15/2026	1,000	980,848	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	1,002	920,224	0.1
Sabre GLOB, Inc.	7.38%	09/01/2025	500	424,569	0.0
Sabre GLOB, Inc.	9.25%	04/15/2025	364	347,713	0.0
Sabre GLOB, Inc.	11.25%	12/15/2027	600	460,857	0.0
TripAdvisor, Inc.	7.00%	07/15/2025	205	206,022	0.0
Verscend Escrow Corp.	9.75%	08/15/2026	1,188	1,189,833	0.1
ZipRecruiter, Inc.	5.00%	01/15/2030	994	837,616	0.1
				16,822,316	1.4
TECHNOLOGIE					
Ahead DB Holdings LLC	6.63%	05/01/2028	524	425,896	0.0
AthenaHealth Group, Inc.	6.50%	02/15/2030	995	818,882	0.1
Boxer Parent Co., Inc.	7.13%	10/02/2025	276	276,779	0.0
Cablevision Lightpath LLC	5.63%	09/15/2028	560	407,152	0.0
Centurion Bidco SpA	11.13%	05/15/2028	EUR 361	390,277	0.0
CommScope, Inc.	6.00%	03/01/2026	USD 103	96,811	0.0
Dell International LLC/EMC Corp.	5.85%	07/15/2025	536	543,080	0.1
Elastic NV	4.13%	07/15/2029	568	491,320	0.0
Entegris Escrow Corp.	5.95%	06/15/2030	508	489,396	0.0
Gen Digital, Inc.	6.75%	09/30/2027	695	694,058	0.1
Gen Digital, Inc.	7.13%	09/30/2030	695	694,410	0.1
GoTo Group, Inc.	5.50%	09/01/2027	1,192	684,159	0.1
NCR Corp.	5.00%	10/01/2028	750	662,345	0.1
NCR Corp.	5.75%	09/01/2027	54	53,601	0.0
Playtika Holding Corp.	4.25%	03/15/2029	1,072	908,319	0.1
Presidio Holdings, Inc.	4.88%	02/01/2027	199	185,927	0.0
Presidio Holdings, Inc.	8.25%	02/01/2028	2,357	2,168,513	0.2
Rackspace Technology Global, Inc.	3.50%	02/15/2028	2,096	838,570	0.1
Science Applications International Corp.	4.88%	04/01/2028	64	59,816	0.0
Seagate HDD Cayman	4.09%	06/01/2029	1,482	1,280,305	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Seagate HDD Cayman	8.25%	12/15/2029	USD 126	\$ 129,158	0.0%
Seagate HDD Cayman	8.50%	07/15/2031	132	135,200	0.0
Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025	1,972	1,473,771	0.1
Virtusa Corp.	7.13%	12/15/2028	379	302,319	0.0
				<u>14,210,064</u>	<u>1.2</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Allegiant Travel Co.	7.25%	08/15/2027	356	353,369	0.0
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.50%	04/20/2026	563	552,567	0.1
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.75%	04/20/2029	1,163	1,115,759	0.1
Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026	738	687,866	0.1
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025	1,035	1,046,575	0.0
				<u>3,756,136</u>	<u>0.3</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026	620	560,012	0.1
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.38%	03/01/2029	1,509	1,356,430	0.1
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.75%	07/15/2027	488	457,757	0.0
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR 100	88,912	0.0
Hertz Corp. (The)	4.63%	12/01/2026	USD 1,550	1,381,652	0.1
Loxam SAS	2.88%	04/15/2026	EUR 450	449,247	0.1
Loxam SAS	3.75%	07/15/2026	243	246,020	0.0
Mundys SpA.	1.88%	02/12/2028	100	89,955	0.0
PROG Holdings, Inc.	6.00%	11/15/2029	USD 684	604,432	0.1
				<u>5,234,417</u>	<u>0.5</u>
				<u>186,810,486</u>	<u>15.8</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Calpine Corp.	5.25%	06/01/2026	250	242,591	0.0
NRG Energy, Inc.	3.88%	02/15/2032	1,083	842,058	0.1
Vistra Corp.(a)	7.00%	12/15/2026	452	397,945	0.0
Vistra Corp.(a)	8.00%	10/15/2026	541	505,708	0.1
				<u>1,988,302</u>	<u>0.2</u>
ERDGAS					
AmeriGas Partners LP/AmeriGas Finance Corp.	5.75%	05/20/2027	116	105,109	0.0
AmeriGas Partners LP/AmeriGas Finance Corp.	5.88%	08/20/2026	87	80,943	0.0
				<u>186,052</u>	<u>0.0</u>
SONSTIGE VERSORGUNGSBETRIEBE					
Solaris Midstream Holdings LLC	7.63%	04/01/2026	441	427,930	0.0
				<u>2,602,284</u>	<u>0.2</u>
				<u>208,474,246</u>	<u>17.6</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV	4.80%	04/18/2026	400	385,625	0.0
AIB Group PLC	4.26%	04/10/2025	991	968,451	0.1
AIB Group PLC	7.58%	10/14/2026	259	265,200	0.0
Ally Financial, Inc.	6.70%	02/14/2033	241	211,901	0.0
Ally Financial, Inc.	8.00%	11/01/2031	1,012	1,054,644	0.1
ANZ New Zealand Int'l Ltd./London	3.40%	03/19/2024	300	294,857	0.0
Australia & New Zealand Banking Group Ltd.	1.13%	11/21/2029	EUR 340	342,136	0.0
Australia & New Zealand Banking Group Ltd.	4.83%	02/03/2025	USD 312	310,759	0.0
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38%	04/17/2025	511	507,512	0.1
Banco Santander SA	1.85%	03/25/2026	200	179,817	0.0
Banco Santander SA	4.18%	03/24/2028	200	187,966	0.0
Banco Santander SA	5.18%	11/19/2025	600	588,249	0.1
Bangkok Bank PCL/Hong Kong	3.73%	09/25/2034	219	185,575	0.0
Bank of America Corp.	1.32%	06/19/2026	489	448,890	0.1
Bank of America Corp.	1.53%	12/06/2025	400	375,023	0.0
Bank of America Corp.	4.00%	04/01/2024	334	329,961	0.0
Bank of America Corp., Series X(a)	6.25%	09/05/2024	106	104,074	0.0
Bank of Montreal	0.63%	07/09/2024	304	287,906	0.0
Bank of Montreal	0.95%	01/22/2027	346	310,187	0.0
Bank of New York Mellon (The)	5.22%	11/21/2025	408	407,075	0.0
Bank of Nova Scotia (The)	1.30%	06/11/2025	840	774,904	0.1
Bank of Nova Scotia (The)	2.20%	02/03/2025	301	285,913	0.0
Bank of Nova Scotia (The)	4.50%	12/16/2025	310	301,662	0.0
Banque Federative du Credit Mutuel SA	4.88%	09/25/2025	GBP 800	970,854	0.1
Barclays PLC	3.65%	03/16/2025	USD 394	377,892	0.0
Barclays PLC	4.38%	09/11/2024	375	365,970	0.0
Barclays PLC(a)	6.13%	12/15/2025	1,432	1,239,389	0.1
Barclays PLC(a)	8.88%	09/15/2027	GBP 348	398,285	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
BBVA Bancomer SA/Texas	5.88%	09/13/2034	USD 253	\$ 226,562	0.0%
BNP Paribas SA(a)	4.63%	02/25/2031	813	577,689	0.1
BPCE SA	2.38%	01/14/2025	366	344,522	0.0
BPCE SA	4.00%	04/15/2024	319	314,447	0.0
CaixaBank SA	0.75%	07/10/2026	EUR 600	599,345	0.1
Capital One Financial Corp.	2.64%	03/03/2026	USD 586	548,639	0.1
Capital One Financial Corp.	3.30%	10/30/2024	428	412,362	0.0
Capital One Financial Corp.	3.75%	04/24/2024	424	415,924	0.1
Capital One Financial Corp.	5.82%	02/01/2034	637	618,619	0.1
Carrefour Banque SA	0.11%	06/14/2025	EUR 300	297,359	0.0
Citigroup, Inc.	3.11%	04/08/2026	USD 304	291,481	0.0
Citigroup, Inc.	3.29%	03/17/2026	390	375,345	0.0
Citigroup, Inc.	3.35%	04/24/2025	310	303,194	0.0
Citigroup, Inc.	3.70%	01/12/2026	255	246,660	0.0
Citigroup, Inc.	3.75%	06/16/2024	380	372,632	0.0
Citigroup, Inc.(a)	3.88%	02/18/2026	666	555,541	0.1
Citigroup, Inc.	4.40%	06/10/2025	315	307,378	0.0
Citigroup, Inc.(a) (c) (f)	9.34%	07/30/2023	25	24,982	0.0
Citigroup, Inc., Series U(a)	5.00%	09/12/2024	945	875,178	0.1
Citigroup, Inc., Series V(a)	4.70%	01/30/2025	143	123,934	0.0
Citigroup, Inc., Series W(a)	4.00%	12/10/2025	665	570,990	0.1
Citigroup, Inc., Series Y(a)	4.15%	11/15/2026	444	359,935	0.0
Citizens Financial Group, Inc., Series B(a)	6.00%	07/06/2023	50	41,213	0.0
Cooperatieve Rabobank UA	2.63%	07/22/2024	297	287,386	0.0
Cooperatieve Rabobank UA/NY	5.00%	01/13/2025	306	304,942	0.0
Credit Agricole SA	4.00%	10/12/2026	EUR 300	319,932	0.0
Credit Agricole SA(a)	8.13%	09/23/2023	USD 1,045	1,048,157	0.1
Credit Agricole SA/London	1.91%	06/16/2026	557	514,535	0.1
Credit Mutuel Arkea SA	3.25%	06/01/2026	EUR 200	206,470	0.0
Credit Suisse AG/London	2.13%	05/31/2024	703	729,650	0.1
Credit Suisse AG/London, Series E	0.25%	01/05/2026	309	296,032	0.0
Credit Suisse Group AG	1.00%	06/24/2027	263	248,083	0.0
Credit Suisse Group AG	3.09%	05/14/2032	USD 316	254,969	0.0
Danske Bank A/S	0.98%	09/10/2025	375	349,418	0.0
Danske Bank A/S	1.38%	02/12/2030	EUR 648	642,679	0.1
Deutsche Bank AG	4.50%	05/19/2026	200	209,355	0.0
Deutsche Bank AG/New York NY	1.45%	04/01/2025	USD 150	141,605	0.0
Deutsche Bank AG/New York NY	6.12%	07/14/2026	473	465,332	0.1
DNB Bank ASA	3.13%	09/21/2027	EUR 230	240,672	0.0
Erste Group Bank AG(a)	6.50%	04/15/2024	400	410,709	0.0
Federation des Caisses Desjardins du Quebec	4.40%	08/23/2025	USD 294	285,906	0.0
Goldman Sachs Group, Inc. (The)	0.13%	08/19/2024	EUR 280	286,240	0.0
Goldman Sachs Group, Inc. (The)	0.86%	02/12/2026	USD 698	640,648	0.1
Goldman Sachs Group, Inc. (The)	2.13%	09/30/2024	EUR 537	562,246	0.1
Goldman Sachs Group, Inc. (The)	2.88%	06/03/2026	315	329,386	0.0
Goldman Sachs Group, Inc. (The)	3.75%	05/22/2025	USD 385	373,131	0.0
Goldman Sachs Group, Inc. (The)	4.25%	10/21/2025	476	463,717	0.1
Goldman Sachs Group, Inc. (The), Series P(a) (c)	8.21%	07/03/2023	443	432,416	0.1
HDFC Bank Ltd.	5.69%	03/02/2026	243	244,458	0.0
HSBC Holdings PLC	3.02%	06/15/2027	EUR 235	240,747	0.0
HSBC Holdings PLC	4.25%	08/18/2025	USD 472	456,478	0.1
HSBC Holdings PLC(a)	4.60%	12/17/2030	464	354,296	0.0
HSBC Holdings PLC	4.76%	03/29/2033	522	472,038	0.1
HSBC Holdings PLC(a)	6.00%	05/22/2027	1,078	957,745	0.1
HSBC Holdings PLC	8.11%	11/03/2033	257	286,347	0.0
Huntington National Bank (The)	5.70%	11/18/2025	498	472,925	0.1
ING Groep NV	1.00%	11/13/2030	EUR 500	480,277	0.1
ING Groep NV	1.13%	02/14/2025	700	714,595	0.1
ING Groep NV(a)	5.75%	11/16/2026	USD 420	369,534	0.0
ING Groep NV(a)	6.75%	04/16/2024	200	190,536	0.0
Intesa Sanpaolo SpA	5.02%	06/26/2024	535	520,298	0.1
JPMorgan Chase & Co.	0.82%	06/01/2025	378	359,342	0.0
JPMorgan Chase & Co.	1.04%	02/04/2027	598	534,780	0.1
JPMorgan Chase & Co.	2.08%	04/22/2026	368	346,168	0.0
JPMorgan Chase & Co.	3.90%	07/15/2025	428	420,647	0.1
JPMorgan Chase & Co., Series X(a)	6.10%	10/01/2024	750	741,857	0.1
KBC Group NV(a)	4.25%	10/24/2025	EUR 1,000	912,877	0.1
KBC Group NV, Series E	1.50%	03/29/2026	600	610,758	0.1
KeyBank NA/Cleveland OH	4.70%	01/26/2026	USD 403	371,886	0.0
Lloyds Banking Group PLC	2.44%	02/05/2026	343	323,552	0.0
Lloyds Banking Group PLC	3.37%	12/14/2046	105	69,429	0.0
Lloyds Banking Group PLC(a)	7.50%	06/27/2024	226	217,491	0.0
Luminor Bank AS/Estonia	0.54%	09/23/2026	EUR 976	909,776	0.1
Macquarie Group Ltd.	6.21%	11/22/2024	USD 255	256,433	0.0
Mitsubishi UFJ Financial Group, Inc.	1.41%	07/17/2025	280	256,785	0.0
Morgan Stanley	0.79%	05/30/2025	382	362,191	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Morgan Stanley	3.13%	07/27/2026	USD 269	\$ 253,781	0.0%
Morgan Stanley	5.00%	11/24/2025	779	777,827	0.1
National Australia Bank Ltd./New York	3.38%	01/14/2026	373	359,055	0.0
NatWest Group PLC	1.75%	03/02/2026	EUR 884	901,941	0.1
NatWest Group PLC, Series E	2.00%	03/04/2025	115	120,621	0.0
NatWest Group PLC, Series E	2.88%	09/19/2026	GBP 264	303,203	0.0
NIBC Bank NV	2.00%	04/09/2024	EUR 300	312,520	0.0
NIBC Bank NV, Series E	0.25%	09/09/2026	900	813,291	0.1
Nordea Bank Abp.	3.63%	02/10/2026	838	889,311	0.1
Royal Bank of Canada	2.25%	11/01/2024	USD 316	302,483	0.0
Royal Bank of Canada, Series G	4.88%	01/12/2026	251	249,810	0.0
Santander Holdings USA, Inc.	2.49%	01/06/2028	82	71,866	0.0
Santander Holdings USA, Inc.	4.50%	07/17/2025	210	203,138	0.0
Santander UK Group Holdings PLC	2.92%	05/08/2026	GBP 453	521,615	0.1
Skandinaviska Enskilda Banken AB	3.25%	11/24/2025	EUR 850	896,881	0.1
Skandinaviska Enskilda Banken AB	4.00%	11/09/2026	227	241,778	0.0
Skandinaviska Enskilda Banken AB(a)	6.88%	06/30/2027	USD 1,000	936,662	0.1
Societe Generale SA	4.75%	11/24/2025	316	299,136	0.0
Standard Chartered PLC	1.46%	01/14/2027	341	302,720	0.0
Standard Chartered PLC	2.50%	09/09/2030	EUR 252	251,274	0.0
State Street Corp.	2.35%	11/01/2025	USD 337	321,973	0.0
Swedbank AB, Series NC5(a)	5.63%	09/17/2024	200	189,073	0.0
Synchrony Bank	5.40%	08/22/2025	263	250,092	0.0
Synchrony Bank	5.63%	08/23/2027	572	534,164	0.1
Toronto-Dominion Bank (The)	0.55%	03/04/2024	291	280,290	0.0
Toronto-Dominion Bank (The)	2.65%	06/12/2024	307	297,884	0.0
Toronto-Dominion Bank (The)	3.25%	03/11/2024	303	297,616	0.0
Toronto-Dominion Bank (The)	5.10%	01/09/2026	304	303,833	0.0
Truist Bank	1.50%	03/10/2025	1,011	931,437	0.1
Truist Bank	4.05%	11/03/2025	339	324,694	0.0
Truist Financial Corp.	1.95%	06/05/2030	66	52,926	0.0
Truist Financial Corp.	2.50%	08/01/2024	327	313,839	0.0
Truist Financial Corp.	4.26%	07/28/2026	429	412,461	0.1
Truist Financial Corp.	5.12%	01/26/2034	322	307,604	0.0
UBS Group AG	0.25%	01/29/2026	EUR 274	269,619	0.0
UBS Group AG(a)	7.00%	02/19/2025	USD 1,862	1,769,566	0.2
UniCredit SpA	2.57%	09/22/2026	490	441,673	0.1
UniCredit SpA	4.63%	04/12/2027	781	747,765	0.1
US Bancorp	4.84%	02/01/2034	209	196,138	0.0
Virgin Money UK PLC	4.00%	09/25/2026	GBP 505	578,238	0.1
Wells Fargo & Co.	2.19%	04/30/2026	USD 337	317,024	0.0
Wells Fargo & Co.	3.30%	09/09/2024	382	372,552	0.0
Wells Fargo & Co.	3.47%	04/26/2028	GBP 246	275,639	0.0
Westpac Banking Corp.	2.35%	02/19/2025	USD 290	277,285	0.0
Westpac Banking Corp.	3.70%	01/16/2026	EUR 833	887,671	0.1
				<u>63,722,439</u>	<u>5.4</u>
MAKLER					
BlackRock, Inc.	3.50%	03/18/2024	USD 1,096	1,079,167	0.1
Charles Schwab Corp. (The), Series G(a)	5.38%	06/01/2025	342	329,652	0.0
Nomura Holdings, Inc.	5.71%	01/09/2026	521	520,608	0.1
				<u>1,929,427</u>	<u>0.2</u>
FINANZEN					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1.75%	01/30/2026	289	258,276	0.0
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	4.45%	10/01/2025	269	259,115	0.0
Aircastle Ltd.	2.85%	01/26/2028	124	105,974	0.0
Aircastle Ltd.	4.25%	06/15/2026	15	14,135	0.0
Aircastle Ltd.	4.40%	09/25/2023	162	160,964	0.0
Aircastle Ltd.	5.25%	08/11/2025	1,123	1,090,065	0.1
Aviation Capital Group LLC	1.95%	01/30/2026	202	180,126	0.0
Aviation Capital Group LLC	1.95%	09/20/2026	653	566,458	0.1
Aviation Capital Group LLC	3.50%	11/01/2027	145	129,465	0.0
Aviation Capital Group LLC	4.13%	08/01/2025	611	574,668	0.1
Aviation Capital Group LLC	4.38%	01/30/2024	135	131,854	0.0
Aviation Capital Group LLC	4.88%	10/01/2025	166	159,655	0.0
Aviation Capital Group LLC	5.50%	12/15/2024	380	372,667	0.0
Huarong Finance II Co., Ltd., Series E	4.63%	06/03/2026	618	527,733	0.1
Huarong Finance II Co., Ltd., Series E	4.88%	11/22/2026	235	199,133	0.0
Huarong Finance II Co., Ltd., Series E	5.50%	01/16/2025	500	464,313	0.1
LeasePlan Corp. NV	0.25%	02/23/2026	EUR 277	266,988	0.0
LeasePlan Corp. NV	0.25%	09/07/2026	258	243,345	0.0
Synchrony Financial	2.88%	10/28/2031	USD 100	72,293	0.0
Synchrony Financial	4.50%	07/23/2025	185	171,930	0.0
				<u>5,949,157</u>	<u>0.5</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
VERSICHERUNGEN					
Allstate Corp. (The)	6.50%	05/15/2057	USD 80	\$ 77,876	0.0%
Athene Global Funding	1.13%	09/02/2025	EUR 487	479,981	0.1
Athene Global Funding	1.72%	01/07/2025	USD 363	336,878	0.0
AXA SA(a)	3.88%	10/08/2025	EUR 541	554,365	0.1
Caisse Nationale de Reassurance Mutuelle Agricole Groupama(a)	6.38%	05/28/2024	300	321,095	0.0
Elevance Health, Inc.	4.90%	02/08/2026	USD 315	312,968	0.0
Liberty Mutual Group, Inc.	3.63%	05/23/2059	EUR 290	284,723	0.0
Marsh & McLennan Cos., Inc.	3.50%	06/03/2024	USD 328	321,665	0.0
MetLife Capital Trust IV	7.88%	12/15/2037	100	104,627	0.0
MetLife, Inc.	10.75%	08/01/2039	60	78,040	0.0
Metropolitan Life Global Funding I	1.75%	05/25/2025	EUR 889	910,768	0.1
Nationwide Mutual Insurance Co.	9.38%	08/15/2039	USD 30	38,680	0.0
Prudential Financial, Inc.	5.63%	06/15/2043	81	80,911	0.0
Transatlantic Holdings, Inc.	8.00%	11/30/2039	20	24,910	0.0
				<u>3,927,487</u>	<u>0.3</u>
REITs					
American Tower Corp.	4.40%	02/15/2026	329	321,461	0.0
Blackstone Property Partners Europe Holdings SARL	1.25%	04/26/2027	EUR 548	470,259	0.1
Brixmor Operating Partnership LP	3.85%	02/01/2025	USD 446	428,596	0.0
CA Immobilien Anlagen AG	1.00%	10/27/2025	EUR 300	281,057	0.0
Crown Castle, Inc.	1.35%	07/15/2025	USD 984	905,074	0.1
EPR Properties	3.75%	08/15/2029	250	198,205	0.0
Equinix, Inc.	2.63%	11/18/2024	423	404,910	0.0
ERP Operating LP	3.38%	06/01/2025	526	507,927	0.1
GLP Capital LP/GLP Financing II, Inc.	5.25%	06/01/2025	46	45,026	0.0
GLP Capital LP/GLP Financing II, Inc.	5.38%	04/15/2026	35	34,043	0.0
NE Property BV	1.88%	10/09/2026	EUR 667	615,915	0.1
Tritax Big Box REIT PLC	2.63%	12/14/2026	GBP 359	396,137	0.0
Trust Fibra Uno	4.87%	01/15/2030	USD 795	669,787	0.1
Trust Fibra Uno	6.95%	01/30/2044	274	224,731	0.0
Ventas Realty LP	2.65%	01/15/2025	303	285,667	0.0
Ventas Realty LP	3.75%	05/01/2024	330	322,615	0.0
VICI Properties LP/VICI Note Co., Inc.	5.63%	05/01/2024	1,308	1,298,552	0.1
Vonovia Finance BV	1.50%	03/31/2025	EUR 717	724,590	0.1
Weyerhaeuser Co.	7.38%	03/15/2032	USD 6	6,730	0.0
WP Carey, Inc.	4.00%	02/01/2025	310	301,274	0.0
				<u>8,442,556</u>	<u>0.7</u>
				<u>83,971,066</u>	<u>7.1</u>
INDUSTRIE					
GRUNDSTOFFE					
Air Products and Chemicals, Inc.	3.35%	07/31/2024	307	300,562	0.0
Anglo American Capital PLC	4.75%	04/10/2027	265	258,410	0.0
ArcelorMittal SA	7.00%	10/15/2039	250	258,517	0.0
BHP Billiton Finance USA Ltd.	4.88%	02/27/2026	491	492,467	0.1
Braskem Netherlands Finance BV	4.50%	01/31/2030	676	572,243	0.1
Celanese US Holdings LLC	5.90%	07/05/2024	305	304,589	0.0
Celanese US Holdings LLC	6.05%	03/15/2025	1,201	1,206,079	0.1
CF Industries, Inc.	4.95%	06/01/2043	780	651,967	0.1
CF Industries, Inc.	5.38%	03/15/2044	25	21,945	0.0
Dow Chemical Co. (The)	0.50%	03/15/2027	EUR 279	263,892	0.0
DuPont de Nemours, Inc.	4.49%	11/15/2025	USD 415	410,605	0.1
Freeport Indonesia PT	4.76%	04/14/2027	250	243,563	0.0
Freeport-McMoRan, Inc.	4.55%	11/14/2024	332	327,735	0.0
Freeport-McMoRan, Inc.	5.40%	11/14/2034	272	260,855	0.0
Glencore Finance Europe Ltd.	1.50%	10/15/2026	EUR 246	242,169	0.0
Glencore Funding LLC	4.63%	04/29/2024	USD 326	322,817	0.0
Glencore Funding LLC	5.70%	05/08/2033	488	483,170	0.1
Gold Fields Orogen Holdings BVI Ltd.	5.13%	05/15/2024	250	247,781	0.0
Industrias Penoles SAB de CV	5.65%	09/12/2049	282	252,390	0.0
INEOS Finance PLC	2.88%	05/01/2026	EUR 100	98,587	0.0
Linde, Inc./CT	3.20%	01/30/2026	USD 339	329,557	0.0
MEGlobal Canada ULC	5.00%	05/18/2025	238	234,475	0.0
Mondi Finance PLC	1.50%	04/15/2024	EUR 371	388,113	0.1
Nexa Resources SA	5.38%	05/04/2027	USD 575	525,952	0.1
Nutrien Ltd.	3.00%	04/01/2025	316	301,794	0.0
Nutrien Ltd.	5.90%	11/07/2024	301	302,790	0.0
Olin Corp.	5.00%	02/01/2030	322	294,660	0.0
Olin Corp.	5.63%	08/01/2029	500	479,217	0.1
Suzano Austria GmbH	3.75%	01/15/2031	145	122,253	0.0
Suzano Austria GmbH, Series DM3N	3.13%	01/15/2032	297	235,355	0.0
UPL Corp., Ltd.	4.50%	03/08/2028	268	240,580	0.0
WestRock MWV LLC	8.20%	01/15/2030	10	11,552	0.0
Wurth Finance International BV	1.00%	05/26/2025	EUR 328	334,432	0.0
				<u>11,021,073</u>	<u>0.9</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
INVESTITIONSGÜTER					
Caterpillar Financial Services Corp.	3.65%	08/12/2025	USD 289	\$ 282,345	0.0%
Caterpillar Financial Services Corp.	4.80%	01/06/2026	278	279,360	0.0
General Electric Co., Series D(a) (c)	8.20%	09/15/2023	122	122,045	0.0
John Deere Capital Corp.	2.60%	03/07/2024	316	309,329	0.0
John Deere Capital Corp., Series M.	5.15%	03/03/2025	279	280,837	0.0
Johnson Controls International PLC	3.90%	02/14/2026	375	363,517	0.1
Parker-Hannifin Corp.	3.65%	06/15/2024	439	430,477	0.1
Regal Rexnord Corp.	6.30%	02/15/2030	144	143,832	0.0
Regal Rexnord Corp.	6.40%	04/15/2033	170	168,077	0.0
				<u>2,379,819</u>	<u>0.2</u>
KOMMUNIKATIONSMEDIEN					
Comcast Corp.	3.30%	02/01/2027	664	635,145	0.1
Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027	1,052	927,222	0.1
Discovery Communications LLC	4.13%	05/15/2029	124	112,784	0.0
Netflix, Inc.	5.88%	11/15/2028	1,309	1,359,038	0.1
Paramount Global	4.75%	05/15/2025	355	345,804	0.0
Prosus NV	3.06%	07/13/2031	200	152,577	0.0
Prosus NV	3.68%	01/21/2030	509	420,180	0.1
Prosus NV	4.03%	08/03/2050	234	140,736	0.0
Telecomunicaciones Digitales SA	4.50%	01/30/2030	298	243,429	0.0
Thomson Reuters Corp.	3.35%	05/15/2026	259	247,902	0.0
TWDC Enterprises 18 Corp.	3.00%	02/13/2026	301	289,012	0.0
Warnermedia Holdings, Inc.	3.43%	03/15/2024	1,007	987,588	0.1
Warnermedia Holdings, Inc.	3.64%	03/15/2025	386	373,525	0.0
Warnermedia Holdings, Inc.	3.76%	03/15/2027	773	724,074	0.1
Warnermedia Holdings, Inc.	4.28%	03/15/2032	710	620,605	0.1
Weibo Corp.	3.38%	07/08/2030	309	247,452	0.0
				<u>7,827,073</u>	<u>0.7</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
AT&T, Inc.	5.54%	02/20/2026	307	307,130	0.0
Bell Telephone Co of Canada or Bell Canada (The), Series US-3	0.75%	03/17/2024	310	298,352	0.0
Deutsche Telekom International Finance BV	1.38%	01/30/2027	EUR 243	244,142	0.0
Hughes Satellite Systems Corp.	5.25%	08/01/2026	USD 41	38,198	0.0
KT Corp.	4.00%	08/08/2025	439	427,284	0.1
Sprint Capital Corp.	8.75%	03/15/2032	750	910,660	0.1
T-Mobile USA, Inc.	2.25%	02/15/2026	333	308,702	0.0
Telefonica Emisiones SA	1.50%	09/11/2025	EUR 300	308,248	0.0
Telstra Corp. Ltd.	3.13%	04/07/2025	USD 423	408,820	0.1
Vodafone Group PLC	1.13%	11/20/2025	EUR 285	287,147	0.0
Xiaomi Best Time International Ltd.	3.38%	04/29/2030	USD 212	170,700	0.0
				<u>3,709,383</u>	<u>0.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
American Honda Finance Corp.	2.40%	06/27/2024	287	278,235	0.0
Aptiv PLC / Aptiv Corp.	2.40%	02/18/2025	286	271,851	0.0
BMW US Capital LLC	3.90%	04/09/2025	283	278,402	0.0
Continental AG	0.38%	06/27/2025	EUR 283	283,946	0.0
Daimler Truck International Finance BV	1.25%	04/06/2025	600	613,820	0.1
General Motors Co.	6.13%	10/01/2025	USD 282	286,172	0.0
General Motors Co.	6.80%	10/01/2027	121	126,890	0.0
General Motors Financial Co., Inc.	1.05%	03/08/2024	372	359,760	0.1
General Motors Financial Co., Inc.	1.25%	01/08/2026	349	313,369	0.0
General Motors Financial Co., Inc.	1.69%	03/26/2025	EUR 939	960,689	0.1
General Motors Financial Co., Inc.	2.25%	09/06/2024	GBP 915	1,085,111	0.1
General Motors Financial Co., Inc.	3.80%	04/07/2025	USD 285	275,533	0.0
General Motors Financial Co., Inc.	4.00%	01/15/2025	292	284,500	0.0
General Motors Financial Co., Inc.	4.30%	07/13/2025	119	115,948	0.0
General Motors Financial Co., Inc.	5.25%	03/01/2026	69	68,447	0.0
General Motors Financial Co., Inc.	5.65%	01/17/2029	423	418,267	0.1
Harley-Davidson Financial Services, Inc.	3.05%	02/14/2027	805	719,752	0.1
Hyundai Capital America	1.30%	01/08/2026	306	274,470	0.0
Hyundai Capital America	5.88%	04/07/2025	354	355,561	0.1
Lear Corp.	3.50%	05/30/2030	199	175,752	0.0
Lear Corp.	4.25%	05/15/2029	149	140,518	0.0
Nissan Motor Acceptance Co. LLC	1.85%	09/16/2026	35	29,569	0.0
Nissan Motor Acceptance Co. LLC	2.45%	09/15/2028	166	130,529	0.0
Nissan Motor Acceptance Co. LLC	2.75%	03/09/2028	455	370,810	0.1
Nissan Motor Acceptance Co. LLC	3.88%	09/21/2023	145	143,819	0.0
Nissan Motor Co., Ltd.	4.35%	09/17/2027	544	492,107	0.1
Nissan Motor Co., Ltd.	4.81%	09/17/2030	203	172,990	0.0
PACCAR Financial Europe BV	3.25%	11/29/2025	EUR 278	294,638	0.0
RCI Banque SA	4.13%	12/01/2025	277	294,895	0.0
Toyota Motor Credit Corp.	1.80%	02/13/2025	USD 284	269,952	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Toyota Motor Finance Netherlands BV	0.75%	12/19/2025	GBP 281	\$ 311,460	0.0%
Traton Finance Luxembourg SA	0.00%	06/14/2024	EUR 700	718,282	0.1
Traton Finance Luxembourg SA	0.13%	11/10/2024	700	708,333	0.1
Traton Finance Luxembourg SA	4.13%	11/22/2025	200	213,584	0.0
Volkswagen Financial Services AG	0.00%	02/12/2025	466	464,134	0.1
Volkswagen Group of America Finance LLC	3.35%	05/13/2025	USD 279	268,645	0.0
Volkswagen International Finance NV	0.05%	06/10/2024	EUR 300	308,277	0.0
Volkswagen Leasing GmbH	1.38%	01/20/2025	267	273,212	0.0
Volkswagen Leasing GmbH	1.63%	08/15/2025	259	263,581	0.0
Volvo Treasury AB	0.13%	09/17/2024	266	271,331	0.0
Volvo Treasury AB	2.63%	02/20/2026	260	271,373	0.0
				<u>13,958,514</u>	<u>1.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Mattel, Inc.	5.88%	12/15/2027	USD 706	687,909	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Cie de Saint-Gobain	1.00%	03/17/2025	EUR 400	409,893	0.0
DR Horton, Inc.	2.50%	10/15/2024	USD 289	277,611	0.0
Imerys SA	2.00%	12/10/2024	EUR 500	519,295	0.0
Las Vegas Sands Corp.	3.50%	08/18/2026	USD 31	28,677	0.0
Lennar Corp.	4.50%	04/30/2024	991	982,628	0.1
Lennar Corp.	4.75%	11/29/2027	3	2,938	0.0
Marriott International, Inc./MD	3.75%	03/15/2025	282	274,094	0.0
MDC Holdings, Inc.	6.00%	01/15/2043	2,054	1,803,192	0.2
Owens Corning	7.00%	12/01/2036	12	13,270	0.0
PulteGroup, Inc.	6.38%	05/15/2033	40	41,673	0.0
PulteGroup, Inc.	7.88%	06/15/2032	17	19,469	0.0
Resorts World Las Vegas LLC/RWLV Capital, Inc.	4.63%	04/16/2029	800	638,955	0.1
Sands China Ltd.	3.75%	08/08/2031	201	160,398	0.0
Sands China Ltd.	4.88%	06/18/2030	210	184,373	0.0
				<u>5,356,466</u>	<u>0.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
McDonald's Corp.	1.45%	09/01/2025	265	245,822	0.0
McDonald's Corp.	2.88%	12/17/2025	EUR 300	315,948	0.0
				<u>561,770</u>	<u>0.0</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Alimentation Couche-Tard, Inc.	1.88%	05/06/2026	246	249,043	0.0
AutoNation, Inc.	4.50%	10/01/2025	USD 287	279,109	0.0
AutoZone, Inc.	3.25%	04/15/2025	290	279,402	0.0
Lowe's Cos., Inc.	4.00%	04/15/2025	292	286,536	0.1
Macy's Retail Holdings LLC	5.88%	04/01/2029	72	63,655	0.0
Macy's Retail Holdings LLC	5.88%	03/15/2030	199	172,480	0.0
Macy's Retail Holdings LLC	6.13%	03/15/2032	174	147,910	0.0
				<u>1,478,135</u>	<u>0.1</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AbbVie, Inc.	2.60%	11/21/2024	357	343,750	0.0
AbbVie, Inc.	3.80%	03/15/2025	378	369,646	0.1
AbbVie, Inc.	3.85%	06/15/2024	303	298,560	0.0
AmerisourceBergen Corp.	3.40%	05/15/2024	310	303,809	0.0
Amgen, Inc.	3.63%	05/22/2024	305	299,277	0.0
Anheuser-Busch InBev SA/NV, Series E	9.75%	07/30/2024	GBP 509	662,022	0.1
Baxter International, Inc., Series E	0.40%	05/15/2024	EUR 312	322,107	0.0
Bayer US Finance II LLC	4.25%	12/15/2025	USD 309	299,934	0.0
Biogen, Inc.	4.05%	09/15/2025	330	321,698	0.0
Boston Scientific Corp.	3.45%	03/01/2024	363	356,406	0.0
Cardinal Health, Inc.	3.08%	06/15/2024	335	326,663	0.0
Charles River Laboratories International, Inc.	4.25%	05/01/2028	69	62,886	0.0
Cigna Group (The)	0.61%	03/15/2024	305	293,421	0.0
Cigna Group (The)	4.50%	02/25/2026	361	357,008	0.1
CVS Health Corp.	3.88%	07/20/2025	341	333,685	0.0
DH Europe Finance II SARL	2.20%	11/15/2024	304	291,154	0.0
Essity AB	1.13%	03/27/2024	EUR 529	553,154	0.1
General Mills, Inc.	4.00%	04/17/2025	USD 817	802,695	0.1
Gilead Sciences, Inc.	3.50%	02/01/2025	284	276,709	0.0
HCA, Inc.	5.88%	02/15/2026	290	291,228	0.0
IQVIA, Inc.	5.70%	05/15/2028	267	268,924	0.0
J M Smucker Co. (The)	3.50%	03/15/2025	788	765,450	0.1
Koninklijke Philips NV	1.88%	05/05/2027	EUR 242	241,575	0.0
Kraft Heinz Foods Co.	1.50%	05/24/2024	1,111	1,161,575	0.1
Laboratory Corp. of America Holdings	3.60%	02/01/2025	USD 290	281,658	0.0
Mars, Inc.	2.70%	04/01/2025	329	315,956	0.0
Nestle Holdings, Inc.	0.88%	07/18/2025	EUR 437	444,219	0.1
Stryker Corp.	3.38%	11/01/2025	USD 459	442,621	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettöver- mögen %
Tesco Corporate Treasury Services PLC	0.88%	05/29/2026	EUR 250	\$ 244,840	0.0%
Viterra Finance BV	0.38%	09/24/2025	296	287,525	0.0
Zimmer Biomet Holdings, Inc.	3.55%	04/01/2025	USD 517	500,739	0.1
				<u>12,120,894</u>	<u>1.0</u>
ENERGIE					
Apache Corp.	5.10%	09/01/2040	500	412,636	0.1
Apache Corp.	7.75%	12/15/2029	17	17,762	0.0
Canadian Natural Resources Ltd.	3.85%	06/01/2027	258	245,264	0.0
Cheniere Corpus Christi Holdings LLC	5.88%	03/31/2025	361	361,526	0.0
Cheniere Energy Partners LP.	4.50%	10/01/2029	176	162,185	0.0
Chevron Corp.	1.55%	05/11/2025	304	286,688	0.0
Chevron Corp.	2.90%	03/03/2024	251	247,076	0.0
Continental Resources, Inc./OK	5.75%	01/15/2031	487	463,723	0.1
Ecopetrol SA	4.63%	11/02/2031	166	125,330	0.0
Ecopetrol SA	5.88%	11/02/2051	324	204,914	0.0
Ecopetrol SA	6.88%	04/29/2030	1,109	987,703	0.1
Ecopetrol SA	8.88%	01/13/2033	96	93,391	0.0
EnLink Midstream LLC.	5.63%	01/15/2028	699	673,407	0.1
EnLink Midstream Partners LP	5.60%	04/01/2044	61	48,970	0.0
Enterprise Products Operating LLC.	3.70%	02/15/2026	330	321,467	0.0
Enterprise Products Operating LLC.	3.75%	02/15/2025	347	340,424	0.0
Enterprise Products Operating LLC.	5.05%	01/10/2026	321	323,548	0.0
Exxon Mobil Corp.	0.14%	06/26/2024	EUR 672	692,123	0.1
Hunt Oil Co. of Peru LLC Sucursal Del Peru	6.38%	06/01/2028	USD 219	207,473	0.0
KazMunayGas National Co. JSC.	5.38%	04/24/2030	1,089	983,707	0.1
Kinder Morgan, Inc., Series G	7.80%	08/01/2031	80	89,899	0.0
Midwest Connector Capital Co. LLC	3.90%	04/01/2024	1,000	980,812	0.1
Occidental Petroleum Corp.	5.50%	12/01/2025	77	76,639	0.0
Occidental Petroleum Corp.	5.88%	09/01/2025	130	129,984	0.0
Occidental Petroleum Corp.	6.13%	01/01/2031	102	103,651	0.0
Occidental Petroleum Corp.	6.95%	07/01/2024	34	34,345	0.0
Occidental Petroleum Corp.	8.50%	07/15/2027	103	112,818	0.0
Occidental Petroleum Corp.	8.88%	07/15/2030	103	118,350	0.0
Oleoducto Central SA	4.00%	07/14/2027	515	438,651	0.1
PTTEP Treasury Center Co., Ltd.	2.99%	01/15/2030	200	179,038	0.0
Raizen Fuels Finance SA	5.30%	01/20/2027	244	237,793	0.0
Repsol International Finance BV(a)	3.75%	03/11/2026	EUR 532	531,690	0.1
Sabine Pass Liquefaction LLC.	5.75%	05/15/2024	USD 380	379,238	0.0
Spectra Energy Partners LP	4.75%	03/15/2024	400	396,129	0.0
Tengizchevroil Finance Co. International Ltd.	3.25%	08/15/2030	714	536,898	0.1
Terega SA.	2.20%	08/05/2025	EUR 300	311,601	0.0
TotalEnergies Capital International SA	1.66%	07/22/2026	GBP 700	782,386	0.1
Western Midstream Operating LP	3.95%	06/01/2025	USD 119	114,452	0.0
Western Midstream Operating LP	4.30%	02/01/2030	1,278	1,139,922	0.1
Western Midstream Operating LP	4.50%	03/01/2028	207	194,904	0.0
Western Midstream Operating LP	4.75%	08/15/2028	167	157,941	0.0
Western Midstream Operating LP	5.45%	04/01/2044	104	87,246	0.0
Williams Cos., Inc. (The)	4.55%	06/24/2024	524	517,709	0.1
				<u>14,851,413</u>	<u>1.3</u>
SONSTIGE INDUSTRIEWERTE					
LKQ Corp.	5.75%	06/15/2028	624	621,250	0.1
LKQ Corp.	6.25%	06/15/2033	551	555,173	0.0
				<u>1,176,423</u>	<u>0.1</u>
DIENSTLEISTUNGEN					
Alibaba Group Holding Ltd.	3.60%	11/28/2024	931	905,230	0.1
Amazon.com, Inc.	2.80%	08/22/2024	297	289,431	0.0
Booking Holdings, Inc.	3.65%	03/15/2025	290	283,932	0.0
Elis SA, Series E	1.63%	04/03/2028	EUR 100	95,178	0.0
Equifax, Inc.	2.60%	12/01/2024	USD 330	315,618	0.1
Moody's Corp.	1.75%	03/09/2027	EUR 242	241,452	0.0
				<u>2,130,841</u>	<u>0.2</u>
TECHNOLOGIE					
Apple, Inc.	0.70%	02/08/2026	USD 387	351,848	0.0
Apple, Inc.	1.13%	05/11/2025	383	358,921	0.0
Arrow Electronics, Inc.	3.25%	09/08/2024	360	349,008	0.0
CDW LLC/CDW Finance Corp.	4.13%	05/01/2025	382	368,968	0.1
Cisco Systems, Inc.	2.95%	02/28/2026	312	300,674	0.0
Cisco Systems, Inc.	3.63%	03/04/2024	350	345,847	0.0
Dell International LLC/EMC Corp.	8.35%	07/15/2046	3	3,541	0.0
Fidelity National Information Services, Inc.	0.63%	12/03/2025	EUR 499	490,375	0.1
Intel Corp.	4.88%	02/10/2026	USD 394	396,198	0.1
International Business Machines Corp.	3.00%	05/15/2024	329	321,281	0.0

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
International Business Machines Corp.	4.50%	02/06/2026	USD 369	\$ 366,939	0.1%
KLA Corp.	4.65%	11/01/2024	284	281,822	0.0
Lenovo Group Ltd.	3.42%	11/02/2030	226	189,035	0.0
Lenovo Group Ltd.	5.83%	01/27/2028	313	313,059	0.0
Lenovo Group Ltd.	6.54%	07/27/2032	260	261,607	0.0
Microsoft Corp.	2.70%	02/12/2025	302	293,001	0.0
Microsoft Corp.	3.13%	11/03/2025	321	312,169	0.0
Nokia Oyj.	6.63%	05/15/2039	40	38,709	0.0
Oracle Corp.	5.80%	11/10/2025	604	614,558	0.1
SK Hynix, Inc.	2.38%	01/19/2031	270	204,576	0.0
SK Hynix, Inc.	6.25%	01/17/2026	200	200,250	0.0
SK Hynix, Inc.	6.50%	01/17/2033	200	200,600	0.0
Take-Two Interactive Software, Inc.	3.30%	03/28/2024	397	389,535	0.1
VeriSign, Inc.	5.25%	04/01/2025	463	460,506	0.1
Western Digital Corp.	2.85%	02/01/2029	41	33,124	0.0
Western Digital Corp.	3.10%	02/01/2032	81	60,804	0.0
Western Digital Corp.	4.75%	02/15/2026	268	255,435	0.0
Xiaomi Best Time International Ltd.	2.88%	07/14/2031	418	313,500	0.0
				<u>8,075,890</u>	<u>0.7</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.50%	10/20/2025	1,002	979,277	0.1
Delta Air Lines, Inc./SkyMiles IP Ltd.	4.75%	10/20/2028	475	458,251	0.0
Mileage Plus Holdings LLC/ Mileage Plus Intellectual Property Assets Ltd.	6.50%	06/20/2027	787	785,782	0.1
				<u>2,223,310</u>	<u>0.2</u>
TRANSPORTWESEN – EISENBAHNEN					
Lima Metro Line 2 Finance Ltd.	4.35%	04/05/2036	434	386,078	0.0
TRANSPORTWESEN – DIENSTLEISTUNGEN					
AerCap Global Aviation Trust	6.50%	06/15/2045	1,553	1,487,431	0.1
ALD SA	4.75%	10/13/2025	EUR 300	324,681	0.0
Arval Service Lease SA/France	0.00%	10/01/2025	400	387,133	0.1
ASTM SpA.	1.00%	11/25/2026	254	243,830	0.0
Autostrade per l'Italia SpA	1.75%	06/26/2026	245	244,064	0.0
FedEx Corp.	0.45%	08/05/2025	347	345,535	0.0
Gatwick Funding Ltd., Series E.	6.13%	03/02/2026	GBP 384	480,907	0.1
Porterbrook Rail Finance Ltd.	7.13%	10/20/2026	187	241,769	0.0
PostNL NV.	0.63%	09/23/2026	EUR 286	275,712	0.0
				<u>4,031,062</u>	<u>0.3</u>
				<u>91,976,053</u>	<u>7.7</u>
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Colbun SA	3.15%	03/06/2030	USD 404	350,349	0.0
Cometa Energia SA de CV.	6.38%	04/24/2035	267	260,488	0.0
DTE Energy Co., Series F	1.05%	06/01/2025	279	256,615	0.0
EDP Finance BV	2.00%	04/22/2025	EUR 354	369,315	0.0
Elenia Verkko Oyj	0.38%	02/06/2027	259	243,654	0.0
Enel Finance International NV	0.00%	06/17/2024	539	554,194	0.1
Enel Finance International NV	2.65%	09/10/2024	USD 382	367,945	0.0
Enel Finance International NV	4.25%	06/15/2025	433	423,010	0.1
Enel Generacion Chile SA	4.25%	04/15/2024	70	68,591	0.0
Entergy Louisiana LLC	5.40%	11/01/2024	369	369,452	0.0
NextEra Energy Capital Holdings, Inc.	6.05%	03/01/2025	706	714,106	0.1
NRG Energy, Inc.	7.00%	03/15/2033	391	394,575	0.1
Potomac Electric Power Co.	3.60%	03/15/2024	356	350,526	0.0
Virginia Electric and Power Co., Series A	3.15%	01/15/2026	328	315,760	0.0
WEC Energy Group, Inc.	0.80%	03/15/2024	591	568,848	0.1
				<u>5,607,428</u>	<u>0.5</u>
				<u>181,554,547</u>	<u>15.3</u>
REGIERUNGEN – SCHATZPAPIERE					
VEREINIGTE STAATEN					
U.S. Treasury Bonds	1.25%	05/15/2050	2,333	1,304,181	0.1
U.S. Treasury Bonds	1.75%	08/15/2041	818	575,923	0.1
U.S. Treasury Bonds	6.25%	05/15/2030	250	288,203	0.0
U.S. Treasury Notes	0.38%	01/31/2026	19,703	17,862,001	1.5
U.S. Treasury Notes	0.63%	07/31/2026	1,203	1,083,436	0.1
U.S. Treasury Notes	0.63%	08/15/2030	14,994	12,131,002	1.0
U.S. Treasury Notes(g)	0.88%	06/30/2026	8,604	7,837,706	0.7
U.S. Treasury Notes	0.88%	11/15/2030	5,212	4,286,056	0.4
U.S. Treasury Notes	1.13%	10/31/2026	8,409	7,651,735	0.6
U.S. Treasury Notes	1.63%	08/15/2029	23,310	20,650,937	1.7
U.S. Treasury Notes	2.25%	02/15/2027	1,400	1,319,500	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
U.S. Treasury Notes	2.63%	02/15/2029	USD 1,772	\$ 1,667,430	0.1%
U.S. Treasury Notes	3.13%	11/15/2028	920	890,100	0.1
U.S. Treasury Notes	4.13%	01/31/2025	5,200	5,156,125	0.4
U.S. Treasury Notes	4.13%	09/30/2027	4,291	4,333,676	0.4
U.S. Treasury Notes	4.13%	10/31/2027	4,914	4,966,414	0.4
U.S. Treasury Notes	4.13%	11/15/2032	527	545,750	0.0
U.S. Treasury Notes(g)	4.25%	12/31/2024	4,943	4,907,472	0.4
U.S. Treasury Notes	4.38%	10/31/2024	7,750	7,700,352	0.7
U.S. Treasury Notes	4.50%	11/30/2024	10,300	10,258,256	0.9
				<u>115,416,255</u>	<u>9.7</u>
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN					
FINANZINSTITUTE					
BANKWESEN					
Absa Group Ltd.(a)	6.38%	05/27/2026	237	214,530	0.0
REITs					
Country Garden Holdings Co., Ltd.	3.13%	10/22/2025	200	70,500	0.0
Times China Holdings Ltd.(e)	6.20%	03/22/2026	272	20,400	0.0
Yango Justice International Ltd.(e)	7.50%	02/17/2025	339	3,390	0.0
				<u>94,290</u>	<u>0.0</u>
				<u>308,820</u>	<u>0.0</u>
INDUSTRIE					
GRUNDSTOFFE					
Braskem Idesa SAPI	6.99%	02/20/2032	220	149,600	0.0
Braskem Idesa SAPI	7.45%	11/15/2029	578	432,778	0.1
Cia de Minas Buenaventura SAA	5.50%	07/23/2026	972	830,768	0.1
Consolidated Energy Finance SA	5.00%	10/15/2028	261	236,651	0.0
CSN Inova Ventures	6.75%	01/28/2028	252	232,376	0.0
CSN Resources SA	4.63%	06/10/2031	1,008	759,150	0.1
CSN Resources SA	7.63%	04/17/2026	231	229,239	0.0
Eldorado Gold Corp.	6.25%	09/01/2029	933	837,367	0.1
First Quantum Minerals Ltd.	6.88%	10/15/2027	645	611,137	0.1
Indika Energy Capital IV Pte Ltd.	8.25%	10/22/2025	776	764,515	0.1
JSW Steel Ltd.	3.95%	04/05/2027	307	267,915	0.0
JSW Steel Ltd.	5.95%	04/18/2024	260	256,636	0.0
OCP SA	3.75%	06/23/2031	300	245,681	0.0
Sasol Financing USA LLC.	5.88%	03/27/2024	260	255,824	0.0
Sasol Financing USA LLC.	8.75%	05/03/2029	240	230,293	0.0
Stillwater Mining Co.	4.00%	11/16/2026	327	284,654	0.0
Stillwater Mining Co.	4.50%	11/16/2029	327	258,391	0.0
Vedanta Resources Finance II PLC	13.88%	01/21/2024	805	732,550	0.1
Volcan Cia Minera SAA.	4.38%	02/11/2026	225	149,878	0.0
				<u>7,765,403</u>	<u>0.7</u>
INVESTITIONSGÜTER					
Cemex SAB de CV(a)	5.13%	06/08/2026	482	422,630	0.0
Cemex SAB de CV	7.38%	06/05/2027	424	438,389	0.1
Diamond II Ltd.	7.95%	07/28/2026	288	280,894	0.0
Embraer Netherlands Finance BV	5.40%	02/01/2027	356	341,159	0.0
Embraer Netherlands Finance BV	6.95%	01/17/2028	725	719,744	0.1
IHS Holding Ltd.	5.63%	11/29/2026	224	190,092	0.0
IHS Holding Ltd.	6.25%	11/29/2028	220	175,354	0.0
				<u>2,568,262</u>	<u>0.2</u>
KOMMUNIKATIONSMEDIEN					
Globo Comunicacao e Participacoes SA	4.88%	01/22/2030	695	562,950	0.0
KOMMUNIKATION/TELEKOMMUNIKATION					
C&W Senior Financing DAC	6.88%	09/15/2027	426	367,246	0.1
CT Trust	5.13%	02/03/2032	342	268,842	0.0
Digicel International Finance Ltd./ Digicel international Holdings Ltd.	8.75%	05/25/2024	97	88,287	0.0
				<u>724,375</u>	<u>0.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Allwyn International AS	3.88%	02/15/2027	EUR 735	732,611	0.1
Melco Resorts Finance Ltd.	5.38%	12/04/2029	USD 684	544,977	0.0
Melco Resorts Finance Ltd.	5.75%	07/21/2028	390	327,186	0.0
MGM China Holdings Ltd.	5.25%	06/18/2025	261	247,836	0.0
MGM China Holdings Ltd.	5.38%	05/15/2024	500	490,967	0.1
Studio City Finance Ltd.	5.00%	01/15/2029	1,267	916,991	0.1
Wynn Macau Ltd.	4.88%	10/01/2024	500	479,781	0.0
Wynn Macau Ltd.	5.50%	10/01/2027	470	407,819	0.0
				<u>4,148,168</u>	<u>0.3</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
BRF GmbH	4.35%	09/29/2026	USD 212 \$	188,945	0.0%
BRF SA	4.88%	01/24/2030	864	693,900	0.1
Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029	228	211,798	0.0
MARB BondCo PLC	3.95%	01/29/2031	1,397	1,009,332	0.1
Natura & Co. Luxembourg Holdings SARL	6.00%	04/19/2029	644	573,563	0.1
Natura Cosméticos SA	4.13%	05/03/2028	258	216,720	0.0
Rede D'or Finance SARL	4.95%	01/17/2028	562	510,021	0.1
Teva Pharmaceutical Finance Netherlands III BV	4.75%	05/09/2027	324	297,027	0.0
Teva Pharmaceutical Finance Netherlands III BV	5.13%	05/09/2029	649	579,907	0.1
Teva Pharmaceutical Finance Netherlands III BV	7.88%	09/15/2029	462	474,243	0.0
Teva Pharmaceutical Finance Netherlands III BV	8.13%	09/15/2031	462	479,155	0.0
Ulker Biskuvi Sanayi AS	6.95%	10/30/2025	232	196,664	0.0
				<u>5,431,275</u>	<u>0.5</u>
ENERGIE					
Acu Petroleo Luxembourg SARL	7.50%	01/13/2032	343	294,987	0.0
Cosan SA	5.50%	09/20/2029	478	432,082	0.1
Geopark Ltd.	5.50%	01/17/2027	301	242,305	0.0
Gran Tierra Energy, Inc.	7.75%	05/23/2027	445	322,221	0.0
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	659	621,849	0.1
Kosmos Energy Ltd.	7.50%	03/01/2028	266	219,251	0.0
Kosmos Energy Ltd.	7.75%	05/01/2027	377	321,463	0.0
Leviathan Bond Ltd.	5.75%	06/30/2023	92	91,929	0.0
Leviathan Bond Ltd.	6.13%	06/30/2025	203	196,707	0.0
Leviathan Bond Ltd.	6.50%	06/30/2027	371	351,789	0.1
MV24 Capital BV	6.75%	06/01/2034	171	151,117	0.0
ReNew Power Pvt Ltd.	5.88%	03/05/2027	110	100,980	0.0
SEPLAT Energy PLC	7.75%	04/01/2026	288	226,314	0.0
SierraCol Energy Andina LLC	6.00%	06/15/2028	270	196,290	0.0
Tullow Oil PLC	10.25%	05/15/2026	262	195,003	0.0
				<u>3,964,287</u>	<u>0.3</u>
DIENSTLEISTUNGEN					
Bidvest Group UK PLC (The)	3.63%	09/23/2026	281	249,265	0.0
TECHNOLOGIE					
CA Magnum Holdings	5.38%	10/31/2026	770	667,157	0.1
				<u>26,081,142</u>	<u>2.2</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Adani Green Energy Ltd.	4.38%	09/08/2024	339	311,096	0.1
AES Andes SA	6.35%	10/07/2079	210	192,570	0.0
India Clean Energy Holdings	4.50%	04/18/2027	347	276,906	0.0
Investment Energy Resources Ltd.	6.25%	04/26/2029	357	333,795	0.1
JSW Hydro Energy Ltd.	4.13%	05/18/2031	312	261,446	0.0
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	162	157,934	0.0
				<u>1,533,747</u>	<u>0.2</u>
				<u>27,923,709</u>	<u>2.4</u>
SCHWELLENMÄRKTE – STAATLICHE WERTPAPIERE					
ANGOLA					
Angolan Government International Bond	8.00%	11/26/2029	1,419	1,205,529	0.1
Angolan Government International Bond	9.38%	05/08/2048	688	525,804	0.0
				<u>1,731,333</u>	<u>0.1</u>
ARGENTINIEN					
Argentine Republic Government International Bond	1.00%	07/09/2029	463	117,623	0.0
Argentine Republic Government International Bond	3.50%	07/09/2041	587	150,407	0.0
Argentine Republic Government International Bond	3.88%	01/09/2038	2,679	769,146	0.1
				<u>1,037,176</u>	<u>0.1</u>
BAHRAIN					
Bahrain Government International Bond	5.63%	09/30/2031	743	674,876	0.1
Bahrain Government International Bond	6.75%	09/20/2029	400	391,575	0.0
Bahrain Government International Bond	7.00%	10/12/2028	237	239,415	0.0
CBB International Sukuk Programme Co. WLL	6.25%	11/14/2024	279	278,529	0.0
				<u>1,584,395</u>	<u>0.1</u>
BRASILIEN					
Brazilian Government International Bond	4.75%	01/14/2050	300	217,125	0.0
DOMINIKANISCHE REPUBLIK					
Dominican Republic International Bond	4.50%	01/30/2030	954	822,825	0.1
Dominican Republic International Bond	5.95%	01/25/2027	681	664,315	0.0
Dominican Republic International Bond	6.00%	07/19/2028	953	917,739	0.1

AB SICAV I
All Market Income Portfolio

		Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettöver- mögen %
	Dominican Republic International Bond	6.40%	06/05/2049	USD 341	\$ 281,176	0.0%
					<u>2,686,055</u>	<u>0.2</u>
ECUADOR	Ecuador Government International Bond	2.50%	07/31/2035	1,881	639,540	0.1
ÄGYPTEN	Egypt Government International Bond	8.50%	01/31/2047	1,056	531,498	0.0
	Egypt Government International Bond	8.70%	03/01/2049	996	508,458	0.0
	Egypt Government International Bond	8.88%	05/29/2050	1,210	622,999	0.1
					<u>1,662,955</u>	<u>0.1</u>
EL SALVADOR	El Salvador Government International Bond	6.38%	01/18/2027	422	267,390	0.0
	El Salvador Government International Bond	7.12%	01/20/2050	251	123,272	0.0
	El Salvador Government International Bond	7.63%	02/01/2041	548	277,562	0.0
	El Salvador Government International Bond	8.63%	02/28/2029	508	301,625	0.1
					<u>969,849</u>	<u>0.1</u>
GABUN	Gabon Government International Bond	6.63%	02/06/2031	973	760,035	0.1
ELFENBEINKÜSTE	Ivory Coast Government International Bond	4.88%	01/30/2032	EUR 1,170	945,229	0.1
	Ivory Coast Government International Bond	5.38%	07/23/2024	USD 1,300	1,260,431	0.1
	Ivory Coast Government International Bond	6.38%	03/03/2028	518	494,949	0.1
	Ivory Coast Government International Bond	6.88%	10/17/2040	EUR 530	411,539	0.0
					<u>3,112,148</u>	<u>0.3</u>
KENIA	Republic of Kenya Government International Bond	7.00%	05/22/2027	USD 257	219,944	0.0
LIBANON	Lebanon Government International Bond(e)	6.65%	04/22/2024	25	1,438	0.0
	Lebanon Government International Bond(e)	6.85%	03/23/2027	69	3,959	0.0
	Lebanon Government International Bond, Series G(e)	6.60%	11/27/2026	182	10,442	0.0
					<u>15,839</u>	<u>0.0</u>
NAMIBIA	Namibia International Bonds	5.25%	10/29/2025	200	189,162	0.0
NIGERIA	Nigeria Government International Bond	6.13%	09/28/2028	508	408,877	0.0
	Nigeria Government International Bond	7.14%	02/23/2030	991	783,695	0.1
	Nigeria Government International Bond	7.63%	11/28/2047	918	600,888	0.1
	Nigeria Government International Bond	7.88%	02/16/2032	374	293,193	0.0
					<u>2,086,653</u>	<u>0.2</u>
OMAN	Oman Government International Bond	4.88%	02/01/2025	223	219,976	0.0
	Oman Government International Bond	5.38%	03/08/2027	719	705,653	0.1
					<u>925,629</u>	<u>0.1</u>
SENEGAL	Senegal Government International Bond	4.75%	03/13/2028	EUR 424	370,729	0.1
	Senegal Government International Bond	6.25%	05/23/2033	USD 1,623	1,287,546	0.1
	Senegal Government International Bond	6.75%	03/13/2048	447	295,523	0.0
					<u>1,953,798</u>	<u>0.2</u>
SÜDAFRIKA	Republic of South Africa Government International Bond	5.75%	09/30/2049	2,276	1,541,705	0.1
UKRAINE	Ukraine Government International Bond	7.38%	09/25/2034	2,432	438,520	0.1
	Ukraine Government International Bond	7.75%	09/01/2025	700	142,975	0.0
	Ukraine Government International Bond	7.75%	09/01/2026	1,578	292,719	0.0
	Ukraine Government International Bond	7.75%	09/01/2027	310	58,086	0.0
	Ukraine Government International Bond	7.75%	09/01/2029	498	95,025	0.0
	Ukraine Government International Bond	9.75%	11/01/2030	352	70,246	0.0
					<u>1,097,571</u>	<u>0.1</u>
VENEZUELA	Venezuela Government International Bond(h)	9.00%	05/07/2023	4	222	0.0
	Venezuela Government International Bond(e)	9.25%	09/15/2027	219	18,287	0.0
					<u>18,509</u>	<u>0.0</u>
					<u>22,449,421</u>	<u>1.9</u>
INVESTMENTGESELLSCHAFTEN						
FONDS UND INVESTMENTTRUSTS						
	AB SICAV I - Asia Income Opportunities Portfolio - Class ZT			63,094	5,071,466	0.4
	AB SICAV I - Emerging Market Corporate Debt Portfolio - Class ZT - Class A			476,087	5,760,652	0.5

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
AB SICAV I - Financial Credit Portfolio - Class ZT			USD 41,782	\$ 3,756,655	0.3%
AB SICAV I - Sustainable Euro High Yield Portfolio - Class S			171,516	5,358,839	0.5
				<u>19,947,612</u>	<u>1.7</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
VARIABEL VERZINSLICHE STAATSPAPIERE					
Federal Home Loan Mortgage Corp. REMICs					
Series 3346, Class SC(c) (i)	1.44%	10/15/2033	5,852	467,481	0.0
Series 4954, Class SL(c) (i)	0.91%	02/25/2050	6,592	739,894	0.1
				<u>1,207,375</u>	<u>0.1</u>
RISIKOTEILUNG - VARIABEL VERZINSLICH					
Bellemeade Re Ltd.					
Series 2019-1A, Class M2(c)	7.84%	03/25/2029	207	208,254	0.0
Series 2019-3A, Class M1C(c)	7.09%	07/25/2029	172	171,923	0.0
Connecticut Avenue Securities Trust					
Series 2018-R07, Class 1M2(c)	7.54%	04/25/2031	30	29,650	0.0
Series 2019-R02, Class 1M2(c)	7.44%	08/25/2031	2	2,456	0.0
Series 2019-R07, Class 1M2(c)	7.24%	10/25/2039	46	45,684	0.0
Federal Home Loan Mortgage Corp.					
Structured Agency Credit Risk Debt Notes					
Series 2015-DNA3, Class B(c)	14.49%	04/25/2028	246	264,328	0.0
Series 2016-DNA3, Class B(c)	16.39%	12/25/2028	246	280,146	0.0
Series 2019-DNA3, Class B1(c)	8.39%	07/25/2049	3,000	3,082,500	0.3
Series 2020-DNA1, Class M2(c)	6.84%	01/25/2050	193	191,755	0.0
Series 2020-DNA2, Class B2(c)	9.94%	02/25/2050	4,000	3,659,304	0.3
Federal National Mortgage Association					
Connecticut Avenue Securities					
Series 2014-C02, Class 1M2(c)	7.74%	05/25/2024	18	18,515	0.0
Series 2015-C04, Class 2M2(c)	10.69%	04/25/2028	51	53,049	0.0
Series 2016-C02, Class 1B(c)	17.39%	09/25/2028	20	22,929	0.0
Series 2016-C04, Class 1B(c)	15.39%	01/25/2029	1,143	1,242,961	0.1
Series 2016-C05, Class 2B(c)	15.89%	01/25/2029	1,375	1,491,731	0.2
Series 2016-C06, Class 1B(c)	14.39%	04/25/2029	38	40,491	0.0
Series 2016-C07, Class 2B(c)	14.64%	05/25/2029	41	42,630	0.0
Series 2017-C07, Class 2M2(c)	7.64%	05/25/2030	198	199,501	0.0
Triangle Re Ltd., Series 2020-1, Class M2(c)	10.74%	10/25/2030	68	68,590	0.0
				<u>11,116,397</u>	<u>0.9</u>
				<u>12,323,772</u>	<u>1.0</u>
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABEL VERZINSLICH					
Ballyrock CLO 14 Ltd., Series 2020-14A, Class D(c)	12.25%	01/20/2034	250	238,928	0.0
Ballyrock CLO 17 Ltd., Series 2021-17A, Class D(e)	11.23%	10/20/2034	2,070	1,853,298	0.2
Cedar Funding IX CLO Ltd., Series 2018-9A, Class E(c)	10.60%	04/20/2031	250	209,158	0.0
Neuberger Berman Loan Advisers CLO 42 Ltd.,					
Series 2021-42A, Class E(c)	11.21%	07/16/2035	250	229,050	0.0
Neuberger Berman Loan Advisers CLO 44 Ltd.,					
Series 2021-44A, Class E(c)	11.26%	10/16/2034	2,000	1,784,204	0.2
Peace Park CLO Ltd., Series 2021-1A, Class E(c)	11.25%	10/20/2034	2,000	1,781,578	0.2
PPM CLO 5 Ltd., Series 2021-5A, Class E(c)	11.76%	10/18/2034	2,100	1,671,934	0.1
PPM CLO Ltd., Series 2018-1A, Class E(c)	11.21%	07/15/2031	500	344,427	0.0
				<u>8,112,577</u>	<u>0.7</u>
QUASI-STAATLICHE WERTPAPIERE					
QUASI-STAATSANLEIHEN					
INDONESIEN					
Indonesia Asahan Aluminium PT/ Mineral Industri Indonesia Persero PT					
	5.45%	05/15/2030	269	262,611	0.0
MEXIKO					
Comision Federal de Electricidad					
	3.88%	07/26/2033	692	526,915	0.0
	4.69%	05/15/2029	250	223,016	0.0
Petroleos Mexicanos	5.95%	01/28/2031	1,412	1,008,380	0.1
Petroleos Mexicanos	6.70%	02/16/2032	890	663,717	0.1
Petroleos Mexicanos	6.75%	09/21/2047	1,204	724,073	0.1
				<u>3,146,101</u>	<u>0.3</u>
OMAN					
Lamar Funding Ltd.	3.96%	05/07/2025	425	405,291	0.0
PANAMA					
Aeropuerto Internacional de Tocumen SA.					
	4.00%	08/11/2041	283	223,923	0.0
Aeropuerto Internacional de Tocumen SA.	5.13%	08/11/2061	283	212,038	0.0
				<u>435,961</u>	<u>0.0</u>

		Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettover- mögen %
SÜDAFRIKA						
	Eskom Holdings SOC Ltd.	7.13%	02/11/2025	USD 345 \$	329,648	0.0%
	Transnet SOC Ltd.	8.25%	02/06/2028	770	735,494	0.1
					<u>1,065,142</u>	<u>0.1</u>
VEREINIGTE ARABISCHE EMIRATE						
	DP World Crescent Ltd., Series E	3.88%	07/18/2029	209	198,328	0.0
	DP World Ltd./United Arab Emirates	5.63%	09/25/2048	249	230,216	0.0
	DP World Salaam(a).	6.00%	10/01/2025	311	308,182	0.1
					<u>736,726</u>	<u>0.1</u>
VENEZUELA						
	Petroleos de Venezuela SA(e)	5.38%	04/12/2027	110	2,200	0.0
					<u>6,054,032</u>	<u>0.5</u>
REGIERUNGEN – STAATSANLEIHEN						
KOLUMBIEN						
	Colombia Government International Bond	4.13%	05/15/2051	346	201,394	0.0
	Colombia Government International Bond	5.63%	02/26/2044	394	284,000	0.0
	Colombia Government International Bond	6.13%	01/18/2041	460	358,886	0.1
	Colombia Government International Bond	7.38%	09/18/2037	255	236,242	0.0
					<u>1,080,522</u>	<u>0.1</u>
ISRAEL						
	Israel Government International Bond.	2.75%	07/03/2030	494	438,116	0.0
PHILIPPINEN						
	Philippine Government International Bond.	9.50%	02/02/2030	20	25,310	0.0
					<u>1,543,948</u>	<u>0.1</u>
VORZUGSAKTIEN						
FINANZINSTITUTE						
REITS - DIVERSIFIZIERT						
	Global Net Lease, Inc., Series A	7.25%		25,065	467,713	0.1
IMMOBILIENENTWICKLUNG						
	Necessity Retail REIT, Inc. (The), Series C	7.38%		5,899	112,435	0.0
					<u>580,148</u>	<u>0.1</u>
INDUSTRIE						
ENERGIE						
	Gulfport Energy Corp.	10.00%		69	427,800	0.0
					<u>1,007,948</u>	<u>0.1</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN						
NICHT STAATLICHE FESTVERZINSLICHE CMBS						
	GS Mortgage Securities Trust, Series 2011-GC5, Class D	5.15%	08/10/2044	USD 493	153,795	0.0
	UBS Commercial Mortgage Trust, Series 2017-C1, Class XA(j)	1.52%	06/15/2050	1,652	75,878	0.0
					<u>229,673</u>	<u>0.0</u>
NICHT STAATLICHE VARIABEL VERZINSLICHE CMBS						
	DBWF Mortgage Trust, Series 2018-GLKS, Class E(c)	8.25%	12/19/2030	100	97,484	0.0
	Morgan Stanley Capital I Trust, Series 2019-BPR, Class E(c)	10.36%	05/15/2036	34	29,220	0.0
					<u>126,704</u>	<u>0.0</u>
					<u>356,377</u>	<u>0.0</u>
					<u>1,031,084,371</u>	<u>86.9</u>
GELDMARKTINSTRUMENTE						
US-SCHATZWECHSEL						
	U.S. Treasury Bill(g)	0.00%	08/10/2023	60,232	59,625,331	5.0
	U.S. Treasury Bill	0.00%	10/19/2023	2,550	2,497,690	0.2
					<u>62,123,021</u>	<u>5.2</u>
					<u>1,093,207,392</u>	<u>92.1</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE						
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT						
FINANZINSTITUTE						
FINANZEN						
	goeasy Ltd.	5.38%	12/01/2024	526	504,454	0.0
INDUSTRIE						
GRUNDSTOFFE						
	ASP Unifrax Holdings, Inc.	7.50%	09/30/2029	468	323,671	0.0
INVESTITIONSGÜTER						
	Castle UK Finco PLC	7.00%	05/15/2029	GBP 440	436,699	0.0
	Moog, Inc.	4.25%	12/15/2027	USD 500	467,155	0.1
					<u>903,854</u>	<u>0.1</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettovermögen %
KOMMUNIKATIONSMEDIEN					
Banjay Entertainment SASU	3.50%	03/01/2025	EUR 156 \$	162,796	0.0%
Scripps Escrow II, Inc.....	3.88%	01/15/2029	USD 29	22,385	0.0
Sirius XM Radio, Inc.	5.50%	07/01/2029	1,498	1,308,369	0.1
Summer BC Holdco B SARL	5.75%	10/31/2026	EUR 306	287,820	0.0
Univision Communications, Inc.....	4.50%	05/01/2029	USD 1,549	1,299,835	0.1
				<u>3,081,205</u>	<u>0.2</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Intelsat Jackson Holdings SA(k)	5.50%	08/01/2023	851	0	0.0
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
PM General Purchaser LLC.....	9.50%	10/01/2028	1,093	1,026,332	0.1
Real Hero Merger Sub 2, Inc.	6.25%	02/01/2029	1,185	898,276	0.1
				<u>1,924,608</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.50%	02/15/2029	1,000	885,975	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Group 1 Automotive, Inc.	4.00%	08/15/2028	19	16,667	0.0
Wolverine World Wide, Inc.....	4.00%	08/15/2029	1,372	1,093,793	0.1
				<u>1,110,460</u>	<u>0.1</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Bausch Health Cos., Inc.	4.88%	06/01/2028	728	440,058	0.0
Post Holdings, Inc.....	5.50%	12/15/2029	564	524,805	0.1
				<u>964,863</u>	<u>0.1</u>
ENERGIE					
Gulfport Energy Corp.....	6.00%	10/15/2024	58	36	0.0
Gulfport Energy Corp.....	6.38%	05/15/2025	1,401	883	0.0
Gulfport Energy Corp.....	6.38%	01/15/2026	571	360	0.0
Gulfport Energy Corp.(h).....	6.63%	05/01/2023	57	36	0.0
Moss Creek Resources Holdings, Inc.....	10.50%	05/15/2027	1,549	1,503,873	0.1
Sunoco LP/Sunoco Finance Corp.....	6.00%	04/15/2027	3	2,949	0.0
Transocean Poseidon Ltd.	6.88%	02/01/2027	40	39,147	0.0
				<u>1,547,284</u>	<u>0.1</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The).....	4.88%	07/15/2032	915	779,478	0.1
Gartner, Inc.	4.50%	07/01/2028	283	266,333	0.0
Monitronics International, Inc.(h) (k)	0.00%	04/01/2020	40	0	0.0
				<u>1,045,811</u>	<u>0.1</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Hertz Corp. (The).....	5.00%	12/01/2029	72	57,791	0.0
				<u>11,845,522</u>	<u>1.0</u>
				<u>12,349,976</u>	<u>1.0</u>
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABEL VERZINSLICH					
AGL CLO 13 Ltd., Series 2021-13A, Class E(c)	11.75%	10/20/2034	2,144	1,931,659	0.2
Neuberger Berman Loan Advisers CLO 33 Ltd., Series 2019-33A, Class ER(c).....	11.51%	10/16/2033	2,100	1,861,673	0.1
Pikes Peak CLO 8, Series 2021-8A, Class E(c).....	11.71%	07/20/2034	250	230,084	0.0
				<u>4,023,416</u>	<u>0.3</u>
STAMMAKTIE					
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Intelsat Jackson Holdings SA (k).....			833	0	0.0
Intelsat Jackson Holdings SA Series B (k)			833	0	0.0
Telstra Corp., Ltd.			1,085,616	3,078,766	0.3
				<u>3,078,766</u>	<u>0.3</u>
NICHT-BASISKONSUMGÜTER					
BREIT ANGELEGTER EINZELHANDEL					
ATD New Holdings, Inc.			1,384	65,740	0.0
DIVERSIFIZIERTE VERBRAUCHERDIENSTE					
Monitronics International, Inc. (k).....			746	0	0.0
				<u>65,740</u>	<u>0.0</u>
VERBRAUCHSGÜTER					
HAUSHALTSPRODUKTE					
Southeastern Grocers, Inc. (k)			4,735	111,273	0.0

		Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettover- mögen %	
ENERGIE							
ENERGIE-AUSRÜSTUNG UND -DIENSTE							
	BIS Industries Holdings Ltd. (k)			8,912	\$ 0	0.0%	
AKTIEN-IMMOBILIENINVESTMENTGESELLSCHAFTEN (REITS)							
REITs – EINZELHANDEL							
	Link REIT			43,077	250,305	0.0	
GESUNDHEITSWESEN							
PHARMAZEUTIKA							
	Mallinckrodt PLC			192	528	0.0	
					3,506,612	0.3	
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT							
FINANZINSTITUTE							
BANKWESEN							
	Lloyds Banking Group PLC(a)	6.00%	06/07/2032	GBP	33	37,026	0.0
	PNC Financial Services Group, Inc. (The), Series R(a)	4.85%	09/01/2023	USD	120	112,903	0.0
						149,929	0.0
REITs							
	VICI Properties LP/VICI Note Co., Inc.	4.13%	08/15/2030		250	220,013	0.0
	VICI Properties LP/VICI Note Co., Inc.	5.75%	02/01/2027		68	67,084	0.0
						287,097	0.0
						437,026	0.0
INDUSTRIE							
GRUNDSTOFFE							
	Smurfit Kappa Treasury Funding DAC	7.50%	11/20/2025		30	31,635	0.0
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER							
	Pilgrim's Pride Corp.	5.88%	09/30/2027		500	491,317	0.1
						522,952	0.1
						959,978	0.1
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN							
INDUSTRIE							
KOMMUNIKATION/TELEKOMMUNIKATION							
	Sable International Finance Ltd.	5.75%	09/07/2027		797	738,221	0.1
VERSORGUNGSBETRIEBE							
ELEKTRIZITÄT							
	Terraform Global Operating LP	6.13%	03/01/2026		117	113,359	0.0
						851,580	0.1
GEMEINDEVERWALTUNG - US-KOMMUNALANLEIHEN							
VEREINIGTE STAATEN							
	Wisconsin Public Finance Authority, Series 2021	5.75%	07/25/2041		810	724,306	0.1
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN							
RISIKOTEILUNG - VARIABEL VERZINSLICH							
	PMT Credit Risk Transfer Trust, Series 2020-1R, Class A(c)	8.51%	02/27/2025		199	192,816	0.0
QUASI-STAATLICHE WERTPAPIERE							
QUASI-STAATSANLEIHEN							
UKRAINE							
	NAK Naftogaz Ukraine via Kondor Finance PLC(e)	7.63%	11/08/2026		200	48,000	0.0
	State Agency of Roads of Ukraine	6.25%	06/24/2030		655	107,379	0.0
						155,379	0.0
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN							
NICHT STAATLICHE FESTVERZINSLICHE CMBS							
	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class G	3.71%	12/15/2047		171	108,595	0.0
VORZUGSAKTIEN							
INDUSTRIE							
ENERGIE							
	Gulfport Energy Corp.	0.00%			3	18,600	0.0
						22,891,258	1.9

	Zinssatz	Datum	Wert (USD)	Nettovermögen %
Gesamtanlagen				
(Kosten \$1,180,080,888)			\$ 1,116,098,650	94.0%
Termineinlagen				
ANZ, London(l)	2.63 %	–	336,043	0.1
BBH, Grand Cayman(l)	1.73 %	–	38,234	0.0
BBH, Grand Cayman(l)	4.00 %	–	28,246	0.0
BNP Paribas, Paris(l)	0.42 %	–	93,637	0.0
BNP Paribas, Paris(l)	1.97 %	–	50,702	0.0
DNB, Oslo(l)	2.21 %	–	271,244	0.0
HSBC, Singapore(l)	2.77 %	–	30,045	0.0
Nordea, Oslo(l)	2.09 %	–	268,094	0.0
Scotiabank, Toronto(l)	3.33 %	–	201,233	0.0
SEB, Stockholm(l)	2.13 %	–	2,377,493	0.2
SMBC, London(l)	(0.34)%	–	931,593	0.1
SMBC, London(l)	4.43 %	–	41,615,631	3.5
SMBC, Tokyo(l)	3.41 %	–	1,269,352	0.1
Standard Chartered Bank, Johannesburg(l)	6.61 %	–	1,544,440	0.2
Termineinlagen insgesamt			49,055,987	4.2
Sonstige Vermögenswerte abzüglich Verbindlichkeiten			21,569,771	1.8
Nettovermögen			\$ 1,186,724,408	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
Euro STOXX 50 Index Futures	06/16/2023	121	\$ 5,573,907	\$ 5,454,137	\$ (119,770)
FTSE 100 Index Futures	06/16/2023	24	2,342,988	2,224,780	(118,208)
S&P 500 E-Mini Futures	06/16/2023	163	33,556,600	34,152,575	595,975
S&P/TSX 60 Index Futures	06/15/2023	10	1,822,689	1,733,481	(89,208)
SPI 200 Futures	06/15/2023	8	952,568	923,639	(28,929)
TOPIX Index Futures	06/08/2023	19	2,755,320	2,899,264	143,944
U.S. Long Bond (CBT) Futures	09/20/2023	82	10,318,102	10,524,188	206,086
U.S. T-Note 5 Yr (CBT) Futures	09/29/2023	79	8,605,234	8,617,172	11,938
U.S. Ultra Bond (CBT) Futures	09/20/2023	4	534,812	547,500	12,688
Short					
U.S. 10 Yr Ultra Futures	09/20/2023	8	952,352	963,625	(11,273)
U.S. T-Note 2 Yr (CBT) Futures	09/29/2023	147	30,292,320	30,256,735	35,585
U.S. T-Note 10 Yr (CBT) Futures	09/20/2023	248	28,320,437	28,388,250	(67,813)
					\$ 571,015
				Wertsteigerung	\$ 1,006,216
				Wertminderung	\$ (435,201)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Bank of America, NA	JPY 2,956,899	USD 22,248	06/15/2023	\$ 981,953
Bank of America, NA	USD 916	AUD 1,374	06/15/2023	(21,440)
Bank of America, NA	DKK 14,592	USD 2,166	06/21/2023	68,367
Bank of America, NA	NZD 3,801	USD 2,360	06/22/2023	71,207
Bank of America, NA	GBP 20,603	USD 25,669	07/21/2023	14,565
Bank of America, NA	EUR 589	USD 650	07/31/2023	18,049
Barclays Bank PLC	EUR 16,030	USD 17,653	07/31/2023	460,474
BNP Paribas SA	EUR 11,605	USD 12,741	06/14/2023	327,660
BNP Paribas SA	USD 2,467	NOK 25,797	06/21/2023	(140,650)
BNP Paribas SA	EUR 11,605	USD 12,751	06/28/2023	326,992
BNP Paribas SA	HKD 10,208	USD 1,312	07/12/2023	7,074
Brown Brothers Harriman & Co.	CAD 1,326	USD 986	06/09/2023	9,031
Brown Brothers Harriman & Co.	CHF 382	USD 428	06/15/2023	8,143
Brown Brothers Harriman & Co.	EUR 430	USD 465	06/15/2023	4,937
Brown Brothers Harriman & Co.	USD 137	CAD 186	06/15/2023	222
Brown Brothers Harriman & Co.	USD 443	EUR 411	06/15/2023	(3,657)
Brown Brothers Harriman & Co.	USD 198	JPY 27,524	06/15/2023	579
Brown Brothers Harriman & Co.	USD 767	JPY 102,387	06/15/2023	(30,857)
Brown Brothers Harriman & Co.	USD 318	NOK 3,477	06/15/2023	(4,885)
Brown Brothers Harriman & Co.	USD 148	SGD 199	06/15/2023	(552)
Brown Brothers Harriman & Co.	USD 1,198	DKK 8,156	06/21/2023	(25,275)

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	USD 9	NOK 97	06/21/2023	\$ (529)
Brown Brothers Harriman & Co.	HKD 6,227	USD 797	07/12/2023	889
Brown Brothers Harriman & Co.	EUR 1,888	USD 2,073	07/31/2023	48,742
Brown Brothers Harriman & Co.	USD 372	EUR 343	07/31/2023	(3,550)
Brown Brothers Harriman & Co.+	CNH 5,247	USD 753	06/05/2023	16,393
Brown Brothers Harriman & Co.+	GBP 124	USD 155	06/05/2023	808
Brown Brothers Harriman & Co.+	GBP 312	USD 385	06/05/2023	(3,018)
Brown Brothers Harriman & Co.+	USD 12,314	CNH 85,135	06/05/2023	(362,645)
Brown Brothers Harriman & Co.+	USD 166	GBP 134	06/05/2023	99
Brown Brothers Harriman & Co.+	USD 26,232	GBP 20,956	06/05/2023	(162,800)
Brown Brothers Harriman & Co.+	EUR 475	USD 514	06/12/2023	6,021
Brown Brothers Harriman & Co.+	GBP 90	USD 113	06/12/2023	389
Brown Brothers Harriman & Co.+	GBP 312	USD 385	06/12/2023	(3,017)
Brown Brothers Harriman & Co.+	SGD 1	USD 1	06/12/2023	10
Brown Brothers Harriman & Co.+	SGD 8	USD 6	06/12/2023	(9)
Brown Brothers Harriman & Co.+	USD 16,238	EUR 14,765	06/12/2023	(446,098)
Brown Brothers Harriman & Co.+	USD 166	GBP 134	06/12/2023	91
Brown Brothers Harriman & Co.+	USD 27,004	GBP 21,367	06/12/2023	(419,558)
Brown Brothers Harriman & Co.+	USD 456	SGD 604	06/12/2023	(9,518)
Brown Brothers Harriman & Co.+	USD 746	ZAR 14,771	06/12/2023	2,528
Brown Brothers Harriman & Co.+	USD 23,271	ZAR 441,595	06/12/2023	(897,725)
Brown Brothers Harriman & Co.+	ZAR 21,067	USD 1,105	06/12/2023	37,243
Brown Brothers Harriman & Co.+	ZAR 1	USD 0*	06/12/2023	0
Brown Brothers Harriman & Co.+	AUD 785	USD 520	06/13/2023	9,449
Brown Brothers Harriman & Co.+	AUD 689	USD 448	06/13/2023	(47)
Brown Brothers Harriman & Co.+	USD 36,649	AUD 54,055	06/13/2023	(1,474,453)
Brown Brothers Harriman & Co.+	AUD 667	USD 441	06/20/2023	6,892
Brown Brothers Harriman & Co.+	AUD 688	USD 448	06/20/2023	(51)
Brown Brothers Harriman & Co.+	CAD 252	USD 185	06/20/2023	(801)
Brown Brothers Harriman & Co.+	EUR 351	USD 379	06/20/2023	3,153
Brown Brothers Harriman & Co.+	JPY 65,896	USD 483	06/20/2023	8,441
Brown Brothers Harriman & Co.+	JPY 8,000	USD 57	06/20/2023	(175)
Brown Brothers Harriman & Co.+	NZD 509	USD 308	06/20/2023	1,259
Brown Brothers Harriman & Co.+	SGD 1	USD 1	06/20/2023	10
Brown Brothers Harriman & Co.+	SGD 8	USD 6	06/20/2023	(9)
Brown Brothers Harriman & Co.+	USD 44,166	AUD 66,115	06/20/2023	(1,132,603)
Brown Brothers Harriman & Co.+	USD 14,482	CAD 19,441	06/20/2023	(153,540)
Brown Brothers Harriman & Co.+	USD 31	CHF 28	06/20/2023	(568)
Brown Brothers Harriman & Co.+	USD 14,919	EUR 13,696	06/20/2023	(264,266)
Brown Brothers Harriman & Co.+	USD 23,178	JPY 3,141,921	06/20/2023	(563,150)
Brown Brothers Harriman & Co.+	USD 15,743	NZD 25,236	06/20/2023	(544,791)
Brown Brothers Harriman & Co.+	USD 531	SGD 710	06/20/2023	(5,942)
Brown Brothers Harriman & Co.+	USD 745	ZAR 14,771	06/20/2023	2,493
Brown Brothers Harriman & Co.+	USD 23,529	ZAR 451,355	06/20/2023	(679,921)
Brown Brothers Harriman & Co.+	ZAR 10,460	USD 545	06/20/2023	15,764
Brown Brothers Harriman & Co.+	ZAR 1	USD 0*	06/20/2023	0
Citibank, NA	CHF 2,221	USD 2,494	06/15/2023	51,863
Deutsche Bank AG	ILS 3,598	USD 988	06/15/2023	23,215
Deutsche Bank AG	EUR 11,605	USD 12,539	07/31/2023	92,345
Goldman Sachs International	CAD 13,144	USD 9,637	06/09/2023	(46,686)
Goldman Sachs International	HKD 8,603	USD 1,099	06/15/2023	(479)
Goldman Sachs International	NOK 16,731	USD 1,590	06/15/2023	81,828
Goldman Sachs International	EUR 22,723	USD 25,008	07/31/2023	636,939
HSBC Bank USA	AUD 1,786	USD 1,200	06/15/2023	37,893
HSBC Bank USA	SEK 6,255	USD 611	06/15/2023	33,831
JPMorgan Chase Bank, NA	USD 733	CAD 988	06/09/2023	(4,987)
JPMorgan Chase Bank, NA	USD 808	EUR 752	06/14/2023	(3,518)
JPMorgan Chase Bank, NA	CAD 8,150	USD 6,048	06/15/2023	42,951
JPMorgan Chase Bank, NA	GBP 4,837	USD 6,099	06/15/2023	80,564
JPMorgan Chase Bank, NA	SGD 3,021	USD 2,274	06/15/2023	39,537
JPMorgan Chase Bank, NA	SEK 16,266	USD 1,600	06/21/2023	99,520
Morgan Stanley Capital Services LLC	AUD 19,910	USD 13,283	06/15/2023	326,073
Morgan Stanley Capital Services LLC	DKK 15,797	USD 2,324	06/15/2023	54,544
Morgan Stanley Capital Services LLC	NOK 51,844	USD 4,936	06/21/2023	260,716
Morgan Stanley Capital Services LLC	SEK 29,167	USD 2,840	06/21/2023	149,310
Morgan Stanley Capital Services LLC	CHF 909	USD 1,019	07/21/2023	14,912
UBS AG	EUR 11,256	USD 12,323	06/15/2023	282,286
UBS AG	JPY 625,027	USD 4,691	06/15/2023	195,829
				\$ (2,447,687)
			Wertsteigerung	\$ 4,964,083
			Wertminderung	\$ (7,411,770)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

VERKAUFTE KAUFPTIONEN

Bezeichnung	Ausübungspreis	Fälligkeit	Kontrakte	Prämien erhalten	Marktwert
Euro STOXX 50 Price EUR Index (m)	EUR 4,475	06/16/2023	1,430	\$ 14,295	\$ (2,293)
FTSE 100 Index (m)	GBP 7,950	06/16/2023	300	7,658	(336)
Nikkei 225 Index (m)	JPY 30,500	06/09/2023	9,000	3,615	(33,914)
Nikkei 225 Index (m)	JPY 32,250	06/09/2023	6,000	5,369	(1,034)
Nikkei 225 Index (m)	JPY 32,250	06/09/2023	4,000	2,714	(689)
S&P 500 Index (m)	USD 4,255	06/16/2023	11,200	212,800	(212,055)
				<u>\$ 246,451</u>	<u>\$ (250,321)</u>

VERKAUFTE VERKAUFPTIONEN

Bezeichnung	Ausübungspreis	Fälligkeit	Kontrakte	Prämien erhalten	Marktwert
Euro STOXX 50 Price EUR Index (m)	EUR 4,050	06/16/2023	1,430	\$ 29,863	\$ (30,112)
FTSE 100 Index (m)	GBP 7,400	06/16/2023	300	8,218	(26,907)
Nikkei 225 Index (m)	JPY 27,625	06/09/2023	9,000	6,519	(904)
Nikkei 225 Index (m)	JPY 29,250	06/09/2023	4,000	1,905	(1,062)
Nikkei 225 Index (m)	JPY 29,250	06/09/2023	6,000	2,814	(1,593)
S&P 500 Index (m)	USD 3,950	06/16/2023	11,200	280,000	(105,064)
				<u>\$ 329,319</u>	<u>\$ (165,642)</u>

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 40, 5 Year Index	06/20/2028	USD 57,504	\$ 613,055	\$ 213,690
Morgan Stanley & Co. LLC/(INTRCONX)	iTraxx-XOVER Series 39, 5 Year Index	06/20/2028	EUR 10,299	292,219	239,871
Insgesamt				<u>\$ 905,274</u>	<u>\$ 453,561</u>

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 40,340	02/17/2028	1 Day SOFR	3.840%	\$ 465,407
Morgan Stanley & Co., LLC/(LCH Group)	USD 47,880	03/20/2028	1 Day SOFR	3.375%	(386,483)
Morgan Stanley & Co., LLC/(LCH Group)	GBP 22,600	04/20/2028	1 Day SONIA	3.993%	(592,487)
Morgan Stanley & Co., LLC/(LCH Group)	USD 22,110	05/01/2028	1 Day SOFR	3.392%	(152,521)
Morgan Stanley & Co., LLC/(CME Group)	EUR 52,210	05/18/2028	6 Month EURIBOR	2.918%	(157,215)
Morgan Stanley & Co., LLC/(LCH Group)	USD 11,190	05/18/2028	1 Day SOFR	3.218%	(163,115)
Morgan Stanley & Co., LLC/(LCH Group)	USD 75,520	05/30/2028	1 Day SOFR	3.725%	641,314
Morgan Stanley & Co., LLC/(LCH Group)	EUR 12,230	05/30/2028	6 Month EURIBOR	3.197%	127,958
Morgan Stanley & Co., LLC/(LCH Group)	GBP 1,400	10/11/2031	1 Day SONIA	1.091%	(367,861)
Morgan Stanley & Co., LLC/(LCH Group)	EUR 2,540	10/13/2031	6 Month EURIBOR	0.274%	(531,514)
Morgan Stanley & Co., LLC/(LCH Group)	GBP 600	10/27/2031	1 Day SONIA	0.893%	(168,403)
Morgan Stanley & Co., LLC/(LCH Group)	EUR 1,480	10/29/2031	6 Month EURIBOR	0.189%	(322,681)
Morgan Stanley & Co., LLC/(LCH Group)	GBP 2,710	11/16/2031	1 Day SONIA	0.944%	(752,533)
Morgan Stanley & Co., LLC/(LCH Group)	GBP 660	12/07/2031	1 Day SONIA	0.742%	(195,730)
Morgan Stanley & Co., LLC/(LCH Group)	GBP 1,220	03/23/2032	1 Day SONIA	1.685%	(267,994)
Morgan Stanley & Co., LLC/(LCH Group)	USD 27,570	05/13/2032	1 Day SOFR	1.333%	(983,969)
Morgan Stanley & Co., LLC/(LCH Group)	EUR 6,490	07/07/2032	6 Month EURIBOR	2.080%	(473,542)
Morgan Stanley & Co., LLC/(LCH Group)	EUR 1,820	08/22/2032	6 Month EURIBOR	1.881%	(161,024)
Morgan Stanley & Co., LLC/(LCH Group)	USD 9,910	04/18/2033	1 Day SOFR	3.208%	(143,772)
Morgan Stanley & Co., LLC/(LCH Group)	EUR 5,450	05/30/2033	6 Month EURIBOR	3.117%	102,977
Insgesamt					<u>\$ (4,483,188)</u>
				Wertsteigerung	\$ 1,337,656
				Wertminderung	\$ (5,820,844)

CREDIT-DEFAULT-SWAPS

Kontrahent	Referenz-Obligation	Abschluss- datum	Nomineller Betrag (000)	Markt- wert	Vorab- gebühren bezahlt/ (erhalten)	Unrealisierte Wertsteigerung/ (-minderung)
Kaufkontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 9,762	\$ 2,031,402	\$ 2,209,819	\$ (178,417)
Verkaufskontrakte						
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 143	(29,716)	(16,123)	(13,593)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 228	(47,546)	(28,060)	(19,486)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 514	(106,978)	(73,769)	(33,209)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 1,028	(213,957)	(59,390)	(154,567)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 1,314	(273,390)	(74,675)	(198,715)
Citigroup Global Markets, Inc.	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 3,998	(832,055)	(185,326)	(646,729)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 486	(101,035)	(53,449)	(47,586)
Credit Suisse International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 685	(142,638)	(87,569)	(55,069)
Goldman Sachs International	Avis Budget Group, Inc.	12/20/2023	USD 30	682	215	467
Goldman Sachs International	Avis Budget Group, Inc.	12/20/2023	USD 20	454	224	230
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 114	(23,773)	(12,417)	(11,356)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 257	(53,490)	(22,619)	(30,871)
Goldman Sachs International	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 474	(98,658)	(59,343)	(39,315)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 86	(17,830)	(6,526)	(11,304)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 171	(35,659)	(17,643)	(18,016)
JPMorgan Securities, LLC	CDX-CMBX.NA.BBB- Series 6	05/11/2063	USD 263	(54,678)	(28,344)	(26,334)
Insgesamt				\$ 1,135	\$ 1,485,005	\$ (1,483,870)
					Wertsteigerung \$	697
					Wertminderung \$	(1,484,567)

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					
Markt iBoxx EUR Contingent Convertible					
Liquid Developed Market AT1 TRI	5,101	3 Month EURIBOR	EUR 760	09/20/2023	\$ 28,957
Morgan Stanley Capital Services LLC					
Swiss Market Index Futures	30	0.00%	CHF 339	06/16/2023	(2,450)
Swiss Market Index Futures	70	0.00%	CHF 794	06/16/2023	(9,682)
					\$ 16,825
				Wertsteigerung	\$ 28,957
				Wertminderung	\$ (12,132)
Swaps insgesamt					\$ (5,496,672)

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (b) Zahlungen in Sachwerten (PIK).
- (c) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2023.
- (d) Wandelbares Wertpapier.
- (e) Not leidend.
- (f) insvariabler Kupon, angegebener Zinssatz vom 31. Mai 2023.
- (g) Die Position oder ein Teil der Position wurde gesondert verwahrt, um als Sicherheit für Derivate zu dienen.
- (h) Notleidendes fälliges Wertpapier.
- (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 1 Anteil.

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
SEK	– Swedish Krona
SGD	– Singapore Dollar
USD	– United States Dollar
ZAR	– South African Rand

Glossar:

ADR	– American Depositary Receipt
CBT	– Chicago Board of Trade
CDX-CMBX	– North American Commercial Mortgage-Backed Index
CDX-NAHY	– North American High Yield Credit Default Swap Index
CLO	– Collateralized Loan Obligations
CMBS	– Commercial Mortgage-Backed Securities
CME	– Chicago Mercantile Exchange
EURIBOR	– Euro Interbank Offered Rate
FTSE	– Financial Times Stock Exchange
INTRCONX	– Inter-Continental Exchange
JSC	– Joint Stock Company
LCH	– London Clearing House
REG	– Registered Shares
REIT	– Real Estate Investment Trust
SOFR	– Secured Overnight Financing Rate
SONIA	– Sterling Overnight Index Average
SPI	– Share Price Index
TOPIX	– Tokyo Price Index
TSX	– Toronto Stock Exchange

	Anteile	Wert (CNH)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INDUSTRIEGÜTER			
LUFTFRACHT UND LOGISTIK			
Sinotrans Ltd. - Class A	2,326,900	¥ 10,936,430	1.3%
BAU- UND INGENIEURWESEN			
China State Construction Engineering Corp., Ltd. - Class A	3,092,200	18,243,980	2.1
ELEKTRISCHE AUSRÜSTUNG			
Contemporary Amperex Technology Co., Ltd. - Class A	70,040	15,490,747	1.8
Ming Yang Smart Energy Group Ltd. - Class A	506,134	8,892,774	1.0
NARI Technology Co., Ltd. - Class A	695,872	19,094,728	2.2
Ningbo Sanxing Medical Electric Co., Ltd. - Class A	499,900	6,403,719	0.8
Sungrow Power Supply Co., Ltd. - Class A	116,600	12,842,324	1.5
		<u>62,724,292</u>	<u>7.3</u>
TRANSPORT AUF DEM LANDWEG			
Daqin Railway Co., Ltd. - Class A	1,862,300	14,227,972	1.7
MASCHINEN			
Hefei Meiya Optoelectronic Technology, Inc. - Class A	224,700	5,574,807	0.7
Weichai Power Co., Ltd. - Class A	1,461,366	16,893,391	2.0
Yutong Bus Co., Ltd. - Class A	1,476,100	19,174,539	2.2
		<u>41,642,737</u>	<u>4.9</u>
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
Xiamen ITG Group Corp. Ltd. - Class A	818,100	7,575,606	0.9
TRANSPORTWESEN – INFRASTRUKTUR			
Shandong Hi-speed Co., Ltd. - Class A	2,711,900	19,525,680	2.3
TangShan Port Group Co., Ltd. - Class A	3,538,600	12,986,662	1.5
		<u>32,512,342</u>	<u>3.8</u>
		<u>187,863,359</u>	<u>22.0</u>
FINANZWERTE			
BANKEN			
Bank of Beijing Co., Ltd. - Class A	1,885,200	8,916,996	1.0
Bank of Jiangsu Co., Ltd. - Class A	2,178,600	16,165,212	1.9
China CITIC Bank Corp., Ltd. - Class A	1,387,421	8,948,865	1.1
China Merchants Bank Co., Ltd. - Class A	439,400	14,192,620	1.7
Ping An Bank Co., Ltd. - Class A	582,700	6,759,320	0.8
		<u>54,983,013</u>	<u>6.5</u>
KAPITALMÄRKTE			
China Merchants Securities Co., Ltd. - Class A	1,262,600	17,562,766	2.0
Guotai Junan Securities Co., Ltd. - Class A	1,665,600	24,650,880	2.9
Guoyuan Securities Co., Ltd. - Class A	1,249,300	8,370,310	1.0
		<u>50,583,956</u>	<u>5.9</u>
VERSICHERUNGEN			
China Pacific Insurance Group Co., Ltd. - Class A	243,700	6,787,045	0.8
Ping An Insurance Group Co., of China Ltd. - Class A	650,777	30,586,519	3.6
		<u>37,373,564</u>	<u>4.4</u>
		<u>142,940,533</u>	<u>16.8</u>
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMponentEN			
Huayu Automotive Systems Co., Ltd. - Class A	419,800	7,329,708	0.9
KRAFTFAHRZEUGE			
Guangzhou Automobile Group Co., Ltd. - Class A	612,900	6,245,451	0.7
SAIC Motor Corp., Ltd. - Class A	373,161	5,007,821	0.6
		<u>11,253,272</u>	<u>1.3</u>
HOTELS, RESTAURANTS UND FREIZEIT			
Shanghai Jinjiang International Hotels Co., Ltd. - Class A	208,425	9,773,048	1.2
HAUSHALTSGEBRAUCHSGÜTER			
Gree Electric Appliances, Inc. of Zhuhai - Class A	682,420	22,506,211	2.6
Haier Smart Home Co., Ltd. - Class A	297,100	6,381,708	0.8
Hisense Visual Technology Co., Ltd. - Class A	470,100	10,232,760	1.2
Midea Group Co., Ltd. - Class A	223,900	11,492,787	1.3
TCL Technology Group Corp. - Class A	4,400,600	16,986,316	2.0
		<u>67,599,782</u>	<u>7.9</u>
SPEZIALISIERTER EINZELHANDEL			
HLA Group Corp. Ltd. - Class A	1,410,400	9,915,112	1.2
Shanghai Yuyuan Tourist Mart Group Co., Ltd. - Class A	1,140,034	8,105,642	0.9
		<u>18,020,754</u>	<u>2.1</u>
		<u>113,976,564</u>	<u>13.4</u>

	Anteile	Wert (CNH)	Nettöver- mögen %
INFORMATIONSTECHNOLOGIE			
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
BOE Technology Group Co., Ltd. - Class A	7,299,400	¥ 28,978,618	3.4%
China Railway Signal & Communication Corp. Ltd. - Class A	1,339,915	7,985,893	1.0
Hengdian Group DMEGC Magnetics Co., Ltd. - Class A	343,300	6,220,596	0.7
Luxshare Precision Industry Co., Ltd. - Class A	167,329	4,568,082	0.5
		<u>47,753,189</u>	<u>5.6</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
JA Solar Technology Co., Ltd. - Class A	172,764	6,219,504	0.7
JCET Group Co., Ltd. - Class A	528,700	16,495,440	2.0
Will Semiconductor Co., Ltd. Shanghai - Class A	152,720	15,255,201	1.8
		<u>37,970,145</u>	<u>4.5</u>
SOFTWARE			
Sinosoft Co., Ltd. - Class A	231,540	8,942,075	1.0
		<u>94,665,409</u>	<u>11.1</u>
GRUNDSTOFFE			
CHEMIKALIEN			
LB Group Co., Ltd. - Class A	304,200	4,772,898	0.5
Luxi Chemical Group Co., Ltd. - Class A	419,100	4,434,078	0.5
Zhejiang Jiahua Energy Chemical Industry Co., Ltd. - Class A	798,200	7,375,368	0.9
		<u>16,582,344</u>	<u>1.9</u>
BAUMATERIAL			
Anhui Conch Cement Co., Ltd. - Class A	288,580	7,231,815	0.9
METALL UND BERGBAU			
Aluminum Corp. of China, Ltd. - Class A	1,795,294	9,712,540	1.1
Baoshan Iron & Steel Co., Ltd. - Class A	1,419,000	8,343,720	1.0
Jiangxi Copper Co., Ltd. - Class A	543,200	10,049,200	1.2
Shandong Nanshan Aluminum Co., Ltd. - Class A	2,868,300	8,633,583	1.0
Yunnan Copper Co., Ltd. - Class A	544,800	5,938,320	0.7
Zijin Mining Group Co., Ltd. - Class A	2,228,990	23,827,903	2.8
		<u>66,505,266</u>	<u>7.8</u>
		<u>90,319,425</u>	<u>10.6</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. - Class A	54,116	16,266,187	1.9
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Jointown Pharmaceutical Group Co., Ltd. - Class A	457,900	7,427,138	0.8
Shanghai Pharmaceuticals Holding Co., Ltd. - Class A	430,703	10,099,986	1.2
		<u>17,527,124</u>	<u>2.0</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Hangzhou Tigermed Consulting Co., Ltd. - Class A	46,900	3,789,520	0.4
WuXi AppTec Co., Ltd. - Class A	164,600	10,699,000	1.3
		<u>14,488,520</u>	<u>1.7</u>
PHARMAZEUTIKA			
Joincare Pharmaceutical Group Industry Co., Ltd. - Class A	789,500	10,839,835	1.3
Sichuan Kelun Pharmaceutical Co., Ltd. - Class A	725,800	22,478,026	2.6
Tonghua Dongbao Pharmaceutical Co., Ltd. - Class A	721,500	8,297,250	1.0
		<u>41,615,111</u>	<u>4.9</u>
		<u>89,896,942</u>	<u>10.5</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Kweichow Moutai Co., Ltd. - Class A	23,244	37,862,151	4.4
Luzhou Laojiao Co., Ltd. - Class A	30,900	6,304,527	0.7
Tsingtao Brewery Co., Ltd. - Class A	239,300	22,783,753	2.7
Wuliangye Yibin Co., Ltd. - Class A	80,200	12,926,636	1.5
		<u>79,877,067</u>	<u>9.3</u>
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN			
Yixintang Pharmaceutical Group Co., Ltd. - Class A	217,887	5,882,949	0.7
		<u>85,760,016</u>	<u>10.0</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
UNTERHALTUNG			
37 Interactive Entertainment Network Technology Group Co., Ltd - Class A	154,200	5,033,088	0.6
G-bits Network Technology Xiamen Co., Ltd. - Class A	36,800	20,603,216	2.4
		<u>25,636,304</u>	<u>3.0</u>
ENERGIE			
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
China Petroleum & Chemical Corp. - Class A	1,570,900	9,990,924	1.2

	Wert (CNH)	Nettover- mögen %
Gesamtanlagen		
(Kosten ¥860,608,844)	¥ 841,049,476	98.6%
Sonstige Vermögenswerte abzüglich Verbindlichkeiten	<u>12,096,960</u>	<u>1.4</u>
Nettovermögen	<u>¥ 853,146,436</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	466	HKD	526	06/12/2023	¥	13,026
Brown Brothers Harriman & Co.+	CNH	163	SGD	31	06/12/2023		1,317
Brown Brothers Harriman & Co.+	CNH	115,759	USD	16,738	06/12/2023		3,408,704
Brown Brothers Harriman & Co.+	HKD	164	CNH	145	06/12/2023		(3,961)
Brown Brothers Harriman & Co.+	SGD	2	CNH	10	06/12/2023		(70)
Brown Brothers Harriman & Co.+	USD	1,043	CNH	7,311	06/12/2023		(110,762)
Brown Brothers Harriman & Co.+	AUD	1	CNH	4	06/13/2023		22
Brown Brothers Harriman & Co.+	CNH	73	AUD	16	06/13/2023		(931)
							<u>¥ 3,307,345</u>
						Wertsteigerung	¥ 3,423,069
						Wertminderung	¥ (115,724)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

Währungskürzel:

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

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (CNH)	Nettövermögen %
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	¥ 20,268,340	6.2%
China Government Bond, Series 1722	4.28%	10/23/2047	10,000	12,009,172	3.7
China Government Bond, Series 1827	3.25%	11/22/2028	10,000	10,429,783	3.2
China Government Bond, Series 1828	3.22%	12/06/2025	10,000	10,272,898	3.1
China Government Bond, Series INBK	2.28%	03/17/2024	20,000	20,101,624	6.1
China Government Bond, Series INBK	2.56%	10/21/2023	10,000	10,057,052	3.1
China Government Bond, Series INBK	2.60%	09/01/2032	20,000	19,777,724	6.1
China Government Bond, Series INBK	2.76%	05/15/2032	10,000	10,018,710	3.1
China Government Bond, Series INBK	3.02%	05/27/2031	10,000	10,239,469	3.1
China Government Bond, Series INBK	3.81%	09/14/2050	22,000	24,653,959	7.5
				<u>147,828,731</u>	<u>45.2</u>
QUASI-STÄATLICHE WERTPAPIERE					
QUASI-STAAATSANLEIHEN					
CHINA					
China Development Bank, Series 1702	4.01%	01/09/2037	10,000	11,065,568	3.4
China Development Bank, Series 1810	4.04%	07/06/2028	10,000	10,652,913	3.3
China Development Bank, Series 1903	3.30%	02/01/2024	5,000	5,047,319	1.5
China Development Bank, Series 1904	3.68%	02/26/2026	20,000	20,675,006	6.3
China Development Bank, Series 1905	3.48%	01/08/2029	10,000	10,386,466	3.2
China Development Bank, Series 1910	3.65%	05/21/2029	20,000	20,979,373	6.4
China Development Bank, Series 2105	3.66%	03/01/2031	10,000	10,553,978	3.2
Export-Import Bank of China (The), Series 1703	4.11%	03/20/2027	30,000	31,667,709	9.7
Export-Import Bank of China (The), Series 2103	3.14%	04/02/2024	20,000	20,198,503	6.2
				<u>141,226,835</u>	<u>43.2</u>
Gesamtanlagen				<u>¥ 289,055,566</u>	<u>88.4%</u>
(Kosten ¥277,768,964)					
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>37,869,615</u>	<u>11.6</u>
Nettövermögen				<u>¥ 326,925,181</u>	<u>100.0%</u>

Währungskürzel:

CNH – Chinese Yuan Renminbi (Offshore)

CNY – Chinese Yuan Renminbi

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV(a)	4.38%	09/22/2025	EUR 3,200	\$ 3,088,311	2.2%
Banco Comercial Portugues SA	8.50%	10/25/2025	1,400	1,536,762	1.1
Barclays PLC(a)	6.38%	12/15/2025	GBP 4,670	4,971,256	3.6
Barclays PLC(a)	8.00%	03/15/2029	USD 1,299	1,133,314	0.8
BNP Paribas SA(a)	4.63%	02/25/2031	1,931	1,372,101	1.0
BNP Paribas SA(a)	6.63%	03/25/2024	5,438	5,249,193	3.8
Cooperatieve Rabobank UA(a)	3.25%	12/29/2026	EUR 3,800	3,329,279	2.4
Credit Agricole SA(a)	7.25%	09/23/2028	700	735,332	0.5
Credit Agricole SA(a)	7.88%	01/23/2024	USD 2,784	2,754,211	2.0
Danske Bank A/S	0.50%	08/27/2025	EUR 3,584	3,643,635	2.6
Dresdner Funding Trust I	8.15%	06/30/2031	USD 2,000	2,117,027	1.5
Erste Group Bank AG(a)	4.25%	10/15/2027	EUR 3,000	2,411,448	1.8
HSBC Capital Funding Dollar 1 LP(a)	10.18%	12/31/2023	USD 2,400	2,928,674	2.1
HSBC Holdings PLC(a)	6.38%	09/17/2024	5,184	4,969,512	3.6
ING Groep NV(a)	4.88%	05/16/2029	4,533	3,470,669	2.5
ING Groep NV(a)	6.50%	04/16/2025	2,413	2,245,857	1.6
KBC Group NV(a)	4.25%	10/24/2025	EUR 7,200	6,572,715	4.8
Lloyds Banking Group PLC(a)	5.13%	12/27/2024	GBP 2,810	3,181,283	2.3
Lloyds Banking Group PLC(a)	7.50%	06/27/2024	USD 761	732,349	0.5
Nationwide Building Society(a)	5.75%	06/20/2027	GBP 6,763	7,351,064	5.3
NatWest Group PLC(a)	5.13%	05/12/2027	4,947	5,213,216	3.8
Nordea Bank Abp(a)	3.75%	03/01/2029	USD 5,075	3,786,931	2.7
Svenska Handelsbanken AB(a)	4.75%	03/01/2031	7,800	6,054,335	4.4
Swedbank AB(a)	4.00%	03/17/2029	3,800	2,789,578	2.0
Swedbank AB, Series NC5(a)	5.63%	09/17/2024	3,400	3,214,245	2.3
UBS Group AG(a)	4.88%	08/12/2023	6,575	5,107,887	3.7
				<u>89,960,184</u>	<u>64.9</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Abanca Corp. Bancaria SA(a)	6.00%	01/20/2026	EUR 3,600	3,267,193	2.4
AIB Group PLC(a)	6.25%	06/23/2025	2,980	2,978,379	2.1
Banco de Sabadell SA(a)	5.00%	05/19/2027	2,000	1,561,379	1.1
Banco Santander SA(a)	4.38%	01/14/2026	4,800	4,276,475	3.1
BAWAG Group AG(a)	5.00%	05/14/2025	1,600	1,371,314	1.0
CaixaBank SA(a)	5.88%	10/09/2027	3,800	3,615,552	2.6
Commerzbank AG(a)	6.13%	10/09/2025	2,400	2,275,315	1.6
Deutsche Bank AG(a)	4.50%	11/30/2026	5,800	4,243,936	3.1
Intesa Sanpaolo SpA(a)	5.50%	03/01/2028	961	853,418	0.6
Intesa Sanpaolo SpA(a)	7.70%	09/17/2025	USD 4,455	4,136,146	3.0
Raiffeisen Bank International AG(a)	6.00%	12/15/2023	EUR 2,800	2,364,902	1.7
Societe Generale SA(a)	7.88%	01/18/2029	1,400	1,381,229	1.0
Societe Generale SA(a)	9.38%	11/22/2023	USD 3,500	3,361,324	2.4
Stichting AK Rabobank Certificaten(a)	6.50%	09/29/2023	EUR 2,170	2,181,953	1.6
UniCredit SpA(a)	4.45%	12/03/2027	6,352	5,274,534	3.8
Virgin Money UK PLC(a)	8.25%	06/17/2027	GBP 2,368	2,516,647	1.8
				<u>45,659,696</u>	<u>32.9</u>
Gesamtanlagen				<u>\$ 135,619,880</u>	<u>97.8%</u>
				(Kosten \$154,601,805)	
Termineinlagen					
JPMorgan Chase, New York(b)	4.43 %	–		717,061	0.5
SMBC, London(b)	3.41 %	–		27,980	0.0
SMBC, Tokyo(b)	2.13 %	–		34,967	0.0
Termineinlagen insgesamt				<u>780,008</u>	<u>0.5</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>2,314,075</u>	<u>1.7</u>
Nettovermögen				<u>\$ 138,713,963</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Barclays Bank PLC	GBP	645	USD	803	07/21/2023	\$ (894)
BNP Paribas SA	EUR	17,027	USD	18,694	06/14/2023	480,757
BNP Paribas SA	EUR	17,196	USD	18,894	06/28/2023	484,528
BNP Paribas SA	GBP	9,266	USD	11,521	06/28/2023	(12,079)
Brown Brothers Harriman & Co.	EUR	394	USD	429	06/28/2023	7,324
Brown Brothers Harriman & Co.	EUR	1,448	USD	1,571	07/31/2023	18,416
Brown Brothers Harriman & Co.	USD	393	EUR	365	07/31/2023	(1,397)
Brown Brothers Harriman & Co.+	EUR	133	USD	144	06/12/2023	2,107
Brown Brothers Harriman & Co.+	USD	3,267	EUR	2,971	06/12/2023	(89,520)
Brown Brothers Harriman & Co.+	USD	21	CHF	19	06/20/2023	(385)
Brown Brothers Harriman & Co.+	USD	0*	GBP	0*	06/20/2023	0
Brown Brothers Harriman & Co.+	USD	30	GBP	24	06/20/2023	(161)
Morgan Stanley Capital Services LLC	GBP	9,266	USD	11,522	06/14/2023	(7,614)
Morgan Stanley Capital Services LLC	EUR	18,024	USD	19,512	08/16/2023	160,969
						\$ 1,042,051
					Wertsteigerung	\$ 1,154,101
					Wertminderung	\$ (112,050)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

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

(b) Tagesgeld.

Währungskürzel:

CHF – Swiss Franc

EUR – Euro

GBP – Great British Pound

USD – United States Dollar

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
IT-DIENSTLEISTUNGEN			
Amdocs Ltd.	9,610	\$ 904,974	0.5%
Capgemini SE	6,632	1,156,994	0.6
Genpact Ltd.	53,136	1,954,342	1.1
Otsuka Corp.	37,100	1,397,308	0.8
VeriSign, Inc.	10,966	2,448,927	1.4
		<u>7,862,545</u>	<u>4.4</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Broadcom, Inc.	7,535	6,087,979	3.4
KLA Corp.	1,677	742,894	0.4
		<u>6,830,873</u>	<u>3.8</u>
SOFTWARE			
Adobe, Inc.	7,192	3,004,746	1.7
Constellation Software, Inc./Canada	1,729	3,525,517	2.0
Gen Digital, Inc.	95,019	1,666,633	0.9
Intuit, Inc.	2,035	852,909	0.5
Microsoft Corp. (a)	30,958	10,166,298	5.6
Nice Ltd.	3,891	797,886	0.5
Oracle Corp.	39,660	4,201,580	2.3
SAP SE	7,452	977,149	0.5
ServiceNow, Inc.	4,075	2,219,978	1.2
VMware, Inc. - Class A	13,178	1,796,030	1.0
		<u>29,208,726</u>	<u>16.2</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc. (a)	29,894	5,298,711	2.9
Logitech International SA (REG)	16,867	1,078,879	0.6
		<u>6,377,590</u>	<u>3.5</u>
		<u>50,279,734</u>	<u>27.9</u>
FINANZWERTE			
BANKEN			
Bank Leumi Le-Israel BM	229,322	1,608,195	0.9
DBS Group Holdings Ltd.	50,500	1,130,699	0.6
JPMorgan Chase & Co.	18,489	2,509,142	1.4
Nordea Bank Abp	132,871	1,311,609	0.7
Oversea-Chinese Banking Corp., Ltd.	214,400	1,943,551	1.1
Royal Bank of Canada	26,363	2,358,202	1.3
Sumitomo Mitsui Financial Group, Inc.	45,500	1,846,466	1.0
Toronto-Dominion Bank (The)	20,325	1,150,477	0.7
		<u>13,858,341</u>	<u>7.7</u>
KAPITALMÄRKTE			
Houlihan Lokey, Inc.	16,330	1,425,772	0.8
London Stock Exchange Group PLC	14,721	1,569,327	0.8
S&P Global, Inc.	3,496	1,284,535	0.7
Singapore Exchange Ltd.	150,700	1,033,430	0.6
		<u>5,313,064</u>	<u>2.9</u>
FINANZDIENSTLEISTUNGEN			
Fidelity National Information Services, Inc.	16,818	917,758	0.5
Mastercard, Inc. - Class A	3,836	1,400,217	0.8
Visa, Inc. - Class A	14,010	3,096,630	1.7
		<u>5,414,605</u>	<u>3.0</u>
VERSICHERUNGEN			
AXA SA	78,490	2,225,245	1.2
Marsh & McLennan Cos., Inc.	14,487	2,508,859	1.4
Medibank Pvt Ltd.	372,228	863,936	0.5
NN Group NV	40,049	1,444,857	0.8
Progressive Corp. (The)	6,566	839,857	0.5
Sampo Oyj - Class A	47,111	2,168,060	1.2
Willis Towers Watson PLC	7,442	1,628,682	0.9
		<u>11,679,496</u>	<u>6.5</u>
		<u>36,265,506</u>	<u>20.1</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	19,510	2,691,599	1.5
Gilead Sciences, Inc.	19,271	1,482,711	0.8
		<u>4,174,310</u>	<u>2.3</u>

	Anteile	Wert (USD)	Nettover- mögen %
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Centene Corp.	24,565	\$ 1,533,102	0.8%
McKesson Corp.	6,026	2,355,202	1.3
UnitedHealth Group, Inc.	8,492	4,137,642	2.3
		<u>8,025,946</u>	<u>4.4</u>
PHARMAZEUTIKA			
Chugai Pharmaceutical Co., Ltd.	37,700	1,014,662	0.6
Eli Lilly & Co.	3,362	1,443,844	0.8
Johnson & Johnson	3,846	596,361	0.3
Merck & Co., Inc.	32,282	3,564,256	2.0
Novo Nordisk A/S - Class B	27,775	4,469,860	2.5
Roche Holding AG (Genusschein)	9,683	3,084,122	1.7
Sanofi	9,393	958,340	0.5
		<u>15,131,445</u>	<u>8.4</u>
		<u>27,331,701</u>	<u>15.1</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
BCE, Inc.	25,478	1,149,372	0.6
Comcast Corp. - Class A	56,289	2,214,972	1.2
Deutsche Telekom AG (REG)	71,360	1,583,161	0.9
HKT Trust & HKT Ltd. - Class SS	1,209,000	1,544,931	0.9
		<u>6,492,436</u>	<u>3.6</u>
UNTERHALTUNG			
Electronic Arts, Inc.	18,262	2,337,536	1.3
Ubisoft Entertainment SA	16,766	476,873	0.2
		<u>2,814,409</u>	<u>1.5</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	52,441	6,469,646	3.6
Auto Trader Group PLC	129,140	1,013,494	0.6
Kakaku.com, Inc.	53,700	779,747	0.4
		<u>8,262,887</u>	<u>4.6</u>
MEDIEN			
Informa PLC	141,107	1,225,095	0.7
		<u>18,794,827</u>	<u>10.4</u>
INDUSTRIEGÜTER			
LUFTFRACHT UND LOGISTIK			
Kuehne & Nagel International AG (REG)	2,910	829,615	0.5
BAU- UND INGENIEURWESEN			
AECOM	11,428	891,955	0.5
ELEKTRISCHE AUSRÜSTUNG			
Prysmian SpA	32,974	1,226,421	0.7
Schneider Electric SE	5,320	920,354	0.5
		<u>2,146,775</u>	<u>1.2</u>
TRANSPORT AUF DEM LANDWEG			
Canadian National Railway Co.	14,088	1,588,442	0.9
MASCHINEN			
ANDRITZ AG	18,696	1,004,693	0.5
PROFESSIONELLE DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	9,361	1,956,355	1.1
Booz Allen Hamilton Holding Corp.	7,748	779,294	0.4
Experian PLC	27,946	986,005	0.5
Paychex, Inc.	18,580	1,949,600	1.1
RELX PLC (Amsterdam)	86,762	2,712,006	1.5
Wolters Kluwer NV	25,551	2,918,544	1.6
		<u>11,301,804</u>	<u>6.2</u>
		<u>17,763,284</u>	<u>9.8</u>
NICHT-BASISKONSUMGÜTER			
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	6,765	815,724	0.5
HOTELS, RESTAURANTS UND FREIZEIT			
Compass Group PLC	33,964	930,756	0.5
FREIZEITPRODUKTE			
Bandai Namco Holdings, Inc.	61,500	1,440,212	0.8
SPEZIALISIERTER EINZELHANDEL			
AutoZone, Inc.	1,886	4,501,580	2.5
O'Reilly Automotive, Inc.	1,055	952,992	0.5

AB SICAV I
Low Volatility Total Return Equity Portfolio

	Zinssatz	Datum	Anteile	Wert (USD)	Nettovermögen %
ZOZO, Inc.			82,400	\$ 1,677,306	0.9%
				<u>7,131,878</u>	<u>3.9</u>
				<u>10,318,570</u>	<u>5.7</u>
VERBRAUCHSGÜTER					
GETRÄNKE					
Coca-Cola Co. (The)			26,287	1,568,282	0.9
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN					
Jeronimo Martins SGPS SA			56,559	1,366,828	0.7
Koninklijke Ahold Delhaize NV			106,019	3,361,052	1.9
Loblaw Cos., Ltd.			14,664	1,282,114	0.7
Walmart, Inc.			5,651	829,963	0.5
				<u>6,839,957</u>	<u>3.8</u>
LEBENSMITTELPRODUKTE					
Nestle SA (REG)			7,564	896,609	0.4
Salmar ASA			2,665	117,584	0.1
				<u>1,014,193</u>	<u>0.5</u>
				<u>9,422,432</u>	<u>5.2</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Equinor ASA			83,331	2,115,196	1.2
Shell PLC			105,729	2,906,807	1.6
				<u>5,022,003</u>	<u>2.8</u>
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
American Electric Power Co., Inc.			15,460	1,285,035	0.7
Enel SpA			118,507	745,883	0.4
Xcel Energy, Inc.			17,748	1,158,767	0.7
				<u>3,189,685</u>	<u>1.8</u>
GRUNDSTOFFE					
METALL UND BERGBAU					
Rio Tinto Ltd.			9,750	679,419	0.4
				<u>179,067,161</u>	<u>99.2</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Telstra Corp. Ltd.			476,898	1,352,410	0.7
IMMOBILIEN					
REITs – EINZELHANDEL					
Link REIT			93,721	544,987	0.3
				<u>1,897,397</u>	<u>1.0</u>
Gesamtanlagen					
(Kosten \$171,933,919).....				\$ 180,964,558	100.2%
Termineinlagen					
ANZ, London(b)	2.63 %	–		17,936	0.0
BBH, Grand Cayman(b)	1.73 %	–		18,199	0.0
DNB, Oslo(b)	2.21 %	–		17,636	0.0
HSBC, Hong Kong(b)	1.97 %	–		18,542	0.1
HSBC, Paris(b)	2.13 %	–		115	0.0
HSBC, Singapore(b)	2.77 %	–		17,613	0.0
Nordea, Oslo(b)	2.09 %	–		18,075	0.0
Scotiabank, Toronto(b).....	3.33 %	–		18,374	0.0
SEB, Stockholm(b)	(0.34)%	–		18,343	0.0
SEB, Stockholm(b)	0.42 %	–		18,227	0.0
SMBC, London(b)	3.41 %	–		18,500	0.0
Termineinlagen insgesamt				<u>181,560</u>	<u>0.1</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(578,673)</u>	<u>(0.3)</u>
Nettovermögen				<u>\$ 180,567,445</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Short					
S&P 500 E-Mini Futures	06/16/2023	434	\$ 85,825,531	\$ 90,933,850	\$ (5,108,319)
S&P TSX 60 Index Futures	06/15/2023	30	5,317,931	5,200,442	117,489
MSCI EAFE Futures	06/16/2023	431	43,890,509	44,250,770	(360,261)
					\$ (5,351,091)
				Wertsteigerung	€ 117,489
				Wertminderung	€ (5,468,580)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Brown Brothers Harriman & Co.	USD 525	AUD 783	06/15/2023	\$ (15,371)
Brown Brothers Harriman & Co.	USD 273	CAD 371	06/15/2023	444
Brown Brothers Harriman & Co.	USD 278	EUR 255	06/15/2023	(4,908)
Brown Brothers Harriman & Co.	USD 294	GBP 236	06/15/2023	(8)
Brown Brothers Harriman & Co.	USD 495	JPY 68,974	06/15/2023	1,123
Brown Brothers Harriman & Co.	USD 367	JPY 50,843	06/15/2023	(1,218)
Brown Brothers Harriman & Co.	USD 272	NOK 3,042	06/15/2023	1,998
Brown Brothers Harriman & Co.	USD 314	SEK 3,239	06/15/2023	(15,388)
Brown Brothers Harriman & Co.+	AUD 207	USD 137	06/05/2023	2,211
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/05/2023	0
Brown Brothers Harriman & Co.+	SGD 6	USD 4	06/05/2023	68
Brown Brothers Harriman & Co.+	USD 2,635	AUD 3,948	06/05/2023	(66,526)
Brown Brothers Harriman & Co.+	USD 3	EUR 3	06/05/2023	(108)
Brown Brothers Harriman & Co.+	USD 1,185	SGD 1,576	06/05/2023	(19,343)
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/12/2023	0
Brown Brothers Harriman & Co.+	SGD 0*	USD 0*	06/12/2023	0
Brown Brothers Harriman & Co.+	USD 243	EUR 221	06/12/2023	(6,726)
Brown Brothers Harriman & Co.+	USD 17	SGD 22	06/12/2023	(350)
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/20/2023	0
Brown Brothers Harriman & Co.+	JPY 270,086	USD 1,989	06/20/2023	44,499
Brown Brothers Harriman & Co.+	PLN 168	USD 40	06/20/2023	273
Brown Brothers Harriman & Co.+	SGD 0*	USD 0*	06/20/2023	0
Brown Brothers Harriman & Co.+	USD 75	CAD 101	06/20/2023	(796)
Brown Brothers Harriman & Co.+	USD 3	EUR 3	06/20/2023	(58)
Brown Brothers Harriman & Co.+	USD 1	GBP 1	06/20/2023	0
Brown Brothers Harriman & Co.+	USD 526	GBP 420	06/20/2023	(2,809)
Brown Brothers Harriman & Co.+	USD 23	JPY 3,155	06/20/2023	69
Brown Brothers Harriman & Co.+	USD 111,288	JPY 15,085,697	06/20/2023	(2,703,924)
Brown Brothers Harriman & Co.+	USD 18	NZD 30	06/20/2023	(640)
Brown Brothers Harriman & Co.+	USD 12,590	PLN 52,006	06/20/2023	(322,622)
Brown Brothers Harriman & Co.+	USD 16	SGD 22	06/20/2023	(181)
Deutsche Bank AG	ILS 7,468	USD 2,051	06/15/2023	48,180
Goldman Sachs Capital Markets	HKD 5,363	USD 685	06/15/2023	(299)
Goldman Sachs Capital Markets	NOK 23,330	USD 2,217	06/15/2023	114,102
JPMorgan Chase Bank, NA	CAD 15,068	USD 11,183	06/15/2023	79,411
JPMorgan Chase Bank, NA	GBP 3,919	USD 4,942	06/15/2023	65,274
JPMorgan Chase Bank, NA	SGD 4,825	USD 3,633	06/15/2023	63,147
Morgan Stanley Capital Services LLC	DKK 17,632	USD 2,594	06/15/2023	60,880
UBS AG	CHF 713	USD 799	06/15/2023	15,007
UBS AG	EUR 7,298	USD 7,990	06/15/2023	183,023
UBS AG	USD 1,504	JPY 200,432	06/15/2023	(62,798)
				\$ (2,544,364)
			Wertsteigerung	\$ 679,709
			Wertminderung	\$ (3,224,073)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

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

(b) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar

CAD – Canadian Dollar

CHF – Swiss Franc

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

Glossar:

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)	Nettöver- 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 1,200 €	858,018	0.9%
AIB Group PLC	5.75%	02/16/2029	EUR 179	185,488	0.2
AIB Group PLC, Series E	2.25%	04/04/2028	196	178,489	0.2
AIB Group PLC, Series E	4.63%	07/23/2029	195	192,393	0.2
Banco Bilbao Vizcaya Argentaria SA, Series G	1.00%	01/16/2030	800	738,993	0.8
Banco de Sabadell SA, Series E	2.63%	03/24/2026	100	94,765	0.1
Banco Santander SA	2.75%	12/03/2030	USD 200	146,078	0.1
Banco Santander SA	3.63%	09/27/2026	EUR 100	98,934	0.1
Banco Santander SA	5.13%	01/25/2030	GBP 100	110,975	0.1
Banco Santander SA	5.29%	08/18/2027	USD 600	553,435	0.6
Bank of America Corp.	1.53%	12/06/2025	330	289,451	0.3
Bank of America Corp.	2.46%	10/22/2025	1,220	1,088,515	1.1
Bank of America Corp.	2.69%	04/22/2032	185	143,013	0.1
Bank of America Corp.	3.09%	10/01/2025	310	279,586	0.3
Bank of America Corp.	3.19%	07/23/2030	100	82,585	0.1
Bank of America Corp.	3.38%	04/02/2026	312	280,910	0.3
Bank of America Corp.	3.56%	04/23/2027	117	103,846	0.1
Bank of America Corp., Series E	0.58%	08/24/2028	EUR 150	129,064	0.1
Bank of Ireland Group PLC	2.03%	09/30/2027	USD 385	313,071	0.3
Bank of Montreal	1.76%	03/10/2026	CAD 300	189,558	0.2
Banque Federative du Credit Mutuel SA	1.88%	06/18/2029	EUR 300	256,538	0.3
Banque Federative du Credit Mutuel SA	4.88%	09/25/2025	GBP 200	227,068	0.2
Barclays PLC	1.70%	11/03/2026	100	103,994	0.1
Barclays PLC	2.89%	01/31/2027	EUR 205	195,962	0.2
Barclays PLC	6.22%	05/09/2034	USD 215	202,856	0.2
Barclays PLC(a)	8.00%	03/15/2029	200	163,243	0.2
Barclays PLC	8.41%	11/14/2032	GBP 165	195,050	0.2
BNP Paribas SA	1.68%	06/30/2027	USD 610	505,495	0.5
BNP Paribas SA	2.16%	09/15/2029	520	408,486	0.4
BNP Paribas SA	2.87%	04/19/2032	215	165,756	0.2
BNP Paribas SA	3.05%	01/13/2031	250	201,176	0.2
BNP Paribas SA(a)	4.63%	02/25/2031	200	132,953	0.1
BPCE SA	2.05%	10/19/2027	250	205,551	0.2
BPCE SA	4.63%	07/11/2024	200	182,181	0.2
BPCE SA	5.75%	07/19/2033	608	556,106	0.6
CaixaBank SA	1.50%	12/03/2026	GBP 600	611,954	0.6
CaixaBank SA, Series E	6.25%	02/23/2033	EUR 100	101,123	0.1
Capital One Financial Corp.	5.82%	02/01/2034	USD 120	109,026	0.1
Citigroup, Inc.	3.29%	03/17/2026	415	373,660	0.4
Citigroup, Inc., Series Y(a)	4.15%	11/15/2026	293	222,214	0.2
Commerzbank AG	5.13%	01/18/2030	EUR 100	99,860	0.1
Cooperatieve Rabobank UA	4.00%	04/10/2029	USD 600	543,213	0.6
Cooperatieve Rabobank UA(a)	4.38%	06/29/2027	EUR 400	348,336	0.4
Cooperatieve Rabobank UA, Series E	5.25%	09/14/2027	GBP 160	177,177	0.2
Credit Agricole SA	3.38%	07/28/2027	EUR 200	197,095	0.2
Credit Agricole SA(a)	7.88%	01/23/2024	USD 200	185,106	0.2
Danske Bank A/S	0.75%	06/09/2029	EUR 422	351,378	0.4
Danske Bank A/S	1.55%	09/10/2027	USD 525	428,105	0.4
Danske Bank A/S	4.30%	04/01/2028	201	176,562	0.2
Danske Bank A/S	4.63%	04/13/2027	GBP 167	187,230	0.2
Deutsche Bank AG/New York NY	2.13%	11/24/2026	USD 210	173,686	0.2
Deutsche Bank AG/New York NY	2.31%	11/16/2027	283	227,695	0.2
Deutsche Bank AG/New York NY	3.74%	01/07/2033	370	251,423	0.3
Deutsche Bank AG/New York NY	7.08%	02/10/2034	200	171,113	0.2
Discover Financial Services	6.70%	11/29/2032	89	86,343	0.1
DNB Bank ASA	3.13%	09/21/2027	EUR 305	298,580	0.3
DNB Bank ASA	3.63%	02/16/2027	500	494,468	0.5
DNB Bank ASA(a)	4.88%	11/12/2024	USD 310	271,345	0.3
Erste Group Bank AG(a)	4.25%	10/15/2027	EUR 200	150,401	0.2
Goldman Sachs Group, Inc. (The)	0.75%	03/23/2032	270	200,586	0.2
Goldman Sachs Group, Inc. (The)	0.88%	05/09/2029	338	279,453	0.3
Goldman Sachs Group, Inc. (The)	2.38%	07/21/2032	USD 325	244,692	0.2
Goldman Sachs Group, Inc. (The)	4.00%	09/21/2029	EUR 300	296,226	0.3
Goldman Sachs Group, Inc. (The)	4.41%	04/23/2039	USD 150	122,294	0.1
HSBC Holdings PLC	6.16%	03/09/2029	310	295,300	0.3
ING Groep NV	1.40%	07/01/2026	473	404,391	0.4
ING Groep NV	4.13%	08/24/2033	EUR 400	381,758	0.4
ING Groep NV	5.00%	02/20/2035	300	296,398	0.3
Intesa Sanpaolo SpA	0.75%	03/16/2028	550	469,318	0.5
Intesa Sanpaolo SpA, Series XR	4.00%	09/23/2029	USD 465	381,639	0.4
KBC Group NV	5.80%	01/19/2029	365	343,746	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
Lloyds Banking Group PLC	5.87%	03/06/2029	USD 205 €	193,271	0.2%
Lloyds Banking Group PLC	7.95%	11/15/2033	460	471,259	0.5
Lloyds Banking Group PLC(a)	8.00%	09/27/2029	200	172,796	0.2
Mitsubishi UFJ Financial Group, Inc.	4.08%	04/19/2028	370	330,696	0.3
Mitsubishi UFJ Financial Group, Inc.	4.63%	06/07/2031	EUR 253	254,831	0.3
Mitsubishi UFJ Financial Group, Inc.	4.79%	07/18/2025	USD 375	346,991	0.4
Mitsubishi UFJ Financial Group, Inc.	5.35%	09/13/2028	200	187,200	0.2
Morgan Stanley	0.50%	10/26/2029	EUR 120	98,211	0.1
Morgan Stanley	2.19%	04/28/2026	USD 320	282,630	0.3
Morgan Stanley	2.48%	01/21/2028	547	464,314	0.5
Morgan Stanley	2.95%	05/07/2032	EUR 165	150,071	0.1
Morgan Stanley	4.68%	07/17/2026	USD 160	148,136	0.1
Morgan Stanley	4.81%	10/25/2028	EUR 325	331,871	0.3
Morgan Stanley	5.12%	02/01/2029	USD 92	85,703	0.1
Morgan Stanley	6.30%	10/18/2028	270	262,699	0.3
Nationwide Building Society	2.97%	02/16/2028	590	500,461	0.5
Nationwide Building Society	6.18%	12/07/2027	GBP 110	126,914	0.1
NatWest Group PLC	4.07%	09/06/2028	EUR 122	120,059	0.1
NatWest Group PLC	4.70%	03/14/2028	146	147,252	0.1
NatWest Group PLC, Series E	5.76%	02/28/2034	245	246,331	0.2
Nordea Bank Abp.	6.00%	06/02/2026	GBP 337	391,231	0.4
PNC Financial Services Group, Inc. (The)	5.07%	01/24/2034	USD 90	81,288	0.1
Santander Holdings USA, Inc.	4.50%	07/17/2025	415	375,562	0.4
Santander UK Group Holdings PLC	2.47%	01/11/2028	681	559,386	0.6
Santander UK Group Holdings PLC	6.83%	11/21/2026	200	189,370	0.2
Shinhan Bank Co., Ltd.	4.38%	04/13/2032	215	184,271	0.2
Skandinaviska Enskilda Banken AB	0.75%	08/09/2027	EUR 571	497,961	0.5
Skandinaviska Enskilda Banken AB(a)	6.88%	06/30/2027	USD 200	175,257	0.2
Societe Generale SA	2.23%	01/21/2026	225	195,412	0.2
Societe Generale SA	2.89%	06/09/2032	200	146,909	0.1
Societe Generale SA	3.00%	01/22/2030	375	293,174	0.3
Societe Generale SA	6.45%	01/12/2027	310	290,356	0.3
Standard Chartered PLC	1.21%	03/23/2025	355	318,162	0.3
Standard Chartered PLC	2.61%	01/12/2028	615	512,141	0.5
Standard Chartered PLC	6.17%	01/09/2027	200	188,415	0.2
Sumitomo Mitsui Financial Group, Inc.	0.47%	05/30/2024	EUR 315	304,166	0.3
Sumitomo Mitsui Financial Group, Inc.	2.13%	07/08/2030	USD 265	202,911	0.2
Svenska Handelsbanken AB(a)	4.75%	03/01/2031	200	145,233	0.1
Svenska Handelsbanken AB, Series E	4.63%	08/23/2032	GBP 100	105,575	0.1
Synchrony Bank	5.63%	08/23/2027	USD 250	218,415	0.2
UBS Group AG	3.13%	08/13/2030	370	295,983	0.3
UniCredit SpA	1.98%	06/03/2027	314	258,686	0.3
UniCredit SpA	2.57%	09/22/2026	387	326,346	0.3
US Bancorp	4.84%	02/01/2034	88	77,261	0.1
Virgin Money UK PLC, Series G	4.63%	10/29/2028	EUR 100	94,663	0.1
				<u>31,062,306</u>	<u>31.7</u>
FINANZEN					
Synchrony Financial	3.95%	12/01/2027	USD 162	130,597	0.1
Synchrony Financial	4.88%	06/13/2025	152	134,474	0.2
				<u>265,071</u>	<u>0.3</u>
VERSICHERUNGEN					
American International Group, Inc., Series A-9	5.75%	04/01/2048	810	728,654	0.7
Argentum Netherlands BV for Swiss Re Ltd.	5.75%	08/15/2050	200	179,880	0.2
Assicurazioni Generali SpA	2.12%	10/01/2030	EUR 395	325,024	0.3
Assicurazioni Generali SpA	2.43%	07/14/2031	100	82,743	0.1
CNP Assurances	2.00%	07/27/2050	600	481,166	0.5
Credit Agricole Assurances SA	1.50%	10/06/2031	100	76,555	0.1
Humana, Inc.	5.75%	03/01/2028	USD 168	162,927	0.2
Prudential Financial, Inc.	5.20%	03/15/2044	895	816,328	0.8
Zurich Finance Ireland Designated Activity Co., Series E	3.00%	04/19/2051	380	278,742	0.3
				<u>3,132,019</u>	<u>3.2</u>
SONSTIGE FINANZWERTE					
Digital Dutch Finco BV	1.50%	03/15/2030	EUR 180	141,525	0.1
Gps Blue Financing DAC	5.65%	11/09/2041	USD 200	190,135	0.2
				<u>331,660</u>	<u>0.3</u>
REITs					
American Homes 4 Rent LP	3.38%	07/15/2051	415	248,573	0.2
American Tower Corp.	1.00%	01/15/2032	EUR 199	148,679	0.1
American Tower Corp.	3.60%	01/15/2028	USD 220	191,965	0.2
American Tower Corp.	4.63%	05/16/2031	EUR 302	302,618	0.3
Boston Properties LP	2.45%	10/01/2033	USD 270	176,532	0.2
Boston Properties LP	6.75%	12/01/2027	316	295,854	0.3
Digital Dutch Finco BV	1.00%	01/15/2032	EUR 100	71,185	0.1
Digital Euro Finco LLC	2.50%	01/16/2026	275	257,900	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettovermögen %
Digital Intrepid Holding BV	0.63%	07/15/2031	EUR 526	€ 368,128	0.4%
Healthcare Trust of America Holdings LP	3.10%	02/15/2030	USD 1,115	894,672	0.9
Heimstaden Bostad Treasury BV	0.25%	10/13/2024	EUR 201	180,145	0.2
Omega Healthcare Investors, Inc.	3.25%	04/15/2033	USD 95	65,808	0.1
Omega Healthcare Investors, Inc.	3.63%	10/01/2029	405	311,006	0.3
Prologis Euro Finance LLC	0.25%	09/10/2027	EUR 170	145,106	0.1
Prologis Euro Finance LLC	0.38%	02/06/2028	422	356,732	0.4
Prologis International Funding	3.13%	06/01/2031	140	123,766	0.1
Prologis International Funding II SA	3.63%	03/07/2030	290	272,541	0.3
Simon Property Group LP	5.85%	03/08/2053	USD 155	141,688	0.1
Welltower OP LLC	4.95%	09/01/2048	220	182,148	0.2
				4,735,046	4.8
				39,526,102	40.3
INDUSTRIE					
GRUNDSTOFFE					
Packaging Corp. of America	4.05%	12/15/2049	165	121,083	0.1
Sealed Air Corp.	1.57%	10/15/2026	520	423,509	0.5
				544,592	0.6
INVESTITIONSGÜTER					
CNH Industrial Finance Europe SA	1.88%	01/19/2026	EUR 1,030	985,542	1.0
Eaton Corp.	4.15%	03/15/2033	USD 195	174,405	0.2
Eaton Corp.	4.70%	08/23/2052	244	215,213	0.2
John Deere Bank SA	2.50%	09/14/2026	EUR 122	118,542	0.1
John Deere Capital Corp.	4.75%	01/20/2028	USD 415	392,402	0.4
John Deere Cash Management SARL	1.85%	04/02/2028	EUR 514	482,188	0.5
Regal Rexnord Corp.	6.30%	02/15/2030	USD 74	69,149	0.1
Regal Rexnord Corp.	6.40%	04/15/2033	87	80,472	0.1
Trane Technologies Financing Ltd.	5.25%	03/03/2033	50	47,530	0.0
Trane Technologies Global Holding Co., Ltd.	5.75%	06/15/2043	85	80,528	0.1
Xylem, Inc./NY	1.95%	01/30/2028	225	186,359	0.2
				2,832,330	2.9
KOMMUNIKATIONSMEDIEN					
Charter Communications Operating LLC/ Charter Communications Operating Capital	5.13%	07/01/2049	70	49,767	0.1
Charter Communications Operating LLC/ Charter Communications Operating Capital	5.75%	04/01/2048	175	135,536	0.1
Charter Communications Operating LLC/ Charter Communications Operating Capital	6.48%	10/23/2045	145	122,546	0.1
Comcast Corp.	4.65%	02/15/2033	270	251,288	0.3
Comcast Corp.	4.95%	10/15/2058	260	228,857	0.2
Discovery Communications LLC	5.30%	05/15/2049	125	92,910	0.1
				880,904	0.9
KOMMUNIKATION/TELEKOMMUNIKATION					
AT&T, Inc.	0.25%	03/04/2026	EUR 214	195,579	0.2
AT&T, Inc.	3.95%	04/30/2031	470	473,454	0.5
AT&T, Inc.	4.25%	06/01/2043	GBP 161	144,721	0.2
Bell Telephone Co. of Canada or Bell Canada (The)	3.00%	03/17/2031	CAD 688	414,851	0.4
Corning, Inc.	4.38%	11/15/2057	USD 110	82,310	0.1
Corning, Inc.	5.45%	11/15/2079	150	124,092	0.1
Orange SA(a)	5.38%	01/18/2030	EUR 100	99,125	0.1
Sprint Capital Corp.	8.75%	03/15/2032	USD 110	124,954	0.1
T-Mobile USA, Inc.	5.80%	09/15/2062	230	214,975	0.2
Telefonica Emisiones SA	4.90%	03/06/2048	160	119,637	0.1
TELUS Corp.	3.40%	05/13/2032	215	174,979	0.2
TELUS Corp.	5.25%	11/15/2032	CAD 318	221,009	0.2
Verizon Communications, Inc.	0.88%	04/08/2027	EUR 373	338,161	0.4
Verizon Communications, Inc.	1.88%	09/19/2030	GBP 390	354,101	0.4
Verizon Communications, Inc.	3.88%	02/08/2029	USD 600	530,686	0.5
Verizon Communications, Inc.	4.25%	10/31/2030	EUR 275	284,481	0.3
Vodafone Group PLC	4.20%	12/13/2027	AUD 220	129,015	0.1
Vodafone Group PLC	4.25%	09/17/2050	USD 502	368,005	0.4
				4,394,135	4.5
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Aptiv PLC	5.40%	03/15/2049	170	138,122	0.1
General Motors Co.	5.60%	10/15/2032	620	558,721	0.6
General Motors Financial Co., Inc.	2.40%	04/10/2028	180	146,220	0.1
General Motors Financial Co., Inc., Series E	4.50%	11/22/2027	EUR 294	294,670	0.3
Lear Corp.	2.60%	01/15/2032	USD 370	268,976	0.3
Lear Corp.	3.80%	09/15/2027	68	59,860	0.1
Toyota Motor Credit Corp.	4.05%	09/13/2029	EUR 166	169,374	0.2
				1,635,943	1.7

AB SICAV I
Sustainable Global Thematic Credit Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Home Depot, Inc. (The)	4.95%	09/15/2052	USD 205 €	185,973	0.2%
Lowe's Cos., Inc.	3.70%	04/15/2046	415	292,436	0.3
Lowe's Cos., Inc.	4.45%	04/01/2062	125	91,859	0.1
Lowe's Cos., Inc.	5.80%	09/15/2062	100	90,415	0.1
VF Corp.	2.95%	04/23/2030	420	324,226	0.3
				984,909	1.0
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AbbVie, Inc.	4.85%	06/15/2044	480	412,507	0.4
AbbVie, Inc.	4.88%	11/14/2048	245	212,506	0.2
American Medical Systems Europe BV	1.38%	03/08/2028	EUR 290	263,272	0.3
Amgen, Inc.	3.00%	02/22/2029	USD 219	186,361	0.2
Amgen, Inc.	4.88%	03/01/2053	565	477,232	0.5
Becton Dickinson and Co.	2.82%	05/20/2030	430	352,964	0.4
Becton Dickinson Euro Finance SARL	0.33%	08/13/2028	EUR 720	610,378	0.6
Biogen, Inc.	2.25%	05/01/2030	USD 250	195,803	0.2
Biogen, Inc.	3.15%	05/01/2050	345	216,944	0.2
Boston Scientific Corp.	0.63%	12/01/2027	EUR 700	616,991	0.6
Bristol-Myers Squibb Co.	2.55%	11/13/2050	USD 330	196,590	0.2
Bristol-Myers Squibb Co.	3.25%	08/01/2042	640	462,966	0.5
Bristol-Myers Squibb Co.	3.90%	03/15/2062	320	233,663	0.2
Cigna Group (The)	3.40%	03/15/2050	135	89,993	0.1
Cigna Group (The)	4.80%	08/15/2038	440	386,248	0.4
CVS Health Corp.	4.13%	04/01/2040	440	342,643	0.4
CVS Health Corp.	4.78%	03/25/2038	205	177,459	0.2
CVS Health Corp.	5.05%	03/25/2048	175	147,802	0.2
Danaher Corp.	4.38%	09/15/2045	95	80,250	0.1
DH Europe Finance II SARL	0.45%	03/18/2028	EUR 220	191,988	0.2
DH Europe Finance II SARL	3.40%	11/15/2049	USD 384	274,027	0.3
Eli Lilly & Co.	4.15%	03/15/2059	495	404,789	0.4
Fresenius Medical Care US Finance III, Inc.	3.00%	12/01/2031	545	402,136	0.4
Gilead Sciences, Inc.	1.65%	10/01/2030	315	240,179	0.2
Gilead Sciences, Inc.	4.80%	04/01/2044	429	377,130	0.4
HCA, Inc.	5.50%	06/01/2033	214	199,861	0.2
HCA, Inc.	5.50%	06/15/2047	195	167,208	0.2
Henkel AG & Co. KGaA	1.75%	11/17/2026	600	504,576	0.5
Kenvue, Inc.	5.20%	03/22/2063	205	192,416	0.2
Kimberly-Clark Corp.	3.20%	04/25/2029	440	386,613	0.4
Koninklijke Ahold Delhaize NV	3.50%	04/04/2028	EUR 117	117,173	0.1
Medtronic Global Holdings SCA	1.75%	07/02/2049	230	145,851	0.1
Medtronic Global Holdings SCA	3.00%	10/15/2028	200	195,678	0.2
Merck & Co., Inc.	2.90%	12/10/2061	USD 842	515,429	0.5
Pfizer, Inc.	1.75%	08/18/2031	515	392,151	0.4
Stryker Corp.	4.63%	03/15/2046	145	123,799	0.1
Thermo Fisher Scientific Finance I BV	0.00%	11/18/2025	EUR 306	280,878	0.3
Wyeth LLC	5.95%	04/01/2037	USD 121	124,499	0.1
Zoetis, Inc.	4.70%	02/01/2043	600	513,874	0.5
Zoetis, Inc.	5.40%	11/14/2025	66	62,556	0.1
				11,475,383	11.7
DIENSTLEISTUNGEN					
eBay, Inc.	2.70%	03/11/2030	510	412,361	0.4
eBay, Inc.	6.30%	11/22/2032	150	149,007	0.2
Global Payments, Inc.	3.20%	08/15/2029	1,105	902,164	0.9
Global Payments, Inc.	4.88%	03/17/2031	EUR 237	239,588	0.2
Mastercard, Inc.	1.00%	02/22/2029	905	801,001	0.8
PayPal Holdings, Inc.	3.25%	06/01/2050	USD 110	72,340	0.1
Paypal Holdings, Inc.	4.40%	06/01/2032	295	265,766	0.3
PayPal Holdings, Inc.	5.25%	06/01/2062	105	92,074	0.1
S&P Global, Inc.	2.30%	08/15/2060	1,005	525,309	0.5
Verisk Analytics, Inc.	5.75%	04/01/2033	123	119,353	0.1
				3,578,963	3.6
TECHNOLOGIE					
Apple, Inc.	4.10%	08/08/2062	215	174,216	0.2
Autodesk, Inc.	2.40%	12/15/2031	585	449,670	0.5
Broadridge Financial Solutions, Inc.	2.60%	05/01/2031	500	382,954	0.4
CDW LLC/CDW Finance Corp.	2.67%	12/01/2026	615	516,797	0.5
CDW LLC/CDW Finance Corp.	4.25%	04/01/2028	330	285,150	0.3
Cisco Systems, Inc.	5.90%	02/15/2039	210	215,547	0.2
Entegris Escrow Corp.	4.75%	04/15/2029	215	188,010	0.2
Fidelity National Information Services, Inc.	5.63%	07/15/2052	290	254,948	0.3
Fiserv, Inc.	4.50%	05/24/2031	EUR 293	296,033	0.3
HP, Inc.	2.65%	06/17/2031	USD 190	143,597	0.1
HP, Inc.	5.50%	01/15/2033	250	229,949	0.2
Infineon Technologies AG	0.63%	02/17/2025	EUR 200	189,985	0.2

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %
International Business Machines Corp.	4.00%	06/20/2042	USD 305 €	237,973	0.2%
International Business Machines Corp.	4.25%	05/15/2049	260	203,746	0.2
KLA Corp.	4.95%	07/15/2052	235	212,231	0.2
KLA Corp.	5.25%	07/15/2062	150	137,640	0.1
Micron Technology, Inc.	2.70%	04/15/2032	1,125	831,073	0.9
Microsoft Corp.	3.95%	08/08/2056	343	285,833	0.3
NXP BV/NXP Funding LLC/NXP USA, Inc.	2.50%	05/11/2031	580	440,467	0.5
QUALCOMM, Inc.	6.00%	05/20/2053	140	141,824	0.1
Salesforce, Inc.	3.05%	07/15/2061	845	520,722	0.5
SK Hynix, Inc.	2.38%	01/19/2031	367	260,147	0.3
Skyworks Solutions, Inc.	3.00%	06/01/2031	225	166,165	0.2
Texas Instruments, Inc.	4.10%	08/16/2052	139	113,620	0.1
Western Digital Corp.	2.85%	02/01/2029	241	182,154	0.2
Western Digital Corp.	3.10%	02/01/2032	341	239,479	0.2
Workday, Inc.	3.70%	04/01/2029	62	53,971	0.1
Workday, Inc.	3.80%	04/01/2032	118	99,493	0.1
				<u>7,453,394</u>	<u>7.6</u>
TRANSPORTWESEN – EISENBAHNEN					
Canadian National Railway Co.	3.60%	08/01/2047	CAD 415	240,077	0.2
				<u>34,020,630</u>	<u>34.7</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Brookfield Renewable Partners ULC.	4.25%	01/15/2029	270	179,116	0.2
Commonwealth Edison Co.	3.00%	03/01/2050	USD 50	31,995	0.0
Commonwealth Edison Co.	3.80%	10/01/2042	105	80,219	0.1
Commonwealth Edison Co., Series 133	3.85%	03/15/2052	367	272,957	0.3
Consolidated Edison Co. of New York, Inc.	3.60%	06/15/2061	133	88,797	0.1
Consolidated Edison Co. of New York, Inc.	4.50%	05/15/2058	385	300,229	0.3
Consolidated Edison Co. of New York, Inc., Series 12-A	4.20%	03/15/2042	265	211,038	0.2
E.ON SE.	0.88%	01/08/2025	EUR 69	66,239	0.1
EDP Finance BV	1.71%	01/24/2028	USD 1,265	1,012,188	1.1
EDP Finance BV	1.88%	09/21/2029	EUR 100	89,844	0.1
Enel Finance America LLC	2.88%	07/12/2041	USD 390	234,905	0.2
Enel Finance International NV	2.25%	07/12/2031	335	244,043	0.2
Enel Finance International NV	7.50%	10/14/2032	200	207,235	0.2
Enel SpA, Series E(a)	6.38%	04/16/2028	EUR 120	121,270	0.1
Engie SA	5.63%	04/03/2053	GBP 100	109,284	0.1
Iberdrola International BV, Series NC5(a)	1.87%	01/28/2026	EUR 300	271,481	0.3
Iberdrola International BV, Series NC6(a)	1.45%	11/09/2026	200	171,616	0.2
National Grid Electricity Distribution East Midlands PLC	3.53%	09/20/2028	193	189,804	0.2
National Grid PLC	0.16%	01/20/2028	210	179,408	0.2
National Grid PLC	3.88%	01/16/2029	118	118,213	0.1
NextEra Energy Capital Holdings, Inc.	5.00%	07/15/2032	USD 570	527,596	0.5
NextEra Energy Capital Holdings, Inc.	6.05%	03/01/2025	225	212,914	0.2
Niagara Mohawk Power Corp.	1.96%	06/27/2030	220	166,105	0.2
Niagara Mohawk Power Corp.	5.78%	09/16/2052	435	406,999	0.4
Orsted AS(a)	2.50%	02/18/3021	GBP 857	673,431	0.7
Orsted AS	3.63%	03/01/2026	EUR 195	195,700	0.2
Public Service Electric and Gas Co.	3.80%	03/01/2046	USD 780	583,946	0.6
San Diego Gas & Electric Co., Series UUU	3.32%	04/15/2050	352	236,365	0.2
San Diego Gas & Electric Co., Series WWW	2.95%	08/15/2051	828	523,289	0.5
Scottish Hydro Electric Transmission PLC	2.13%	03/24/2036	GBP 360	285,006	0.3
SSE PLC	2.88%	08/01/2029	EUR 235	224,432	0.2
TenneT Holding BV	1.63%	11/17/2026	240	228,986	0.2
TenneT Holding BV	4.25%	04/28/2032	142	149,029	0.2
Vattenfall AB	3.25%	04/18/2024	147	146,477	0.2
Vattenfall AB	6.88%	08/17/2083	GBP 100	116,246	0.1
				<u>8,856,402</u>	<u>9.0</u>
SONSTIGE VERSORGUNGSBETRIEBE					
American Water Capital Corp.	2.80%	05/01/2030	USD 240	197,481	0.2
American Water Capital Corp.	3.45%	05/01/2050	11	7,580	0.0
American Water Capital Corp.	4.20%	09/01/2048	215	166,014	0.2
American Water Capital Corp.	4.30%	12/01/2042	280	229,619	0.2
Anglian Water Osprey Financing PLC	2.00%	07/31/2028	GBP 110	101,297	0.1
Anglian Water Services Financing PLC, Series E	1.63%	08/10/2025	160	171,992	0.2
Severn Trent Utilities Finance PLC	2.00%	06/02/2040	100	69,566	0.1
Severn Trent Utilities Finance PLC	5.25%	04/04/2036	130	145,611	0.1
Suez Saca	2.38%	05/24/2030	EUR 500	450,450	0.5
Thames Water Utilities Finance PLC, Series E	4.00%	04/18/2027	341	339,805	0.3
United Utilities Water Finance PLC, Series E	0.88%	10/28/2029	GBP 200	176,534	0.2
Veolia Environnement SA(a)	1.63%	06/01/2026	EUR 400	347,798	0.4
				<u>2,403,747</u>	<u>2.5</u>
				<u>11,260,149</u>	<u>11.5</u>
				<u>84,806,881</u>	<u>86.5</u>

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %
REGIERUNGEN – SCHATZPAPIERE					
KANADA					
Canadian Government Bond	2.25%	12/01/2029	CAD 938	€ 609,563	0.6%
DEUTSCHLAND					
Bundesobligation, Series G	0.00%	10/10/2025	EUR 3,467	3,269,944	3.4
				3,879,507	4.0
GEDECKTE ANLEIHEN					
Caisse Francaise de Financement Local	0.10%	11/13/2029	1,100	905,205	0.9
Societe Generale SFH SA	0.01%	12/02/2026	500	447,552	0.5
Sparebanken Soer Boligkredit AS	0.01%	10/26/2026	980	877,615	0.9
				2,230,372	2.3
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
KOMMUNIKATIONSMEDIEN					
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032	USD 264	198,231	0.2
KOMMUNIKATION/TELEKOMMUNIKATION					
Telefonica Europe BV(a)	4.38%	12/14/2024	EUR 100	97,524	0.1
Telefonica Europe BV(a)	7.13%	08/23/2028	100	101,876	0.1
				199,400	0.2
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Dana, Inc.	4.25%	09/01/2030	USD 89	67,071	0.1
Ford Motor Co.	3.25%	02/12/2032	442	314,293	0.3
ZF North America Capital, Inc.	7.13%	04/14/2030	150	141,505	0.1
				522,869	0.5
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
US Acute Care Solutions LLC	6.38%	03/01/2026	55	43,621	0.1
				964,121	1.0
FINANZINSTITUTE					
REITs					
MPT Operating Partnership LP/MPT Finance Corp.	3.33%	03/24/2025	EUR 105	92,626	0.1
SBB Treasury Oyj, Series E.	1.13%	11/26/2029	580	360,365	0.4
Vivion Investments SARL	3.00%	08/08/2024	200	156,508	0.1
				609,499	0.6
VERSORGBETRIEBE					
ELEKTRIZITÄT					
EDP - Energias de Portugal SA, Series E	5.94%	04/23/2083	100	99,193	0.1
Terraform Global Operating LP	6.13%	03/01/2026	USD 110	99,707	0.1
				198,900	0.2
				1,772,520	1.8
				92,689,280	94.6
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
INDUSTRIE					
TECHNOLOGIE					
NXP BV/NXP Funding LLC/NXP USA, Inc.	3.25%	05/11/2041	156	103,329	0.1
GEMEINDEVERWALTUNG - US-KOMMUNALANLEIHEN					
VEREINIGTE STAATEN					
Metropolitan Transportation Authority Series 2020-C	5.18%	11/15/2049	115	98,656	0.1
SUPRANATIONALE UNTERNEHMEN					
International Bank for Reconstruction & Development	0.00%	03/31/2027	525	448,836	0.5
				650,821	0.7
Gesamtanlagen					
(Kosten €101,805,784)				€ 93,340,101	95.3%
Termineinlagen					
Scotiabank, Toronto(b)	3.33 %	–		5,779	0.0
SMBC, London(b)	3.41 %	–		134,896	0.1
SMBC, London(b)	4.43 %	–		909,804	0.9
SMBC, Tokyo(b)	2.13 %	–		4,741,205	4.9
Termineinlagen insgesamt				5,791,684	5.9
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(1,145,940)	(1.2)
Nettovermögen				€ 97,985,845	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
Canadian 10 Yr Bond Futures	09/20/2023	5	€ 425,973	€ 426,145	€ 172
Euro-Bund Futures	06/08/2023	29	3,803,640	3,945,450	141,810
Euro Buxl 30 Yr Bond Futures	06/08/2023	2	265,360	277,400	12,040
U.S. 10 Yr Ultra Futures	09/20/2023	17	1,893,770	1,915,711	21,941
U.S. T-Note 2 Yr (CBT) Futures	09/29/2023	40	7,718,800	7,702,428	(16,372)
U.S. Ultra Bond (CBT) Futures	09/20/2023	2	250,162	256,104	5,942
Short					
Euro-BOBL Futures	06/08/2023	54	6,229,810	6,379,560	(149,750)
Euro-OAT Futures	06/08/2023	20	2,518,940	2,610,800	(91,860)
Euro-Schatz Futures	06/08/2023	49	5,155,635	5,175,380	(19,745)
Long Gilt Futures	09/27/2023	4	447,876	450,564	(2,688)
U.S. 5 Yr Note (CBT) Futures	09/29/2023	12	1,225,734	1,224,565	1,169
U.S. 10 Yr Note (CBT) Futures	09/20/2023	11	1,175,179	1,177,993	(2,814)
U.S. Long Bond (CBT) Futures	09/20/2023	9	1,056,694	1,080,638	(23,944)
					€ (124,099)
				Wertsteigerung	€ 183,074
				Wertminderung	€ (307,173)

DEWISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Brown Brothers Harriman & Co.	CAD	2,671	EUR	1,801	06/09/2023	€ (38,848)
Brown Brothers Harriman & Co.	AUD	205	EUR	125	06/15/2023	163
Brown Brothers Harriman & Co.	USD	9,797	EUR	8,831	07/12/2023	(312,509)
Brown Brothers Harriman & Co.	GBP	3,876	EUR	4,453	07/21/2023	(49,807)
Brown Brothers Harriman & Co.	EUR	1,091	USD	1,186	07/26/2023	15,049
Brown Brothers Harriman & Co.	USD	13,587	EUR	12,346	07/26/2023	(325,023)
Brown Brothers Harriman & Co.	EUR	544	USD	599	07/31/2023	14,327
Brown Brothers Harriman & Co.	USD	667	EUR	610	07/31/2023	(11,408)
Brown Brothers Harriman & Co.	USD	13,587	EUR	12,334	08/16/2023	(321,992)
Brown Brothers Harriman & Co.+	EUR	60	USD	66	06/05/2023	2,079
Brown Brothers Harriman & Co.+	USD	45	EUR	41	06/05/2023	(1,302)
Brown Brothers Harriman & Co.+	CHF	134	EUR	139	06/12/2023	326
Brown Brothers Harriman & Co.+	EUR	7,630	CHF	7,432	06/12/2023	9,050
Brown Brothers Harriman & Co.+	EUR	11	CHF	10	06/12/2023	(16)
Brown Brothers Harriman & Co.+	EUR	20	USD	22	06/12/2023	558
Brown Brothers Harriman & Co.+	USD	1	EUR	1	06/12/2023	(11)
Brown Brothers Harriman & Co.+	AUD	318	EUR	193	06/20/2023	(280)
Brown Brothers Harriman & Co.+	EUR	16,563	AUD	27,004	06/20/2023	(136,835)
Brown Brothers Harriman & Co.+	EUR	37,542	GBP	32,681	06/20/2023	465,186
Brown Brothers Harriman & Co.+	EUR	28	USD	31	06/20/2023	508
Brown Brothers Harriman & Co.+	GBP	380	EUR	437	06/20/2023	(4,473)
Brown Brothers Harriman & Co.+	USD	0*	EUR	0*	06/20/2023	(3)
Deutsche Bank AG	EUR	1,552	USD	1,683	07/26/2023	17,862
Morgan Stanley Capital Services LLC	USD	9,797	EUR	8,838	06/28/2023	(313,169)
Morgan Stanley Capital Services LLC	USD	10,000	EUR	9,142	07/26/2023	(184,937)
Standard Chartered Bank	USD	9,891	EUR	8,988	06/14/2023	(259,126)
						€ (1,434,631)
					Wertsteigerung	€ 525,108
					Wertminderung	€ (1,959,739)

+ Zum Zweck der Absicherung von 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)	GBP 916	03/31/2027	1.897%	1 Day SONIA	€ 100,537
Citigroup Global Markets, Inc./(LCH Group)	GBP 267	03/31/2042	1 Day SONIA	1.534%	(98,703)
Insgesamt					€ 1,834
				Wertsteigerung	€ 100,537
				Wertminderung	€ (98,703)

* Die Anzahl der Kontrakte beträgt weniger als 500.

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

Währungskürzel:

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

Glossar:

- BOBL – Bundesobligationen
- CBT – Chicago Board of Trade
- LCH – London Clearing House
- REIT – Real Estate Investment Trust
- SONIA – Sterling Overnight Index Average

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
BELLUS Health, Inc.	302,840	\$ 4,424,492	2.4%
CTI BioPharma Corp.	489,650	4,431,333	2.4
Horizon Therapeutics PLC	66,936	6,695,608	3.6
IVERIC bio, Inc.	176,888	6,677,522	3.6
Prometheus Biosciences, Inc.	28,234	5,610,096	3.1
Seagen, Inc.	33,185	6,494,304	3.5
VectivBio Holding AG	216,008	3,574,932	2.0
		<u>37,908,287</u>	<u>20.6</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Heska Corp.	21,819	2,612,389	1.4
NuVasive, Inc.	160,518	6,125,367	3.3
		<u>8,737,756</u>	<u>4.7</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Amedisys, Inc.	47,230	3,586,174	2.0
		<u>50,232,217</u>	<u>27.3</u>
INFORMATIONSTECHNOLOGIE			
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
National Instruments Corp.	73,101	4,225,238	2.3
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Silicon Motion Technology Corp. (ADR)	25,969	1,590,342	0.9
Tower Semiconductor Ltd.	141,389	5,533,965	3.0
		<u>7,124,307</u>	<u>3.9</u>
SOFTWARE			
Black Knight, Inc.	102,391	5,916,152	3.2
ForgeRock, Inc. - Class A	145,376	2,926,419	1.6
Momentive Global, Inc.	92,125	870,581	0.5
Qualtrics International, Inc. - Class A	134,589	2,433,369	1.3
SimCorp A/S	7,744	804,142	0.4
VMware, Inc. - Class A	60,529	8,249,497	4.5
		<u>21,200,160</u>	<u>11.5</u>
		<u>32,549,705</u>	<u>17.7</u>
INDUSTRIEGÜTER			
PASSAGIERFLUGGESELLSCHAFTEN			
Spirit Airlines, Inc.	293,031	4,457,002	2.4
HANDELSGESELLSCHAFTEN UND VERTRAGSHÄNDLER			
Triton International Ltd.	42,430	3,506,415	1.9
Univar, Inc.	46,324	1,650,061	0.9
		<u>5,156,476</u>	<u>2.8</u>
		<u>9,613,478</u>	<u>5.2</u>
FINANZWERTE			
KAPITALMÄRKTE			
Focus Financial Partners, Inc. - Class A	57,157	2,977,308	1.6
FINANZDIENSTLEISTUNGEN			
Home Capital Group, Inc.	121,169	3,878,301	2.1
MoneyGram International, Inc.	59,448	653,333	0.4
		<u>4,531,634</u>	<u>2.5</u>
MORTGAGE IMMOBILIEN INVESTMENT TRUSTS (REITs)			
Ready Capital Corp.	62,017	626,992	0.3
		<u>8,135,934</u>	<u>4.4</u>
VERBRAUCHSGÜTER			
VERBRAUCHSGÜTER DISTRIBUTION & RETAIL			
Albertsons Cos., Inc. - Class A	294,957	6,005,325	3.3
NICHT-BASISKONSUMGÜTER			
VERTRIEBSSTELLEN			
Uni-Select, Inc.	41,077	1,414,017	0.8
HOTELS, RESTAURANTS UND FREIZEIT			
NEOGAMES SA	46,377	1,264,701	0.7
HAUSHALTSGEBRAUCHSGÜTER			
iRobot Corp.	49,207	1,744,388	0.9
		<u>4,423,106</u>	<u>2.4</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettover- mögen %	
IMMOBILIEN						
REITs – SPEZIALISIERT						
Life Storage, Inc.			32,254	\$ 4,108,837	2.2%	
VERSORGUNG						
STROMVERSORGUNGSBETRIEBE						
PNM Resources, Inc.			67,220	3,086,743	1.7	
GRUNDSTOFFE						
CHEMIKALIEN						
Diversey Holdings Ltd.			173,253	1,443,198	0.8	
METALL UND BERGBAU						
Arconic Corp.			29,884	863,946	0.4	
				2,307,144	1.2	
KOMMUNIKATIONSDIENSTLEISTUNGEN						
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE						
Radius Global Infrastructure, Inc. - Class A			148,948	2,204,430	1.2	
				122,666,919	66.6	
OPTIONSSSCHEINE						
VERBRAUCHSGÜTER						
LEBENSMITTELPRODUKTE						
Benson Hill, Inc., A-CW22, expiring 12/24/2025			7,634	916	0.0	
DIVERSIFIZIERT						
SPECIAL PURPOSE ACQUISITION COMPANY						
Churchill Capital Corp. VII, - Class A, expiring 02/17/2026			1,863	280	0.0	
Constellation Acquisition Corp. I, A-CW27, expiring 01/29/2028 ...			5,992	479	0.0	
DP Cap Acquisition Corp. I, - Class A, expiring 11/12/2028			12,795	1,168	0.0	
Everest Consolidator Acquisition Corp., -CW23, expiring 07/19/2023			12,779	1,534	0.0	
Focus Impact Acquisition Corp., -CW23, expiring 10/28/2026			19,700	1,180	0.0	
Global Partner Acquisition Corp. II, - Class A, expiring 01/11/2028 .			6,045	302	0.0	
Pyrophyte Acquisition Corp., - Class A, expiring 05/03/2028			6,400	511	0.0	
Rigel Resource Acquisition Corp., - Class A, expiring 11/09/2026 ..			12,797	1,290	0.0	
RMG Acquisition Corp. III, - Class A, expiring 12/31/2027.			1,196	120	0.0	
Thunder Bridge Capital Partners III, Inc., - Class A, expiring 02/15/2028			1,994	239	0.0	
TLG Acquisition One Corp., expiring 02/01/2028			12,778	396	0.0	
				7,499	0.0	
FINANZWERTE						
KAPITALMÄRKTE						
CC Neuberger Principal Holdings III, expiring 02/05/2026			8,252	1,486	0.0	
IMMOBILIEN						
IMMOBILIEN-MANAGEMENT UND -ERSCHLISSUNG						
Compute Health Acquisition Corp., - Class A, expiring 02/09/2026			9,020	3,247	0.0	
				13,148	0.0	
				122,680,067	66.6	
GELDMARKTINSTRUMENTE						
US-SCHATZWECHSEL						
U.S. Treasury Bill	0.00%	06/01/2023	USD	4,673	4,671,901	2.5
U.S. Treasury Bill	0.00%	06/29/2023		3,000	2,987,983	1.6
U.S. Treasury Bill	0.00%	08/10/2023		2,187	2,164,972	1.2
U.S. Treasury Bill(a)	0.00%	08/24/2023		8,384	8,282,173	4.5
U.S. Treasury Bill(a)	0.00%	09/21/2023		10,768	10,596,103	5.7
U.S. Treasury Bill	0.00%	09/28/2023		9,853	9,686,244	5.3
					38,389,376	20.8
					161,069,443	87.4
SONSTIGE ÜBERTRAGBARE WERTPAPIERE						
STAMMAKTIE						
GESUNDHEITSWESEN						
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN						
Abiomed, Inc.(b)			22,223	0	0.0	
GRUNDSTOFFE						
PAPIER- UND HOLZPRODUKTE						
Resolute Forest Products, Inc.(b)			87,393	0	0.0	
				0	0.0	

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
OPTIONSSCHEINE					
DIVERSIFIZIERT					
SPECIAL PURPOSE ACQUISITION COMPANY					
Pontem Corp., expiring 12/31/2027(b)			12,091	\$ 0	0.0%
Gesamtanlagen				\$ 161,069,443	87.4%
(Kosten \$166,284,350)					
Termineinlagen					
BBH, Grand Cayman(c)	1.73 %	–		12,680	0.0
DBS Bank, Singapore(c)	4.43 %	–		9,334,006	5.1
DNB, Oslo(c)	2.21 %	–		28,166	0.1
Scotiabank, Toronto(c)	3.33 %	–		9,256	0.0
SEB, Stockholm(c)	0.42 %	–		7,948	0.0
SEB, Stockholm(c)	2.13 %	–		18,814	0.0
SEB, Stockholm(c)	3.41 %	–		12,354	0.0
SMBC, London(c)	(0.34)%	–		13,963	0.0
Termineinlagen insgesamt				9,437,187	5.2
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				13,679,476	7.4
Nettovermögen				\$ 184,186,106	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Short					
E-Mini Russell 2000 Index Futures	06/16/2023	30	\$ 2,660,628	\$ 2,627,700	\$ 32,928
MSCI Emerging Markets Index Futures	06/16/2023	24	1,163,850	1,148,160	15,690
S&P 500 E-Mini Futures	06/16/2023	4	837,146	838,100	(954)
S&P Mid 400 E-Mini Futures	06/16/2023	1	241,905	240,900	1,005
					\$ 48,669
				Wertsteigerung	\$ 49,623
				Wertminderung	\$ (954)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.	CAD 1,561	USD 1,158	06/09/2023	\$ 8,137
Brown Brothers Harriman & Co.	CAD 671	USD 493	06/09/2023	(966)
Brown Brothers Harriman & Co.+	EUR 95,980	USD 102,994	06/01/2023	400,478
Brown Brothers Harriman & Co.+	GBP 15	USD 18	06/01/2023	(176)
Brown Brothers Harriman & Co.+	SEK 808,589	USD 74,782	06/01/2023	270,445
Brown Brothers Harriman & Co.+	USD 105,581	EUR 95,980	06/01/2023	(2,987,267)
Brown Brothers Harriman & Co.+	USD 19	GBP 15	06/01/2023	(304)
Brown Brothers Harriman & Co.+	USD 78,055	SEK 808,589	06/01/2023	(3,542,667)
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/05/2023	3
Brown Brothers Harriman & Co.+	USD 3	EUR 3	06/05/2023	(100)
Brown Brothers Harriman & Co.+	EUR 98,654	USD 108,489	06/12/2023	2,977,163
Brown Brothers Harriman & Co.+	GBP 15	USD 19	06/12/2023	303
Brown Brothers Harriman & Co.+	USD 211,486	EUR 194,637	06/12/2023	(3,319,129)
Brown Brothers Harriman & Co.+	USD 18	GBP 15	06/12/2023	180
Brown Brothers Harriman & Co.+	USD 19	GBP 15	06/12/2023	(303)
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/20/2023	1
Brown Brothers Harriman & Co.+	SEK 826,844	USD 79,810	06/20/2023	3,539,708
Brown Brothers Harriman & Co.+	USD 3	EUR 3	06/20/2023	(52)
Brown Brothers Harriman & Co.+	USD 154,593	SEK 1,635,433	06/20/2023	(3,735,531)
Goldman Sachs International	CAD 4,969	USD 3,643	06/09/2023	(17,649)
				\$ (6,407,726)
			Wertsteigerung	\$ 7,196,418
			Wertminderung	\$ (13,604,144)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

TOTAL-RETURN-SWAPS

Kontrahent & Referenz-Obligation	Anzahl der Anteile oder Einheiten	Bezahler/Erhaltener Zinssatz	Nomineller Betrag (000)	Fälligkeits- datum	Unrealisierte Wertsteigerung/ (-minderung)
Gesamtrendite auf Referenz-Obligation erhalten					
Goldman Sachs International					
Activision Blizzard, Inc.	98,265	SOFR plus 0.35%	USD 7,613	07/15/2025	\$ 268,263
Emis Group PLC	320,209	SONIA plus 0.35%	GBP 5,937	07/15/2025	(2,071,528)
GSABFUS	1529,722	plus 0.00%	USD 47,622	10/15/2025	47,675
Magellan Midstream Partners	60,185	SOFR plus 0.35%	USD 3,724	07/15/2025	(99,985)
JPMorgan Chase Bank, NA					
Lakeland Bancorp, Inc.	72,400	OBFR plus 0.40%	USD 1,107	08/14/2023	(165,425)
Morgan Stanley Capital Services LLC					
Chr Hansen Holding A/S	66,103	CIBOR	DKK 36,132	10/18/2023	(376,124)
Lakeland Bancorp, Inc.	25,477	FedFundEffective plus 0.38%	USD 502	10/18/2023	(170,505)
Moneygram International, Inc.	219,877	FedFundEffective plus 0.38%	USD 2,293	10/18/2023	123,131
MSABETFR	332,225	0.14%	USD 38,940	08/15/2023	(282,757)
PNM Resources, Inc.	105,730	FedFundEffective plus 0.38%	USD 5,050	10/18/2023	(194,543)
Gesamtrendite auf Referenz-Obligation zahlen					
Goldman Sachs International					
Extra Space Storage, Inc.	13,167	SOFR minus 0.25%	USD 2,039	07/15/2025	133,604
Extra Space Storage, Inc.	12,679	SOFR minus 0.31%	USD 1,938	07/15/2025	128,652
Extra Space Storage, Inc.	1,498	SOFR minus 0.32%	USD 237	07/15/2025	15,200
Extra Space Storage, Inc.	1,458	SOFR minus 0.29%	USD 234	07/15/2025	14,794
Extra Space Storage, Inc.	40	SOFR minus 0.28%	USD 6	07/15/2025	406
ONEOK, Inc.	30,847	SOFR minus 0.32%	USD 1,784	07/15/2025	29,165
ONEOK, Inc.	9,288	SOFR minus 0.31%	USD 528	07/15/2025	8,782
Option Care Health, Inc.	87,592	SOFR minus 0.31%	USD 2,438	07/15/2025	24,054
Option Care Health, Inc.	42,889	SOFR minus 0.32%	USD 1,177	07/15/2025	11,778
Option Care Health, Inc.	12,046	SOFR minus 0.56%	USD 350	07/15/2025	3,308
JPMorgan Chase Bank, NA					
Provident Financial Services, Inc.	27,917	OBFR minus 0.30%	USD 479	08/14/2023	78,502
Provident Financial Services, Inc.	23,117	OBFR minus 0.29%	USD 504	08/14/2023	65,004
Provident Financial Services, Inc.	8,441	OBFR minus 0.31%	USD 131	08/14/2023	23,736
Provident Financial Services, Inc.	730	OBFR minus 0.55%	USD 11	08/14/2023	2,053
Morgan Stanley Capital Services LLC					
Broadcom, Inc.	7,626	FedFundEffective minus 0.29%	USD 4,813	10/18/2023	(1,348,353)
Brookfield Infrastructure Partners LP	11,031	FedFundEffective plus 4.53%	USD 486	10/18/2023	(22,543)
Globus Medical, Inc.	120,388	FedFundEffective minus 0.29%	USD 6,840	10/18/2023	323,564
Intercontinental Exchange, Inc.	6,983	FedFundEffective minus 0.29%	USD 758	10/18/2023	18,435
MaxLinear, Inc.	10,075	FedFundEffective minus 0.29%	USD 242	10/18/2023	(52,692)
Novozymes A/S	101,308	CIBOR minus 0.40%	DKK 36,947	10/18/2023	407,069
Provident Financial Services, Inc.	12,546	FedFundEffective minus 0.28%	USD 300	10/18/2023	102,333
Provident Financial Services, Inc.	8,501	FedFundEffective plus 0.38%	USD 206	10/18/2023	69,339
Provident Financial Services, Inc.	144	FedFundEffective minus 0.29%	USD 3	10/18/2023	1,175
Ready Capital Corp.	24,145	FedFundEffective minus 0.52%	USD 251	10/18/2023	5,440
Ready Capital Corp.	20,755	FedFundEffective minus 0.57%	USD 214	10/18/2023	4,677
Ready Capital Corp.	12,472	FedFundEffective minus 0.62%	USD 127	10/18/2023	2,810
Ready Capital Corp.	2,798	FedFundEffective minus 0.28%	USD 31	10/18/2023	630
Ready Capital Corp.	1,843	FedFundEffective minus 0.67%	USD 18	10/18/2023	415
Insgesamt					\$ (2,870,461)
				Wertsteigerung	\$ 1,913,994
				Wertminderung	\$ (4,784,455)

* Die Anzahl der Kontrakte beträgt weniger als 500.

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

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

(c) Tagesgeld.

Währungskürzel:

CAD – Canadian Dollar
 DKK – Danish Krone
 EUR – Euro
 GBP – Great British Pound
 SEK – Swedish Krona
 USD – United States Dollar

Glossar:

ADR	– American Depositary Receipt
CIBOR	– Copenhagen Interbank Offered Rate
FedFundEffective	– Federal Funds Effective Rate
MSCI	– Morgan Stanley Capital International
OBFR	– Overnight Bank Funding Rate
SOFR	– Secured Overnight Financing Rate
SONIA	– Sterling Overnight Index Average
REIT	– Real Estate Investment Trust

	Anteile	Wert (EUR)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
BCE, Inc.	4,678 €	197,390	0.2%
Comcast Corp. - Class A	14,178	521,942	0.4
Deutsche Telekom AG (REG)	11,698	242,778	0.2
Nippon Telegraph & Telephone Corp.	4,100	108,976	0.2
Verizon Communications, Inc.	9,204	306,800	0.2
		<u>1,377,886</u>	<u>1.2</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	6,192	714,551	0.6
		<u>2,092,437</u>	<u>1.8</u>
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMponenten			
Aptiv PLC	6,886	567,423	0.5
KRAFTFAHRZEUGE			
BYD Co., Ltd. - Class H	18,000	508,518	0.4
HAUSHALTSGEBRAUCHSGÜTER			
TopBuild Corp.	2,362	445,618	0.4
		<u>1,521,559</u>	<u>1.3</u>
VERBRAUCHSGÜTER			
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN			
Loblaw Cos. Ltd.	3,050	249,481	0.2
LEBENSMITTELPRODUKTE			
General Mills, Inc.	4,270	336,200	0.3
Nestle SA (REG)	1,556	172,442	0.2
		<u>508,642</u>	<u>0.5</u>
HAUSHALTSPRODUKTE			
Procter & Gamble Co. (The)	7,630	1,017,190	0.9
KÖRPERPFLEGEPRODUKTE			
Haleon PLC	202,536	749,532	0.6
Unilever PLC	25,918	1,213,217	1.1
		<u>1,962,749</u>	<u>1.7</u>
		<u>3,738,062</u>	<u>3.3</u>
FINANZWERTE			
BANKEN			
Bank Leumi Le-Israel BM	28,312	185,750	0.2
DBS Group Holdings Ltd.	8,500	178,048	0.2
Nordea Bank Abp	18,158	167,680	0.1
Oversea-Chinese Banking Corp., Ltd.	33,200	281,560	0.2
Toronto-Dominion Bank (The)	3,200	169,404	0.2
		<u>982,442</u>	<u>0.9</u>
KAPITALMÄRKTE			
Cboe Global Markets, Inc.	1,702	210,852	0.2
Deutsche Boerse AG	6,088	984,966	0.8
London Stock Exchange Group PLC	15,352	1,531,002	1.3
MSCI, Inc.	2,258	993,972	0.8
Nasdaq, Inc.	8,036	416,070	0.4
Partners Group Holding AG	992	838,998	0.8
S&P Global, Inc.	1,074	369,184	0.3
Singapore Exchange Ltd.	20,656	132,518	0.2
		<u>5,477,562</u>	<u>4.8</u>
FINANZDIENSTLEISTUNGEN			
Fidelity National Information Services, Inc.	4,856	247,860	0.2
Mastercard, Inc. - Class A	1,072	366,078	0.3
Visa, Inc. - Class A	8,892	1,838,712	1.6
		<u>2,452,650</u>	<u>2.1</u>
VERSICHERUNGEN			
Admiral Group PLC	4,062	110,052	0.1
Aflac, Inc.	13,356	802,310	0.8
AIA Group Ltd.	84,400	759,055	0.7
AXA SA	9,492	251,732	0.2
Everest Re Group Ltd.	1,334	424,030	0.4
Medibank Pvt Ltd.	40,380	87,680	0.0
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen (REG)	642	214,836	0.2
NN Group NV	5,792	195,456	0.2
Progressive Corp. (The)	2,326	278,222	0.2

	Anteile	Wert (EUR)	Nettover- mögen %
Sampo Oyj - Class A	7,212	€ 310,462	0.2%
Selective Insurance Group, Inc.	2,288	207,052	0.2
Willis Towers Watson PLC	2,400	491,384	0.4
		<u>4,132,271</u>	<u>3.6</u>
		<u>13,044,925</u>	<u>11.4</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	4,056	523,497	0.4
Abcam PLC (Sponsored ADR)	35,470	535,914	0.5
Gilead Sciences, Inc.	4,236	304,910	0.2
Vertex Pharmaceuticals, Inc.	480	145,302	0.2
		<u>1,509,623</u>	<u>1.3</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Alcon, Inc.	9,102	662,644	0.6
Becton Dickinson and Co.	3,840	868,518	0.8
ConvaTec Group PLC	26,082	61,817	0.0
STERIS PLC	4,588	858,324	0.8
		<u>2,451,303</u>	<u>2.2</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Centene Corp.	4,810	280,842	0.2
CVS Health Corp.	1,582	100,686	0.1
Galenica AG	3,310	242,253	0.2
UnitedHealth Group, Inc.	1,392	634,520	0.6
		<u>1,258,301</u>	<u>1.1</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Bio-Rad Laboratories, Inc. - Class A	1,530	534,056	0.4
Bruker Corp.	8,202	530,161	0.4
Danaher Corp.	4,328	929,522	0.8
ICON PLC	4,014	799,984	0.8
Thermo Fisher Scientific, Inc.	234	110,834	0.2
West Pharmaceutical Services, Inc.	2,518	787,972	0.6
		<u>3,692,529</u>	<u>3.2</u>
PHARMAZEUTIKA			
Bristol-Myers Squibb Co.	1,970	118,764	0.2
Chugai Pharmaceutical Co., Ltd.	6,800	171,220	0.2
Eli Lilly & Co.	930	373,252	0.2
Johnson & Johnson	5,280	765,798	0.7
Merck & Co., Inc.	6,742	696,298	0.6
Novartis AG (REG)	1,412	126,522	0.2
Novo Nordisk A/S - Class B	2,930	441,134	0.4
Roche Holding AG	1,258	374,856	0.3
Sanofi	3,768	359,658	0.2
		<u>3,427,502</u>	<u>3.0</u>
		<u>12,339,258</u>	<u>10.8</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Hexcel Corp.	11,232	724,882	0.6
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Tetra Tech, Inc.	6,216	799,304	0.8
Waste Management, Inc.	7,840	1,187,626	1.0
		<u>1,986,930</u>	<u>1.8</u>
BAU- UND INGENIEURWESEN			
AECOM	3,244	236,801	0.2
ELEKTRISCHE AUSRÜSTUNG			
Prismian SpA	5,820	202,513	0.2
Schneider Electric SE	1,772	286,794	0.2
		<u>489,307</u>	<u>0.4</u>
MASCHINEN			
ANDRITZ AG	2,060	103,565	0.0
Deere & Co.	3,250	1,051,632	1.0
SMC Corp.	1,700	852,686	0.8
TOMRA Systems ASA	38,682	575,634	0.4
Xylem, Inc./NY	6,966	652,908	0.6
		<u>3,236,425</u>	<u>2.8</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Experian PLC	26,676	880,528	0.8
Meitec Corp.	14,500	225,336	0.2
RELX PLC	25,200	737,290	0.6

	Anteile	Wert (EUR)	Nettover- mögen %
Wolters Kluwer NV	4,130	€ 441,338	0.4%
		<u>2,284,492</u>	<u>2.0</u>
		<u>8,958,837</u>	<u>7.8</u>
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Calix, Inc.	13,436	585,884	0.5
Lumentum Holdings, Inc.	8,690	430,020	0.4
		<u>1,015,904</u>	<u>0.9</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Flex Ltd.	59,538	1,414,230	1.2
Keyence Corp.	1,500	680,294	0.6
Keysight Technologies, Inc.	4,986	754,734	0.7
		<u>2,849,258</u>	<u>2.5</u>
IT-DIENSTLEISTUNGEN			
Accenture PLC - Class A	3,646	1,043,488	0.9
Capgemini SE	984	160,600	0.2
		<u>1,204,088</u>	<u>1.1</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Advanced Micro Devices, Inc.	4,310	476,644	0.4
ASML Holding NV	1,540	1,041,444	1.0
Broadcom, Inc.	1,364	1,031,020	0.8
Infineon Technologies AG	26,918	937,534	0.8
KLA Corp.	360	149,196	0.2
MediaTek, Inc.	22,000	505,772	0.4
NXP Semiconductors NV	3,754	629,003	0.6
ON Semiconductor Corp.	9,550	746,918	0.6
Taiwan Semiconductor Manufacturing Co., Ltd.	63,000	1,066,670	1.0
		<u>6,584,201</u>	<u>5.8</u>
SOFTWARE			
Adobe, Inc.	3,974	1,552,886	1.4
Bentley Systems, Inc. - Class B	1,120	51,066	0.0
Fortinet, Inc.	3,860	246,752	0.2
Gen Digital, Inc.	21,992	360,876	0.4
Intuit, Inc.	2,422	949,284	0.8
Microsoft Corp.	10,846	3,332,134	3.0
Nice Ltd.	502	96,112	0.0
Oracle Corp.	6,674	661,468	0.6
Palo Alto Networks, Inc.	2,920	582,936	0.5
SAP SE	1,660	203,638	0.2
ServiceNow, Inc.	1,120	570,314	0.4
VMware, Inc. - Class A	1,930	246,084	0.2
		<u>8,853,550</u>	<u>7.7</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	7,212	1,195,928	1.0
		<u>21,702,929</u>	<u>19.0</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Chr Hansen Holding A/S	9,342	636,000	0.5
DSM-FIRMENICH AG	1,676	174,267	0.2
		<u>810,267</u>	<u>0.7</u>
VERSORGUNG			
STROMVERSORGBETRIEBE			
EDP - Energias de Portugal SA	7,530	34,412	0.0
Enel SpA	28,800	169,584	0.2
NextEra Energy, Inc.	1,558	107,004	0.0
Orsted AS	7,184	591,272	0.6
Xcel Energy, Inc.	4,704	287,328	0.2
		<u>1,189,600</u>	<u>1.0</u>
MEHRFACH-VERSORGBETRIEBE			
CenterPoint Energy, Inc.	9,330	246,207	0.2
WASSERVERSORGER			
American Water Works Co., Inc.	3,780	510,825	0.5
		<u>1,946,632</u>	<u>1.7</u>
		<u>66,154,906</u>	<u>57.8</u>

	Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Abanca Corp. Bancaria SA	0.50%	09/08/2027	EUR 200 €	170,524	0.2%
ABN AMRO Bank NV	0.50%	09/23/2029	300	240,140	0.2
ABN AMRO Bank NV	2.38%	06/01/2027	100	93,838	0.0
AIB Group PLC	5.75%	02/16/2029	200	207,248	0.2
Banco Bilbao Vizcaya Argentaria SA	1.00%	06/21/2026	300	276,384	0.2
Banco de Sabadell SA	0.00%	06/07/2029	100	99,867	0.1
Banco de Sabadell SA	1.13%	03/11/2027	100	90,692	0.0
Banco de Sabadell SA	2.63%	03/24/2026	100	94,765	0.1
Banco Santander SA	0.30%	10/04/2026	300	268,728	0.2
Bank of America Corp.	2.46%	10/22/2025	USD 50	44,612	0.0
Bank of Ireland Group PLC, Series E	0.38%	05/10/2027	EUR 225	200,281	0.2
Banque Federative du Credit Mutuel SA	0.25%	06/29/2028	300	253,906	0.2
Barclays PLC	1.70%	11/03/2026	GBP 104	108,154	0.2
BNP Paribas SA	1.68%	06/30/2027	USD 260	215,456	0.2
BNP Paribas SA	4.25%	04/13/2031	EUR 100	99,286	0.0
BPCE SA	0.50%	01/14/2028	100	86,886	0.0
CaixaBank SA	0.50%	02/09/2029	100	83,206	0.0
CaixaBank SA	0.75%	07/10/2026	300	280,356	0.2
Citigroup, Inc.	3.71%	09/22/2028	240	236,554	0.2
Cooperatieve Rabobank UA	1.11%	02/24/2027	USD 260	215,246	0.2
Credit Agricole SA	0.38%	10/21/2025	EUR 200	185,258	0.2
Danske Bank A/S	1.38%	02/17/2027	128	116,518	0.2
Deutsche Bank AG	1.88%	02/23/2028	300	266,208	0.2
DNB Bank ASA	0.38%	01/18/2028	100	88,684	0.0
DNB Bank ASA	2.63%	06/10/2026	GBP 100	109,110	0.2
DNB Bank ASA	4.00%	03/14/2029	EUR 200	202,074	0.2
ING Groep NV	1.13%	12/07/2028	GBP 200	186,848	0.2
ING Groep NV	4.13%	08/24/2033	EUR 200	190,880	0.2
Intesa Sanpaolo SpA	0.75%	03/16/2028	286	243,192	0.2
JPMorgan Chase & Co.	0.77%	08/09/2025	USD 146	128,512	0.2
KBC Group NV	0.38%	06/16/2027	EUR 200	179,546	0.2
NatWest Group PLC	0.78%	02/26/2030	196	158,126	0.2
NatWest Group PLC	4.70%	03/14/2028	100	100,858	0.0
Nordea Bank Abp.	0.00%	06/02/2026	GBP 105	121,897	0.1
Nordea Bank Abp.	1.13%	02/16/2027	EUR 100	90,820	0.0
Shinhan Bank Co., Ltd.	4.38%	04/13/2032	USD 200	171,414	0.2
Skandinaviska Enskilda Banken AB	0.75%	08/09/2027	EUR 246	213,662	0.2
Skandinaviska Enskilda Banken AB	4.00%	11/09/2026	100	99,644	0.0
Societe Generale SA	0.88%	09/22/2028	300	257,740	0.2
Standard Chartered PLC	0.90%	07/02/2027	190	170,296	0.2
Svenska Handelsbanken AB	0.01%	12/02/2027	126	106,380	0.2
UniCredit SpA	0.80%	07/05/2029	356	296,512	0.2
Woori Bank	2.00%	01/20/2027	USD 200	170,012	0.2
				<u>7,220,320</u>	<u>6.3</u>
VERSICHERUNGEN					
Assicurazioni Generali SpA	1.71%	06/30/2032	EUR 266	200,742	0.2
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	0.75%	07/07/2028	100	82,754	0.0
CNP Assurances	2.00%	07/27/2050	200	160,388	0.2
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1.25%	05/26/2041	200	152,472	0.1
				<u>596,356</u>	<u>0.5</u>
REITS					
Alexandria Real Estate Equities, Inc.	2.00%	05/18/2032	USD 16	11,370	0.0
Alexandria Real Estate Equities, Inc.	3.80%	04/15/2026	130	116,108	0.2
Boston Properties LP	2.55%	04/01/2032	144	99,054	0.0
Digital Euro Finco LLC	2.50%	01/16/2026	EUR 206	192,252	0.2
Digital Intrepid Holding BV	0.63%	07/15/2031	100	69,986	0.0
Equinix, Inc.	0.25%	03/15/2027	260	227,512	0.2
Kilroy Realty LP	2.65%	11/15/2033	USD 116	71,217	0.0
Kilroy Realty LP	4.75%	12/15/2028	36	28,764	0.0
Prologis Euro Finance LLC	0.38%	02/06/2028	EUR 186	156,388	0.2
Prologis International Funding II SA	3.63%	03/07/2030	110	103,378	0.2
Vornado Realty LP	2.15%	06/01/2026	USD 76	57,574	0.0
Welltower OP LLC	2.70%	02/15/2027	246	208,710	0.2
				<u>1,342,313</u>	<u>1.2</u>
				<u>9,158,989</u>	<u>8.0</u>
INDUSTRIE					
GRUNDSTOFFE					
Arkema SA	0.13%	10/14/2026	EUR 300	270,276	0.2
BASF SE	1.50%	03/17/2031	100	86,844	0.1
Smurfit Kappa Treasury ULC	0.50%	09/22/2029	260	211,464	0.2
				<u>568,584</u>	<u>0.5</u>

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (EUR)	Nettovermögen %
INVESTITIONSGÜTER					
Xylem, Inc./NY	1.95%	01/30/2028	USD 300	€ 248,479	0.2%
KOMMUNIKATION/TELEKOMMUNIKATION					
Verizon Communications, Inc.	2.85%	09/03/2041	56	36,120	0.0
Verizon Communications, Inc.	3.88%	02/08/2029	230	203,430	0.2
Verizon Communications, Inc.	3.88%	03/01/2052	60	43,204	0.0
				<u>282,754</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
General Motors Co.	5.40%	10/15/2029	72	65,007	0.1
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
VF Corp.	4.25%	03/07/2029	EUR 100	99,769	0.1
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Amgen, Inc.	3.00%	02/22/2029	USD 210	178,702	0.2
Koninklijke Ahold Delhaize NV	3.50%	04/04/2028	EUR 128	127,188	0.1
				<u>305,890</u>	<u>0.3</u>
TECHNOLOGIE					
Jabil, Inc.	4.25%	05/15/2027	USD 96	85,384	0.2
Micron Technology, Inc.	2.70%	04/15/2032	108	79,784	0.0
NXP BV/NXP Funding LLC/NXP USA, Inc.	2.50%	05/11/2031	100	75,942	0.0
				<u>241,110</u>	<u>0.2</u>
TRANSPORTWESEN – EISENBAHNEN					
Indian Railway Finance Corp. Ltd.	3.57%	01/21/2032	200	164,515	0.1
TRANSPORTWESEN – DIENSTLEISTUNGEN					
AP Moller - Maersk A/S	0.75%	11/25/2031	EUR 250	194,495	0.2
				<u>2,170,603</u>	<u>1.9</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Consolidated Edison Co. of New York, Inc.	3.60%	06/15/2061	USD 66	43,398	0.0
E.ON SE.	0.88%	10/18/2034	EUR 200	149,106	0.2
EDP - Energias de Portugal SA	1.63%	04/15/2027	300	279,106	0.2
Electricite de France SA.	4.75%	10/12/2034	200	202,834	0.2
Enel Finance International NV	1.38%	07/12/2026	USD 296	244,690	0.2
Engie SA	1.75%	03/27/2028	EUR 200	185,660	0.2
Engie SA	4.25%	01/11/2043	100	99,192	0.0
Iberdrola International BV, Series NC6(a).	1.45%	11/09/2026	300	257,424	0.2
National Grid PLC	0.25%	09/01/2028	260	217,664	0.2
National Grid PLC	3.88%	01/16/2029	100	100,180	0.2
NextEra Energy Capital Holdings, Inc.	1.90%	06/15/2028	USD 298	240,542	0.2
Niagara Mohawk Power Corp.	1.96%	06/27/2030	40	30,200	0.0
NSTAR Electric Co.	3.10%	06/01/2051	76	48,420	0.0
NSTAR Electric Co.	3.25%	05/15/2029	40	34,812	0.0
Orsted AS	3.25%	09/13/2031	EUR 100	97,050	0.0
Orsted AS	3.63%	03/01/2026	100	100,358	0.2
Public Service Electric and Gas Co.	3.10%	03/15/2032	USD 98	81,088	0.0
RTE Reseau de Transport d'Electricite SADIR	0.75%	01/12/2034	EUR 100	75,554	0.0
SSE PLC	2.88%	08/01/2029	176	167,130	0.2
TenneT Holding BV	2.13%	11/17/2029	200	188,608	0.2
TenneT Holding BV	4.25%	04/28/2032	100	104,950	0.2
Vattenfall AB	0.50%	06/24/2026	516	471,764	0.4
				<u>3,419,730</u>	<u>3.0</u>
ERDGAS					
Cadent Finance PLC	5.75%	03/14/2034	GBP 100	113,614	0.1
SONSTIGE VERSORGUNGSBETRIEBE					
Anglian Water Services Financing PLC	1.63%	08/10/2025	100	107,496	0.2
Severn Trent Utilities Finance PLC	2.63%	02/22/2033	100	90,224	0.0
Suez Saca	1.88%	05/24/2027	EUR 100	93,040	0.0
Suez Saca	4.63%	11/03/2028	200	205,861	0.2
Thames Water Utilities Finance PLC	1.25%	01/31/2032	100	77,938	0.0
Thames Water Utilities Finance PLC	4.00%	04/18/2027	126	125,558	0.2
				<u>700,117</u>	<u>0.6</u>
				<u>4,233,461</u>	<u>3.7</u>
				<u>15,563,053</u>	<u>13.6</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - Sustainable Global Thematic Credit Portfolio - Class S			114,644	10,883,208	9.6
Cordiant Digital Infrastructure Ltd./Fund			472,596	457,593	0.4
Octopus Renewables Infrastructure Trust PLC/The Fund			417,600	474,810	0.4
Renewables Infrastructure Group Ltd. (The)			321,700	449,086	0.4
				<u>12,264,697</u>	<u>10.8</u>

		Zinssatz	Datum	Nennwert (000)	Wert (EUR)	Nettover- mögen %	
REGIERUNGEN – SCHATZPAPIERE							
ÖSTERREICH							
	Republic of Austria Government Bond	1.85%	05/23/2049	EUR	442 €	342,655	0.3%
BELGIEN							
	Kingdom of Belgium Government Bond, Series 86	1.25%	04/22/2033		40	34,546	0.0
	Kingdom of Belgium Government Bond, Series 96	2.75%	04/22/2039		546	509,602	0.5
						544,148	0.5
KANADA							
	Canadian Government Bond	2.25%	12/01/2029	CAD	292	189,757	0.2
DÄNEMARK							
	Denmark Government Bond, Series G	0.00%	11/15/2031	DKK	900	98,501	0.1
FRANKREICH							
	French Republic Government Bond OAT	0.50%	06/25/2044	EUR	458	269,242	0.2
	French Republic Government Bond OAT	1.75%	06/25/2039		748	619,988	0.6
						889,230	0.8
IRLAND							
	Ireland Government Bond	3.00%	10/18/2043		222	215,172	0.2
ITALIEN							
	Italy Buoni Poliennali Del Tesoro, Series 13Y	4.00%	04/30/2035		820	800,996	0.7
	Italy Buoni Poliennali Del Tesoro, Series 8Y	4.00%	10/30/2031		264	266,186	0.2
						1,067,182	0.9
NIEDERLANDE							
	Netherlands Government Bond	0.50%	01/15/2040		756	530,251	0.4
NEUSEELAND							
	New Zealand Government Bond, Series 534	4.25%	05/15/2034	NZD	156	87,212	0.1
SPANIEN							
	Spain Government Bond	1.00%	07/30/2042	EUR	370	230,500	0.2
VEREINIGTES KÖNIGREICH							
	United Kingdom Gilt	0.88%	07/31/2033	GBP	696	589,579	0.5
	United Kingdom Gilt	1.50%	07/31/2053		468	279,120	0.2
						868,699	0.7
						5,063,307	4.4
SUPRANATIONALE UNTERNEHMEN							
	European Investment Bank	0.01%	11/15/2030	EUR	398	320,333	0.4
	European Investment Bank	0.75%	07/15/2027	AUD	1,068	570,290	0.6
	European Investment Bank	1.50%	03/02/2027	SEK	670	54,146	0.0
	European Investment Bank, Series EARN	1.50%	06/15/2032	EUR	726	643,256	0.6
	European Union	1.25%	02/04/2043		224	157,333	0.1
	European Union	2.63%	02/04/2048		616	543,031	0.5
	European Union, Series SURE	0.20%	06/04/2036		396	270,970	0.2
	International Bank for Reconstruction & Development	2.90%	11/26/2025	AUD	140	82,496	0.0
	International Bank for Reconstruction & Development, Series GDIF	0.63%	11/22/2027	EUR	338	304,714	0.2
						2,946,569	2.6
REGIERUNGEN – STAATSANLEIHEN							
CHILE							
	Chile Government International Bond	1.25%	01/29/2040		200	130,662	0.1
DEUTSCHLAND							
	Kreditanstalt fuer Wiederaufbau	0.01%	05/05/2027		146	129,692	0.2
	Kreditanstalt fuer Wiederaufbau	0.25%	09/09/2026	SEK	4,060	316,162	0.2
	Kreditanstalt fuer Wiederaufbau	0.88%	09/15/2026	GBP	444	454,546	0.4
	Kreditanstalt fuer Wiederaufbau	1.38%	06/07/2032	EUR	160	141,722	0.2
	Kreditanstalt fuer Wiederaufbau	2.00%	11/15/2029		342	326,044	0.3
	Kreditanstalt fuer Wiederaufbau	4.10%	02/20/2026	AUD	368	224,163	0.2
	Landwirtschaftliche Rentenbank	0.00%	09/22/2027	EUR	100	88,324	0.0
	Landwirtschaftliche Rentenbank	1.90%	07/12/2032		272	250,136	0.2
						1,930,789	1.7
PERU							
	Peruvian Government International Bond	1.95%	11/17/2036		156	107,367	0.1
						2,168,818	1.9
GEDECKTE ANLEIHEN							
	BPCE SFH SA	0.01%	05/27/2030		100	80,354	0.0
	BPCE SFH SA	1.75%	05/27/2032		100	88,686	0.0
	Caisse Francaise de Financement Local	0.10%	11/13/2029		300	246,874	0.2
	Credit Agricole Home Loan SFH SA	0.05%	12/06/2029		200	163,682	0.2
	DNB Boligkreditt AS	0.63%	06/19/2025		240	226,732	0.2
	Nordea Kiinnitysluottopankki Oyj	2.63%	12/01/2025		128	124,910	0.1
	Societe Generale SFH SA	0.01%	12/02/2026		200	179,020	0.2
	Sparebanken Soer Boligkreditt AS	0.01%	10/26/2026		246	219,404	0.2
	Stadshypotek AB	3.13%	04/04/2028		200	199,548	0.2
						1,529,210	1.3

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (EUR)	Nettovermögen %
GEMEINDEVERWALTUNG – REGIONALANLEIHEN					
DEUTSCHLAND					
NRW Bank	0.00%	02/03/2031	EUR 258	205,381	0.2%
JAPAN					
Japan Finance Organization for Municipalities, Series G	0.01%	02/02/2028	100	85,919	0.0
Japan Finance Organization for Municipalities, Series G	0.05%	02/12/2027	100	88,598	0.1
Japan Finance Organization for Municipalities, Series G	3.38%	02/22/2028	200	200,446	0.2
				374,963	0.3
SPANIEN					
Autonomous Community of Madrid Spain	1.77%	04/30/2028	220	205,644	0.2
SCHWEDEN					
Kommuninvest I Sverige AB	3.38%	03/15/2027	148	149,001	0.1
				934,989	0.8
REGIERUNGEN – STAATLICHE BEHÖRDEN					
FRANKREICH					
SNCF Reseau	1.88%	03/30/2034	100	86,960	0.2
Societe Du Grand Paris EPIC	0.30%	11/25/2031	100	78,984	0.0
Societe Du Grand Paris EPIC	0.70%	10/15/2060	100	38,836	0.0
				204,780	0.2
NIEDERLANDE					
Nederlandse Waterschapsbank NV	0.00%	09/08/2031	526	411,993	0.3
				616,773	0.5
GEMEINDEVERWALTUNG – KOMMUNALANLEIHEN					
KANADA					
Province of Quebec Canada	2.10%	05/27/2031	CAD 778	472,655	0.4
QUASI-STAATLICHE WERTPAPIERE					
QUASI-STAATSANLEIHEN					
SÜDKOREA					
Export-Import Bank of Korea	3.63%	06/07/2030	EUR 200	200,417	0.2
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
ENERGIE					
ReNew Power Pvt Ltd.	5.88%	03/05/2027	USD 110	94,471	0.1
				108,009,865	94.4
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
SUPRANATIONALE UNTERNEHMEN					
International Bank for Reconstruction & Development	0.00%	03/31/2027	260	222,280	0.2
STAMMAKTIEEN					
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Telstra Corp., Ltd.			83,342	221,108	0.2
GEMEINDEVERWALTUNG - US-KOMMUNALANLEIHEN					
VEREINIGTE STAATEN					
Metropolitan Transportation Authority, Series 2020-C	5.18%	11/15/2049	USD 220	188,733	0.2
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
ThomasLloyd Energy Impact Trust PLC/Fund (b)			61,535	55,964	0.0
				688,085	0.6
Gesamtanlagen					
(Kosten €114,357,584)				€ 108,697,950	95.0%
Termineinlagen					
BBH, Grand Cayman(c)	1.73 %	–		6,878	0.0
BBH, Grand Cayman(c)	4.00 %	–		4,685	0.0
BNP Paribas, Paris(c)	1.97 %	–		6,923	0.0
BNP Paribas, Paris(c)	2.21 %	–		5,440	0.0
BNP Paribas, Paris(c)	2.63 %	–		3,952	0.0
Citibank, New York(c)	4.43 %	–		225,621	0.2
HSBC, Singapore(c)	2.77 %	–		2,798	0.0
MUFG, Tokyo(c)	(0.34)%	–		6,897	0.0
Nordea, Oslo(c)	2.09 %	–		6,100	0.0
Scotiabank, Toronto(c)	3.33 %	–		8,449	0.0
SEB, Stockholm(c)	0.42 %	–		7,010	0.0
SMBC, London(c)	3.41 %	–		46,565	0.1
SMBC, Tokyo(c)	2.13 %	–		3,601,224	3.2
Termineinlagen insgesamt				3,932,542	3.5
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				1,762,978	1.5
Nettovermögen				€ 114,393,470	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
Euro-BUXL 30Y Bond Futures	06/08/2023	2	€ 280,720	€ 277,400	€ (3,320)
Long Gilt Futures	09/27/2023	5	559,876	563,205	3,329
U.S. 10 Yr Ultra Futures	09/20/2023	5	556,983	563,444	6,461
U.S. T-Note 5 Yr (CBT) Futures	09/29/2023	143	14,595,035	14,592,733	(2,302)
U.S. T-Note 10 Yr (CBT) Futures	09/20/2023	86	9,187,651	9,209,760	22,109
U.S. Ultra Bond (CBT) Futures	09/20/2023	2	250,155	256,104	5,949
Short					
Australian 3 Yr Bond Futures	06/15/2023	5	327,233	326,913	320
Euro-BOBL Futures	06/08/2023	9	1,060,000	1,063,260	(3,260)
Euro-Bund Futures	06/08/2023	94	12,334,980	12,788,700	(453,720)
Euro-Schatz Futures	06/08/2023	10	1,047,060	1,056,200	(9,140)
					€ (433,574)
				Wertsteigerung	€ 38,168
				Wertminderung	€ (471,742)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)
Australia and New Zealand Banking Group Ltd.	USD 23,988	EUR 21,796	07/31/2023	€ (569,230)
Bank of America, NA	EUR 2,771	JPY 411,789	06/15/2023	(2,762)
Bank of America, NA	NOK 6,435	EUR 557	06/21/2023	14,784
Barclays Bank PLC	USD 6,033	EUR 5,546	07/31/2023	(78,879)
Brown Brothers Harriman & Co.	EUR 337	CAD 501	06/09/2023	7,931
Brown Brothers Harriman & Co.	EUR 31	AUD 51	06/15/2023	215
Brown Brothers Harriman & Co.	JPY 63,389	EUR 431	06/15/2023	5,005
Brown Brothers Harriman & Co.	USD 2,676	EUR 2,437	06/15/2023	(64,243)
Brown Brothers Harriman & Co.	DKK 714	EUR 96	06/21/2023	(31)
Brown Brothers Harriman & Co.	EUR 16	SEK 184	06/21/2023	(408)
Brown Brothers Harriman & Co.	SEK 4,353	EUR 384	06/21/2023	9,138
Brown Brothers Harriman & Co.	NZD 124	EUR 70	06/22/2023	231
Brown Brothers Harriman & Co.	HKD 3,019	EUR 353	07/12/2023	(7,617)
Brown Brothers Harriman & Co.	SGD 1,043	EUR 717	07/13/2023	(3,790)
Brown Brothers Harriman & Co.	EUR 125	GBP 109	07/21/2023	1,353
Brown Brothers Harriman & Co.	GBP 5,144	EUR 5,910	07/21/2023	(66,100)
Brown Brothers Harriman & Co.	EUR 404	USD 441	07/31/2023	7,500
Brown Brothers Harriman & Co.+	EUR 9	HKD 79	06/05/2023	326
Brown Brothers Harriman & Co.+	HKD 1	EUR 0*	06/05/2023	(4)
Brown Brothers Harriman & Co.+	EUR 9	CHF 9	06/12/2023	11
Brown Brothers Harriman & Co.+	EUR 10	SGD 14	06/12/2023	66
Brown Brothers Harriman & Co.+	SGD 0*	EUR 0*	06/12/2023	0
Brown Brothers Harriman & Co.+	EUR 9	AUD 15	06/20/2023	(76)
Brown Brothers Harriman & Co.+	EUR 9	CAD 13	06/20/2023	65
Brown Brothers Harriman & Co.+	EUR 102,066	GBP 88,850	06/20/2023	1,264,738
Brown Brothers Harriman & Co.+	EUR 56	USD 61	06/20/2023	1,009
Brown Brothers Harriman & Co.+	GBP 29	EUR 34	06/20/2023	(365)
Citibank, NA	AUD 1,460	EUR 890	06/15/2023	1,825
Citibank, NA	DKK 9,752	EUR 1,310	06/21/2023	(298)
Deutsche Bank AG	EUR 753	AUD 1,235	06/15/2023	(1,325)
HSBC Bank USA	HKD 5,129	EUR 607	07/12/2023	(4,538)
Morgan Stanley Capital Services LLC	CHF 1,581	EUR 1,633	07/21/2023	4,699
Morgan Stanley Capital Services LLC	USD 2,157	EUR 2,004	07/31/2023	(7,414)
UBS AG	CAD 1,004	EUR 676	06/09/2023	(15,630)
				€ 496,186
			Wertsteigerung	€ 1,318,896
			Wertminderung	€ (822,710)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (b) 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
HKD – Hong Kong Dollar
JPY – Japanese Yen
NOK – Norwegian Krone
NZD – New Zealand Dollar
SEK – Swedish Krona
SGD – Singapore Dollar
USD – United States Dollar

Glossar:

ADR – American Depository Receipt
BOBL – Bundesobligation
CBT – Chicago Board of Trade
REIT – Real Estate Investment Trust

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
REGIERUNGEN – SCHATZPAPIERE					
VEREINIGTE STAATEN					
U.S. Treasury Bonds(a)	6.00%	02/15/2026	USD 16,196	\$ 16,925,134	15.3%
U.S. Treasury Bonds	6.13%	11/15/2027	3,506	3,824,936	3.4
U.S. Treasury Bonds(a)	6.75%	08/15/2026	15,738	16,964,857	15.3
U.S. Treasury Notes	1.50%	01/31/2027	5,157	4,730,925	4.3
U.S. Treasury Notes	2.13%	05/31/2026	145	136,850	0.1
U.S. Treasury Notes	2.63%	05/31/2027	1,911	1,821,041	1.6
U.S. Treasury Notes	3.00%	07/31/2024	10,423	10,181,480	9.2
U.S. Treasury Notes	3.50%	01/31/2028	560	552,563	0.5
U.S. Treasury Notes	4.13%	11/15/2032	208	215,190	0.2
U.S. Treasury Notes	4.25%	12/31/2024	7,704	7,648,628	6.9
U.S. Treasury Notes	4.38%	10/31/2024	1,050	1,043,273	0.9
				<u>64,044,877</u>	<u>57.7</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
ASP Unifrax Holdings, Inc.	5.25%	09/30/2028	16	12,056	0.0
Berry Global, Inc.	5.63%	07/15/2027	39	38,526	0.0
Chemours Co. (The)	5.38%	05/15/2027	39	35,940	0.0
FMG Resources (August 2006) Pty Ltd.	4.50%	09/15/2027	48	45,377	0.0
FMG Resources (August 2006) Pty Ltd.	5.13%	05/15/2024	167	166,999	0.2
INEOS Quattro Finance 2 PLC	3.38%	01/15/2026	200	183,171	0.2
INEOS Styrolution Group GmbH	2.25%	01/16/2027	EUR 100	92,628	0.1
LABL, Inc.	6.75%	07/15/2026	USD 60	57,771	0.1
Mercer International, Inc.	5.13%	02/01/2029	100	80,002	0.1
Sealed Air Corp./Sealed Air Corp. US	6.13%	02/01/2028	42	41,609	0.0
WR Grace Holdings LLC	4.88%	06/15/2027	54	50,102	0.0
				<u>804,181</u>	<u>0.7</u>
INVESTITIONSGÜTER					
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	5.25%	04/30/2025	384	374,880	0.3
Ball Corp.	4.88%	03/15/2026	214	209,089	0.2
Clean Harbors, Inc.	4.88%	07/15/2027	68	64,985	0.1
Eco Material Technologies, Inc.	7.88%	01/31/2027	143	135,676	0.1
Energizer Holdings, Inc.	4.75%	06/15/2028	187	166,463	0.2
LSB Industries, Inc.	6.25%	10/15/2028	162	146,625	0.1
Owens-Brockway Glass Container, Inc.	6.63%	05/13/2027	161	160,757	0.1
TK Elevator US Newco, Inc.	5.25%	07/15/2027	207	190,807	0.2
WESCO Distribution, Inc.	7.13%	06/15/2025	233	234,648	0.2
				<u>1,683,930</u>	<u>1.5</u>
KOMMUNIKATIONSMEDIEN					
Altice Financing SA	5.00%	01/15/2028	464	363,187	0.3
AMC Networks, Inc.	4.25%	02/15/2029	252	143,642	0.1
AMC Networks, Inc.	4.75%	08/01/2025	135	119,305	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	08/15/2030	15	12,355	0.0
CCO Holdings LLC/CCO Holdings Capital Corp.	5.13%	05/01/2027	345	320,258	0.3
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	72	63,444	0.1
CSC Holdings LLC	5.25%	06/01/2024	45	41,758	0.0
CSC Holdings LLC	7.50%	04/01/2028	369	200,502	0.2
DISH DBS Corp.	5.75%	12/01/2028	50	36,264	0.0
DISH DBS Corp.	7.75%	07/01/2026	100	57,276	0.1
iHeartCommunications, Inc.	5.25%	08/15/2027	47	33,024	0.0
McGraw-Hill Education, Inc.	5.75%	08/01/2028	100	85,468	0.1
Sirius XM Radio, Inc.	4.00%	07/15/2028	62	51,944	0.1
Sirius XM Radio, Inc.	5.00%	08/01/2027	117	106,202	0.1
Univision Communications, Inc.	6.63%	06/01/2027	36	34,130	0.0
Virgin Media Vendor Financing Notes IV DAC	5.00%	07/15/2028	200	174,161	0.2
				<u>1,842,920</u>	<u>1.7</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Consolidated Communications, Inc.	6.50%	10/01/2028	172	128,713	0.1
Hughes Satellite Systems Corp.	6.63%	08/01/2026	221	204,250	0.2
Iliad Holding SASU	7.00%	10/15/2028	200	186,797	0.2
Level 3 Financing, Inc.	4.25%	07/01/2028	6	3,371	0.0
Level 3 Financing, Inc.	4.63%	09/15/2027	48	29,950	0.0
				<u>553,081</u>	<u>0.5</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
American Axle & Manufacturing, Inc.	6.50%	04/01/2027	33	30,664	0.0
Clarios Global LP/Clarios US Finance Co.	6.25%	05/15/2026	208	206,192	0.2
Goodyear Tire & Rubber Co. (The)	4.88%	03/15/2027	142	135,675	0.1
IHO Verwaltungs GmbH(b)	8.75%	05/15/2028	EUR 102	110,643	0.1
Jaguar Land Rover Automotive PLC	4.50%	10/01/2027	USD 200	171,071	0.2

AB SICAV I
Short Duration Income Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Jaguar Land Rover Automotive PLC	7.75%	10/15/2025	USD 340	\$ 340,196	0.3%
ZF North America Capital, Inc.	4.75%	04/29/2025	150	145,610	0.1
ZF North America Capital, Inc.	7.13%	04/14/2030	166	167,388	0.2
				<u>1,307,439</u>	<u>1.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Boyne USA, Inc.	4.75%	05/15/2029	8	7,159	0.0
Carnival Corp.	4.00%	08/01/2028	201	175,387	0.2
Carnival Corp.	7.63%	03/01/2026	78	73,710	0.1
Carnival Corp.	9.88%	08/01/2027	46	47,489	0.0
Cedar Fair LP/Canada's Wonderland Co./ Magnum Management Corp./Millennium Op.	5.50%	05/01/2025	117	116,161	0.1
Lindblad Expeditions LLC	6.75%	02/15/2027	42	39,374	0.0
NCL Corp., Ltd.	8.38%	02/01/2028	89	91,925	0.1
Royal Caribbean Cruises Ltd.	5.38%	07/15/2027	28	25,895	0.0
Royal Caribbean Cruises Ltd.	5.50%	04/01/2028	346	318,312	0.3
Six Flags Entertainment Corp.	5.50%	04/15/2027	172	163,102	0.2
Vail Resorts, Inc.	6.25%	05/15/2025	378	380,424	0.3
				<u>1,438,938</u>	<u>1.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Brookfield Residential Properties, Inc./ Brookfield Residential US LLC	6.25%	09/15/2027	268	239,840	0.2
Caesars Entertainment, Inc.	7.00%	02/15/2030	41	41,138	0.0
Churchill Downs, Inc.	5.50%	04/01/2027	82	79,271	0.1
Hilton Domestic Operating Co., Inc.	5.75%	05/01/2028	149	147,162	0.1
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031	9	7,637	0.0
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	5.00%	06/01/2029	69	61,326	0.1
Mattamy Group Corp.	5.25%	12/15/2027	51	47,200	0.0
MGM Resorts International	4.75%	10/15/2028	8	7,286	0.0
Travel + Leisure Co.	6.63%	07/31/2026	401	396,862	0.4
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp.	5.25%	05/15/2027	249	234,232	0.2
				<u>1,261,954</u>	<u>1.1</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Bath & Body Works, Inc.	6.63%	10/01/2030	91	86,816	0.1
Bath & Body Works, Inc.	7.50%	06/15/2029	121	122,377	0.1
Bath & Body Works, Inc.	9.38%	07/01/2025	83	88,343	0.1
eG Global Finance PLC	4.38%	02/07/2025	EUR 235	241,155	0.2
Hanesbrands, Inc.	4.88%	05/15/2026	USD 71	66,140	0.1
Michaels Cos, Inc. (The)	5.25%	05/01/2028	37	28,502	0.0
Specialty Building Products Holdings LLC/SBP Finance Corp.	6.38%	09/30/2026	355	321,581	0.3
SRS Distribution, Inc.	4.63%	07/01/2028	18	15,947	0.0
Staples, Inc.	7.50%	04/15/2026	108	88,794	0.1
William Carter Co. (The)	5.63%	03/15/2027	370	361,358	0.3
				<u>1,421,013</u>	<u>1.3</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AdaptHealth LLC	4.63%	08/01/2029	100	77,044	0.1
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	4.63%	01/15/2027	84	79,832	0.1
Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/ Albertsons LLC	7.50%	03/15/2026	148	152,074	0.1
Catalent Pharma Solutions, Inc.	5.00%	07/15/2027	58	52,967	0.0
CD&R Smokey Buyer, Inc.	6.75%	07/15/2025	247	218,125	0.2
Embecka Corp.	5.00%	02/15/2030	71	59,574	0.1
Grifols Escrow Issuer SA	3.88%	10/15/2028	EUR 100	89,256	0.1
IQVIA, Inc.	5.00%	05/15/2027	USD 336	324,273	0.3
Lamb Weston Holdings, Inc.	4.88%	05/15/2028	225	217,070	0.2
Legacy LifePoint Health LLC	4.38%	02/15/2027	161	121,240	0.1
Legacy LifePoint Health LLC	6.75%	04/15/2025	295	262,527	0.2
Medline Borrower LP	3.88%	04/01/2029	35	30,241	0.0
Newell Brands, Inc.	4.70%	04/01/2026	214	198,783	0.2
Newell Brands, Inc.	4.88%	06/01/2025	35	33,336	0.0
Newell Brands, Inc.	6.38%	09/15/2027	20	19,018	0.0
Primo Water Holdings, Inc.	4.38%	04/30/2029	200	172,015	0.1
Teleflex, Inc.	4.63%	11/15/2027	85	80,428	0.1
US Acute Care Solutions LLC	6.38%	03/01/2026	131	111,056	0.1
US Foods, Inc.	6.25%	04/15/2025	295	295,046	0.3
				<u>2,593,905</u>	<u>2.3</u>
ENERGIE					
Blue Racer Midstream LLC/Blue Racer Finance Corp.	7.63%	12/15/2025	255	258,505	0.2
Buckeye Partners LP	4.15%	07/01/2023	16	15,962	0.0
Buckeye Partners LP	4.50%	03/01/2028	100	88,028	0.1
Callon Petroleum Co.	8.00%	08/01/2028	11	10,747	0.0
Civitas Resources, Inc.	5.00%	10/15/2026	47	44,431	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Crescent Energy Finance LLC	7.25%	05/01/2026	USD 13	12,121	0.0%
EQM Midstream Partners LP	4.00%	08/01/2024	25	24,377	0.0
Genesis Energy LP/Genesis Energy Finance Corp.	8.00%	01/15/2027	259	252,343	0.2
Nabors Industries, Inc.	7.38%	05/15/2027	75	70,433	0.1
NGL Energy Operating LLC/NGL Energy Finance Corp.	7.50%	02/01/2026	215	205,934	0.2
Southwestern Energy Co.	5.70%	01/23/2025	16	15,886	0.0
				<u>998,767</u>	<u>0.9</u>
SONSTIGE INDUSTRIEWERTE					
Belden, Inc.	3.38%	07/15/2031	EUR 100	92,473	0.1
Ritchie Bros Holdings, Inc.	6.75%	03/15/2028	USD 106	107,237	0.1
				<u>199,710</u>	<u>0.2</u>
DIENSTLEISTUNGEN					
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	61	57,193	0.1
Allied Universal Holdco LLC/Allied Universal Finance Corp./ Atlas Luxco 4 SARL	4.63%	06/01/2028	200	165,461	0.1
APX Group, Inc.	6.75%	02/15/2027	84	82,831	0.1
Aramark Services, Inc.	6.38%	05/01/2025	238	237,243	0.2
Block, Inc.	2.75%	06/01/2026	411	370,686	0.3
Garda World Security Corp.	4.63%	02/15/2027	350	319,454	0.3
Millennium Escrow Corp.	6.63%	08/01/2026	25	17,149	0.0
MPH Acquisition Holdings LLC	5.50%	09/01/2028	227	181,902	0.2
Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027	103	90,412	0.1
Prime Security Services Borrower LLC/Prime Finance, Inc.	5.25%	04/15/2024	53	52,478	0.0
Sabre GLBL, Inc.	9.25%	04/15/2025	140	133,736	0.1
Sabre GLBL, Inc.	11.25%	12/15/2027	72	55,303	0.0
TripAdvisor, Inc.	7.00%	07/15/2025	78	78,389	0.1
ZipRecruiter, Inc.	5.00%	01/15/2030	96	80,896	0.1
				<u>1,923,133</u>	<u>1.7</u>
TECHNOLOGIE					
Boxer Parent Co., Inc.	7.13%	10/02/2025	100	100,283	0.1
GoTo Group, Inc.	5.50%	09/01/2027	46	26,402	0.0
NCR Corp.	5.75%	09/01/2027	228	226,316	0.2
Playtech PLC	4.25%	03/07/2026	EUR 135	140,936	0.1
Rackspace Technology Global, Inc.	3.50%	02/15/2028	USD 395	158,032	0.2
Seagate HDD Cayman	4.88%	06/01/2027	128	122,900	0.1
Veritas US, Inc./Veritas Bermuda Ltd.	7.50%	09/01/2025	236	176,374	0.2
				<u>951,243</u>	<u>0.9</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Air Canada	3.88%	08/15/2026	21	19,501	0.0
American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.50%	04/20/2026	115	112,869	0.1
Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.00%	09/20/2025	208	210,406	0.2
United Airlines, Inc.	4.38%	04/15/2026	145	137,242	0.1
				<u>480,018</u>	<u>0.4</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026	215	194,198	0.2
Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	5.38%	03/01/2029	233	209,442	0.2
Avis Budget Finance PLC	4.13%	11/15/2024	EUR 214	226,519	0.2
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	130	115,586	0.1
Loxam SAS	4.50%	02/15/2027	132	134,147	0.1
PROG Holdings, Inc.	6.00%	11/15/2029	USD 49	43,300	0.0
				<u>923,192</u>	<u>0.8</u>
				<u>18,383,424</u>	<u>16.5</u>
FINANZINSTITUTE					
MAKLER					
AG TTMT Escrow Issuer LLC	8.63%	09/30/2027	92	93,209	0.1
FINANZEN					
Castlelake Aviation Finance DAC	5.00%	04/15/2027	100	88,517	0.1
Curo Group Holdings Corp.	7.50%	08/01/2028	23	9,200	0.0
Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.00%	08/15/2028	200	162,933	0.1
Navient Corp.	6.75%	06/25/2025	64	62,266	0.1
SLM Corp.	4.20%	10/29/2025	167	152,770	0.1
				<u>475,686</u>	<u>0.4</u>
VERSICHERUNGEN					
Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer	4.25%	10/15/2027	34	30,571	0.0
REITs					
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	88	70,348	0.1
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	5.75%	05/15/2026	29	25,666	0.0
Iron Mountain, Inc.	4.88%	09/15/2027	51	47,736	0.1
MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027	316	259,723	0.2

AB SICAV I
Short Duration Income Portfolio

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
RHP Hotel Properties LP/RHP Finance Corp.....	4.75%	10/15/2027	USD 39	\$ 36,396	0.0%
Service Properties Trust	7.50%	09/15/2025	55	53,898	0.1
				493,767	0.5
				1,093,233	1.0
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
ContourGlobal Power Holdings SA.....	3.13%	01/01/2028	EUR 100	83,809	0.1
NRG Energy, Inc.....	5.75%	01/15/2028	USD 237	225,550	0.2
				309,359	0.3
SONSTIGE VERSORGUNGSBETRIEBE					
Solaris Midstream Holdings LLC	7.63%	04/01/2026	11	10,674	0.0
				320,033	0.3
				19,796,690	17.8
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
AIB Group PLC	4.26%	04/10/2025	334	326,400	0.3
Banco Santander SA	4.18%	03/24/2028	200	187,966	0.2
Bank of America Corp.	6.20%	11/10/2028	274	283,665	0.2
Bank of America Corp., Series X(c)	6.25%	09/05/2024	81	79,528	0.1
Bank of Ireland Group PLC.....	6.25%	09/16/2026	216	215,410	0.2
Barclays PLC	7.39%	11/02/2028	298	314,080	0.3
Barclays PLC(c).....	8.88%	09/15/2027	GBP 200	228,899	0.2
BNP Paribas SA(c).....	6.63%	03/25/2024	USD 230	222,014	0.2
BPCE SA	5.98%	01/18/2027	329	328,281	0.3
Capital One Financial Corp.	5.47%	02/01/2029	104	100,997	0.1
Credit Agricole SA(c)	8.13%	12/23/2025	200	200,604	0.2
Credit Suisse Group AG.....	6.37%	07/15/2026	250	245,892	0.2
Danske Bank A/S	4.30%	04/01/2028	287	269,476	0.2
Danske Bank A/S	6.47%	01/09/2026	273	273,263	0.2
Deutsche Bank AG/New York NY.....	3.96%	11/26/2025	185	175,875	0.1
Deutsche Bank AG/New York NY.....	6.12%	07/14/2026	184	181,017	0.2
Deutsche Bank AG/New York NY.....	6.72%	01/18/2029	180	181,101	0.2
Discover Financial Services.....	6.70%	11/29/2032	125	129,624	0.1
Goldman Sachs Group, Inc. (The).....	4.22%	05/01/2029	175	165,851	0.1
HSBC Holdings PLC.....	4.76%	03/29/2033	288	260,435	0.2
ING Groep NV(c)	6.75%	04/16/2024	200	190,536	0.2
Intesa Sanpaolo SpA	7.00%	11/21/2025	209	213,571	0.2
JPMorgan Chase & Co.	2.96%	05/13/2031	142	121,348	0.1
JPMorgan Chase & Co.	4.57%	06/14/2030	72	69,658	0.1
KBC Group NV	5.80%	01/19/2029	200	201,331	0.2
Lloyds Banking Group PLC	5.87%	03/06/2029	282	284,183	0.2
Mitsubishi UFJ Financial Group, Inc.	5.02%	07/20/2028	200	197,622	0.2
Mitsubishi UFJ Financial Group, Inc.	5.48%	02/22/2031	352	354,668	0.3
Mizuho Financial Group, Inc.	5.41%	09/13/2028	214	214,813	0.2
Mizuho Financial Group, Inc.	5.67%	05/27/2029	200	202,517	0.2
Mizuho Financial Group, Inc.	5.74%	05/27/2031	200	202,728	0.2
Morgan Stanley	4.21%	04/20/2028	95	91,616	0.1
Morgan Stanley	5.12%	02/01/2029	7	6,970	0.0
Morgan Stanley	6.30%	10/18/2028	417	433,679	0.4
NatWest Group PLC	4.27%	03/22/2025	218	214,279	0.2
NatWest Group PLC	7.47%	11/10/2026	316	328,350	0.3
Nordea Bank Abp(c)	6.63%	03/26/2026	215	201,793	0.2
Santander Holdings USA, Inc.....	6.50%	03/09/2029	300	304,180	0.3
Santander UK Group Holdings PLC	6.83%	11/21/2026	534	540,454	0.5
Skandinaviska Enskilda Banken AB(c)	6.88%	06/30/2027	200	187,332	0.2
Societe Generale SA	6.45%	01/12/2027	432	432,504	0.4
Sumitomo Mitsui Financial Group, Inc.	5.71%	01/13/2030	432	442,932	0.4
Swedbank AB, Series NC5(c)	5.63%	09/17/2024	200	189,073	0.2
Truist Financial Corp., Series Q(c)	5.10%	03/01/2030	246	216,549	0.2
UBS Group AG(c)	7.00%	01/31/2024	250	238,307	0.2
Wells Fargo & Co., Series BB(c).....	3.90%	03/15/2026	62	54,242	0.0
				10,505,613	9.5
MAKLER					
Charles Schwab Corp. (The), Series G(c)	5.38%	06/01/2025	57	54,942	0.0
Nomura Holdings, Inc.....	5.71%	01/09/2026	221	220,834	0.2
				275,776	0.2
FINANZEN					
Aircastle Ltd.	2.85%	01/26/2028	65	55,551	0.1
Aviation Capital Group LLC	1.95%	01/30/2026	48	42,802	0.0
Aviation Capital Group LLC	1.95%	09/20/2026	190	164,819	0.1
Synchrony Financial	3.95%	12/01/2027	147	126,670	0.1

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
Synchrony Financial	4.88%	06/13/2025	94 \$	88,891	0.1%
Synchrony Financial	5.15%	03/19/2029	10	8,849	0.0
				<u>487,582</u>	<u>0.4</u>
VERSICHERUNGEN					
ACE Capital Trust II	9.70%	04/01/2030	20	23,900	0.0
Prudential Financial, Inc.	5.20%	03/15/2044	29	28,273	0.0
Prudential Financial, Inc.	5.38%	05/15/2045	181	172,647	0.2
				<u>224,820</u>	<u>0.2</u>
REITs					
Boston Properties LP	6.75%	12/01/2027	3	3,002	0.0
GLP Capital LP/GLP Financing II, Inc.	4.00%	01/15/2031	29	24,922	0.0
Omega Healthcare Investors, Inc.	4.75%	01/15/2028	55	50,325	0.0
Sabra Health Care LP	5.13%	08/15/2026	177	167,731	0.2
Spirit Realty LP	2.10%	03/15/2028	62	52,207	0.1
Vornado Realty LP	3.40%	06/01/2031	195	134,144	0.1
				<u>432,331</u>	<u>0.4</u>
				<u>11,926,122</u>	<u>10.7</u>
INDUSTRIE					
GRUNDSTOFFE					
Celanese US Holdings LLC	6.05%	03/15/2025	69	69,292	0.1
Glencore Funding LLC	5.40%	05/08/2028	162	161,150	0.1
				<u>230,442</u>	<u>0.2</u>
INVESTITIONSGÜTER					
Regal Rexnord Corp.	6.30%	02/15/2030	90	89,895	0.1
Westinghouse Air Brake Technologies Corp.	4.95%	09/15/2028	26	25,312	0.0
				<u>115,207</u>	<u>0.1</u>
KOMMUNIKATIONSMEDIEN					
Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027	307	270,587	0.3
Paramount Global	7.88%	07/30/2030	21	22,225	0.0
Pinewood Finance Co., Ltd.	3.25%	09/30/2025	192	222,699	0.2
				<u>515,511</u>	<u>0.5</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Sprint LLC	7.63%	03/01/2026	368	385,269	0.4
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
General Motors Financial Co., Inc.	5.65%	01/17/2029	25	24,720	0.0
General Motors Financial Co., Inc.	5.85%	04/06/2030	272	269,344	0.2
Harley-Davidson Financial Services, Inc.	6.50%	03/10/2028	452	452,882	0.4
Nissan Motor Acceptance Co. LLC	1.85%	09/16/2026	7	5,914	0.0
Nissan Motor Acceptance Co. LLC	2.75%	03/09/2028	90	73,347	0.1
				<u>826,207</u>	<u>0.7</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Mattel, Inc.	5.88%	12/15/2027	325	316,672	0.3
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Las Vegas Sands Corp.	2.90%	06/25/2025	30	28,051	0.0
Las Vegas Sands Corp.	3.20%	08/08/2024	192	185,060	0.2
Las Vegas Sands Corp.	3.50%	08/18/2026	29	26,827	0.0
Las Vegas Sands Corp.	3.90%	08/08/2029	29	25,680	0.0
Marriott International, Inc./MD, Series AA	4.65%	12/01/2028	5	4,881	0.0
Resorts World Las Vegas LLC/RWLV Capital, Inc.	4.63%	04/16/2029	200	159,739	0.2
				<u>430,238</u>	<u>0.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Advance Auto Parts, Inc.	3.90%	04/15/2030	177	158,596	0.1
Macy's Retail Holdings LLC	5.88%	04/01/2029	339	299,709	0.3
				<u>458,305</u>	<u>0.4</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Altria Group, Inc.	2.45%	02/04/2032	154	120,589	0.1
BAT Capital Corp.	4.91%	04/02/2030	52	49,380	0.0
BAT Capital Corp.	7.75%	10/19/2032	47	51,415	0.1
Charles River Laboratories International, Inc.	4.00%	03/15/2031	51	44,276	0.0
				<u>265,660</u>	<u>0.2</u>
ENERGIE					
EnLink Midstream Partners LP	4.15%	06/01/2025	110	106,640	0.1
EQT Corp.	5.70%	04/01/2028	57	56,697	0.1
Occidental Petroleum Corp.	5.88%	09/01/2025	64	63,992	0.1
Plains All American Pipeline LP/PAA Finance Corp.	3.55%	12/15/2029	4	3,544	0.0
Var Energi ASA	7.50%	01/15/2028	211	220,481	0.1
Western Midstream Operating LP	4.65%	07/01/2026	90	86,910	0.1
				<u>538,264</u>	<u>0.5</u>

AB SICAV I
Short Duration Income Portfolio

	Zinssatz	Datum	Anteile/Nennwert (-)/(000)	Wert (USD)	Nettover- mögen %
TECHNOLOGIE					
Jabil, Inc.	5.45%	02/01/2029	USD 44 \$	43,418	0.1%
Micron Technology, Inc.	6.75%	11/01/2029	220	229,574	0.2
NXP BV/NXP Funding LLC	5.55%	12/01/2028	25	25,156	0.0
				<u>298,148</u>	<u>0.3</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
ERAC USA Finance LLC	4.60%	05/01/2028	354	347,303	0.3
				<u>4,727,226</u>	<u>4.3</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
NextEra Energy Capital Holdings, Inc.	6.05%	03/01/2025	39	39,448	0.0
				<u>16,692,796</u>	<u>15.0</u>
INVESTMENTGESELLSCHAFTEN					
FONDS UND INVESTMENTTRUSTS					
AB SICAV I - Asia Income Opportunities Portfolio - Class ZT			30,865	2,480,927	2.2
AB SICAV I - Emerging Market Corporate Debt Portfolio - Class ZT - Class A			145,654	1,762,410	1.6
AB FCPI I - Mortgage Income Portfolio - Class SA			35,542	2,570,019	2.3
				<u>6,813,356</u>	<u>6.1</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG - VARIABEL VERZINSLICH					
Bellemeade Re Ltd., Series 2022-2, Class M1A(d)	8.97%	09/27/2032	USD 300	299,996	0.3
Connecticut Avenue Securities Trust					
Series 2019-R01, Class 2M2(d)	7.59%	07/25/2031	11	10,656	0.0
Series 2022-R06, Class 1M2(d)	8.82%	05/25/2042	500	511,250	0.5
Series 2022-R08, Class 1M2(d)	8.57%	07/25/2042	127	130,160	0.1
Eagle Re Ltd., Series 2021-2, Class M1B(d)	7.02%	04/25/2034	250	251,160	0.2
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes					
Series 2014-DN3, Class M3(d)	9.14%	08/25/2024	31	31,299	0.0
Series 2020-DNA1, Class M2(d)	6.84%	01/25/2050	70	69,977	0.1
Series 2021-DNA5, Class M2(d)	6.62%	01/25/2034	112	111,059	0.1
Series 2021-DNA6, Class M2(d)	6.47%	10/25/2041	250	242,901	0.2
Series 2021-DNA7, Class M2(d)	6.77%	11/25/2041	375	359,531	0.3
Series 2022-HQA1, Class M1B(d)	8.47%	03/25/2042	33	33,472	0.0
Series 2022-HQA2, Class M1B(d)	8.97%	07/25/2042	316	323,930	0.3
Series 2022-HQA3, Class M1A(d)	7.27%	08/25/2042	206	207,000	0.2
Series 2022-HQA3, Class M1B(d)	8.52%	08/25/2042	350	354,352	0.3
Federal National Mortgage Association Connecticut Avenue Securities					
Series 2014-C03, Class 2M2(d)	8.04%	07/25/2024	25	25,579	0.0
Series 2014-C04, Class 2M2(d)	10.14%	11/25/2024	1	868	0.0
Series 2015-C04, Class 1M2(d)	10.84%	04/25/2028	98	104,535	0.1
Series 2015-C04, Class 2M2(d)	10.69%	04/25/2028	79	82,702	0.1
Series 2016-C01, Class 2M2(d)	12.09%	08/25/2028	57	60,200	0.1
Series 2016-C02, Class 1M2(d)	11.14%	09/25/2028	38	40,372	0.0
Series 2016-C03, Class 1M2(d)	10.44%	10/25/2028	39	41,172	0.0
Series 2016-C04, Class 1B(d)	15.39%	01/25/2029	54	58,387	0.1
Series 2017-C02, Class 2B1(d)	10.64%	09/25/2029	350	385,437	0.4
Series 2017-C04, Class 2M2(d)	7.99%	11/25/2029	43	44,296	0.1
Series 2017-C07, Class 2M2(d)	7.64%	05/25/2030	21	21,280	0.0
Series 2018-C06, Class 2M2(d)	7.24%	03/25/2031	77	77,356	0.1
Series 2021-R02, Class 2M2(d)	6.97%	11/25/2041	370	353,583	0.3
Triangle Re Ltd., Series 2021-3, Class M1A(d)	6.87%	02/25/2034	151	149,636	0.1
				<u>4,382,146</u>	<u>4.0</u>
FESTVERZINSLICHE STAATSPAPIERE					
Federal National Mortgage Association REMICs,					
Series 2020-96, Class KI(e)	2.50%	01/25/2051	604	93,587	0.1
Federal Home Loan Mortgage Corp. REMICs,					
Series 4976, Class MI(e)	4.50%	05/25/2050	297	60,652	0.1
Government National Mortgage Association,					
Series 2021-41, Class UI(e)	3.50%	03/20/2051	154	25,731	0.0
				<u>179,970</u>	<u>0.2</u>
VARIABEL VERZINSLICHE STAATSPAPIERE					
Federal Home Loan Mortgage Corp. REMICs					
Series 4248, Class SL(d) (f)	0.94%	05/15/2041	309	21,675	0.0
Series 4954, Class SL(d) (f)	0.91%	02/25/2050	236	26,500	0.0
				<u>48,175</u>	<u>0.0</u>
				<u>4,610,291</u>	<u>4.2</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
SCHWELLENMÄRKTE – HARTE WÄHRUNG					
BRASILIEN					
Embraer Netherlands Finance BV	5.40%	02/01/2027	USD 120 \$	114,997	0.1%
CSN Inova Ventures	6.75%	01/28/2028	200	184,425	0.2
Natura Cosméticos SA	4.13%	05/03/2028	218	183,120	0.1
				<u>482,542</u>	<u>0.4</u>
KOLUMBIEN					
Ecopetrol SA	8.88%	01/13/2033	38	36,968	0.0
Ecopetrol SA	6.88%	04/29/2030	50	44,531	0.1
Ecopetrol SA	5.38%	06/26/2026	85	80,803	0.1
Ecopetrol SA	4.63%	11/02/2031	20	15,100	0.0
				<u>177,402</u>	<u>0.2</u>
DOMINIKANISCHE REPUBLIK					
Dominican Republic International Bond	4.50%	01/30/2030	180	155,250	0.1
ECUADOR					
Ecuador Government International Bond	2.50%	07/31/2035	4	1,438	0.0
EL SALVADOR					
El Salvador Government International Bond	8.63%	02/28/2029	160	95,000	0.1
GUATEMALA					
Central American Bottling Corp./CBC Bottling Holdco SL/ Beliv Holdco SL	5.25%	04/27/2029	35	32,513	0.0
ELFENBEINKÜSTE					
Ivory Coast Government International Bond	5.88%	10/17/2031	EUR 100	87,069	0.1
Ivory Coast Government International Bond	6.38%	03/03/2028	USD 466	445,263	0.4
				<u>532,332</u>	<u>0.5</u>
PERU					
Volcan Cia Minera SAA	4.38%	02/11/2026	2	1,332	0.0
SENEGAL					
Senegal Government International Bond	4.75%	03/13/2028	EUR 100	87,436	0.1
TÜRKEI					
Eldorado Gold Corp.	6.25%	09/01/2029	USD 50	44,875	0.0
UKRAINE					
Ukraine Government International Bond	7.75%	09/01/2029	355	67,738	0.1
				<u>1,677,858</u>	<u>1.5</u>
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABEL VERZINSLICH					
AIG CLO LLC, Series 2021-3A, Class D(d)	8.36%	01/25/2035	250	235,670	0.2
Bain Capital Credit CLO Ltd., Series 2021-4A, Class D(d)	8.35%	10/20/2034	250	213,018	0.2
Elmwood CLO 15 Ltd., Series 2022-2A, Class D(d)	8.74%	04/22/2035	250	242,475	0.2
New Mountain CLO 3 Ltd., Series CLO-3A, Class D(d)	8.60%	10/20/2034	250	219,487	0.2
Pikes Peak CLO 10, Series 2022-10A, Class D(d)	8.90%	04/22/2034	250	235,739	0.2
				<u>1,146,389</u>	<u>1.0</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
CFCRE Commercial Mortgage Trust, Series 2017-C8, Class XA(e) .	1.48%	06/15/2050	1,028	45,060	0.0
Citigroup Commercial Mortgage Trust, Series 2018-C6, Class XA(e)	0.76%	11/10/2051	1,754	56,560	0.1
Commercial Mortgage Trust Series 2016-COR1, Class XA(e)	1.31%	10/10/2049	1,617	51,296	0.1
Series 2017-COR2, Class XA(e)	1.15%	09/10/2050	1,707	64,660	0.1
GS Mortgage Securities Trust, Series 2018-GS10, Class XA(e)	0.31%	07/10/2051	8,185	118,334	0.1
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class B	3.71%	05/15/2046	118	105,209	0.1
Morgan Stanley Capital I Trust, Series 2018-H3, Class XA(e)	0.82%	07/15/2051	1,163	36,228	0.0
UBS Commercial Mortgage Trust Series 2018-C14, Class XA(e)	0.88%	12/15/2051	1,377	51,888	0.1
Series 2018-C15, Class XA(e)	0.90%	12/15/2051	949	35,922	0.0
Wells Fargo Commercial Mortgage Trust Series 2015-LC20, Class B	3.72%	04/15/2050	118	109,581	0.1
Series 2018-C48, Class XA(e)	0.94%	01/15/2052	1,183	46,404	0.0
				<u>721,142</u>	<u>0.7</u>
QUASI-STAATLICHE WERTPAPIERE					
QUASI-STAATSANLEIHEN					
MEXIKO					
Comision Federal de Electricidad	4.69%	05/15/2029	245	218,555	0.2
Petroleos Mexicanos	6.49%	01/23/2027	200	172,225	0.2
				<u>390,780</u>	<u>0.4</u>
				<u>115,894,179</u>	<u>104.4</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
GELDMARKTINSTRUMENTE					
US-SCHATZWECHSEL					
U.S. Treasury Bill	0.00%	10/26/2023	USD 570	\$ 557,676	0.5%
U.S. Treasury Bill	0.00%	10/12/2023	460	451,035	0.4
U.S. Treasury Bill	0.00%	09/28/2023	359	352,826	0.3
				<u>1,361,537</u>	<u>1.2</u>
				<u>117,255,716</u>	<u>105.6</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
BESICHERTE KREDITVERPFLICHTUNGEN					
CLO - VARIABEL VERZINSLICH					
AGL CLO 13 Ltd., Series 2021-13A, Class D(d)	8.40%	10/20/2034	350	322,438	0.3
Ballyrock CLO 17 Ltd., Series 2021-17A, Class C(d)	8.30%	10/20/2034	350	313,653	0.3
Neuberger Berman Loan Advisers CLO 33 Ltd., Series 2019-33A, Class CR(d)	7.16%	10/16/2033	250	236,894	0.2
Neuberger Berman Loan Advisers CLO 51 Ltd., Series 2022-51A, Class D(d)	10.77%	10/23/2035	250	252,489	0.2
Peace Park CLO Ltd., Series 2021-1A, Class D(d)	8.20%	10/20/2034	350	319,079	0.3
PPM CLO 5 Ltd., Series 2021-5A, Class D(d)	8.31%	10/18/2034	250	213,062	0.2
				<u>1,657,615</u>	<u>1.5</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
REITs					
VICI Properties LP/VICI Note Co., Inc.	4.50%	09/01/2026	46	43,536	0.0
INDUSTRIE					
GRUNDSTOFFE					
Alcoa Nederland Holding BV	5.50%	12/15/2027	200	194,798	0.2
				<u>238,334</u>	<u>0.2</u>
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
MAKLER					
NFP Corp.	4.88%	08/15/2028	108	96,442	0.1
INDUSTRIE					
INVESTITIONSGÜTER					
Chart Industries, Inc.	7.50%	01/01/2030	41	41,424	0.0
Griffon Corp.	5.75%	03/01/2028	113	104,669	0.1
				<u>146,093</u>	<u>0.1</u>
KOMMUNIKATIONSMEDIEN					
DISH DBS Corp.	5.25%	12/01/2026	178	140,920	0.1
Gray Television, Inc.	7.00%	05/15/2027	44	36,332	0.1
Outfront Media Capital LLC/Outfront Media Capital Corp.	5.00%	08/15/2027	17	15,272	0.0
				<u>192,524</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Caesars Entertainment, Inc.	6.25%	07/01/2025	58	57,868	0.1
Forestar Group, Inc.	3.85%	05/15/2026	20	18,431	0.0
Taylor Morrison Communities, Inc.	5.88%	06/15/2027	180	175,493	0.1
				<u>251,792</u>	<u>0.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – RESTAURANTS					
1011778 BC ULC/New Red Finance, Inc.	3.88%	01/15/2028	15	13,757	0.0
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Bausch Health Cos., Inc.	5.75%	08/15/2027	55	34,685	0.0
ModivCare, Inc.	5.88%	11/15/2025	60	55,711	0.1
Performance Food Group, Inc.	5.50%	10/15/2027	48	46,232	0.0
				<u>136,628</u>	<u>0.1</u>
ENERGIE					
CITGO Petroleum Corp.	7.00%	06/15/2025	250	245,599	0.2
New Fortress Energy, Inc.	6.75%	09/15/2025	18	16,578	0.0
Summit Midstream Holdings LLC/Summit Midstream Finance Corp.	9.00%	10/15/2026	66	62,770	0.1
				<u>324,947</u>	<u>0.3</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.88%	07/15/2032	9	7,667	0.0
Neptune Bidco US, Inc.	9.29%	04/15/2029	161	147,684	0.2
WASH Multifamily Acquisition, Inc.	5.75%	04/15/2026	7	6,265	0.0
				<u>161,616</u>	<u>0.2</u>
TECHNOLOGIE					
Gen Digital, Inc.	6.75%	09/30/2027	161	160,782	0.2
Presidio Holdings, Inc.	4.88%	02/01/2027	46	42,978	0.0
				<u>203,760</u>	<u>0.2</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
Allegiant Travel Co.	7.25%	08/15/2027	USD 62 \$	61,542	0.1%
Hawaiian Brand Intellectual Property Ltd./ HawaiianMiles Loyalty Ltd.	5.75%	01/20/2026	196	182,779	0.1
				244,321	0.2
				1,675,438	1.5
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
Vistra Operations Co. LLC	5.00%	07/31/2027	56	52,630	0.1
				1,824,510	1.7
				3,720,459	3.4
Gesamtanlagen				\$ 120,976,175	109.0%
(Kosten \$132,808,652)					
Termineinlagen					
JPMorgan Chase, New York(g)	4.43 %	–		1,437,962	1.3
SMBC, London(g)	3.41 %	–		26	0.0
SMBC, Tokyo(g)	2.13 %	–		10,213	0.0
Standard Chartered Bank, Johannesburg(g)	6.61 %	–		3	0.0
Termineinlagen insgesamt				1,448,204	1.3
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				(11,439,389)	(10.3)
Nettovermögen				\$ 110,984,990	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Long					
U.S. T-Note 10 Yr (CBT) Futures	09/20/2023	8	\$ 913,555	\$ 915,750	\$ 2,195
Short					
U.S. 10 Yr Ultra Futures	09/20/2023	26	3,095,531	3,131,781	(36,250)
U.S. T-Note 2 Yr (CBT) Futures	09/29/2023	50	10,300,578	10,291,406	9,172
U.S. T-Note 5 Yr (CBT) Futures	09/29/2023	26	2,838,836	2,836,031	2,805
					\$ (22,078)
				Wertsteigerung	\$ 14,172
				Wertminderung	\$ (36,250)

DEVEISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Barclays Bank PLC	EUR 1,335	USD 1,470	07/31/2023	\$ 38,335
Brown Brothers Harriman & Co.	GBP 364	USD 453	07/21/2023	(673)
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/20/2023	1
Brown Brothers Harriman & Co.+	USD 9	EUR 8	06/20/2023	(162)
Brown Brothers Harriman & Co.+	USD 9	GBP 8	06/20/2023	(50)
				\$ 37,451
			Wertsteigerung	\$ 38,336
			Wertminderung	\$ (885)

+ Zum Zweck der Absicherung von 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-CMBX.NA.A Series 6	05/11/2063	USD 1,147	\$ (170,528)	\$ (76,358)
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 40, 5 Year Index	06/20/2028	USD 1,188	12,665	3,248
Citigroup Global Markets, Inc./(INTRCONX)	iTraxx-XOVER Series 39, 5 Year Index	06/20/2028	EUR 1,215	34,474	28,277
Insgesamt				\$ (123,389)	\$ (44,833)
				Wertsteigerung	\$ 31,525
				Wertminderung	\$ (76,358)

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.A Series 6	05/11/2063	USD 382	\$ (56,843)	\$ (26,623)	\$ (30,220)
Swaps insgesamt						<u>\$ (75,053)</u>

UMGEKEHRTE PENSIONSGESCHÄFTE

Makler	Kapitalbetrag (000)	Zinssatz	Fälligkeit	USD-Wert
JPMorgan Chase Bank, NA †	USD 13,312	5.26%	–	<u>\$ 13,311,500</u>

† The reverse repurchase agreement matures on demand. Interest rate resets daily and the rate shown is the rate in effect on 31. Mai 2023.

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Position, or a portion thereof, has been segregated to collateralize reverse repurchase agreements.
- (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) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2023.
- (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) Tagesgeld.

Währungskürzel:

EUR – Euro
GBP – Great British Pound
USD – United States Dollar

Glossar:

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

Siehe Anmerkungen zum Jahresabschluss.

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Abanca Corp. Bancaria SA(a)	6.00%	01/20/2026	EUR 200 \$	181,511	0.2%
AIB Group PLC(a)	6.25%	06/23/2025	300	299,837	0.3
Banco de Sabadell SA(a)	5.00%	05/19/2027	200	156,138	0.1
Banco Santander SA(a)	4.38%	01/14/2026	200	178,186	0.2
Bank of Ireland Group PLC(a)	6.00%	09/01/2025	300	300,638	0.3
Bankinter SA(a)	6.25%	01/17/2026	200	204,335	0.2
CaixaBank SA(a)	5.88%	10/09/2027	400	380,584	0.4
Intesa Sanpaolo SpA(a)	7.70%	09/17/2025	USD 490	454,930	0.5
				<u>2,156,159</u>	<u>2.2</u>
FINANZEN					
Navient Corp.	5.00%	03/15/2027	360	313,229	0.2
Navient Corp.	7.25%	09/25/2023	54	53,909	0.1
				<u>367,138</u>	<u>0.3</u>
REITs					
Aedas Homes Opco SLU	4.00%	08/15/2026	EUR 207	199,722	0.2
MPT Operating Partnership LP/MPT Finance Corp.	4.63%	08/01/2029	USD 155	115,963	0.1
MPT Operating Partnership LP/MPT Finance Corp.	5.00%	10/15/2027	365	299,997	0.3
Via Celere Desarrollos Inmobiliarios SA	5.25%	04/01/2026	EUR 335	331,049	0.3
Vivion Investments SARL	3.00%	08/08/2024	400	334,583	0.4
				<u>1,281,314</u>	<u>1.3</u>
				<u>3,804,611</u>	<u>3.8</u>
INDUSTRIE					
GRUNDSTOFFE					
Constellium SE	3.75%	04/15/2029	USD 250	215,003	0.2
FMG Resources (August 2006) Pty Ltd.	6.13%	04/15/2032	315	298,353	0.3
Huhtamaki Oyj	4.25%	06/09/2027	EUR 200	210,452	0.2
INEOS Quattro Finance 2 PLC	3.38%	01/15/2026	USD 450	412,136	0.4
Olympus Water US Holding Corp.	3.88%	10/01/2028	EUR 175	150,869	0.2
SCIL IV LLC/SCIL USA Holdings LLC	5.38%	11/01/2026	USD 457	422,447	0.4
Sealed Air Corp.	6.88%	07/15/2033	335	344,615	0.4
SGL Carbon SE	4.63%	09/30/2024	EUR 200	212,123	0.2
WR Grace Holdings LLC	5.63%	08/15/2029	USD 177	146,826	0.2
				<u>2,412,824</u>	<u>2.5</u>
INVESTITIONSGÜTER					
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	2.00%	09/01/2028	EUR 100	88,565	0.1
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.25%	09/01/2028	USD 555	474,525	0.5
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	4.13%	08/15/2026	384	359,502	0.4
Ball Corp.	2.88%	08/15/2030	423	350,208	0.3
Ctec II GmbH	5.25%	02/15/2030	EUR 235	206,528	0.2
Derichebourg SA	2.25%	07/15/2028	100	92,640	0.1
Eco Material Technologies, Inc.	7.88%	01/31/2027	USD 502	476,290	0.5
Harsco Corp.	5.75%	07/31/2027	332	287,349	0.3
Seche Environnement SA	2.25%	11/15/2028	EUR 385	356,130	0.3
TK Elevator US Newco, Inc.	5.25%	07/15/2027	USD 400	368,708	0.4
				<u>3,060,445</u>	<u>3.1</u>
KOMMUNIKATIONSMEDIEN					
Adevinta ASA	3.00%	11/15/2027	EUR 220	216,438	0.2
Altice Financing SA	5.00%	01/15/2028	USD 565	442,243	0.4
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	01/15/2034	570	421,618	0.4
Sirius XM Radio, Inc.	5.00%	08/01/2027	296	268,683	0.3
Univision Communications, Inc.	6.63%	06/01/2027	150	142,208	0.1
Virgin Media Finance PLC	3.75%	07/15/2030	EUR 270	221,709	0.2
Virgin Media Finance PLC	5.00%	07/15/2030	USD 200	158,042	0.2
Ziggo Bond Co. BV	5.13%	02/28/2030	450	343,627	0.4
Ziggo BV	4.88%	01/15/2030	200	167,159	0.2
				<u>2,381,727</u>	<u>2.4</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Consolidated Communications, Inc.	6.50%	10/01/2028	219	163,885	0.2
Embarq Corp.	8.00%	06/01/2036	500	249,446	0.3
Level 3 Financing, Inc.	4.25%	07/01/2028	485	272,544	0.3
Telecom Italia Capital SA	7.20%	07/18/2036	383	340,824	0.3
Telefonica Europe BV(a)	2.50%	02/05/2027	EUR 200	184,064	0.2
United Group BV	4.00%	11/15/2027	490	419,273	0.4
Vmed O2 UK Financing I PLC	4.75%	07/15/2031	USD 525	432,010	0.4
				<u>2,062,046</u>	<u>2.1</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR 380	\$ 388,317	0.4%
Dana, Inc.	4.25%	09/01/2030	USD 475	382,629	0.4
Faurecia SE	2.38%	06/15/2029	EUR 220	190,478	0.2
Ford Motor Co.	3.25%	02/12/2032	USD 65	49,404	0.1
Ford Motor Co.	6.10%	08/19/2032	351	329,778	0.3
Goodyear Tire & Rubber Co. (The)	5.25%	07/15/2031	101	87,836	0.1
IHO Verwaltungs GmbH(b)	6.38%	05/15/2029	200	186,000	0.2
IHO Verwaltungs GmbH(b)	8.75%	05/15/2028	EUR 181	196,411	0.2
Volvo Car AB, Series E	2.50%	10/07/2027	201	191,895	0.2
ZF Finance GmbH	2.25%	05/03/2028	500	449,689	0.4
ZF North America Capital, Inc.	7.13%	04/14/2030	USD 150	151,255	0.1
				<u>2,603,692</u>	<u>2.6</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Castle UK Finco PLC(c)	8.57%	05/15/2028	EUR 172	161,443	0.2
Standard Industries, Inc./NJ	4.75%	01/15/2028	USD 472	433,327	0.4
Taylor Morrison Communities, Inc.	5.75%	01/15/2028	261	253,169	0.3
				<u>847,939</u>	<u>0.9</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AdaptHealth LLC	5.13%	03/01/2030	268	208,471	0.2
Avantor Funding, Inc.	3.88%	07/15/2028	EUR 195	192,129	0.2
Cab Selas	3.38%	02/01/2028	799	681,661	0.7
Cheplapharm Arzneimittel GmbH	3.50%	02/11/2027	470	458,229	0.5
Chrome Bidco SASU	3.50%	05/31/2028	135	118,818	0.1
CHS/Community Health Systems, Inc.	8.00%	03/15/2026	USD 406	379,001	0.4
DaVita, Inc.	3.75%	02/15/2031	244	193,467	0.2
DaVita, Inc.	4.63%	06/01/2030	200	171,573	0.2
Elanco Animal Health, Inc.	6.65%	08/28/2028	410	393,085	0.4
Emergent BioSolutions, Inc.	3.88%	08/15/2028	95	52,122	0.1
Grifols Escrow Issuer SA	3.88%	10/15/2028	EUR 575	513,221	0.5
Gruenthal GmbH	4.13%	05/15/2028	245	241,555	0.2
Legacy LifePoint Health LLC	4.38%	02/15/2027	USD 674	507,552	0.5
LifePoint Health, Inc.	5.38%	01/15/2029	100	48,796	0.1
ModivCare Escrow Issuer, Inc.	5.00%	10/01/2029	271	206,009	0.2
Organon & Co./Organon Foreign Debt Co-Issuer BV	5.13%	04/30/2031	620	526,043	0.5
Perrigo Finance Unlimited Co.	4.40%	06/15/2030	396	344,660	0.3
Primo Water Holdings, Inc.	4.38%	04/30/2029	388	333,709	0.3
US Acute Care Solutions LLC	6.38%	03/01/2026	445	377,251	0.4
				<u>5,947,352</u>	<u>6.0</u>
SONSTIGE INDUSTRIEWERTE					
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028	438	399,119	0.4
Multiversity SRL(c)	7.50%	10/30/2028	EUR 287	302,640	0.3
Nexans SA	5.50%	04/05/2028	100	109,028	0.1
Rexel SA	2.13%	06/15/2028	410	384,805	0.4
SIG PLC	5.25%	11/30/2026	330	308,673	0.3
SPIE SA	2.63%	06/18/2026	200	203,281	0.2
				<u>1,707,546</u>	<u>1.7</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.13%	08/01/2029	USD 466	400,244	0.4
Allied Universal Holdco LLC/Allied Universal Finance Corp.	6.63%	07/15/2026	460	431,293	0.4
APX Group, Inc.	5.75%	07/15/2029	232	198,415	0.2
APX Group, Inc.	6.75%	02/15/2027	350	345,128	0.4
Block, Inc.	3.50%	06/01/2031	290	237,300	0.2
La Financiere Atalian SASU	4.00%	05/15/2024	EUR 470	376,787	0.4
Prime Security Services Borrower LLC/Prime Finance, Inc.	3.38%	08/31/2027	USD 179	157,125	0.2
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	420	385,723	0.4
Techem Verwaltungsgesellschaft 674 mbH	6.00%	07/30/2026	EUR 111	115,229	0.1
Techem Verwaltungsgesellschaft 675 mbH	2.00%	07/15/2025	211	213,738	0.2
Verisure Holding AB	3.88%	07/15/2026	211	209,775	0.2
ZipRecruiter, Inc.	5.00%	01/15/2030	USD 648	546,051	0.6
				<u>3,616,808</u>	<u>3.7</u>
TECHNOLOGIE					
Seagate HDD Cayman	4.09%	06/01/2029	286	247,076	0.2
TeamSystem SpA	3.50%	02/15/2028	EUR 200	187,221	0.2
				<u>434,297</u>	<u>0.4</u>
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Albion Financing 1 SARL/Aggreko Holdings, Inc.	6.13%	10/15/2026	USD 400	361,298	0.4
BCP V Modular Services Finance II PLC	4.75%	11/30/2028	EUR 385	342,312	0.3
EC Finance PLC	3.00%	10/15/2026	100	99,968	0.1
Loxam SAS	4.50%	02/15/2027	240	243,903	0.3
				<u>1,047,481</u>	<u>1.1</u>
				<u>26,122,157</u>	<u>26.5</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
EDP - Energias de Portugal SA, Series NC8	1.88%	03/14/2082	EUR 500	\$ 408,950	0.4%
				<u>30,335,718</u>	<u>30.7</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
ABN AMRO Bank NV(a)	4.75%	09/22/2027	600	537,162	0.5
ABN AMRO Bank NV	4.80%	04/18/2026	USD 400	385,625	0.4
AIB Group PLC	4.26%	04/10/2025	294	287,310	0.3
Banco Santander SA	4.18%	03/24/2028	200	187,966	0.2
Banco Santander SA	5.18%	11/19/2025	400	392,166	0.4
Bank of America Corp., Series X(a)	6.25%	09/05/2024	466	457,531	0.5
Bank of Ireland Group PLC	6.25%	09/16/2026	200	199,454	0.2
BNP Paribas SA(a)	4.63%	02/25/2031	479	340,361	0.3
BPCE SA	5.15%	07/21/2024	495	483,347	0.5
Capital One Financial Corp.	5.47%	02/01/2029	95	92,257	0.1
Citigroup, Inc., Series Y(a)	4.15%	11/15/2026	109	88,362	0.1
Cooperatieve Rabobank UA(a)	4.63%	12/29/2025	EUR 600	581,581	0.6
Credit Agricole SA(a)	7.50%	06/23/2026	GBP 100	118,542	0.1
Credit Suisse Group AG	2.75%	08/08/2025	148	167,168	0.2
Credit Suisse Group AG	6.37%	07/15/2026	USD 250	245,892	0.2
Danske Bank A/S(a)	4.38%	11/18/2023	565	482,172	0.5
Danske Bank A/S	6.47%	01/09/2026	200	200,193	0.2
Deutsche Bank AG, Series E	5.63%	05/19/2031	EUR 200	207,798	0.2
Deutsche Bank AG/New York NY	6.12%	07/14/2026	USD 192	188,887	0.2
Discover Financial Services	6.70%	11/29/2032	111	115,106	0.1
DNB Bank ASA(a)	4.88%	11/12/2024	475	444,417	0.4
HSBC Holdings PLC	6.16%	03/09/2029	488	496,889	0.5
ING Groep NV(a)	4.88%	05/16/2029	415	317,743	0.3
KBC Group NV	5.80%	01/19/2029	245	246,631	0.2
Lloyds Banking Group PLC(a)	7.50%	06/27/2024	278	267,533	0.3
Mitsubishi UFJ Financial Group, Inc.	5.02%	07/20/2028	200	197,622	0.2
Mitsubishi UFJ Financial Group, Inc.	5.48%	02/22/2031	296	298,243	0.3
Mizuho Financial Group, Inc.	5.67%	05/27/2029	246	249,096	0.3
Mizuho Financial Group, Inc.	5.74%	05/27/2031	246	249,355	0.3
Morgan Stanley	4.21%	04/20/2028	177	170,694	0.2
Morgan Stanley	6.30%	10/18/2028	282	293,279	0.3
Nationwide Building Society	4.30%	03/08/2029	200	185,974	0.2
Nationwide Building Society(a)	5.75%	06/20/2027	GBP 265	288,043	0.3
NatWest Group PLC	4.27%	03/22/2025	USD 205	201,501	0.2
NatWest Group PLC	7.47%	11/10/2026	277	287,826	0.3
Nordea Bank Abp(a)	6.63%	09/26/2023	338	317,238	0.3
Santander Holdings USA, Inc.	6.50%	03/09/2029	269	272,748	0.3
Santander UK Group Holdings PLC	6.83%	11/21/2026	234	236,828	0.2
Skandinaviska Enskilda Banken AB(a)	5.13%	05/13/2025	400	366,716	0.4
Societe Generale SA	6.45%	01/12/2027	384	384,448	0.4
Standard Chartered PLC	3.97%	03/30/2026	200	191,954	0.2
Sumitomo Mitsui Financial Group, Inc.	2.13%	07/08/2030	300	245,538	0.2
Sumitomo Mitsui Financial Group, Inc.	5.71%	01/13/2030	240	246,074	0.2
Svenska Handelsbanken AB(a)	4.75%	03/01/2031	600	465,718	0.5
UBS Group AG(a)	4.88%	02/12/2027	325	252,481	0.3
UniCredit SpA(a)	7.50%	06/03/2026	EUR 200	209,005	0.2
				<u>13,142,474</u>	<u>13.3</u>
MAKLER					
Nomura Holdings, Inc.	5.71%	01/09/2026	USD 386	385,710	0.4
FINANZEN					
Synchrony Financial	3.95%	12/01/2027	161	138,733	0.1
Synchrony Financial	4.88%	06/13/2025	152	143,739	0.2
				<u>282,472</u>	<u>0.3</u>
VERSICHERUNGEN					
Aegon NV	5.50%	04/11/2048	670	640,318	0.6
Argentum Netherlands BV for Swiss Re Ltd.	5.75%	08/15/2050	295	283,603	0.3
Centene Corp.	2.50%	03/01/2031	594	475,332	0.5
Cloverie PLC for Zurich Insurance Co., Ltd.	5.63%	06/24/2046	485	480,922	0.5
Swiss Re Finance Luxembourg SA	5.00%	04/02/2049	200	191,447	0.2
Unipol Gruppo SpA, Series E	3.25%	09/23/2030	EUR 415	408,472	0.4
				<u>2,480,094</u>	<u>2.5</u>
REITs					
American Tower Corp.	5.25%	07/15/2028	USD 127	126,914	0.1
American Tower Corp.	5.55%	07/15/2033	170	170,926	0.2
Boston Properties LP	3.40%	06/21/2029	544	450,700	0.4
Kilroy Realty LP	4.75%	12/15/2028	630	553,438	0.6

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
Omega Healthcare Investors, Inc.	5.25%	01/15/2026	USD 480	\$ 466,350	0.5%
Weyerhaeuser Co.	7.38%	03/15/2032	422	473,332	0.5
				2,241,660	2.3
				18,532,410	18.8
INDUSTRIE					
INVESTITIONSGÜTER					
Regal Rexnord Corp.	6.30%	02/15/2030	67	66,922	0.1
Regal Rexnord Corp.	6.40%	04/15/2033	78	77,118	0.1
Verallia SA	1.88%	11/10/2031	EUR 200	174,500	0.1
Xylem, Inc./NY	4.38%	11/01/2046	USD 125	105,884	0.1
				424,424	0.4
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Aptiv PLC	5.40%	03/15/2049	550	477,654	0.5
General Motors Co.	5.60%	10/15/2032	343	330,396	0.3
General Motors Co.	6.75%	04/01/2046	234	231,921	0.2
Harley-Davidson Financial Services, Inc.	6.50%	03/10/2028	401	401,783	0.4
Lear Corp.	5.25%	05/15/2049	510	441,804	0.5
				1,883,558	1.9
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
PulteGroup, Inc.	6.38%	05/15/2033	77	80,222	0.1
PulteGroup, Inc.	7.88%	06/15/2032	380	435,183	0.4
				515,405	0.5
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Charles River Laboratories International, Inc.	4.25%	05/01/2028	372	339,036	0.4
CVS Health Corp.	4.78%	03/25/2038	440	407,131	0.4
				746,167	0.8
DIENSTLEISTUNGEN					
Global Payments, Inc.	3.20%	08/15/2029	215	187,628	0.2
Global Payments, Inc.	4.45%	06/01/2028	150	142,248	0.2
				329,876	0.4
TECHNOLOGIE					
CDW LLC/CDW Finance Corp.	2.67%	12/01/2026	528	474,260	0.5
Entegris Escrow Corp.	4.75%	04/15/2029	310	289,762	0.3
Fiserv, Inc.	3.50%	07/01/2029	262	240,128	0.2
Jabil, Inc.	5.45%	02/01/2029	39	38,484	0.0
Micron Technology, Inc.	2.70%	04/15/2032	750	592,223	0.6
MSCI, Inc.	3.63%	09/01/2030	95	81,501	0.1
NXP BV/NXP Funding LLC/NXP USA, Inc.	5.00%	01/15/2033	394	377,610	0.4
SK Hynix, Inc.	2.38%	01/19/2031	760	575,842	0.6
Skyworks Solutions, Inc.	3.00%	06/01/2031	300	236,818	0.2
Western Digital Corp.	2.85%	02/01/2029	417	336,895	0.3
Western Digital Corp.	4.75%	02/15/2026	150	142,967	0.2
				3,386,490	3.4
TRANSPORTWESEN – DIENSTLEISTUNGEN					
AP Moller - Maersk A/S	0.75%	11/25/2031	EUR 100	83,158	0.1
				7,369,078	7.5
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Avangrid, Inc.	3.80%	06/01/2029	USD 511	473,944	0.5
Brookfield Renewable Partners ULC.	4.25%	01/15/2029	CAD 85	60,274	0.1
Enel Finance International NV	6.80%	09/15/2037	USD 100	104,839	0.1
Enel Finance International NV	7.50%	10/14/2032	200	221,514	0.2
Enel SpA	5.75%	06/22/2037	GBP 75	90,599	0.1
				951,170	1.0
SONSTIGE VERSORGBETRIEBE					
American Water Capital Corp.	4.30%	09/01/2045	USD 85	72,748	0.1
Anglian Water Osprey Financing PLC	2.00%	07/31/2028	GBP 465	457,715	0.4
Anglian Water Osprey Financing PLC	4.00%	03/08/2026	100	115,411	0.1
				645,874	0.6
				1,597,044	1.6
				27,498,532	27.9
REGIERUNGEN – SCHATZPAPIERE					
KANADA					
Canadian Government Bond	2.25%	12/01/2029	CAD 929	645,310	0.7
VEREINIGTE STAATEN					
U.S. Treasury Bonds	6.25%	05/15/2030	USD 1,014	1,168,606	1.2
U.S. Treasury Bonds	6.50%	11/15/2026	11,764	12,681,333	12.8
U.S. Treasury Notes	2.75%	08/15/2032	4,453	4,139,481	4.2
U.S. Treasury Notes	3.50%	02/15/2033	589	581,723	0.6

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
U.S. Treasury Notes	4.13%	01/31/2025	USD 250	\$ 247,891	0.3%
U.S. Treasury Notes	4.13%	11/15/2032	1,750	1,814,399	1.8
U.S. Treasury Notes	4.38%	10/31/2024	1,200	1,192,312	1.2
				<u>21,825,745</u>	<u>22.1</u>
				<u>22,471,055</u>	<u>22.8</u>
SCHWELLENMÄRKTE – HARTE WÄHRUNG					
FINANZINSTITUTE					
Absa Group Ltd.(a)	6.38%	05/27/2026	320	289,660	0.3
Banco do Brasil SA/Cayman(a)	9.00%	06/18/2024	305	305,000	0.3
Itau Unibanco Holding SA/Cayman Island	3.88%	04/15/2031	425	392,041	0.4
				<u>986,701</u>	<u>1.0</u>
INDUSTRIE					
Alfa Desarrollo SpA	4.55%	09/27/2051	537	386,077	0.4
Azure Power Energy Ltd.	3.58%	08/19/2026	219	166,847	0.2
Bidvest Group UK PLC (The)	3.63%	09/23/2026	545	483,449	0.5
C&W Senior Financing DAC	6.88%	09/15/2027	445	383,625	0.4
CA Magnum Holdings	5.38%	10/31/2026	515	446,215	0.4
Celulosa Arauco y Constitucion SA	4.20%	01/29/2030	685	611,020	0.6
Diamond II Ltd.	7.95%	07/28/2026	200	195,065	0.2
Empresa Nacional de Telecomunicaciones SA	3.05%	09/14/2032	560	440,405	0.4
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	310	292,524	0.3
HTA Group Ltd./Mauritius	7.00%	12/18/2025	200	185,538	0.2
IHS Holding Ltd.	6.25%	11/29/2028	215	171,368	0.2
Iochpe-Maxion Austria GmbH/ Maxion Wheels de Mexico S de RL de CV	5.00%	05/07/2028	200	163,975	0.2
Klabin Austria GmbH	3.20%	01/12/2031	560	443,380	0.4
Millicom International Cellular SA	4.50%	04/27/2031	320	239,968	0.2
Natura Cosméticos SA	4.13%	05/03/2028	221	185,640	0.2
Network i2i Ltd.(a)	5.65%	10/15/2023	310	299,014	0.3
Rede D'or Finance Sarl	4.95%	01/17/2028	510	461,486	0.5
ReNew Power Pvt Ltd.	5.88%	03/05/2027	110	100,980	0.1
Telecomunicaciones Digitales SA	4.50%	01/30/2030	450	367,594	0.4
UEP Penonome II SA	6.50%	10/01/2038	195	144,576	0.1
				<u>6,168,746</u>	<u>6.2</u>
VERSORGUNGSBETRIEBE					
Aegea Finance S.A.R.L.	6.75%	05/20/2029	252	236,771	0.2
Clean Renewable Power Mauritius Pte Ltd.	4.25%	03/25/2027	381	328,943	0.3
India Clean Energy Holdings	4.50%	04/18/2027	200	159,600	0.2
Investment Energy Resources Ltd.	6.25%	04/26/2029	410	383,350	0.4
ReNew Wind Energy AP2/ReNew Power Pvt Ltd. other 9 Subsidiaries	4.50%	07/14/2028	270	223,982	0.2
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	450	438,266	0.5
				<u>1,770,912</u>	<u>1.8</u>
				<u>8,926,359</u>	<u>9.0</u>
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
225 Liberty Street Trust, Series 2016-225L, Class E	4.65%	02/10/2036	200	162,107	0.2
CSAIL Commercial Mortgage Trust, Series 2017-CX10, Class A5	3.46%	11/15/2050	20	18,248	0.0
GS Mortgage Securities Trust Series 2015-GC28, Class B	3.98%	02/10/2048	284	265,293	0.3
Series 2015-GC32, Class B	4.40%	07/10/2048	400	372,312	0.4
JPMBB Commercial Mortgage Securities Trust, Series 2013-C17, Class B	4.88%	01/15/2047	374	338,470	0.3
Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class B	3.71%	05/15/2046	675	601,830	0.6
Wells Fargo Commercial Mortgage Trust, Series 2015-LC20, Class C	4.06%	04/15/2050	469	424,832	0.4
WFRBS Commercial Mortgage Trust, Series 2013-UBS1, Class C	5.02%	03/15/2046	200	195,364	0.2
				<u>2,378,456</u>	<u>2.4</u>
BESICHERTE HYPOTHEKENVERPFLICHTUNGEN					
RISIKOTEILUNG - VARIABEL VERZINSLICH					
Connecticut Avenue Securities Trust Series 2019-R01, Class 2B1(c)	9.49%	07/25/2031	500	525,675	0.5
Series 2019-R04, Class 2B1(c)	10.39%	06/25/2039	410	430,014	0.4
Series 2020-R02, Class 2B1(c)	8.14%	01/25/2040	500	475,524	0.5
Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes, Series 2019-HQA4, Class B1(c)	8.09%	11/25/2049	500	497,303	0.5
Federal National Mortgage Association Connecticut Avenue Securities Series 2018-C02, Class 2M2(c)	7.34%	08/25/2030	100	101,745	0.1
Series 2018-C06, Class 2M2(c)	7.24%	03/25/2031	144	144,398	0.2
				<u>2,174,659</u>	<u>2.2</u>

		Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
QUASI-STAATLICHE WERTPAPIERE						
QUASI-STAATSANLEIHEN						
CHILE						
	Empresa de Transporte de Pasajeros Metro SA	4.70%	05/07/2050	USD 665	\$ 546,547	0.5%
UNGARN						
	Magyar Export-import Bank Zrt	6.13%	12/04/2027	200	198,225	0.2
					744,772	0.7
					94,529,551	95.7
SONSTIGE ÜBERTRAGBARE WERTPAPIERE						
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN						
NICHT STAATLICHE FESTVERZINSLICHE CMBS						
	Citigroup Commercial Mortgage Trust					
	Series 2015-GC27, Class C	4.42%	02/10/2048	323	293,202	0.3
	Series 2016-GC36, Class B	4.75%	02/10/2049	640	563,511	0.6
					856,713	0.9
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT						
INDUSTRIE						
INVESTITIONSGÜTER						
	Waste Pro USA, Inc.	5.50%	02/15/2026	520	478,528	0.5
TECHNOLOGIE						
	NCR Corp.	5.13%	04/15/2029	361	314,956	0.3
					793,484	0.8
					1,650,197	1.7
Gesamtanlagen						
	(Kosten \$107,396,978)				\$ 96,179,748	97.4%
Termineinlagen						
	SMBC, London(d)	4.43 %	–		327,382	0.3
	SMBC, Tokyo(d)	2.13 %	–		34,314	0.1
Termineinlagen insgesamt						
					361,696	0.4
Sonstige Vermögenswerte abzüglich Verbindlichkeiten						
					2,174,833	2.2
Nettovermögen						
					\$ 98,716,277	100.0%

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/ (-minderung)
Long					
Euro-BOBL Futures	06/08/2023	23	\$ 2,833,140	\$ 2,904,436	\$ 71,296
U.S. Long Bond (CBT) Futures	09/20/2023	47	5,920,414	6,032,156	111,742
U.S. T-Note 5 Yr (CBT) Futures	09/29/2023	171	18,618,554	18,652,359	33,805
U.S. T-Note 10 Yr (CBT) Futures	09/20/2023	75	8,564,547	8,585,156	20,609
Short					
Euro-Bund Futures	06/08/2023	10	1,401,541	1,454,238	(52,697)
U.S. 2 Yr Note (CBT) Futures	09/29/2023	149	30,725,594	30,668,391	57,203
U.S. 10 Yr Ultra Futures	09/20/2023	25	2,977,078	3,011,328	(34,250)
U.S. Ultra Bond (CBT) Futures	09/20/2023	8	1,082,188	1,095,000	(12,812)
					\$ 194,896
				Wertsteigerung	\$ 294,655
				Wertminderung	\$ (99,759)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA	GBP 989	USD 1,233	07/21/2023	\$ 699
Barclays Bank PLC	EUR 13,580	USD 14,955	07/31/2023	390,081
Brown Brothers Harriman & Co.+	CNH 1	USD 0*	06/12/2023	2
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/12/2023	0
Brown Brothers Harriman & Co.+	GBP 2	USD 2	06/12/2023	(20)
Brown Brothers Harriman & Co.+	USD 9	CNH 62	06/12/2023	(259)
Brown Brothers Harriman & Co.+	USD 22	EUR 20	06/12/2023	(617)
Brown Brothers Harriman & Co.+	USD 231	GBP 183	06/12/2023	(3,596)
Brown Brothers Harriman & Co.+	USD 17	SGD 23	06/12/2023	(355)
Brown Brothers Harriman & Co.+	USD 8	AUD 11	06/13/2023	(303)
Brown Brothers Harriman & Co.+	CHF 5	USD 5	06/20/2023	33
Brown Brothers Harriman & Co.+	JPY 2,170	USD 15	06/20/2023	(125)
Brown Brothers Harriman & Co.+	JPY 2,450	USD 18	06/20/2023	406

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+.....	USD 510	CHF 455	06/20/2023	\$ (9,348)
Brown Brothers Harriman & Co.+.....	USD 1,290	JPY 174,820	06/20/2023	(31,334)
Brown Brothers Harriman & Co.+.....	USD 2	JPY 230	06/20/2023	5
Citibank, NA	EUR 193	USD 212	07/31/2023	4,004
Citibank, NA	USD 254	EUR 234	07/31/2023	(3,297)
Morgan Stanley Capital Services LLC	CAD 1,002	USD 735	06/09/2023	(3,776)
				<u>\$ 342,200</u>
			Wertsteigerung	\$ 395,230
			Wertminderung	\$ (53,030)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (b) Zahlungen in Sachwerten (PIK).
- (c) Variabel verzinsliches Wertpapier. Der angegebene Zinssatz galt am 31. Mai 2023.
- (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 – Bundesobligationen
 CBT – Chicago Board of Trade
 CMBS – Commercial Mortgage-Backed Securities
 REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Hexcel Corp.	584	\$ 40,290	2.4%
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Tetra Tech, Inc.	567	77,946	4.6
Waste Management, Inc.	507	82,093	4.9
		<u>160,039</u>	<u>9.5</u>
BAU- UND INGENIEURWESEN			
WSP Global, Inc.	439	54,403	3.3
ELEKTRISCHE AUSRÜSTUNG			
LG Energy Solution Ltd.	78	35,149	2.1
Rockwell Automation, Inc.	195	54,327	3.2
Vestas Wind Systems A/S	702	19,995	1.2
		<u>109,471</u>	<u>6.5</u>
MASCHINEN			
Deere & Co.	126	43,593	2.6
Energy Recovery, Inc.	1,029	24,501	1.5
Lindsay Corp.	364	42,879	2.6
SMC Corp.	117	62,728	3.7
TOMRA Systems ASA	4,057	64,533	3.8
Xylem, Inc./NY	510	51,102	3.0
		<u>289,336</u>	<u>17.2</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
ICF International, Inc.	313	35,053	2.1
		<u>688,592</u>	<u>41.0</u>
INFORMATIONSTECHNOLOGIE			
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Flex Ltd.	1,783	45,270	2.7
Keyence Corp.	154	74,656	4.5
Shoals Technologies Group, Inc. - Class A	1,309	30,749	1.8
TE Connectivity Ltd.	294	36,009	2.1
		<u>186,684</u>	<u>11.1</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Enphase Energy, Inc.	289	50,251	3.0
Infineon Technologies AG	2,015	75,016	4.5
Monolithic Power Systems, Inc.	64	31,354	1.9
NXP Semiconductors NV	225	40,298	2.4
ON Semiconductor Corp.	586	48,990	2.9
SolarEdge Technologies, Inc.	120	34,180	2.0
STMicroelectronics NV	842	36,649	2.2
		<u>316,738</u>	<u>18.9</u>
SOFTWARE			
Dassault Systemes SE	574	25,306	1.5
Descartes Systems Group, Inc. (The)	670	51,803	3.1
		<u>77,109</u>	<u>4.6</u>
		<u>580,531</u>	<u>34.6</u>
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMPONENTEN			
Aptiv PLC	467	41,133	2.5
KRAFTFAHRZEUGE			
BYD Co., Ltd. - Class H	2,500	75,494	4.5
HAUSHALTSGEBRAUCHSGÜTER			
TopBuild Corp.	212	42,752	2.5
		<u>159,379</u>	<u>9.5</u>
GRUNDSTOFFE			
CHEMIKALIEN			
DSM-Firmenich AG	321	35,698	2.1
CONTAINER UND VERPACKUNGEN			
Huhtamaki Oyj	1,264	41,358	2.5
Smurfit Kappa Group PLC	1,476	52,590	3.1
		<u>93,948</u>	<u>5.6</u>
		<u>129,646</u>	<u>7.7</u>
VERSORGUNG			
STROMVERSORGBETRIEBE			
Orsted AS	829	72,941	4.3

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
UNABHÄNGIGE STROM- UND ERNEUERBARE ELEKTRIZITÄTSPRODUZENTEN					
China Longyuan Power Group Corp., Ltd. - Class H			49,000	\$ 55,003	3.3%
				<u>127,944</u>	<u>7.6</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Neste Oyj			1,167	44,091	2.7
Gesamtanlagen				\$ 1,730,183	103.1%
(Kosten \$1,928,859)					
Termineinlagen					
Citibank, New York(a)	4.43 %	–		9,365	0.6
HSBC, Hong Kong(a)	1.97 %	–		190	0.0
Nordea, Oslo(a)	2.09 %	–		105	0.0
Scotiabank, Toronto(a)	3.33 %	–		309	0.0
SEB, Stockholm(a)	1.73 %	–		182	0.0
SEB, Stockholm(a)	3.41 %	–		177	0.0
SMBC, London(a)	(0.34)%	–		176	0.0
SMBC, Tokyo(a)	2.13 %	–		266	0.0
Termineinlagen insgesamt				<u>10,770</u>	<u>0.6</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(62,242)</u>	<u>(3.7)</u>
Nettovermögen				<u>\$ 1,678,711</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*	06/05/2023	\$ 2
Brown Brothers Harriman & Co.+	CNH	2	USD	0*	06/05/2023	4
Brown Brothers Harriman & Co.+	HKD	2	USD	0*	06/05/2023	0
Brown Brothers Harriman & Co.+	USD	8	AUD	11	06/05/2023	(188)
Brown Brothers Harriman & Co.+	USD	8	CNH	53	06/05/2023	(225)
Brown Brothers Harriman & Co.+	USD	8	HKD	65	06/05/2023	10
						<u>\$ 397</u>
					Wertsteigerung	\$ 16
					Wertminderung	\$ (413)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

(a) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar

CNH – Chinese Yuan Renminbi (Offshore)

HKD – Hong Kong Dollar

USD – United States Dollar

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettöver- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
IT-DIENSTLEISTUNGEN			
Amdocs Ltd.	116	\$ 10,924	0.3%
Capgemini SE	269	46,929	1.3
Genpact Ltd.	568	20,891	0.6
Otsuka Corp.	400	15,065	0.4
VeriSign, Inc.	129	28,808	0.8
		<u>122,617</u>	<u>3.4</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Analog Devices, Inc.	93	16,525	0.5
Broadcom, Inc.	106	85,644	2.4
Infineon Technologies AG	487	18,130	0.5
KLA Corp.	38	16,834	0.5
Taiwan Semiconductor Manufacturing Co., Ltd. (Sponsored ADR)	200	19,718	0.5
		<u>156,851</u>	<u>4.4</u>
SOFTWARE			
Adobe, Inc.	220	91,914	2.6
Autodesk, Inc.	100	19,939	0.5
Constellation Software, Inc./Canada	25	50,976	1.4
Gen Digital, Inc.	2,984	52,339	1.5
Intuit, Inc.	63	26,404	0.7
Microsoft Corp.	776	254,831	7.1
Nice Ltd.	47	9,638	0.3
Oracle Corp.	947	100,325	2.8
Oracle Corp. Japan	200	15,302	0.4
SAP SE	213	27,930	0.8
ServiceNow, Inc.	71	38,679	1.1
VMware, Inc. - Class A	520	70,871	2.0
		<u>759,148</u>	<u>21.2</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	770	136,482	3.8
Logitech International SA (REG)	180	11,514	0.3
		<u>147,996</u>	<u>4.1</u>
		<u>1,186,612</u>	<u>33.1</u>
FINANZWERTE			
BANKEN			
Bank Leumi Le-Israel BM	4,235	29,699	0.8
DBS Group Holdings Ltd.	1,000	22,390	0.6
JPMorgan Chase & Co.	328	44,513	1.2
Nordea Bank Abp	1,424	14,057	0.4
Oversea-Chinese Banking Corp., Ltd.	3,800	34,447	1.0
Royal Bank of Canada	523	46,783	1.3
Sumitomo Mitsui Financial Group, Inc.	800	32,465	0.9
Toronto-Dominion Bank (The)	430	24,340	0.7
		<u>248,694</u>	<u>6.9</u>
KAPITALMÄRKTE			
Houlihan Lokey, Inc.	190	16,589	0.5
London Stock Exchange Group PLC	167	17,803	0.5
S&P Global, Inc.	122	44,826	1.2
Singapore Exchange Ltd.	2,900	19,887	0.6
		<u>99,105</u>	<u>2.8</u>
FINANZDIENSTLEISTUNGEN			
Fidelity National Information Services, Inc.	514	28,049	0.8
Mastercard, Inc. - Class A	114	41,612	1.2
Visa, Inc. - Class A	252	55,700	1.5
		<u>125,361</u>	<u>3.5</u>
VERSICHERUNGEN			
AXA SA	1,221	34,616	1.0
Insurance Australia Group Ltd.	5,691	19,192	0.5
Marsh & McLennan Cos., Inc.	250	43,295	1.2
Medibank Pvt Ltd.	5,274	12,241	0.3
NN Group NV	660	23,811	0.7
Progressive Corp. (The)	84	10,745	0.3
Sampo Oyj - Class A	840	38,657	1.1
Willis Towers Watson PLC	132	28,888	0.8
		<u>211,445</u>	<u>5.9</u>
		<u>684,605</u>	<u>19.1</u>

	Anteile	Wert (USD)	Nettover- mögen %
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	345	\$ 47,596	1.3%
Gilead Sciences, Inc.	353	27,160	0.8
		<u>74,756</u>	<u>2.1</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Centene Corp.	430	26,836	0.8
McKesson Corp.	178	69,570	1.9
UnitedHealth Group, Inc.	145	70,650	2.0
		<u>167,056</u>	<u>4.7</u>
PHARMAZEUTIKA			
Chugai Pharmaceutical Co., Ltd.	1,000	26,914	0.7
Eli Lilly & Co.	49	21,044	0.6
Johnson & Johnson	109	16,902	0.5
Merck & Co., Inc.	627	69,227	1.9
Novo Nordisk A/S - Class B	665	107,019	3.0
Roche Holding AG (Genusschein)	115	36,628	1.0
Sanofi	271	27,649	0.8
		<u>305,383</u>	<u>8.5</u>
		<u>547,195</u>	<u>15.3</u>
INDUSTRIEGÜTER			
LUFTFRACHT UND LOGISTIK			
Kuehne & Nagel International AG (REG)	45	12,829	0.4
BAU- UND INGENIEURWESEN			
AECOM	805	62,830	1.7
ELEKTRISCHE AUSRÜSTUNG			
Eaton Corp. PLC	109	19,173	0.6
Generac Holdings, Inc.	74	8,060	0.2
Hubbell, Inc.	92	25,986	0.7
Prysmian SpA	1,058	39,351	1.1
Schneider Electric SE	370	64,010	1.8
		<u>156,580</u>	<u>4.4</u>
MASCHINEN			
ANDRITZ AG	415	22,302	0.6
PROFESSIONELLE DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	115	24,034	0.7
Experian PLC	472	16,653	0.5
Paychex, Inc.	294	30,849	0.9
RELX PLC (Amsterdam)	929	29,039	0.8
Wolters Kluwer NV	301	34,382	0.9
		<u>134,957</u>	<u>3.8</u>
		<u>389,498</u>	<u>10.9</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
BCE, Inc.	596	26,887	0.7
Comcast Corp. - Class A	957	37,658	1.1
Deutsche Telekom AG (REG)	882	19,568	0.5
HKT Trust & HKT Ltd. - Class SS	20,000	25,557	0.7
		<u>109,670</u>	<u>3.0</u>
UNTERHALTUNG			
Electronic Arts, Inc.	410	52,480	1.5
Ubisoft Entertainment SA	140	3,982	0.1
		<u>56,462</u>	<u>1.6</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	924	113,994	3.2
Auto Trader Group PLC	2,479	19,455	0.5
Kakaku.com, Inc.	400	5,808	0.2
		<u>139,257</u>	<u>3.9</u>
MEDIEN			
Informa PLC	3,184	27,644	0.8
		<u>333,033</u>	<u>9.3</u>
NICHT-BASISKONSUMGÜTER			
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	125	15,073	0.4
HOTELS, RESTAURANTS UND FREIZEIT			
Compass Group PLC	401	10,989	0.3
FREIZEITPRODUKTE			
Bandai Namco Holdings, Inc.	1,000	23,418	0.7

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
SPEZIALISIERTER EINZELHANDEL					
AutoZone, Inc.			33 \$	78,766	2.2%
Kingfisher PLC			6,677	19,205	0.5
O'Reilly Automotive, Inc.			25	22,583	0.6
ZOZO, Inc.			1,300	26,462	0.8
				<u>147,016</u>	<u>4.1</u>
				<u>196,496</u>	<u>5.5</u>
VERBRAUCHSGÜTER					
GETRÄNKE					
Coca-Cola Co. (The)			764	45,580	1.3
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN					
Koninklijke Ahold Delhaize NV			617	19,560	0.5
Loblaw Cos., Ltd.			152	13,290	0.4
Walmart, Inc.			185	27,171	0.8
Woolworths Group Ltd.			642	15,661	0.4
				<u>75,682</u>	<u>2.1</u>
LEBENSMITTELPRODUKTE					
Nestle SA (REG)			199	23,589	0.6
Salmar ASA			416	18,355	0.5
				<u>41,944</u>	<u>1.1</u>
				<u>163,206</u>	<u>4.5</u>
IMMOBILIEN					
REITs – BÜROS					
Nippon Building Fund, Inc.			4	16,010	0.4
VERSORGUNG					
STROMVERSORGUNGSBETRIEBE					
NextEra Energy, Inc.			200	14,692	0.4
				<u>3,531,347</u>	<u>98.5</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
KOMMUNIKATIONSDIENSTLEISTUNGEN					
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE					
Telstra Corp. Ltd.			13,714	38,891	1.1
IMMOBILIEN					
REITs – EINZELHANDEL					
Link REIT			1,306	7,594	0.2
				<u>46,485</u>	<u>1.3</u>
Gesamtanlagen					
(Kosten \$3,568,761)				\$ 3,577,832	99.8%
Termineinlagen					
BNP Paribas, Paris(a)	2.63 %	–		405	0.0
Citibank, New York(a)	4.43 %	–		88,112	2.5
DNB, Oslo(a)	2.21 %	–		362	0.0
HSBC Bank PLC, London(a)	3.41 %	–		567	0.0
HSBC, Hong Kong(a)	1.97 %	–		365	0.0
HSBC, Singapore(a)	2.77 %	–		700	0.1
Nordea, Oslo(a)	2.09 %	–		290	0.0
Scotiabank, Toronto(a)	3.33 %	–		405	0.0
SEB, Stockholm(a)	0.42 %	–		451	0.0
SEB, Stockholm(a)	1.73 %	–		345	0.0
SMBC, London(a)	(0.34)%	–		357	0.0
SMBC, Tokyo(a)	2.13 %	–		457	0.0
Termineinlagen insgesamt				<u>92,816</u>	<u>2.6</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>(86,196)</u>	<u>(2.4)</u>
Nettovermögen				<u>\$ 3,584,452</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA.	CAD	67	USD	49	06/09/2023	\$ (217)
Bank of America, NA.	USD	8	CAD	11	06/09/2023	(96)
Bank of America, NA.	USD	9	JPY	1,294	06/15/2023	79
Bank of America, NA.	USD	53	JPY	7,122	06/15/2023	(2,116)
Bank of America, NA.	NOK	236	USD	22	06/21/2023	1,096
Bank of America, NA.	USD	12	NOK	135	06/21/2023	76
Bank of America, NA.	ILS	114	USD	31	06/22/2023	738
Bank of America, NA.	SGD	85	USD	64	07/13/2023	1,213
Bank of America, NA.	CHF	33	USD	37	07/21/2023	317
Bank of America, NA.	USD	52	CHF	46	07/21/2023	(797)
Bank of America, NA.	EUR	138	USD	152	07/31/2023	3,938
						<u>\$ 4,231</u>
					Wertsteigerung	\$ 7,457
					Wertminderung	\$ (3,226)

(a) Tagesgeld.

Währungskürzel:

- CAD – Canadian Dollar
- CHF – Swiss Franc
- EUR – Euro
- ILS – Israeli Shekel
- 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.

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Ahlstrom Holding 3 Oy	3.63%	02/04/2028	EUR 100	\$ 90,071	0.5%
Constellium SE	3.13%	07/15/2029	100	89,559	0.5
Guala Closures SpA	3.25%	06/15/2028	100	93,175	0.5
Huhtamaki Oyj	4.25%	06/09/2027	100	105,226	0.6
Itelyum Regeneration SpA	4.63%	10/01/2026	100	98,299	0.5
Monitchem Holdco 3 SA(a)	8.49%	05/01/2028	100	105,337	0.6
Novelis Sheet Ingot GmbH	3.38%	04/15/2029	100	92,679	0.5
Olympus Water US Holding Corp.	3.88%	10/01/2028	100	86,211	0.5
Reno De Medici SpA(a)	8.21%	12/14/2026	100	103,272	0.6
WEPA Hygieneprodukte GmbH	2.88%	12/15/2027	100	92,298	0.5
				<u>956,127</u>	<u>5.3</u>
INVESTITIONSGÜTER					
Ardagh Metal Packaging Finance USA LLC/ Ardagh Metal Packaging Finance PLC	3.00%	09/01/2029	100	78,269	0.5
Ball Corp.	4.00%	11/15/2023	USD 42	41,604	0.2
Ctec II GmbH	5.25%	02/15/2030	EUR 100	87,884	0.5
Eco Material Technologies, Inc.	7.88%	01/31/2027	USD 119	112,905	0.6
Harsco Corp.	5.75%	07/31/2027	146	126,364	0.7
IMA Industria Macchine Automatiche SpA	3.75%	01/15/2028	EUR 100	94,057	0.5
Paprec Holding SA	3.50%	07/01/2028	100	95,800	0.5
PCF GmbH	4.75%	04/15/2026	100	88,212	0.5
Seche Environnement SA	2.25%	11/15/2028	102	94,351	0.5
Titan Holdings II BV	5.13%	07/15/2029	100	83,980	0.5
TK Elevator US Newco, Inc.	5.25%	07/15/2027	USD 200	184,354	1.0
Trivium Packaging Finance BV	3.75%	08/15/2026	EUR 100	97,307	0.6
				<u>1,185,087</u>	<u>6.6</u>
KOMMUNIKATIONSMEDIEN					
Adevinta ASA	3.00%	11/15/2027	100	98,381	0.5
Altice Financing SA	5.00%	01/15/2028	USD 205	160,460	0.9
AMC Networks, Inc.	4.25%	02/15/2029	60	34,200	0.2
AMC Networks, Inc.	4.75%	08/01/2025	15	13,256	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.25%	01/15/2034	96	71,009	0.4
CCO Holdings LLC/CCO Holdings Capital Corp.	4.50%	06/01/2033	25	19,085	0.1
CCO Holdings LLC/CCO Holdings Capital Corp.	4.75%	02/01/2032	145	116,378	0.6
CCO Holdings LLC/CCO Holdings Capital Corp.	5.13%	05/01/2027	31	28,777	0.2
Clear Channel Outdoor Holdings, Inc.	5.13%	08/15/2027	47	41,415	0.2
CSC Holdings LLC	5.00%	11/15/2031	200	86,717	0.5
Gray Television, Inc.	4.75%	10/15/2030	100	64,093	0.4
iHeartCommunications, Inc.	4.75%	01/15/2028	100	69,380	0.4
McGraw-Hill Education, Inc.	5.75%	08/01/2028	35	29,914	0.2
Nexstar Media Inc.	4.75%	11/01/2028	60	50,666	0.3
Scripps Escrow II, Inc.	5.38%	01/15/2031	60	41,887	0.2
Sirius XM Radio, Inc.	3.88%	09/01/2031	173	128,448	0.7
Telenet Finance Luxembourg Notes Sarl	3.50%	03/01/2028	EUR 100	97,804	0.5
Univision Communications, Inc.	6.63%	06/01/2027	USD 18	17,065	0.1
Urban One, Inc.	7.38%	02/01/2028	95	85,569	0.5
Ziggo Bond Co. BV	5.13%	02/28/2030	200	152,723	0.8
				<u>1,407,227</u>	<u>7.8</u>
KOMMUNIKATION/TELEKOMMUNIKATION					
Consolidated Communications, Inc.	6.50%	10/01/2028	120	89,800	0.5
Embarq Corp.	8.00%	06/01/2036	55	27,439	0.2
Frontier Communications Holdings LLC	8.75%	05/15/2030	21	19,636	0.1
Level 3 Financing, Inc.	3.75%	07/15/2029	210	109,479	0.6
Telecom Italia SpA/Milano, Series E	1.63%	01/18/2029	EUR 140	115,377	0.6
Telefonica Europe BV(b)	2.50%	02/05/2027	100	92,032	0.5
Vmed O2 UK Financing I PLC	4.50%	07/15/2031	GBP 202	186,762	1.0
Vodafone Group PLC	4.88%	10/03/2078	100	117,542	0.7
				<u>758,067</u>	<u>4.2</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – KFZ					
Adient Global Holdings Ltd.	3.50%	08/15/2024	EUR 15	15,703	0.1
Clarios Global LP	6.75%	05/15/2025	USD 109	109,284	0.6
Clarios Global LP/Clarios US Finance Co.	4.38%	05/15/2026	EUR 100	102,189	0.6
Dana, Inc.	4.25%	09/01/2030	USD 200	161,107	0.9
Faurecia SE	2.38%	06/15/2029	EUR 180	155,846	0.9
Ford Motor Co.	3.25%	02/12/2032	USD 447	339,748	1.9
IHO Verwaltungs GmbH(c)	8.75%	05/15/2028	EUR 160	173,623	0.9
Volvo Car AB, Series E	2.50%	10/07/2027	100	95,470	0.5
ZF Finance GmbH, Series E	2.00%	05/06/2027	200	186,171	1.0
				<u>1,339,141</u>	<u>7.4</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
KONJUNKTURABHÄNGIGE KONSUMGÜTER – UNTERHALTUNG					
Cinemark USA, Inc.	5.88%	03/15/2026	USD 100	\$ 95,007	0.5%
Pinnacle Bidco PLC	5.50%	02/15/2025	EUR 100	104,714	0.6
Six Flags Entertainment Corp.	5.50%	04/15/2027	USD 46	43,620	0.3
				<u>243,341</u>	<u>1.4</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – SONSTIGE					
Accor SA(b)	4.38%	01/30/2024	EUR 100	104,642	0.6
Castle UK Finco PLC(a)	8.57%	05/15/2028	EUR 100	93,862	0.5
Empire Communities Corp.	7.00%	12/15/2025	USD 40	36,602	0.2
Forestar Group, Inc.	3.85%	05/15/2026	EUR 60	55,293	0.3
Hilton Domestic Operating Co., Inc.	3.75%	05/01/2029	USD 51	44,997	0.3
Hilton Grand Vacations Borrower Escrow LLC/ Hilton Grand Vacations Borrower Esc	4.88%	07/01/2031	EUR 51	43,278	0.2
HT Troplast GmbH	9.25%	07/15/2025	EUR 100	105,860	0.6
Maison Finco PLC	6.00%	10/31/2027	GBP 100	99,322	0.6
Mattamy Group Corp.	4.63%	03/01/2030	USD 100	86,082	0.5
NH Hotel Group SA	4.00%	07/02/2026	EUR 100	101,380	0.6
Shea Homes LP/Shea Homes Funding Corp.	4.75%	02/15/2028	USD 50	44,121	0.2
Travel + Leisure Co.	4.50%	12/01/2029	USD 41	34,782	0.2
Travel + Leisure Co.	6.63%	07/31/2026	EUR 97	95,999	0.5
				<u>946,220</u>	<u>5.3</u>
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Bath & Body Works, Inc.	6.88%	11/01/2035	EUR 60	54,299	0.3
BCPE Ulysses Intermediate, Inc.(c)	7.75%	04/01/2027	EUR 60	51,645	0.3
Foundation Building Materials, Inc.	6.00%	03/01/2029	USD 30	24,104	0.2
Gap, Inc. (The)	3.88%	10/01/2031	EUR 60	41,454	0.2
Maxeda DIY Holding BV	5.88%	10/01/2026	EUR 100	77,213	0.4
SRS Distribution, Inc.	6.13%	07/01/2029	USD 60	49,964	0.3
				<u>298,679</u>	<u>1.7</u>
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
AdaptHealth LLC	5.13%	03/01/2030	EUR 100	77,788	0.4
Avantor Funding, Inc.	3.88%	07/15/2028	EUR 100	98,528	0.6
Catalent Pharma Solutions, Inc.	5.00%	07/15/2027	USD 46	42,008	0.2
Cheplapharm Arzneimittel GmbH	7.50%	05/15/2030	EUR 100	106,535	0.6
Chrome Bidco SASU	3.50%	05/31/2028	EUR 100	88,013	0.5
CHS/Community Health Systems, Inc.	6.88%	04/15/2029	USD 188	106,147	0.6
Elanco Animal Health, Inc.	6.65%	08/28/2028	EUR 55	52,731	0.3
Embecta Corp.	5.00%	02/15/2030	USD 54	45,309	0.3
Emergent BioSolutions, Inc.	3.88%	08/15/2028	EUR 105	57,608	0.3
Grifols Escrow Issuer SA	3.88%	10/15/2028	EUR 100	89,256	0.5
Gruenthal GmbH	4.13%	05/15/2028	EUR 100	98,594	0.6
IQVIA, Inc.	2.88%	06/15/2028	EUR 100	95,723	0.5
Laboratoire Eimer Selas	5.00%	02/01/2029	EUR 100	74,382	0.4
LifePoint Health, Inc.	5.38%	01/15/2029	USD 113	55,139	0.3
ModivCare Escrow Issuer, Inc.	5.00%	10/01/2029	EUR 100	76,018	0.4
Organon & Co./Organon Foreign Debt Co-Issuer BV	2.88%	04/30/2028	EUR 100	92,992	0.5
Radiology Partners, Inc.	9.25%	02/01/2028	USD 60	16,771	0.1
US Acute Care Solutions LLC	6.38%	03/01/2026	EUR 95	80,537	0.4
				<u>1,354,079</u>	<u>7.5</u>
SONSTIGE INDUSTRIEWERTE					
American Builders & Contractors Supply Co., Inc.	4.00%	01/15/2028	EUR 60	54,674	0.3
Nexans SA	5.50%	04/05/2028	EUR 100	109,028	0.6
Rexel SA	2.13%	06/15/2028	EUR 175	164,246	0.9
SIG PLC	5.25%	11/30/2026	EUR 100	93,537	0.5
				<u>421,485</u>	<u>2.3</u>
DIENSTLEISTUNGEN					
ADT Security Corp. (The)	4.13%	08/01/2029	USD 60	51,534	0.3
APX Group, Inc.	5.75%	07/15/2029	EUR 69	59,011	0.3
APX Group, Inc.	6.75%	02/15/2027	EUR 40	39,443	0.2
Aramark Services, Inc.	5.00%	02/01/2028	EUR 93	87,877	0.5
Block, Inc.	2.75%	06/01/2026	EUR 50	45,096	0.3
Block, Inc.	3.50%	06/01/2031	EUR 42	34,368	0.2
Cars.com, Inc.	6.38%	11/01/2028	EUR 95	88,073	0.5
Elior Group SA	3.75%	07/15/2026	EUR 100	91,648	0.5
Elis SA, Series E	2.88%	02/15/2026	EUR 100	103,218	0.6
MPH Acquisition Holdings LLC	5.75%	11/01/2028	USD 110	78,669	0.4
Prime Security Services Borrower LLC/Prime Finance, Inc.	6.25%	01/15/2028	EUR 95	87,247	0.5
Sabre GBLB, Inc.	7.38%	09/01/2025	EUR 95	80,668	0.4
Techem Verwaltungsgesellschaft 674 mbH	6.00%	07/30/2026	EUR 113	117,972	0.7
TripAdvisor, Inc.	7.00%	07/15/2025	USD 14	14,070	0.1
ZipRecruiter, Inc.	5.00%	01/15/2030	EUR 155	130,614	0.7
				<u>1,109,508</u>	<u>6.2</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettovermögen %
TECHNOLOGIE					
Boxer Parent Co., Inc.	7.13%	10/02/2025	USD 55	\$ 55,155	0.3%
Entegris, Inc.	4.38%	04/15/2028	50	45,956	0.3
Gen Digital, Inc.	6.75%	09/30/2027	45	44,939	0.3
Infinion Technologies AG(b)	3.63%	01/01/2028	EUR 100	97,620	0.5
Rackspace Technology Global, Inc.	3.50%	02/15/2028	USD 170	68,014	0.4
Seagate HDD Cayman	4.09%	06/01/2029	70	60,473	0.3
Seagate HDD Cayman	8.25%	12/15/2029	24	24,602	0.1
Virtusa Corp.	7.13%	12/15/2028	60	47,860	0.3
				<u>444,619</u>	<u>2.5</u>
TRANSPORTWESEN – FLUGGESELLSCHAFTEN					
American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.50%	04/20/2026	65	63,795	0.4
TRANSPORTWESEN – DIENSTLEISTUNGEN					
Albion Financing 1 SARL/Aggreko Holdings, Inc.	5.25%	10/15/2026	EUR 100	98,929	0.6
Kapla Holding SAS	3.38%	12/15/2026	100	97,090	0.5
Loxam SAS	4.50%	04/15/2027	100	94,719	0.5
				<u>290,738</u>	<u>1.6</u>
				<u>10,818,113</u>	<u>60.2</u>
FINANZINSTITUTE					
BANKWESEN					
Abanca Corp. Bancaria SA	6.13%	01/18/2029	200	210,481	1.2
Bread Financial Holdings, Inc.	7.00%	01/15/2026	USD 55	50,040	0.3
CaixaBank SA(b)	3.63%	09/14/2028	EUR 200	144,314	0.8
Deutsche Bank AG(b)	10.00%	12/01/2027	200	208,403	1.1
				<u>613,238</u>	<u>3.4</u>
FINANZEN					
doValue SpA.	5.00%	08/04/2025	100	101,059	0.6
Navient Corp.	5.63%	08/01/2033	USD 105	75,162	0.4
SLM Corp.	4.20%	10/29/2025	69	63,121	0.3
				<u>239,342</u>	<u>1.3</u>
VERSICHERUNGEN					
Acrisure LLC/Acrisure Finance, Inc.	4.25%	02/15/2029	5	4,205	0.0
REITs					
Aedas Homes Opco SLU	4.00%	08/15/2026	EUR 100	96,484	0.5
Brookfield Property REIT, Inc./BPR Cumulus LLC/ BPR Nimbus LLC/GGSI Sellco LL	4.50%	04/01/2027	USD 150	119,911	0.7
Fastighets AB Balder	2.87%	06/02/2081	EUR 235	161,020	0.9
Heimstaden Bostad AB(b)	3.00%	10/29/2027	104	57,632	0.3
Iron Mountain, Inc.	5.63%	07/15/2032	USD 95	84,669	0.5
MPT Operating Partnership LP/MPT Finance Corp.	2.55%	12/05/2023	GBP 100	119,187	0.7
SBB Treasury Oyj, Series E.	1.13%	11/26/2029	EUR 180	119,543	0.7
Via Celere Desarrollos Inmobiliarios SA.	5.25%	04/01/2026	100	98,821	0.5
Vivion Investments SARL	3.00%	08/08/2024	100	83,646	0.5
				<u>940,913</u>	<u>5.3</u>
				<u>1,797,698</u>	<u>10.0</u>
VERSORGUNGSBETRIEBE					
ELEKTRIZITÄT					
EDP - Energias de Portugal SA, Series NC8.	1.88%	03/14/2082	200	163,580	0.9
				<u>12,779,391</u>	<u>71.1</u>
INDUSTRIESCHULDVERSCHREIBUNGEN MIT ANLAGEQUALITÄT					
FINANZINSTITUTE					
BANKWESEN					
Bank of Ireland Group PLC, Series E	1.38%	08/11/2031	100	93,038	0.5
BNP Paribas SA(b)	7.38%	06/11/2030	200	206,922	1.1
Deutsche Bank AG, Series E	5.63%	05/19/2031	100	103,899	0.6
ING Groep NV(b)	5.75%	11/16/2026	USD 200	175,969	1.0
KBC Group NV(b)	4.25%	10/24/2025	EUR 200	182,575	1.0
Lloyds Banking Group PLC, Series E.	2.00%	04/12/2028	GBP 100	105,790	0.6
NatWest Group PLC(b)	5.13%	05/12/2027	200	210,763	1.2
Standard Chartered PLC(b)	4.75%	01/14/2031	USD 200	141,276	0.8
UBS Group AG(b)	4.88%	02/12/2027	200	155,373	0.9
				<u>1,375,605</u>	<u>7.7</u>
VERSICHERUNGEN					
Centene Corp.	2.50%	03/01/2031	210	168,047	0.9
REITs					
Aroundtown SA, Series E	1.00%	01/07/2025	EUR 100	94,738	0.5
				<u>1,638,390</u>	<u>9.1</u>

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
INDUSTRIE					
GRUNDSTOFFE					
Berry Global, Inc.	4.88%	07/15/2026	USD 44	\$ 42,661	0.2%
INVESTITIONSGÜTER					
Cellnex Telecom SA.	1.88%	06/26/2029	EUR 100	91,045	0.4
Regal Rexnord Corp.	6.30%	02/15/2030	USD 12	11,986	0.1
Regal Rexnord Corp.	6.40%	04/15/2033	14	13,842	0.1
				116,873	0.6
KOMMUNIKATIONSMEDIEN					
Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.88%	08/15/2027	73	64,342	0.4
KOMMUNIKATION/TELEKOMMUNIKATION					
Hughes Satellite Systems Corp.	5.25%	08/01/2026	23	21,428	0.1
Sprint Capital Corp.	8.75%	03/15/2032	105	127,492	0.7
				148,920	0.8
KONJUNKTURABHÄNGIGE KONSUMGÜTER – EINZELHÄNDLER					
Macy's Retail Holdings LLC.	5.88%	04/01/2029	55	48,625	0.3
				421,421	2.3
VERSORGBETRIEBE					
ELEKTRIZITÄT					
Iberdrola Finanzas SA, Series E(b)	4.88%	04/25/2028	EUR 100	103,544	0.6
				2,163,355	12.0
SCHWELLENMÄRKTE - INDUSTRIESCHULDVERSCHREIBUNGEN					
INDUSTRIE					
GRUNDSTOFFE					
Klabin Austria GmbH	3.20%	01/12/2031	USD 200	158,350	0.9
INVESTITIONSGÜTER					
Canpack SA / Canpack US LLC	2.38%	11/01/2027	EUR 100	84,978	0.4
Cemex SAB de CV(b)	5.13%	06/08/2026	USD 200	175,365	1.0
IHS Holding Ltd.	6.25%	11/29/2028	200	159,412	0.9
				419,755	2.3
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Rede D'or Finance Sarl.	4.95%	01/17/2028	200	180,975	1.0
Teva Pharmaceutical Finance Co. LLC.	6.15%	02/01/2036	200	178,912	1.0
				359,887	2.0
ENERGIE					
Azure Power Energy Ltd.	3.58%	08/19/2026	179	136,760	0.8
Greenko Wind Projects Mauritius Ltd.	5.50%	04/06/2025	200	188,725	1.0
				325,485	1.8
				1,263,477	7.0
VERSORGBETRIEBE					
ELEKTRIZITÄT					
ReNew Wind Energy AP2/ReNew Power Pvt Ltd. other 9 Subsidiaries	4.50%	07/14/2028	200	165,912	0.9
Star Energy Geothermal Wayang Windu Ltd.	6.75%	04/24/2033	162	157,934	0.9
				323,846	1.8
				1,587,323	8.8
DURCH GEWERBLICHE HYPOTHEKEN BESICHERTE ANLEIHEN					
NICHT STAATLICHE FESTVERZINSLICHE CMBS					
GS Mortgage Securities Trust, Series 2015-GC32, Class B	4.40%	07/10/2048	100	93,078	0.5
Wells Fargo Commercial Mortgage Trust, Series 2015-LC20, Class C	4.06%	04/15/2050	75	67,937	0.4
WFRBS Commercial Mortgage Trust, Series 2013-UBS1, Class C. .	5.02%	03/15/2046	100	97,682	0.6
				258,697	1.5
				16,788,766	93.4
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
INDUSTRIESCHULDVERSCHREIBUNG OHNE ANLAGEQUALITÄT					
INDUSTRIE					
GRUNDSTOFFE					
Graphic Packaging International LLC.	3.50%	03/15/2028	51	46,500	0.2
KOMMUNIKATIONSMEDIEN					
Univision Communications, Inc.	4.50%	05/01/2029	60	50,349	0.3
NICHT KONJUNKTURABHÄNGIGE KONSUMGÜTER					
Option Care Health, Inc.	4.38%	10/31/2029	60	51,915	0.3
TECHNOLOGIE					
NCR Corp.	5.13%	04/15/2029	55	47,985	0.3

	Zinssatz	Datum	Nennwert (000)	Wert (USD)	Nettover- mögen %
TRANSPORTWESEN – DIENSTLEISTUNGEN					
BCP V Modular Services Finance PLC	6.75%	11/30/2029	EUR 100	\$ 79,400	0.4%
				<u>276,149</u>	<u>1.5</u>
Gesamtanlagen				\$ 17,064,915	94.9%
(Kosten \$19,686,767)					
Termineinlagen					
SMBC, London(d)	2.13 %	–		3,575	0.0
SMBC, London(d)	3.41 %	–		31	0.0
SMBC, London(d)	4.43 %	–		<u>474,600</u>	<u>2.7</u>
Termineinlagen insgesamt				<u>478,206</u>	<u>2.7</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>435,406</u>	<u>2.4</u>
Nettovermögen				<u>\$ 17,978,527</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Bank of America, NA.	GBP 691	USD 862	07/21/2023	\$ 489
Barclays Bank PLC	EUR 1,766	USD 1,958	06/14/2023	69,159
Brown Brothers Harriman & Co.	EUR 1,870	USD 2,054	06/28/2023	52,456
Brown Brothers Harriman & Co.	USD 419	EUR 385	06/28/2023	(7,371)
Brown Brothers Harriman & Co.	EUR 2,370	USD 2,598	07/12/2023	58,560
Brown Brothers Harriman & Co.	EUR 1,659	USD 1,794	07/31/2023	14,715
Brown Brothers Harriman & Co.+	CNH 1	USD 0*	06/05/2023	4
Brown Brothers Harriman & Co.+	HKD 0*	USD 0*	06/05/2023	(0)
Brown Brothers Harriman & Co.+	USD 16	CNH 112	06/05/2023	(482)
Brown Brothers Harriman & Co.+	USD 17	HKD 135	06/05/2023	22
Brown Brothers Harriman & Co.+	AUD 0*	USD 0*	06/20/2023	3
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/20/2023	7
Brown Brothers Harriman & Co.+	USD 16	AUD 24	06/20/2023	(415)
Brown Brothers Harriman & Co.+	USD 19	CHF 17	06/20/2023	(343)
Brown Brothers Harriman & Co.+	USD 44	EUR 40	06/20/2023	(777)
Brown Brothers Harriman & Co.+	USD 26	GBP 21	06/20/2023	(141)
				<u>\$ 185,886</u>
			Wertsteigerung	\$ 195,415
			Wertminderung	\$ (9,529)

+ Zum Zweck der Absicherung von 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-XOVER Series 39, 5 Year Index	06/20/2028	EUR 331	\$ (9,392)	\$ (6,184)

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (a) Floating Rate Security. Stated interest/floor/ceiling rate was in effect at 31. Mai 2023.
- (b) Die Wertpapiere sind unbefristet und haben somit kein festgelegtes Fälligkeitsdatum. Das ggf. angezeigte Datum spiegelt den nächsten Stichtag wider.
- (c) Zahlungen in Sachwerten (PIK).
- (d) Tagesgeld.

Währungskürzel:

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

Glossar:

- CMBS – Commercial Mortgage-Backed Securities
INTRCONX – Inter-Continental Exchange
REIT – Real Estate Investment Trust

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONSÄUSRÜSTUNG			
Ciena Corp.	463,848	\$ 21,680,256	2.0%
Lumentum Holdings, Inc.	198,966	10,525,301	1.0
		<u>32,205,557</u>	<u>3.0</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Flex Ltd.	1,434,553	36,423,301	3.3
Keysight Technologies, Inc.	187,264	30,299,315	2.8
TE Connectivity Ltd.	200,763	24,589,452	2.3
		<u>91,312,068</u>	<u>8.4</u>
IT-DIENSTLEISTUNGEN			
Accenture PLC - Class A	91,662	28,041,239	2.6
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Advanced Micro Devices, Inc.	133,900	15,828,319	1.5
Monolithic Power Systems, Inc.	31,673	15,516,919	1.4
NVIDIA Corp.	62,149	23,513,453	2.2
NXP Semiconductors NV	104,137	18,650,937	1.7
ON Semiconductor Corp.	321,639	26,889,020	2.5
		<u>100,398,648</u>	<u>9.3</u>
SOFTWARE			
Adobe, Inc.	58,045	24,250,621	2.2
Intuit, Inc.	56,854	23,828,648	2.2
Microsoft Corp.	127,704	41,936,717	3.9
Palo Alto Networks, Inc.	83,182	17,750,207	1.6
		<u>107,766,193</u>	<u>9.9</u>
		<u>359,723,705</u>	<u>33.2</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Alcon, Inc.	286,457	22,168,907	2.0
Becton Dickinson and Co.	100,538	24,306,067	2.2
STERIS PLC	123,647	24,725,691	2.3
		<u>71,200,665</u>	<u>6.5</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Laboratory Corp. of America Holdings	73,544	15,630,306	1.4
UnitedHealth Group, Inc.	50,142	24,431,188	2.3
		<u>40,061,494</u>	<u>3.7</u>
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Bio-Rad Laboratories, Inc. - Class A	41,659	15,553,388	1.4
Bruker Corp.	231,490	15,995,959	1.5
Danaher Corp.	117,607	27,004,919	2.5
ICON PLC	107,818	22,968,468	2.1
West Pharmaceutical Services, Inc.	66,744	22,334,545	2.1
		<u>103,857,279</u>	<u>9.6</u>
PHARMAZEUTIKA			
Johnson & Johnson	153,062	23,733,794	2.2
		<u>238,853,232</u>	<u>22.0</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Hexcel Corp.	291,266	20,094,441	1.9
BAUPRODUKTE			
Owens Corning	166,689	17,724,041	1.6
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Tetra Tech, Inc.	143,264	19,694,502	1.8
Waste Management, Inc.	185,414	30,022,235	2.8
		<u>49,716,737</u>	<u>4.6</u>
ELEKTRISCHE AUSRÜSTUNG			
Rockwell Automation, Inc.	59,712	16,635,763	1.5
MASCHINEN			
Deere & Co.	82,057	28,390,081	2.6
Xylem, Inc./NY	170,089	17,042,918	1.6
		<u>45,432,999</u>	<u>4.2</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Maximus, Inc.	207,515	16,800,415	1.5
		<u>166,404,396</u>	<u>15.3</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
FINANZWERTE					
KAPITALMÄRKTE					
Intercontinental Exchange, Inc.			215,751	\$ 22,858,819	2.1%
MSCI, Inc.			56,657	26,658,818	2.5
				<u>49,517,637</u>	<u>4.6</u>
FINANZDIENSTLEISTUNGEN					
Visa, Inc. - Class A			149,419	33,026,081	3.0
VERSICHERUNGEN					
Aflac, Inc.			442,442	28,409,201	2.6
				<u>110,952,919</u>	<u>10.2</u>
VERBRAUCHSGÜTER					
HAUSHALTSPRODUKTE					
Procter & Gamble Co. (The)			192,962	27,497,085	2.6
KÖRPERPFLEGEPRODUKTE					
Haleon PLC (ADR) (a)			1,987,755	15,981,550	1.5
Unilever PLC (Sponsored ADR)			573,755	28,653,325	2.6
				<u>44,634,875</u>	<u>4.1</u>
				<u>72,131,960</u>	<u>6.7</u>
NICHT-BASISKONSUMGÜTER					
AUTOMOBILKOMONENTEN					
Aptiv PLC			186,359	16,414,501	1.5
HAUSHALTSGEBRAUCHSGÜTER					
TopBuild Corp.			83,719	16,882,773	1.5
SPEZIALISIERTER EINZELHANDEL					
Home Depot, Inc. (The)			64,091	18,166,594	1.7
				<u>51,463,868</u>	<u>4.7</u>
VERSORGUNG					
WASSERVERSORGER					
American Water Works Co., Inc.			127,818	18,463,310	1.7
IMMOBILIEN					
REITs – SPEZIALISIERT					
SBA Communications Corp.			63,511	14,085,470	1.3
Gesamtanlagen					
(Kosten \$968,994,743)				\$ 1,032,078,860	95.1%
Termineinlagen					
BBH, Grand Cayman(b)	2.77 %	–		1	0.0
DNB, Oslo(b)	2.63 %	–		2	0.0
HSBC, Hong Kong(b)	1.97 %	–		1,271	0.0
JPMorgan Chase, New York(b)	4.43 %	–		45,533,079	4.2
Scotiabank, Toronto(b)	3.33 %	–		437	0.0
SEB, Stockholm(b)	2.13 %	–		5,316	0.0
Termineinlagen insgesamt				<u>45,540,106</u>	<u>4.2</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>7,462,407</u>	<u>0.7</u>
Nettovermögen				<u>\$ 1,085,081,373</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 133	USD	87	06/20/2023	\$ (10)
Brown Brothers Harriman & Co.+	AUD 43	USD	29	06/20/2023	709
Brown Brothers Harriman & Co.+	CAD 164	USD	120	06/20/2023	(343)
Brown Brothers Harriman & Co.+	CAD 1,412	USD	1,046	06/20/2023	5,459
Brown Brothers Harriman & Co.+	EUR 773	USD	833	06/20/2023	6,126
Brown Brothers Harriman & Co.+	GBP 64	USD	79	06/20/2023	(680)
Brown Brothers Harriman & Co.+	GBP 8	USD	10	06/20/2023	45
Brown Brothers Harriman & Co.+	JPY 70	USD	1	06/20/2023	(1)
Brown Brothers Harriman & Co.+	JPY 41	USD	0*	06/20/2023	7
Brown Brothers Harriman & Co.+	SGD 193	USD	142	06/20/2023	(220)
Brown Brothers Harriman & Co.+	SGD 181	USD	134	06/20/2023	479
Brown Brothers Harriman & Co.+	USD 4,076	AUD	6,106	06/20/2023	(101,297)
Brown Brothers Harriman & Co.+	USD 6,202	CAD	8,327	06/20/2023	(65,190)
Brown Brothers Harriman & Co.+	USD 168	CAD	229	06/20/2023	603
Brown Brothers Harriman & Co.+	USD 28,619	EUR	26,290	06/20/2023	(488,383)
Brown Brothers Harriman & Co.+	USD 3,549	GBP	2,837	06/20/2023	(18,884)
Brown Brothers Harriman & Co.+	USD 160	GBP	129	06/20/2023	524
Brown Brothers Harriman & Co.+	USD 23	JPY	3,142	06/20/2023	(557)
Brown Brothers Harriman & Co.+	USD 1	JPY	104	06/20/2023	4

Kontrahent		Verträge zur Lieferung (000)		Im Austausch gegen (000)		Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+.....	USD	6,597	SGD	8,819	06/20/2023	\$	(71,646)
Brown Brothers Harriman & Co.+.....	USD	97	SGD	131	06/20/2023		66
							\$ (733,189)
						Wertsteigerung	\$ 14,022
						Wertminderung	\$ (747,211)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

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

(b) Tagesgeld.

Währungskürzel:

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

Glossar:

ADR – American Depositary Receipt
 REIT – Real Estate Investment Trust

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
INDUSTRIEGÜTER			
BAU- UND INGENIEURWESEN			
Power Construction Corp. of China Ltd. - Class A	382,700	\$ 355,957	1.7%
ELEKTRISCHE AUSRÜSTUNG			
Contemporary Amperex Technology Co., Ltd. - Class A	18,980	589,514	2.9
GoodWe Technologies Co., Ltd. - Class A	7,654	250,419	1.2
Guangzhou Great Power Energy & Technology Co., Ltd. - Class A	38,900	256,269	1.2
Henan Pinggao Electric Co., Ltd. - Class A	128,400	215,545	1.1
NARI Technology Co., Ltd. - Class A	190,160	731,619	3.6
Ningbo Orient Wires & Cables Co., Ltd. - Class A	59,100	406,393	2.0
Qingdao TGOOD Electric Co., Ltd. - Class A	110,300	339,405	1.7
Sieyuan Electric Co., Ltd. - Class A	86,900	577,294	2.8
Sineng Electric Co., Ltd. - Class A	47,958	318,456	1.6
Sungrow Power Supply Co., Ltd. - Class A	40,200	621,230	3.0
Xuji Electric Co., Ltd. - Class A	154,400	502,067	2.5
Zhejiang HangKe Technology, Inc. Co. - Class A	60,688	352,992	1.7
Zhejiang Narada Power Source Co., Ltd. - Class A	94,700	257,267	1.3
		<u>5,418,470</u>	<u>26.6</u>
MASCHINEN			
CIMC Enric Holdings Ltd.	442,000	364,219	1.8
Huaming Power Equipement C-A - Class A	242,600	341,795	1.7
Ningbo Deye Technology Co., Ltd. - Class A	16,380	311,357	1.5
Shenzhen Envicool Technology Co., Ltd. - Class A	101,140	391,527	1.9
Weichai Power Co., Ltd. - Class H	417,000	565,950	2.8
Yutong Bus Co., Ltd. - Class A	219,300	399,423	1.9
Zhejiang Sanhua Intelligent Controls Co., Ltd. - Class A	126,800	462,691	2.3
		<u>2,836,962</u>	<u>13.9</u>
		<u>8,611,389</u>	<u>42.2</u>
VERSORGUNG			
GASVERSORGBETRIEBE			
China Resources Gas Group Ltd.	160,900	529,533	2.6
ENN Energy Holdings Ltd.	37,600	437,708	2.1
Kunlun Energy Co., Ltd.	518,000	413,020	2.0
Towngas Smart Energy Co., Ltd.	896,000	398,091	2.0
		<u>1,778,352</u>	<u>8.7</u>
UNABHÄNGIGE STROM- UND ERNEUERBARE ELEKTRIZITÄTSPRODUZENTEN			
CGN Power Co., Ltd. - Class H	1,570,000	377,177	1.9
China Datang Corp. Renewable Power Co., Ltd. - Class H	1,648,000	593,861	2.9
China Longyuan Power Group Corp., Ltd. - Class H	610,000	684,458	3.4
China National Nuclear Power Co., Ltd. - Class A	416,400	411,255	2.0
China Yangtze Power Co., Ltd. - Class A	110,300	348,296	1.7
Huaneng Lancang River Hydropower, Inc. - Class A	319,100	335,722	1.6
Sichuan Chuantou Energy Co., Ltd. - Class A	151,800	317,229	1.6
Xinyi Energy Holdings Ltd.	789,000	227,758	1.1
		<u>3,295,756</u>	<u>16.2</u>
		<u>5,074,108</u>	<u>24.9</u>
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMponenten			
Anhui Zhongding Sealing Parts Co., Ltd. - Class A	121,900	206,036	1.0
Autel Intelligent Technology Corp. Ltd. - Class A	63,983	266,244	1.3
Minth Group Ltd.	158,000	395,108	2.0
Shenzhen Kedali Industry Co., Ltd. - Class A	32,400	577,796	2.8
Zhejiang Shuanghuan Driveline Co., Ltd. - Class A	94,700	321,253	1.6
		<u>1,766,437</u>	<u>8.7</u>
KRAFTFAHRZEUGE			
BYD Co., Ltd. - Class H	24,935	752,681	3.7
Li Auto, Inc. - Class A	46,810	678,965	3.3
		<u>1,431,646</u>	<u>7.0</u>
		<u>3,198,083</u>	<u>15.7</u>
INFORMATIONSTECHNOLOGIE			
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Hainan Drinda New Energy Technology Co., Ltd. - Class A	29,036	462,627	2.3
JA Solar Technology Co., Ltd. - Class A	90,800	459,320	2.2
Jinko Solar Co., Ltd.-A - Class A	155,183	277,338	1.3
Shenzhen SC New Energy Technology Corp. - Class A	20,800	279,282	1.4
TCL Zhonghuan Renewable Energy Technology Co., Ltd - Class A	54,500	284,113	1.4
		<u>1,762,680</u>	<u>8.6</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
GRUNDSTOFFE					
CHEMIKALIEN					
Ganfeng Lithium Co., Ltd. - Class A			21,780	\$ 189,887	0.9%
Shenzhen Dynanonic Co., Ltd. - Class A			20,160	311,274	1.5
Tianqi Lithium Corp. - Class A			19,500	197,081	1.0
				<u>698,242</u>	<u>3.4</u>
METALL UND BERGBAU					
Aluminum Corp. of China Ltd. - Class H			402,000	177,831	0.9
Zijin Mining Group Co., Ltd. - Class H			220,500	299,797	1.4
				<u>477,628</u>	<u>2.3</u>
				<u>1,175,870</u>	<u>5.7</u>
Gesamtanlagen					
(Kosten \$21,255,575)				\$ 19,822,130	97.1%
Termineinlagen					
ANZ, London(a)	2.63 %	–		2	0.0
DBS Bank, Singapore(a)	4.43 %	–		522,982	2.6
HSBC, Hong Kong(a)	1.97 %	–		2,135	0.0
Termineinlagen insgesamt				<u>525,119</u>	<u>2.6</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>60,456</u>	<u>0.3</u>
Nettovermögen				<u>\$ 20,407,705</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	7	USD	1 06/12/2023	\$ 18
Brown Brothers Harriman & Co.+	EUR	1	USD	1 06/12/2023	13
Brown Brothers Harriman & Co.+	GBP	0*	USD	0* 06/12/2023	3
Brown Brothers Harriman & Co.+	SGD	1	USD	1 06/12/2023	9
Brown Brothers Harriman & Co.+	USD	15	CNH	103 06/12/2023	(422)
Brown Brothers Harriman & Co.+	USD	16	EUR	14 06/12/2023	(411)
Brown Brothers Harriman & Co.+	USD	8	GBP	6 06/12/2023	(166)
Brown Brothers Harriman & Co.+	USD	17	SGD	23 06/12/2023	(347)
Brown Brothers Harriman & Co.+	AUD	2	USD	1 06/13/2023	25
Brown Brothers Harriman & Co.+	USD	18	AUD	27 06/13/2023	(733)
					<u>\$ (2,011)</u>
				Wertsteigerung	\$ 68
				Wertminderung	\$ (2,079)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

(a) Tagesgeld.

Währungskürzel:

AUD – Australian Dollar

CNH – Chinese Yuan Renminbi (Offshore)

EUR – Euro

GBP – Great British Pound

SGD – Singapore Dollar

USD – United States Dollar

Siehe Anmerkungen zum Jahresabschluss.

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
INVESTMENTGESELLSCHAFTEN			
FONDS UND INVESTMENTTRUSTS			
AB FCP I - American Income Portfolio - Class SA	12,842	\$ 931,961	13.8%
AB SICAV I - US High Yield Portfolio - Class ZT	41,789	528,631	7.8
Invesco US High Yield Fallen Angels UCITS ETF	17,542	366,986	5.4
iShares Edge MSCI USA Value Factor UCITS ETF	15,371	120,813	1.8
iShares Fallen Angels High Yield Corp. Bond UCITS ETF	75,903	387,527	5.7
SPDR Refinitiv Global Convertible Bond UCITS ETF	23,806	999,145	14.8
		<u>3,335,063</u>	<u>49.3</u>
STAMMAKTIE			
INFORMATIONSTECHNOLOGIE			
KOMMUNIKATIONS-AUSRÜSTUNG			
Arista Networks, Inc.	275	45,743	0.7
Motorola Solutions, Inc.	77	21,708	0.3
		<u>67,451</u>	<u>1.0</u>
ELEKTRONISCHE AUSRÜSTUNG, INSTRUMENTE UND KOMPONENTEN			
Amphenol Corp. - Class A	152	11,468	0.1
CDW Corp./DE	21	3,606	0.1
Cognex Corp.	141	7,749	0.1
Zebra Technologies Corp. - Class A	24	6,302	0.1
		<u>29,125</u>	<u>0.4</u>
IT-DIENSTLEISTUNGEN			
Amdocs Ltd.	82	7,722	0.1
EPAM Systems, Inc.	108	27,715	0.4
Genpact Ltd.	301	11,071	0.2
VeriSign, Inc.	51	11,389	0.2
		<u>57,897</u>	<u>0.9</u>
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
ASML Holding NV (REG)	24	17,350	0.3
Broadcom, Inc.	29	23,431	0.3
Entegris, Inc.	116	12,209	0.2
KLA Corp.	7	3,101	0.0
NVIDIA Corp.	196	74,155	1.1
QUALCOMM, Inc.	333	37,766	0.6
Texas Instruments, Inc.	14	2,434	0.0
		<u>170,446</u>	<u>2.5</u>
SOFTWARE			
Adobe, Inc.	113	47,210	0.7
Autodesk, Inc.	66	13,160	0.2
Cadence Design Systems, Inc.	76	17,549	0.3
CrowdStrike Holdings, Inc. - Class A	71	11,369	0.2
Fortinet, Inc.	895	61,155	0.9
Gen Digital, Inc.	471	8,261	0.1
Intuit, Inc.	12	5,030	0.1
Manhattan Associates, Inc.	64	11,611	0.2
Microsoft Corp.	766	251,547	3.7
Nice Ltd. (Sponsored ADR)	16	3,295	0.0
Oracle Corp.	143	15,150	0.2
PTC, Inc.	86	11,559	0.2
Roper Technologies, Inc.	78	35,429	0.5
ServiceNow, Inc.	58	31,597	0.5
Synopsys, Inc.	42	19,108	0.3
Tyler Technologies, Inc.	43	17,069	0.2
VMware, Inc. - Class A	42	5,724	0.1
		<u>565,823</u>	<u>8.4</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Apple, Inc.	154	27,296	0.4
		<u>918,038</u>	<u>13.6</u>
GESUNDHEITSWESEN			
BIOTECHNOLOGIE			
AbbVie, Inc.	93	12,830	0.2
Genmab A/S (Sponsored ADR)	202	7,921	0.1
Gilead Sciences, Inc.	98	7,540	0.1
Vertex Pharmaceuticals, Inc.	188	60,831	0.9
		<u>89,122</u>	<u>1.3</u>
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Align Technology, Inc.	26	7,349	0.1
Edwards Lifesciences Corp.	478	40,262	0.6
IDEXX Laboratories, Inc.	100	46,477	0.7

	Anteile	Wert (USD)	Nettöver- mögen %
Intuitive Surgical, Inc.	182	\$ 56,027	0.8%
		<u>150,115</u>	<u>2.2</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
AmerisourceBergen Corp.	19	3,233	0.1
Centene Corp.	112	6,990	0.1
CVS Health Corp.	36	2,449	0.0
McKesson Corp.	22	8,598	0.1
UnitedHealth Group, Inc.	249	121,323	1.8
		<u>142,593</u>	<u>2.1</u>
TECHNOLOGIE IM BEREICH GESUNDHEITSWESEN			
Veeva Systems, Inc. - Class A	198	32,809	0.5
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
Mettler-Toledo International, Inc.	13	17,185	0.3
Thermo Fisher Scientific, Inc.	5	2,542	0.0
Waters Corp.	45	11,305	0.2
		<u>31,032</u>	<u>0.5</u>
PHARMAZEUTIKA			
Bristol-Myers Squibb Co.	45	2,900	0.0
Eli Lilly & Co.	97	41,658	0.6
Johnson & Johnson	20	3,101	0.0
Merck & Co., Inc.	155	17,113	0.3
Zoetis, Inc.	329	53,630	0.8
		<u>118,402</u>	<u>1.7</u>
		<u>564,073</u>	<u>8.3</u>
NICHT-BASISKONSUMGÜTER			
KRAFTFAHRZEUGE			
Ferrari NV	42	12,040	0.2
BREIT ANGELEGTER EINZELHANDEL			
Amazon.com, Inc.	797	96,102	1.4
Etsy, Inc.	61	4,944	0.1
		<u>101,046</u>	<u>1.5</u>
HOTELS, RESTAURANTS UND FREIZEIT			
Booking Holdings, Inc.	2	5,018	0.1
Chipotle Mexican Grill, Inc.	12	24,918	0.3
Compass Group PLC (ADR)	188	5,134	0.1
		<u>35,070</u>	<u>0.5</u>
SPEZIALISIERTER EINZELHANDEL			
AutoZone, Inc.	7	16,708	0.3
Home Depot, Inc. (The)	106	30,046	0.4
O'Reilly Automotive, Inc.	10	9,033	0.1
Tractor Supply Co.	88	18,444	0.3
		<u>74,231</u>	<u>1.1</u>
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Lululemon Athletica, Inc.	9	2,987	0.0
NIKE, Inc. - Class B	319	33,578	0.5
		<u>36,565</u>	<u>0.5</u>
		<u>258,952</u>	<u>3.8</u>
FINANZWERTE			
BANKEN			
JPMorgan Chase & Co.	91	12,349	0.2
KAPITALMÄRKTE			
Cboe Global Markets, Inc.	30	3,972	0.1
Houlihan Lokey, Inc.	64	5,588	0.1
MSCI, Inc.	62	29,173	0.4
Nasdaq, Inc.	134	7,417	0.1
S&P Global, Inc.	18	6,614	0.1
		<u>52,764</u>	<u>0.8</u>
FINANZDIENSTLEISTUNGEN			
Fidelity National Information Services, Inc.	80	4,366	0.1
Mastercard, Inc. - Class A	18	6,570	0.1
PayPal Holdings, Inc.	96	5,951	0.1
Visa, Inc. - Class A	492	108,747	1.5
		<u>125,634</u>	<u>1.8</u>
VERSICHERUNGEN			
Everest Re Group Ltd.	22	7,480	0.1
Marsh & McLennan Cos., Inc.	53	9,179	0.1
Progressive Corp. (The)	39	4,989	0.1
Selective Insurance Group, Inc.	39	3,772	0.1

	Anteile	Wert (USD)	Nettover- mögen %
Willis Towers Watson PLC	40	\$ 8,754	0.1%
		<u>34,174</u>	<u>0.5</u>
		<u>224,921</u>	<u>3.3</u>
VERBRAUCHSGÜTER			
GETRÄNKE			
Coca-Cola Co. (The)	163	9,725	0.2
Monster Beverage Corp.	1,076	<u>63,075</u>	<u>0.9</u>
		<u>72,800</u>	<u>1.1</u>
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN			
Costco Wholesale Corp.	108	55,249	0.8
Dollar General Corp.	63	12,669	0.2
Koninklijke Ahold Delhaize NV (Sponsored ADR)	250	7,920	0.1
Walmart, Inc.	35	<u>5,140</u>	<u>0.1</u>
		<u>80,978</u>	<u>1.2</u>
LEBENSMITTELPRODUKTE			
General Mills, Inc.	71	<u>5,975</u>	<u>0.1</u>
HAUSHALTSPRODUKTE			
Procter & Gamble Co. (The)	23	<u>3,277</u>	<u>0.0</u>
TABAK			
Philip Morris International, Inc.	98	<u>8,821</u>	<u>0.1</u>
		<u>171,851</u>	<u>2.5</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Comcast Corp. - Class A	235	9,248	0.1
Verizon Communications, Inc.	159	<u>5,665</u>	<u>0.1</u>
		<u>14,913</u>	<u>0.2</u>
UNTERHALTUNG			
Electronic Arts, Inc.	85	10,880	0.2
Netflix, Inc.	23	<u>9,090</u>	<u>0.1</u>
		<u>19,970</u>	<u>0.3</u>
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	1,046	129,045	1.9
Meta Platforms, Inc. - Class A	29	<u>7,677</u>	<u>0.1</u>
		<u>136,722</u>	<u>2.0</u>
		<u>171,605</u>	<u>2.5</u>
INDUSTRIEGÜTER			
BAUPRODUKTE			
Otis Worldwide Corp.	90	7,156	0.1
Trex Co., Inc.	131	<u>6,727</u>	<u>0.1</u>
		<u>13,883</u>	<u>0.2</u>
GEWERBLICHE DIENSTLEISTUNGEN UND BEDARF			
Copart, Inc.	530	<u>46,423</u>	<u>0.7</u>
BAU- UND INGENIEURWESEN			
AECOM	56	<u>4,371</u>	<u>0.1</u>
ELEKTRISCHE AUSRÜSTUNG			
AMETEK, Inc.	108	<u>15,667</u>	<u>0.2</u>
TRANSPORT AUF DEM LANDWEG			
Knight-Swift Transportation Holdings, Inc.	63	<u>3,464</u>	<u>0.1</u>
MASCHINEN			
IDEX Corp.	64	<u>12,746</u>	<u>0.2</u>
PROFESSIONELLE DIENSTLEISTUNGEN			
Automatic Data Processing, Inc.	30	6,270	0.1
Booz Allen Hamilton Holding Corp.	30	3,017	0.0
Experian PLC (Sponsored ADR)	130	4,603	0.1
Paychex, Inc.	64	6,716	0.1
Paycom Software, Inc.	62	17,368	0.2
RELX PLC (Sponsored ADR)	123	<u>3,850</u>	<u>0.1</u>
		<u>41,824</u>	<u>0.6</u>
		<u>138,378</u>	<u>2.1</u>
GRUNDSTOFFE			
CHEMIKALIEN			
LyondellBasell Industries NV - Class A	48	4,106	0.1
Sherwin-Williams Co. (The)	65	<u>14,806</u>	<u>0.2</u>
		<u>18,912</u>	<u>0.3</u>
VERSORGUNG			
STROMVERSORGUNGSBETRIEBE			
American Electric Power Co., Inc.	69	5,735	0.1

	Zinssatz	Datum	Anteile	Wert (USD)	Nettovermögen %
NextEra Energy, Inc.			27	\$ 1,983	0.0%
Xcel Energy, Inc.			98	6,399	0.1
				<u>14,117</u>	<u>0.2</u>
MEHRFACH-VERSORGUNGSBETRIEBE					
CenterPoint Energy, Inc.			165	4,655	0.1
				<u>18,772</u>	<u>0.3</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Shell PLC (ADR)			191	10,696	0.2
				<u>2,496,198</u>	<u>36.9</u>
				<u>5,831,261</u>	<u>86.2</u>
SONSTIGE ÜBERTRAGBARE WERTPAPIERE					
STAMMAKTIE					
GESUNDHEITSWESEN					
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN					
Abiomed, Inc. (a)			33	0	0.0
Gesamtanlagen					
(Kosten \$6,006,321)				\$ 5,831,261	86.2%
Termineinlagen					
JPMorgan Chase, New York(b)	4.43 %	–		34,118	0.5
SMBC, London(b)	2.13 %	–		7	0.0
SMBC, Tokyo(b)	4.43 %	–		676,799	10.0
Termineinlagen insgesamt				<u>710,924</u>	<u>10.5</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>223,926</u>	<u>3.3</u>
Nettovermögen				<u>\$ 6,766,111</u>	<u>100.0%</u>

TERMINKONTRAKTE

Bezeichnung	Fälligkeit	Anzahl der Kontrakte	Ursprünglicher Wert	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Long					
S&P 500 E-Mini Futures	06/16/2023	2	\$ 40,837	\$ 41,905	\$ 1,068
U.S. T-Note 2 Yr (CBT) Futures	09/29/2023	1	206,266	205,828	(438)
U.S. T-Note 10 Yr (CBT) Futures	09/20/2023	3	342,586	343,406	820
					<u>\$ 1,450</u>
				Wertsteigerung	\$ 1,888
				Wertminderung	\$ (438)

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungsdatum	Unrealisierte Wertsteigerung/(-minderung)	
Brown Brothers Harriman & Co.+	AUD 0*	USD 0*	06/05/2023	\$ 8	
Brown Brothers Harriman & Co.+	CNH 2	USD 0*	06/05/2023	8	
Brown Brothers Harriman & Co.+	EUR 0*	USD 0*	06/05/2023	6	
Brown Brothers Harriman & Co.+	GBP 0*	USD 0*	06/05/2023	1	
Brown Brothers Harriman & Co.+	SGD 0*	USD 0*	06/05/2023	6	
Brown Brothers Harriman & Co.+	USD 18	AUD 26	06/05/2023	(446)	
Brown Brothers Harriman & Co.+	USD 17	CNH 120	06/05/2023	(518)	
Brown Brothers Harriman & Co.+	USD 28	EUR 25	06/05/2023	(919)	
Brown Brothers Harriman & Co.+	USD 9	GBP 8	06/05/2023	(58)	
Brown Brothers Harriman & Co.+	USD 30	SGD 40	06/05/2023	(490)	
				<u>\$ (2,402)</u>	
				Wertsteigerung	\$ 29
				Wertminderung	\$ (2,431)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

VERKAUFTE KAUFPTIONEN

Bezeichnung	Ausübungspreis	Fälligkeit	Kontrakte	Prämien erhalten	Marktwert
S&P 500 Index (c)	USD 4,255	06/16/2023	2	\$ 3,594	\$ (3,750)

VERKAUFTE VERKAUFSoPTIONEN

Bezeichnung	Ausübungspreis	Fälligkeit	Kontrakte	Prämien erhalten	Marktwert
S&P 500 Index (c)	USD 3,950	06/16/2023	2	\$ 4,954	\$ (1,860)

ZENTRAL ABGERECHNETE CREDIT-DEFAULT-SWAPS

Clearing-Broker/(Börse)	Referenz-Obligation	Abschlussdatum	Nomineller Betrag (000)	Marktwert	Unrealisierte Wertsteigerung/(-minderung)
Verkaufskontrakte					
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 38, 5 Year Index	06/20/2027	USD 49	\$ 1,297	\$ 504
Citigroup Global Markets, Inc./(INTRCONX)	CDX-NAHY Series 39, 5 Year Index	12/20/2027	337	5,216	994
Insgesamt				\$ 6,513	\$ 1,498

* Die Anzahl der Kontrakte beträgt weniger als 500.

- (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 – Inter-Continental Exchange
 MSCI – Morgan Stanley Capital International
 REG – Registered Shares
 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.	121,700	\$ 1,424,525	2.6%
IT-DIENSTLEISTUNGEN			
Accenture PLC - Class A	3,832	1,172,286	2.2
Capgemini SE	7,833	1,366,515	2.5
Infosys Ltd. (Sponsored ADR)	68,201	1,088,488	2.0
		<u>3,627,289</u>	<u>6.7</u>
SOFTWARE			
Gen Digital, Inc.	97,919	1,717,499	3.2
Intuit, Inc.	3,258	1,365,493	2.5
ServiceNow, Inc.	4,190	2,282,628	4.3
		<u>5,365,620</u>	<u>10.0</u>
		<u>10,417,434</u>	<u>19.3</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Edwards Lifesciences Corp.	15,124	1,273,895	2.3
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Centene Corp.	24,752	1,544,772	2.9
LIFE SCIENCES – HILFSMITTEL UND DIENSTLEISTUNGEN			
IQVIA Holdings, Inc.	9,865	1,942,517	3.6
PHARMAZEUTIKA			
Novo Nordisk A/S - Class B	11,996	1,930,529	3.6
Zoetis, Inc.	11,969	1,951,066	3.6
		<u>3,881,595</u>	<u>7.2</u>
		<u>8,642,779</u>	<u>16.0</u>
INDUSTRIEGÜTER			
LUFTFRACHT UND LOGISTIK			
SG Holdings Co., Ltd.	114,800	1,684,180	3.1
BAUPRODUKTE			
Otis Worldwide Corp.	22,815	1,814,021	3.4
ELEKTRISCHE AUSRÜSTUNG			
Schneider Electric SE	10,327	1,786,559	3.3
Sensata Technologies Holding PLC	38,030	1,579,006	2.9
		<u>3,365,565</u>	<u>6.2</u>
MASCHINEN			
IMI PLC	88,298	1,754,766	3.3
		<u>8,618,532</u>	<u>16.0</u>
FINANZWERTE			
BANKEN			
Banco Bilbao Vizcaya Argentaria SA	191,222	1,257,225	2.3
Bank Central Asia Tbk PT	2,652,000	1,600,290	3.0
		<u>2,857,515</u>	<u>5.3</u>
KAPITALMÄRKTE			
Charles Schwab Corp. (The)	23,407	1,233,315	2.3
FINANZWESEN – VERBRAUCHER			
Genera SAB de CV	1,053,274	1,133,718	2.1
FINANZDIENSTLEISTUNGEN			
Chailease Holding Co., Ltd.	214,000	1,408,194	2.6
VERSICHERUNGEN			
AIA Group Ltd.	204,000	1,961,093	3.7
		<u>8,593,835</u>	<u>16.0</u>
NICHT-BASISKONSUMGÜTER			
BREIT ANGELEGTER EINZELHANDEL			
Etsy, Inc.	4,407	357,187	0.7
HAUSHALTSGEBRAUCHSGÜTER			
Taylor Morrison Home Corp.	32,797	1,391,577	2.6
SPEZIALISIERTER EINZELHANDEL			
Williams-Sonoma, Inc.	11,819	1,341,575	2.5
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Ralph Lauren Corp.	10,660	1,133,265	2.1
Tapestry, Inc.	32,857	1,314,937	2.4
		<u>2,448,202</u>	<u>4.5</u>
		<u>5,538,541</u>	<u>10.3</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
VERBRAUCHSGÜTER					
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN					
Costco Wholesale Corp.			2,356	\$ 1,205,235	2.2%
LEBENSMITTELPRODUKTE					
Hershey Co. (The)			6,780	1,760,766	3.3
HAUSHALTSPRODUKTE					
Colgate-Palmolive Co.			23,410	1,741,236	3.2
				4,707,237	8.7
KOMMUNIKATIONSDIENSTLEISTUNGEN					
UNTERHALTUNG					
Electronic Arts, Inc.			15,015	1,921,920	3.6
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN					
Auto Trader Group PLC			183,599	1,440,889	2.7
				3,362,809	6.3
IMMOBILIEN					
REITs – SPEZIALISIERT					
CubeSmart			40,407	1,795,687	3.3
GRUNDSTOFFE					
CHEMIKALIEN					
Solvay SA			12,016	1,257,174	2.3
Gesamtanlagen					
(Kosten \$51,162,219)				\$ 52,934,028	98.2%
Termineinlagen					
BBH, Grand Cayman(a)	1.73 %	–		5,516	0.0
HSBC, Hong Kong(a)	1.97 %	–		5,611	0.0
HSBC, Paris(a)	2.13 %	–		5,398	0.0
JPMorgan Chase, New York(a)	4.43 %	–		446,329	0.8
MUFG, Tokyo(a)	(0.34)%	–		5,421	0.0
SEB, Stockholm(a)	3.41 %	–		25,186	0.1
Termineinlagen insgesamt				493,461	0.9
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				483,130	0.9
Nettovermögen				\$ 53,910,619	100.0%

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)		Im Austausch gegen (000)		Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+	CAD	42	USD	32	06/12/2023	\$ 495
Brown Brothers Harriman & Co.+	CHF	24	USD	28	06/12/2023	732
Brown Brothers Harriman & Co.+	CNH	40	USD	6	06/12/2023	159
Brown Brothers Harriman & Co.+	CZK	5	USD	0	06/12/2023	8
Brown Brothers Harriman & Co.+	EUR	91	USD	100	06/12/2023	2,774
Brown Brothers Harriman & Co.+	GBP	32	USD	41	06/12/2023	638
Brown Brothers Harriman & Co.+	HKD	262	USD	33	06/12/2023	11
Brown Brothers Harriman & Co.+	HUF	78	USD	0	06/12/2023	5
Brown Brothers Harriman & Co.+	ILS	4	USD	1	06/12/2023	25
Brown Brothers Harriman & Co.+	JPY	7,679	USD	57	06/12/2023	2,179
Brown Brothers Harriman & Co.+	MXN	54	USD	3	06/12/2023	(3)
Brown Brothers Harriman & Co.+	NOK	19	USD	2	06/12/2023	96
Brown Brothers Harriman & Co.+	NZD	1	USD	1	06/12/2023	31
Brown Brothers Harriman & Co.+	PLN	4	USD	1	06/12/2023	25
Brown Brothers Harriman & Co.+	SEK	94	USD	9	06/12/2023	555
Brown Brothers Harriman & Co.+	SGD	5	USD	3	06/12/2023	71
Brown Brothers Harriman & Co.+	THB	80	USD	2	06/12/2023	82
Brown Brothers Harriman & Co.+	USD	952	EUR	866	06/12/2023	(26,375)
Brown Brothers Harriman & Co.+	USD	31	GBP	25	06/12/2023	(485)
Brown Brothers Harriman & Co.+	ZAR	73	USD	4	06/12/2023	183
Brown Brothers Harriman & Co.+	AUD	30	USD	20	06/13/2023	816
Brown Brothers Harriman & Co.+	USD	31	CHF	27	06/20/2023	(559)
						\$ (18,537)
						Wertsteigerung \$ 8,885
						Wertminderung \$ (27,422)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

(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			
FINANZWERTE			
BANKEN			
Wells Fargo & Co.	2,940	\$ 117,042	4.1%
KAPITALMÄRKTE			
Charles Schwab Corp. (The)	1,209	63,702	2.2
VERSICHERUNGEN			
Everest Re Group Ltd.	280	95,205	3.3
Progressive Corp. (The)	870	111,282	3.9
		<u>206,487</u>	<u>7.2</u>
		<u>387,231</u>	<u>13.5</u>
INFORMATIONSTECHNOLOGIE			
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
Analog Devices, Inc.	670	119,052	4.1
Broadcom, Inc.	20	16,159	0.6
Teradyne, Inc.	430	43,082	1.5
Texas Instruments, Inc.	540	93,895	3.3
		<u>272,188</u>	<u>9.5</u>
SOFTWARE			
Check Point Software Technologies Ltd.	702	87,617	3.1
		<u>359,805</u>	<u>12.6</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Getinge AB - Class B	4,960	114,541	4.0
Medtronic PLC	940	77,795	2.7
		<u>192,336</u>	<u>6.7</u>
PHARMAZEUTIKA			
Sanofi	1,160	118,351	4.2
		<u>310,687</u>	<u>10.9</u>
GRUNDSTOFFE			
CHEMIKALIEN			
Johnson Matthey PLC	3,100	66,803	2.3
Solvay SA	920	96,255	3.4
Zeon Corp.	6,900	71,355	2.5
		<u>234,413</u>	<u>8.2</u>
CONTAINER UND VERPACKUNGEN			
Sealed Air Corp.	1,952	73,883	2.6
		<u>308,296</u>	<u>10.8</u>
INDUSTRIEGÜTER			
LUFTFRACHT UND LOGISTIK			
SG Holdings Co., Ltd.	4,900	71,886	2.5
BAU- UND INGENIEURWESEN			
Great Lakes Dredge & Dock Corp.	2,140	13,568	0.5
MYR Group, Inc.	553	70,507	2.4
		<u>84,075</u>	<u>2.9</u>
ELEKTRISCHE AUSRÜSTUNG			
Sensata Technologies Holding PLC	2,105	87,400	3.1
TRANSPORT AUF DEM LANDWEG			
Knight-Swift Transportation Holdings, Inc.	1,050	57,739	2.0
		<u>301,100</u>	<u>10.5</u>
VERSORGUNG			
STROMVERSORGBETRIEBE			
EDP - Energias de Portugal SA	19,185	93,717	3.2
Enel SpA	19,447	122,399	4.3
		<u>216,116</u>	<u>7.5</u>
GASVERSORGBETRIEBE			
ENN Energy Holdings Ltd.	6,800	79,191	2.8
		<u>295,307</u>	<u>10.3</u>
NICHT-BASISKONSUMGÜTER			
KRAFTFAHRZEUGE			
BYD Co., Ltd. - Class H	2,500	75,494	2.6
SPEZIALISIERTER EINZELHANDEL			
AutoZone, Inc.	30	71,605	2.5
Williams-Sonoma, Inc.	550	62,430	2.2
		<u>134,035</u>	<u>4.7</u>

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER					
Tapestry, Inc.			1,740	\$ 69,635	2.4%
				<u>279,164</u>	<u>9.7</u>
ENERGIE					
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE					
Cameco Corp.			2,890	80,458	2.8
Shell PLC			5,000	137,465	4.8
				<u>217,923</u>	<u>7.6</u>
VERBRAUCHSGÜTER					
LEBENSMITTELPRODUKTE					
Maple Leaf Foods, Inc.			4,770	87,775	3.1
Mowi ASA			5,060	86,888	3.0
				<u>174,663</u>	<u>6.1</u>
KOMMUNIKATIONSDIENSTLEISTUNGEN					
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN					
Match Group, Inc.			1,681	57,995	2.0
Gesamtanlagen					
(Kosten \$2,875,324)				\$ 2,692,171	94.0%
Termineinlagen					
BNP Paribas, Paris(a)	2.21 %	–		281	0.0
DBS Bank, Singapore(a)	4.43 %	–		88,409	3.1
HSBC, Hong Kong(a)	1.97 %	–		304	0.0
Nordea, Oslo(a)	2.09 %	–		1,236	0.1
Scotiabank, Toronto(a)	3.33 %	–		291	0.0
SEB, Stockholm(a)	3.41 %	–		331	0.0
SMBC, London(a)	(0.34)%	–		288	0.0
SMBC, London(a)	2.13 %	–		374	0.0
				<u>91,514</u>	<u>3.2</u>
Termineinlagen insgesamt					
				<u>79,642</u>	<u>2.8</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten					
				<u>\$ 2,863,327</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)		Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Brown Brothers Harriman & Co.+	CAD	0*	USD	0* 06/12/2023	\$ 5
Brown Brothers Harriman & Co.+	EUR	2	USD	2 06/12/2023	47
Brown Brothers Harriman & Co.+	GBP	1	USD	1 06/12/2023	14
Brown Brothers Harriman & Co.+	GBP	0*	USD	0* 06/12/2023	0
Brown Brothers Harriman & Co.+	HKD	0*	USD	0* 06/12/2023	0
Brown Brothers Harriman & Co.+	HKD	3	USD	0* 06/12/2023	0
Brown Brothers Harriman & Co.+	JPY	75	USD	1 06/12/2023	21
Brown Brothers Harriman & Co.+	NOK	4	USD	0* 06/12/2023	17
Brown Brothers Harriman & Co.+	SEK	5	USD	0* 06/12/2023	26
Brown Brothers Harriman & Co.+	SEK	0*	USD	0* 06/12/2023	0
Brown Brothers Harriman & Co.+	USD	0*	CAD	0* 06/12/2023	0
Brown Brothers Harriman & Co.+	USD	0*	CAD	0* 06/12/2023	0
Brown Brothers Harriman & Co.+	USD	10	EUR	9 06/12/2023	(284)
Brown Brothers Harriman & Co.+	USD	0*	GBP	0* 06/12/2023	0
Brown Brothers Harriman & Co.+	USD	0*	GBP	0* 06/12/2023	0
Brown Brothers Harriman & Co.+	USD	0*	HKD	0* 06/12/2023	0
Brown Brothers Harriman & Co.+	USD	0*	HKD	0* 06/12/2023	0
Brown Brothers Harriman & Co.+	USD	0*	JPY	1 06/12/2023	0
Brown Brothers Harriman & Co.+	USD	0*	NOK	0* 06/12/2023	0
Brown Brothers Harriman & Co.+	USD	0*	NOK	0* 06/12/2023	0
Brown Brothers Harriman & Co.+	USD	0*	SEK	0* 06/12/2023	(1)
					<u>\$ (155)</u>
				Wertsteigerung	\$ 130
				Wertminderung	\$ (285)

+ Zum Zweck der Absicherung von Anteilsklassen benutzt.

* Die Anzahl der Kontrakte beträgt weniger als 500.

(a) Tagesgeld.

Währungskürzel:

- CAD – Canadian Dollar
- EUR – Euro
- GBP – Great British Pound
- HKD – Hong Kong Dollar
- JPY – Japanese Yen
- NOK – Norwegian Krone
- SEK – Swedish Krona
- USD – United States Dollar

	Anteile	Wert (USD)	Nettover- mögen %
ÜBERTRAGBARE BÖRSENNOTIERTE ODER AN EINEM ANDEREN GEREGLTEN MARKT GEHANDELTE WERTPAPIERE			
STAMMAKTIE			
FINANZWERTE			
BANKEN			
Bank Leumi Le-Israel BM	635,089	\$ 4,453,769	0.7%
Bank of Ireland Group PLC	802,593	7,584,307	1.2
Comerica, Inc. (a)	209,470	7,561,875	1.2
KB Financial Group, Inc.	196,399	7,082,353	1.2
NatWest Group PLC	2,948,877	9,554,899	1.6
Resona Holdings, Inc.	1,715,969	7,784,023	1.3
Wells Fargo & Co.	364,361	14,505,202	2.4
		<u>58,526,428</u>	<u>9.6</u>
KAPITALMÄRKTE			
B3 SA - Brasil Bolsa Balcao	2,504,468	6,575,507	1.1
FINANZDIENSTLEISTUNGEN			
Visa, Inc. - Class A	47,085	10,407,125	1.7
VERSICHERUNGEN			
Intact Financial Corp.	1	137	0.0
Ping An Insurance Group Co. of China Ltd. - Class H	1,309,200	8,308,436	1.4
Progressive Corp. (The)	83,312	10,656,469	1.7
		<u>18,965,042</u>	<u>3.1</u>
		<u>94,474,102</u>	<u>15.5</u>
INFORMATIONSTECHNOLOGIE			
IT-DIENSTLEISTUNGEN			
BIPROGY, Inc.	272,731	6,578,294	1.1
HALBLEITER UND HALBLEITERAUSRÜSTUNG			
NXP Semiconductors NV	46,459	8,320,836	1.3
Taiwan Semiconductor Manufacturing Co., Ltd.	764,204	13,830,444	2.3
		<u>22,151,280</u>	<u>3.6</u>
SOFTWARE			
ACI Worldwide, Inc.	245,467	5,599,101	0.9
Gen Digital, Inc.	378,453	6,638,072	1.1
Oracle Corp.	160,984	17,054,615	2.8
		<u>29,291,788</u>	<u>4.8</u>
TECHNOLOGIE – HARDWARE, SPEICHERUNG UND PERIPHERIEGERÄTE			
Samsung Electronics Co., Ltd.	256,648	13,769,282	2.3
Western Digital Corp.	209,802	8,125,615	1.3
		<u>21,894,897</u>	<u>3.6</u>
		<u>79,916,259</u>	<u>13.1</u>
INDUSTRIEGÜTER			
LUFTFAHRT UND VERTEIDIGUNG			
Airbus SE	65,588	8,613,303	1.4
BAE Systems PLC	739,944	8,551,942	1.4
Spirit AeroSystems Holdings, Inc. - Class A	252,658	6,718,164	1.1
		<u>23,883,409</u>	<u>3.9</u>
BAU- UND INGENIEURWESEN			
Dycom Industries, Inc.	116,091	11,775,123	1.9
MasTec, Inc.	65,511	6,640,217	1.1
		<u>18,415,340</u>	<u>3.0</u>
MASCHINEN			
Alstom SA (a)	215,609	5,950,372	1.0
Amada Co., Ltd.	1,359,930	12,971,379	2.1
		<u>18,921,751</u>	<u>3.1</u>
SEETRANSPORT			
Star Bulk Carriers Corp. (a)	281,234	4,817,534	0.8
PROFESSIONELLE DIENSTLEISTUNGEN			
Robert Half International, Inc.	122,821	7,985,819	1.3
		<u>74,023,853</u>	<u>12.1</u>
GESUNDHEITSWESEN			
GESUNDHEITSWESEN – AUSRÜSTUNG UND BEDARF			
Medtronic PLC	122,979	10,177,759	1.6
Zimmer Biomet Holdings, Inc.	89,912	11,449,365	1.9
		<u>21,627,124</u>	<u>3.5</u>
GESUNDHEITSWESEN – ANBIETER UND DIENSTLEISTUNGEN			
Centene Corp.	181,318	11,316,084	1.9
PHARMAZEUTIKA			
Bristol-Myers Squibb Co.	178,157	11,480,461	1.9

	Anteile	Wert (USD)	Nettover- mögen %
Roche Holding AG (Genussschein)	51,554	\$ 16,420,560	2.7%
Sanofi	104,873	10,699,868	1.7
		38,600,889	6.3
		71,544,097	11.7
NICHT-BASISKONSUMGÜTER			
AUTOMOBILKOMponentEN			
Faurecia SE	274,179	5,687,952	0.9
KRAFTFAHRZEUGE			
Stellantis NV	495,714	7,556,602	1.2
DIVERSIFIZIERTE VERBRAUCHERDIENSTE			
ADT, Inc.	1,133,053	6,447,070	1.1
HOTELS, RESTAURANTS UND FREIZEIT			
Entain PLC	578,646	9,538,809	1.6
Hyatt Hotels Corp. - Class A	88,364	9,497,343	1.6
Tongcheng Travel Holdings Ltd.	2,559,387	5,108,996	0.8
		24,145,148	4.0
HAUSHALTSGEBRAUCHSGÜTER			
Midea Group Co., Ltd. - Class A	718,408	5,186,334	0.9
PulteGroup, Inc.	142,501	9,416,487	1.5
		14,602,821	2.4
SPEZIALISIERTER EINZELHANDEL			
Zhongsheng Group Holdings Ltd.	990,394	3,655,235	0.6
TEXTILIEN, BEKLEIDUNG UND LUXUSGÜTER			
Tapestry, Inc.	221,666	8,871,067	1.4
		70,965,895	11.6
KOMMUNIKATIONSDIENSTLEISTUNGEN			
DIVERSIFIZIERTE TELEKOMMUNIKATIONSDIENSTE			
Charter Communications, Inc. - Class A	40,181	13,104,959	2.2
Comcast Corp. - Class A	316,323	12,447,307	2.0
Deutsche Telekom AG (REG)	412,555	9,152,759	1.5
		34,705,025	5.7
UNTERHALTUNG			
Ubisoft Entertainment SA	189,637	5,393,825	0.9
INTERAKTIVE MEDIEN UND -DIENSTLEISTUNGEN			
Alphabet, Inc. - Class C	196,155	24,199,619	4.0
		64,298,469	10.6
GRUNDSTOFFE			
CHEMIKALIEN			
LyondellBasell Industries NV - Class A	141,021	12,062,964	2.0
METALL UND BERGBAU			
Anglo American PLC	268,468	7,395,820	1.2
ArcelorMittal SA	315,175	7,861,638	1.3
Endeavour Mining PLC	286,143	7,638,911	1.2
		22,896,369	3.7
		34,959,333	5.7
ENERGIE			
ENERGIE-AUSRÜSTUNG UND -DIENSTE			
Baker Hughes Co.	243,006	6,621,909	1.1
Shell PLC	714,427	19,972,949	3.3
		26,594,858	4.4
ÖL, GAS UND VERBRAUCHSBRENNSTOFFE			
Cameco Corp.	295,825	8,235,777	1.3
		34,830,635	5.7
VERSORGUNG			
STROMVERSORGBETRIEBE			
EDP - Energias de Portugal SA	2,519,455	12,307,274	2.0
Enel SpA	2,460,624	15,487,173	2.6
		27,794,447	4.6
GASVERSORGBETRIEBE			
Kunlun Energy Co., Ltd.	7,951,077	6,342,144	1.0
		34,136,591	5.6
VERBRAUCHSGÜTER			
GETRÄNKE			
Coca-Cola Co. (The)	209,176	12,479,444	2.1
VERTRIEB UND EINZELHANDEL VON NICHT-ZYKLISCHEN KONSUMGÜTERN			
Atacadao SA	2,028,353	3,786,195	0.6

	Zinssatz	Datum	Anteile	Wert (USD)	Nettover- mögen %
LEBENSMITTELPRODUKTE					
Nomad Foods Ltd.			313,294	\$ 5,341,664	0.9%
				<u>21,607,303</u>	<u>3.6</u>
IMMOBILIEN					
REITs – INDUSTRIE					
Americold Realty Trust, Inc.			312,188	9,147,115	1.5
Gesamtanlagen				\$ 589,903,652	96.7%
(Kosten \$620,322,320).....					
Termineinlagen					
BNP Paribas, Paris(b)	0.42 %	–		61,658	0.0
BNP Paribas, Paris(b)	1.97 %	–		62,759	0.0
BNP Paribas, Paris(b)	2.63 %	–		773	0.0
DBS Bank, Singapore(b)	4.43 %	–		12,871,820	2.1
DNB, Oslo(b)	2.21 %	–		1	0.0
Nordea, Oslo(b)	2.09 %	–		59,338	0.0
Scotiabank, Toronto(b).....	3.33 %	–		2	0.0
SEB, Stockholm(b)	2.13 %	–		535	0.0
SEB, Stockholm(b)	3.41 %	–		1,244	0.0
SMBC, London(b)	(0.34)%	–		61,216	0.0
SMBC, London(b)	2.13 %	–		60,550	0.0
SMBC, London(b)	3.41 %	–		62,223	0.0
SMBC, London(b)	4.43 %	–		87,380	0.1
Standard Chartered Bank, Johannesburg(b).....	6.61 %	–		4,473	0.0
Termineinlagen insgesamt				<u>13,333,972</u>	<u>2.2</u>
Sonstige Vermögenswerte abzüglich Verbindlichkeiten				<u>6,960,605</u>	<u>1.1</u>
Nettovermögen				\$ <u>610,198,229</u>	<u>100.0%</u>

DEWISENTERMINGESCHÄFTE

Kontrahent	Verträge zur Lieferung (000)	Im Austausch gegen (000)	Ausübungs- datum	Unrealisierte Wertsteigerung/ (-minderung)
Australia and New Zealand Banking Group Ltd	USD 1,787	EUR 1,623	07/31/2023	\$ (45,625)
Bank of America, NA	USD 6,562	BRL 33,202	06/02/2023	(17,202)
Bank of America, NA	BRL 33,202	USD 6,526	07/05/2023	17,181
Bank of America, NA	KRW 5,005,839	USD 3,795	07/27/2023	(1,813)
Bank of America, NA	EUR 21,614	USD 23,813	07/31/2023	631,558
Bank of America, NA	EUR 1,499	USD 1,613	07/31/2023	5,635
BNP Paribas SA	EUR 1,362	USD 1,465	07/31/2023	4,223
Brown Brothers Harriman & Co.+	AUD 277	USD 184	06/20/2023	3,574
Brown Brothers Harriman & Co.+	AUD 386	USD 251	06/20/2023	(29)
Brown Brothers Harriman & Co.+	CAD 159	USD 118	06/20/2023	636
Brown Brothers Harriman & Co.+	CAD 78	USD 57	06/20/2023	(242)
Brown Brothers Harriman & Co.+	EUR 19	USD 21	06/20/2023	166
Brown Brothers Harriman & Co.+	GBP 214	USD 267	06/20/2023	289
Brown Brothers Harriman & Co.+	GBP 242	USD 299	06/20/2023	(2,411)
Brown Brothers Harriman & Co.+	SGD 30	USD 22	06/20/2023	224
Brown Brothers Harriman & Co.+	SGD 146	USD 108	06/20/2023	(167)
Brown Brothers Harriman & Co.+	USD 13,906	AUD 20,817	06/20/2023	(356,638)
Brown Brothers Harriman & Co.+	USD 3,151	CAD 4,230	06/20/2023	(33,197)
Brown Brothers Harriman & Co.+	USD 779	EUR 715	06/20/2023	(13,747)
Brown Brothers Harriman & Co.+	USD 185	GBP 149	06/20/2023	129
Brown Brothers Harriman & Co.+	USD 14,210	GBP 11,358	06/20/2023	(75,911)
Brown Brothers Harriman & Co.+	USD 4	SGD 6	06/20/2023	4
Brown Brothers Harriman & Co.+	USD 5,910	SGD 7,899	06/20/2023	(65,585)
Brown Brothers Harriman & Co.+	USD 1	ZAR 19	06/20/2023	3
Brown Brothers Harriman & Co.+	USD 4,521	ZAR 86,306	06/20/2023	(151,806)
Brown Brothers Harriman & Co.+	ZAR 5,600	USD 290	06/20/2023	6,804
Citibank, NA	TWD 286,008	USD 9,453	06/15/2023	139,824
Goldman Sachs Bank USA	USD 1,790	CNH 12,587	07/07/2023	(15,346)
JPMorgan Chase Bank, NA	ILS 13,847	USD 3,803	06/22/2023	88,268
Morgan Stanley Capital Services LLC	BRL 33,202	USD 6,509	06/02/2023	(35,603)
Morgan Stanley Capital Services LLC	CNH 215,581	USD 31,521	07/07/2023	1,135,151
Morgan Stanley Capital Services LLC	CHF 1,837	USD 2,058	07/21/2023	29,388
Morgan Stanley Capital Services LLC	KRW 17,648,210	USD 13,371	07/27/2023	(12,981)
Morgan Stanley Capital Services LLC	EUR 2,141	USD 2,362	07/31/2023	65,979
UBS AG	TWD 53,263	USD 1,735	06/15/2023	495
				\$ 1,301,228
			Wertsteigerung	\$ 2,129,531
			Wertminderung	\$ (828,303)

+ Zum Zweck der Absicherung von Anteilklassen benutzt.

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

Währungskürzel:

AUD	–	Australian Dolla
BRL	–	Brazilian Real
CAD	–	Canadian Dollar
CHF	–	Swiss Franc
CNH	–	Chinese Yuan Renminbi (Offshore)
EUR	–	Euro
GBP	–	Great British Pound
ILS	–	Israeli Shekel
KRW	–	South Korean Won
SGD	–	Singapore Dollar
TWD	–	New Taiwan Dollar
USD	–	United States Dollar
ZAR	–	South African Rand

Glossar:

REG	–	Registered Shares
REIT	–	Real Estate Investment Trust

(Diese Seite wurde absichtlich frei gelassen.)

ZUSAMMENSETZUNG DES FONDSVERMÖGENS

31. Mai 2023

AB SICAV I

	International Health Care Portfolio (USD)	International Technology Portfolio (USD)	Global Real Estate Securities Portfolio (USD)
VERMÖGENSWERTE			
Anlagen in Wertpapiere zum Wert	\$ 2,964,657,999	\$ 1,180,846,424	\$ 28,603,710
Termineinlagen	127,872,840	17,132,702	617,296
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	-0-	554,993	4,924
Forderungen aus verkauftem Anteilkapital	7,744,438	3,931,189	19,230
Forderungen aus verkauften Anlagewertpapieren	-0-	15,933,865	4
Dividenden- und Zinsforderungen	5,502,047	423,690	76,351
Unrealisierte Wertsteigerung aus Devisentermingeschäften	93,517	7,966	17,375
Unrealisierte Wertsteigerung aus Swaps	-0-	-0-	-0-
Für Swap-Kontrakte bezahlte Vorabgebühren	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	-0-	-0-
Zinsforderungen aus Swaps	-0-	-0-	-0-
Forderungen aus der Wertpapierleihe	6,316	-0-	-0-
Forderungen aus der Wertpapierleihe	-0-	-0-	-0-
Sonstige Forderungen	-0-	-0-	-0-
	<u>3,105,877,157</u>	<u>1,218,830,829</u>	<u>29,338,890</u>
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	-0-	6,221,742	262,918
Unrealisierte Wertminderung aus Devisentermingeschäften	5,132,374	279,135	53,467
Verbindlichkeiten für eingelöstes Anteilkapital	7,680,690	9,567,911	22,247
An die Hinterlegungsstelle/den Broker zahlbar	2,069,872	-0-	-0-
Zu zahlende Dividenden	83,923	-0-	33,817
Verbindlichkeiten für umgekehrte Pensionsgeschäfte	-0-	-0-	-0-
Unrealisierte Wertminderung aus Swaps	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	-0-	-0-
Für Swap-Kontrakte erhaltene Vorabgebühren	-0-	-0-	-0-
Zinsaufwand für Swaps	-0-	-0-	-0-
Verkaufte Optionen, zum Marktwert	-0-	-0-	-0-
Antizipative Passiva und andere Verbindlichkeiten	4,859,545	2,023,009	182,207
	<u>19,826,404</u>	<u>18,091,797</u>	<u>554,656</u>
NETTOVERMÖGEN	<u>\$ 3,086,050,753</u>	<u>\$ 1,200,739,032</u>	<u>\$ 28,784,234</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)
\$ 2,887,176,951	\$ 123,748,514	€ 286,679,503	\$ 92,863,844	\$ 608,511,732	CNH 3,068,361,641	\$ 1,285,257,224	\$ 3,184,068,705
91,422,763	547,684	6,720,467	568,194	9,608,900	54,499,807	36,714,955	80,572,103
-0-	635,723	399,547	-0-	74,318,189	125,956,425	4,152,142	-0-
4,957,674	188,887	17,920	62,437	2,265,170	7,020,441	1,520,268	26,488,316
36,278,295	6	-0-	20,429	8,261,690	-0-	1	27,569,288
4,556,399	206,885	3,762,691	99,429	4,599,100	31,984,739	17,897,367	4,451,284
6,547,075	41	398,530	1,818	3,276,628	401,271	3,800,369	17,434,227
-0-	-0-	-0-	-0-	461,637	1,293,020	227,053	-0-
-0-	-0-	-0-	-0-	4,482,044	7,850,151	1,198,993	-0-
-0-	-0-	-0-	-0-	122,203	2,045,031	37,297	-0-
-0-	-0-	-0-	-0-	29,655	2,904,316	248,896	-0-
42,413	-0-	-0-	3,313	16,034	-0-	-0-	6,545
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	488,492	37,334	-0-	132,844	-0-	-0-	-0-
<u>3,030,981,570</u>	<u>125,816,232</u>	<u>298,015,992</u>	<u>93,619,464</u>	<u>716,085,826</u>	<u>3,302,316,842</u>	<u>1,351,054,565</u>	<u>3,340,590,468</u>
17,063,552	-0-	352,962	285,750	4,194,728	-0-	8,525,584	44,149,553
14,273,390	3,806	321,962	53,199	4,606,360	62,454,463	3,351,766	22,989,396
8,606,093	510,423	477,657	70,327	14,569,350	12,456,961	7,230,358	10,879,450
1,720,896	-0-	26,115	34,430	62,829,096	2,819,206	3,437,860	1,476,920
341,027	29	130,129	1	2,050,930	7,450,141	1,350,595	101,287
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	67,936	-0-	1,968,652	5,381,064	732,376	-0-
-0-	-0-	-0-	-0-	330,314	2,229,895	302,574	-0-
-0-	-0-	47,162	-0-	2,781,468	554,884	489,890	-0-
-0-	-0-	43,961	-0-	733,182	3,882,064	120,307	-0-
-0-	-0-	-0-	-0-	91,307	-0-	-0-	-0-
<u>5,027,017</u>	<u>3,835,743</u>	<u>296,822</u>	<u>227,262</u>	<u>2,239,423</u>	<u>5,673,433</u>	<u>1,587,793</u>	<u>4,375,168</u>
<u>47,031,975</u>	<u>4,350,001</u>	<u>1,764,706</u>	<u>670,969</u>	<u>96,394,810</u>	<u>102,902,111</u>	<u>27,129,103</u>	<u>83,971,774</u>
<u>\$ 2,983,949,595</u>	<u>\$ 121,466,231</u>	<u>€ 296,251,286</u>	<u>\$ 92,948,495</u>	<u>\$ 619,691,016</u>	<u>CNH 3,199,414,731</u>	<u>\$ 1,323,925,462</u>	<u>\$ 3,256,618,694</u>

ZUSAMMENSETZUNG DES FONDSVERMÖGENS (Fortsetzung)

31. Mai 2023

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	\$ 952,628,729	\$ 623,310,106	\$ 50,378,284
Termineinlagen	16,714,835	59,228,122	950,728
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	13,925,484	5,159	3,457,253
Forderungen aus verkauftem Anteilkapital	767,008	491,134	3,418
Forderungen aus verkauften Anlagewertpapieren	672,438	3,443,848	16,922
Dividenden- und Zinsforderungen	7,905,408	579,103	1,173,006
Unrealisierte Wertsteigerung aus Devisentermingeschäften	5,149,628	91,387	645,551
Unrealisierte Wertsteigerung aus Swaps	7,172,887	1,762,048	76,020
Für Swap-Kontrakte bezahlte Vorabgebühren	52,157	-0-	26,850
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	572,580	10,511	28,500
Zinsforderungen aus Swaps	314,148	8,630	309
Forderungen aus der Wertpapierleihe	-0-	1,296	-0-
Forderungen aus der Wertpapierleihe	-0-	-0-	-0-
Sonstige Forderungen	-0-	-0-	-0-
	<u>1,005,875,302</u>	<u>688,931,344</u>	<u>56,756,841</u>
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	46,583,750	13,486,984	73,076
Unrealisierte Wertminderung aus Devisentermingeschäften	2,896,662	6,565,224	621,207
Verbindlichkeiten für eingelöstes Anteilkapital	1,145,327	1,106,734	41,650
An die Hinterlegungsstelle/den Broker zahlbar	5,059,157	1,785,512	2,105,693
Zu zahlende Dividenden	167,668	-0-	500,932
Verbindlichkeiten für umgekehrte Pensionsgeschäfte	-0-	-0-	-0-
Unrealisierte Wertminderung aus Swaps	10,718,898	496,292	76,787
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	677,970	42,826	10,985
Für Swap-Kontrakte erhaltene Vorabgebühren	215,442	-0-	17,809
Zinsaufwand für Swaps	340,035	27,349	256
Verkaufte Optionen, zum Marktwert	-0-	-0-	19,621
Antizipative Passiva und andere Verbindlichkeiten	1,097,102	1,466,095	241,989
	<u>68,902,011</u>	<u>24,977,016</u>	<u>3,710,005</u>
NETTOVERMÖGEN	<u>\$ 936,973,291</u>	<u>\$ 663,954,328</u>	<u>\$ 53,046,836</u>

Siehe Anmerkungen zum Jahresabschluss.

Asia Pacific Local Currency Debt Portfolio (USD)	Emerging Market Corporate Debt Portfolio (USD)	US High Yield Portfolio (USD)	Low Volatility Equity Portfolio (USD)	Emerging Markets Low Volatility Equity Portfolio (USD)	Global Dynamic Bond Portfolio (GBP)	Concentrated US Equity Portfolio (USD)	Concentrated Global Equity Portfolio (USD)
\$ 26,596,628	\$ 124,271,703	\$ 182,419,843	\$ 4,977,178,517	\$ 649,331,390	£ 241,203,186	\$ 1,114,153,746	\$ 419,423,906
595,158	2,991,437	10,301,944	28,374,569	9,723,525	4,352,205	10,545,125	9,418,489
618,593	1,327,509	1,651,453	-0-	7,761,598	3,886,078	-0-	-0-
99,464	-0-	6,603	17,051,258	200	-0-	413,468	227,818
12	108,322	-0-	3,504,875	8,910,256	2,232,932	-0-	829,976
287,341	1,697,863	2,818,411	18,540,347	481,966	2,680,855	513,754	726,094
117,677	84,841	1,163,020	32,263,870	432	1,974,271	13,081	1,696,040
-0-	-0-	72,074	-0-	-0-	-0-	-0-	-0-
-0-	406,710	143,205	-0-	-0-	-0-	-0-	-0-
31,687	29,969	3,297	-0-	-0-	67,355	-0-	-0-
29,794	-0-	147,027	-0-	-0-	22,190	-0-	-0-
-0-	-0-	-0-	-0-	21	-0-	-0-	1,903
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	326,148	20,610	-0-	-0-
<u>28,376,354</u>	<u>130,918,354</u>	<u>198,726,877</u>	<u>5,076,913,436</u>	<u>676,535,536</u>	<u>256,439,682</u>	<u>1,125,639,174</u>	<u>432,324,226</u>
-0-	403,496	1,654,012	1	4,089,749	2,905,189	-0-	-0-
459,102	47,593	1,093,941	32,146,541	893	1,041,455	407,224	1,050,896
27,660	2,514	2,413,496	9,747,261	6,458	10,000	1,272,784	1,312,484
258,031	347,934	304,577	5,761,688	-0-	634,877	46,616	27,951
127,510	65,778	770,632	9,401,806	1,525	271,906	391,613	579,728
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
87,406	30,385	40,527	-0-	-0-	505,590	-0-	-0-
29,770	-0-	17,968	-0-	-0-	-0-	-0-	-0-
-0-	-0-	13,644	-0-	-0-	74,121	-0-	-0-
31,573	12,151	18,295	-0-	-0-	48,283	-0-	-0-
-0-	50,571	-0-	-0-	-0-	-0-	-0-	-0-
<u>162,728</u>	<u>150,556</u>	<u>182,953</u>	<u>6,313,384</u>	<u>1,102,424</u>	<u>270,534</u>	<u>1,251,366</u>	<u>636,168</u>
<u>1,183,780</u>	<u>1,110,978</u>	<u>6,510,045</u>	<u>63,370,681</u>	<u>5,201,049</u>	<u>5,761,955</u>	<u>3,369,603</u>	<u>3,607,227</u>
<u>\$ 27,192,574</u>	<u>\$ 129,807,376</u>	<u>\$ 192,216,832</u>	<u>\$ 5,013,542,755</u>	<u>\$ 671,334,487</u>	<u>£ 250,677,727</u>	<u>\$ 1,122,269,571</u>	<u>\$ 428,716,999</u>

ZUSAMMENSETZUNG DES FONDSVERMÖGENS (Fortsetzung)

31. Mai 2023

AB SICAV I

	Global Core Equity Portfolio (USD)	Asia Income Opportunities Portfolio (USD)	Global Income Portfolio (USD)
VERMÖGENSWERTE			
Anlagen in Wertpapiere zum Wert	\$ 1,222,948,177	\$ 541,439,193	\$ 117,750,550
Termineinlagen	1,555,106	9,159,336	875,999
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	-0-	2,754,876	3,129,851
Forderungen aus verkauftem Anteilkapital	31,355,120	-0-	2,567
Forderungen aus verkauften Anlagewertpapieren	-0-	1,997,001	90,317
Dividenden- und Zinsforderungen	3,310,851	7,171,599	1,647,829
Unrealisierte Wertsteigerung aus Devisentermingeschäften	606,952	22,361	123,798
Unrealisierte Wertsteigerung aus Swaps	-0-	-0-	94,309
Für Swap-Kontrakte bezahlte Vorabgebühren	-0-	715,365	122,880
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	1,009,070	212,625
Zinsforderungen aus Swaps	-0-	-0-	71,198
Forderungen aus der Wertpapierleihe	-0-	-0-	-0-
Forderungen aus der Wertpapierleihe	-0-	-0-	-0-
Sonstige Forderungen	-0-	-0-	724
	<u>1,259,776,206</u>	<u>564,268,801</u>	<u>124,122,647</u>
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	28,259,144	6,044,575	528,399
Unrealisierte Wertminderung aus Devisentermingeschäften	3,111,326	486,686	92,146
Verbindlichkeiten für eingelöstes Anteilkapital	83,138	100,875	13,909
An die Hinterlegungsstelle/den Broker zahlbar	149,779	312,200	299,162
Zu zahlende Dividenden	938,563	2,474,941	680,767
Verbindlichkeiten für umgekehrte Pensionsgeschäfte	-0-	-0-	18,415,393
Unrealisierte Wertminderung aus Swaps	-0-	350,316	357,353
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	52,914	54,035
Für Swap-Kontrakte erhaltene Vorabgebühren	-0-	-0-	442,857
Zinsaufwand für Swaps	-0-	71,439	2,671
Verkaufte Optionen, zum Marktwert	-0-	-0-	-0-
Antizipative Passiva und andere Verbindlichkeiten	954,339	353,422	255,667
	<u>33,496,289</u>	<u>10,247,368</u>	<u>21,142,359</u>
NETTOVERMÖGEN	<u>\$ 1,226,279,917</u>	<u>\$ 554,021,433</u>	<u>\$ 102,980,288</u>

Siehe Anmerkungen zum Jahresabschluss.

European Equity Portfolio (EUR)	Eurozone Equity Portfolio (EUR)	American Growth Portfolio (USD)	All Market Income Portfolio (USD)	China A Shares Equity Portfolio (CNH)	China Bond Portfolio (CNH)	Financial Credit Portfolio (USD)	Low Volatility Total Return Equity Portfolio (USD)
€ 510,868,219	€ 414,177,136	\$ 6,513,218,689	\$ 1,116,098,650	CNH 841,049,476	CNH 289,055,566	\$ 135,619,880	\$ 180,964,558
481,107	12,297,830	242,893,200	49,055,987	-0-	-0-	780,008	181,560
-0-	-0-	-0-	48,020,081	12,658,722	37,310,129	-0-	6,907,254
15,705,492	4,359,639	41,628,496	8,445,231	12,615	-0-	-0-	54,049
1,412,177	-0-	29,492,744	460,507	9,770	-0-	-0-	1,858,441
4,422,387	4,581,411	3,792,629	10,108,331	-0-	2,341,099	2,053,139	526,122
741,689	781,165	110,207	4,964,083	3,423,069	-0-	1,154,101	679,709
-0-	-0-	-0-	1,820,871	-0-	-0-	-0-	-0-
-0-	-0-	-0-	2,661,971	-0-	-0-	-0-	-0-
-0-	-0-	-0-	1,006,216	-0-	-0-	-0-	117,489
-0-	-0-	-0-	2,027,482	-0-	-0-	-0-	-0-
54,397	75,655	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	5,995	-0-
<u>533,685,468</u>	<u>436,272,836</u>	<u>6,831,135,965</u>	<u>1,244,669,410</u>	<u>857,153,652</u>	<u>328,706,794</u>	<u>139,613,123</u>	<u>191,289,182</u>
1,421,456	22,744	13,158,177	5,127,307	-0-	-0-	-0-	-0-
913,110	551,562	6,140,408	7,411,770	115,724	-0-	112,050	3,224,073
1,307,835	480,682	44,772,312	2,590,832	996,355	-0-	1,257	301,427
8,451,447	220,678	11,779,823	18,846,369	-0-	-0-	-0-	1,387,275
397,289	113,516	963,555	7,714,172	1,412	758,376	639,410	29,925
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	7,317,543	-0-	-0-	-0-	-0-
-0-	-0-	-0-	435,201	-0-	-0-	-0-	5,468,580
-0-	-0-	-0-	4,083,404	-0-	-0-	-0-	-0-
-0-	-0-	-0-	1,762,900	-0-	-0-	-0-	-0-
-0-	-0-	-0-	415,963	-0-	-0-	-0-	-0-
<u>560,166</u>	<u>837,494</u>	<u>7,705,849</u>	<u>2,239,541</u>	<u>2,893,725</u>	<u>1,023,237</u>	<u>146,443</u>	<u>310,457</u>
<u>13,051,303</u>	<u>2,226,676</u>	<u>84,520,124</u>	<u>57,945,002</u>	<u>4,007,216</u>	<u>1,781,613</u>	<u>899,160</u>	<u>10,721,737</u>
<u>€ 520,634,165</u>	<u>€ 434,046,160</u>	<u>\$ 6,746,615,841</u>	<u>\$ 1,186,724,408</u>	<u>CNH 853,146,436</u>	<u>CNH 326,925,181</u>	<u>\$ 138,713,963</u>	<u>\$ 180,567,445</u>

ZUSAMMENSETZUNG DES FONDSVERMÖGENS (Fortsetzung)

31. Mai 2023

AB SICAV I

	Sustainable Global Thematic Credit Portfolio (EUR)	Event Driven Portfolio (USD)	Sustainable All Market Portfolio (EUR)
VERMÖGENSWERTE			
Anlagen in Wertpapiere zum Wert	€ 93,340,101	\$ 161,069,443	€ 108,697,950
Termineinlagen.	5,791,684	9,437,187	3,932,542
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	381,175	17,145,994	3,209,449
Forderungen aus verkauftem Anteilkapital	81,265	-0-	156,562
Forderungen aus verkauften Anlagewertpapieren	252,928	7,374,739	531,250
Dividenden- und Zinsforderungen	949,712	57,232	405,305
Unrealisierte Wertsteigerung aus Devisentermingeschäften	525,108	7,196,418	1,318,896
Unrealisierte Wertsteigerung aus Swaps	100,537	1,913,994	-0-
Für Swap-Kontrakte bezahlte Vorabgebühren	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	183,074	49,623	38,168
Zinsforderungen aus Swaps	8,528	89,353	-0-
Forderungen aus der Wertpapierleihe	-0-	-0-	380
Forderungen aus der Wertpapierleihe	-0-	-0-	-0-
Sonstige Forderungen	-0-	-0-	38,485
	<u>101,614,112</u>	<u>204,333,983</u>	<u>118,328,987</u>
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	644,840	838,278	646,082
Unrealisierte Wertminderung aus Devisentermingeschäften	1,959,739	13,604,144	822,710
Verbindlichkeiten für eingelöstes Anteilkapital	14,429	-0-	54,678
An die Hinterlegungsstelle/den Broker zahlbar	47,642	-0-	1,827,096
Zu zahlende Dividenden	439,485	-0-	350
Verbindlichkeiten für umgekehrte Pensionsgeschäfte	-0-	-0-	-0-
Unrealisierte Wertminderung aus Swaps	98,703	4,784,455	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	307,173	954	471,742
Für Swap-Kontrakte erhaltene Vorabgebühren	-0-	-0-	-0-
Zinsaufwand für Swaps	5,685	620,002	-0-
Verkaufte Optionen, zum Marktwert	-0-	-0-	-0-
Antizipative Passiva und andere Verbindlichkeiten	110,571	300,044	112,859
	<u>3,628,267</u>	<u>20,147,877</u>	<u>3,935,517</u>
NETTOVERMÖGEN	<u>€ 97,985,845</u>	<u>\$ 184,186,106</u>	<u>€ 114,393,470</u>

Siehe Anmerkungen zum Jahresabschluss.

Short Duration Income Portfolio (USD)	Sustainable Income Portfolio (USD)	Sustainable Climate Solutions Portfolio (USD)	Global Low Carbon Equity Portfolio (USD)	Climate High Income Portfolio (USD)	Sustainable US Thematic Portfolio (USD)	China Net Zero Solutions Portfolio (USD)	American Multi-Asset Portfolio (USD)
\$ 120,976,175	\$ 96,179,748	\$ 1,730,183	\$ 3,577,832	\$ 17,064,915	\$1,032,078,860	\$ 19,822,130	\$ 5,831,261
1,448,204	361,696	10,770	92,816	478,206	45,540,106	525,119	710,924
541,707	552,404	-0-	-0-	30,634	-0-	3,174	195,332
-0-	6,603	-0-	18,284	-0-	1,071,768	-0-	-0-
27,401	84,300	113,640	107,685	-0-	18,592,749	-0-	7,196
1,596,187	1,097,665	3,196	10,674	255,896	1,195,456	84,770	10,601
38,336	395,230	16	7,457	195,415	14,022	68	29
31,525	-0-	-0-	-0-	-0-	-0-	-0-	1,498
15,614	-0-	-0-	-0-	-0-	-0-	-0-	5,015
14,172	294,655	-0-	-0-	-0-	-0-	-0-	1,888
25,743	-0-	-0-	-0-	-0-	-0-	-0-	3,910
-0-	-0-	-0-	-0-	-0-	21,140	-0-	-0-
-0-	20,082	-0-	-0-	-0-	-0-	-0-	-0-
10,394	-0-	3,420	17,355	30,709	-0-	21,775	56,608
<u>124,725,458</u>	<u>98,992,383</u>	<u>1,861,225</u>	<u>3,832,103</u>	<u>18,055,775</u>	<u>1,098,514,101</u>	<u>20,457,036</u>	<u>6,824,262</u>
51,375	32	130,933	176,727	-0-	5,171,825	-0-	4,250
885	53,030	413	3,226	9,529	747,211	2,079	2,431
-0-	-0-	-0-	3,241	-0-	6,065,402	-0-	-0-
-0-	-0-	-0-	16,075	-0-	190,482	-0-	-0-
78	28,839	-0-	-0-	254	53	-0-	340
13,328,768	-0-	-0-	-0-	-0-	-0-	-0-	-0-
106,578	-0-	-0-	-0-	6,184	-0-	-0-	-0-
36,250	99,759	-0-	-0-	-0-	-0-	-0-	438
120,793	-0-	-0-	-0-	3,208	-0-	-0-	-0-
-0-	-0-	-0-	-0-	3,587	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	5,610
95,741	94,446	51,168	48,382	54,486	1,257,755	47,252	45,082
<u>13,740,468</u>	<u>276,106</u>	<u>182,514</u>	<u>247,651</u>	<u>77,248</u>	<u>13,432,728</u>	<u>49,331</u>	<u>58,151</u>
<u>\$ 110,984,990</u>	<u>\$ 98,716,277</u>	<u>\$ 1,678,711</u>	<u>\$ 3,584,452</u>	<u>\$ 17,978,527</u>	<u>\$1,085,081,373</u>	<u>\$ 20,407,705</u>	<u>\$ 6,766,111</u>

ZUSAMMENSETZUNG DES FONDSVERMÖGENS (Fortsetzung)

31. Mai 2023

AB SICAV I

	Diversity Champions Equity Portfolio (USD)	Global ESG Improvers Portfolio (USD)	Global Value Portfolio (USD)
VERMÖGENSWERTE			
Anlagen in Wertpapiere zum Wert	\$ 52,934,028	\$ 2,692,171	\$ 589,903,652
Termineinlagen	493,461	91,514	13,333,972
Von der Hinterlegungsstelle/dem Broker gehaltene Barmittel	42,229	-0-	2,063,280
Forderungen aus verkauftem Anteilkapital	40,625	-0-	2,395,914
Forderungen aus verkauften Anlagewertpapieren	532,739	262,353	2,694,655
Dividenden- und Zinsforderungen	102,522	11,398	1,737,104
Unrealisierte Wertsteigerung aus Devisentermingeschäften	8,885	130	2,129,531
Unrealisierte Wertsteigerung aus Swaps	-0-	-0-	-0-
Für Swap-Kontrakte bezahlte Vorabgebühren	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	-0-	-0-
Zinsforderungen aus Swaps	-0-	-0-	-0-
Forderungen aus der Wertpapierleihe	-0-	-0-	40,569
Forderungen aus der Wertpapierleihe	13,613	10,000	-0-
Sonstige Forderungen	65,850	9,601	-0-
	<u>54,233,952</u>	<u>3,077,167</u>	<u>614,298,677</u>
VERBINDLICHKEITEN			
Verbindlichkeiten für gekaufte Anlagewertpapiere	-0-	189,635	1,717,436
Unrealisierte Wertminderung aus Devisentermingeschäften	27,422	285	828,303
Verbindlichkeiten für eingelöstes Anteilkapital	229,067	-0-	215,790
An die Hinterlegungsstelle/den Broker zahlbar	-0-	-0-	-0-
Zu zahlende Dividenden	48	-0-	647,291
Verbindlichkeiten für umgekehrte Pensionsgeschäfte	-0-	-0-	-0-
Unrealisierte Wertminderung aus Swaps	-0-	-0-	-0-
Unrealisierte Wertsteigerung aus Finanzterminkontrakten	-0-	-0-	-0-
Für Swap-Kontrakte erhaltene Vorabgebühren	-0-	-0-	-0-
Zinsaufwand für Swaps	-0-	-0-	-0-
Verkaufte Optionen, zum Marktwert	-0-	-0-	-0-
Antizipative Passiva und andere Verbindlichkeiten	66,796	23,920	691,628
	<u>323,333</u>	<u>213,840</u>	<u>4,100,448</u>
NETTOVERMÖGEN	<u>\$ 53,910,619</u>	<u>\$ 2,863,327</u>	<u>\$ 610,198,229</u>

* Die Anlageaktivität innerhalb des Emerging Markets Multi-Asset Portfolio, die sich auf seine Anlage im China A Shares Equity Portfolio bezieht, die Anlageaktivität innerhalb des RMB Income Plus Portfolio, die sich auf seine Anlage im China Bond Portfolio bezieht, die Anlageaktivität innerhalb des Global Plus Fixed Income Portfolio, die sich auf seine Anlage im Sustainable Global Thematic Credit Portfolio 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 Sustainable Euro High Yield Portfolio, Emerging Market Corporate Debt Portfolio, Asia Income Opportunities Portfolio und Financial Credit Portfolio bezieht, die Anlageaktivität innerhalb des All Market Income Portfolio, die sich auf seine Anlage im Sustainable Euro High Yield Portfolio, Emerging Market Corporate Debt Portfolio, Asia Income Opportunities Portfolio und Financial Credit Portfolio bezieht, die Anlageaktivität innerhalb des Sustainable All Market Portfolio, die sich auf seine Anlage im Sustainable Global Thematic Credit Portfolio bezieht, die Anlageaktivität innerhalb des Short Duration Income Portfolio, die sich auf seine Anlage im Emerging Market Corporate Debt Portfolio und Asia Income Opportunities Portfolio bezieht, die Anlageaktivität innerhalb des Short Duration High Yield Portfolio bezieht, die sich auf seine Anlage im Sustainable Euro High Yield 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)
\$ 35,796,460,198*
941,338,170
224,633,110
175,598,207
174,581,668
130,855,050*
97,178,346
13,938,526
10,988,291
4,172,474
3,459,980
279,002
56,269
1,291,483
<u>37,574,830,774*</u>

216,998,017
146,852,872
134,986,589
133,284,040
32,477,399*
31,744,161
28,689,148
8,808,247
8,391,182
4,409,132
583,072
55,856,362
<u>803,080,221*</u>
<u>\$ 36,771,750,553*</u>

ERTRAGS- UND AUFWANDSRECHNUNG UND VERÄNDERUNG DES FONDSVERMÖGENS
Für das Geschäftsjahr zum 31. Mai 2023

AB SICAV I

	International Health Care Portfolio (USD)	International Technology Portfolio (USD)	Global Real Estate Securities Portfolio (USD)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 30,508,681	\$ 3,101,393	\$ 1,094,251
Zinsen.	3,169,908	866,584	4,493
Swap-Erträge.	-0-	-0-	-0-
Erträge auf aus Wertpapierleihe, netto	309,794	43,347	4,943
	<u>33,988,383</u>	<u>4,011,324</u>	<u>1,103,687</u>
AUFWENDUNGEN			
Verwaltungsgebühr	44,109,409	16,085,916	434,148
Aufwendungen für Swaps.	-0-	-0-	-0-
Gebühr der Verwaltungsgesellschaft.	1,267,857	526,731	16,981
Transferstelle.	1,436,508	583,724	60,437
Steuern	1,247,001	511,809	15,298
Gebühr für professionelle Dienstleistungen	496,097	330,586	128,951
Vertriebsgebühr.	740,566	639,113	9,066
Depotbankgebühren.	314,336	107,007	23,291
Bilanzierungs- und Administrationsgebühr.	212,377	134,605	26,729
Druckkosten	59,632	60,442	2,479
Leistungsgebühr.	-0-	-0-	-0-
Gründungskosten.	-0-	-0-	-0-
Sonstige Aufwendungen	357,714	182,465	42,459
	<u>50,241,497</u>	<u>19,162,398</u>	<u>759,839</u>
Rückerstattete oder erlassene Aufwendungen	-0-	-0-	(146,551)
Nettoaufwendungen	<u>50,241,497</u>	<u>19,162,398</u>	<u>613,288</u>
Netto-Anlageertrag/(-verlust).	<u>(16,253,114)</u>	<u>(15,151,074)</u>	<u>490,399</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen	83,491,889	(161,989,947)	(3,842,261)
Kapitalertragsteuer.	-0-	-0-	-0-
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	27,114,407	285,206,274	(3,114,652)
Aus Finanzterminkontrakten.	-0-	-0-	-0-
Aus Devisentermingeschäften.	(9,180,501)	(548,357)	(1,888)
Aus Swaps.	-0-	-0-	-0-
Aus verkauften Optionen.	-0-	-0-	-0-
Ergebnis der Geschäftstätigkeit	<u>85,172,681</u>	<u>107,516,896</u>	<u>(6,468,402)</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	22,572,718	(71,178,894)	(8,452,349)
Ausschüttungen.	(1,211,075)	-0-	(424,798)
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres	2,979,516,429	1,164,401,030	44,129,783
Anpassung aus Währungsumrechnung.	-0-	-0-	-0-
Am Ende des Geschäftsjahres.	<u>\$ 3,086,050,753</u>	<u>\$ 1,200,739,032</u>	<u>\$ 28,784,234</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)
\$ 27,851,082	\$ 1,109,532	€ -0-	\$ 1,493,311	\$ 18,000,868	CNH 9,991,560	\$ -0-	\$ 45,151,711
4,083,716	19,954	15,140,687	19,756	17,601,831	131,502,926	77,235,639	2,848,004
-0-	-0-	231,098	-0-	379,864	15,275,727	3,457,320	-0-
64,627	-0-	-0-	25,513	78,199	-0-	-0-	6,545
31,999,425	1,129,486	15,371,785	1,538,580	36,060,762	156,770,213	80,692,959	48,006,260
32,771,983	1,960,509	800,784	1,244,660	7,755,664	34,308,775	11,504,575	39,859,938
-0-	-0-	101,100	-0-	4,535,085	22,790,449	2,054,316	-0-
890,450	59,341	61,467	50,181	239,944	1,477,547	605,393	996,165
1,155,309	71,342	56,250	81,015	199,816	1,333,950	594,393	1,072,397
946,667	57,696	59,238	46,954	226,625	1,415,270	574,562	1,079,074
531,414	217,944	253,124	152,740	465,213	1,665,568	262,893	454,499
355,644	22,706	-0-	-0-	62,912	-0-	755	-0-
431,307	-0-	75,671	16,967	295,904	1,149,743	147,948	384,202
212,377	37,824	57,747	35,372	98,254	570,454	167,690	212,377
65,868	4,488	7,266	9,238	14,615	90,814	27,541	39,814
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
336,011	41,522	139,665	44,020	161,786	474,256	121,911	519,415
37,697,030	2,473,372	1,612,312	1,681,147	14,055,818	65,276,826	16,061,977	44,617,881
-0-	(715)	(176,596)	(33,045)	(41,405)	(4,711)	-0-	(2)
37,697,030	2,472,657	1,435,716	1,648,102	14,014,413	65,272,115	16,061,977	44,617,879
(5,697,605)	(1,343,171)	13,936,069	(109,522)	22,046,349	91,498,098	64,630,982	3,388,381
(281,481,899)	(6,321,243)	(32,957,747)	702,120	(68,522,018)	(236,802,096)	(63,450,026)	(106,486,115)
(1,219,723)	(1,778,883)	-0-	-0-	(706,229)	-0-	-0-	-0-
171,727,948	10,752,276	14,736,608	(11,203,965)	(14,945,126)	229,590,501	(8,827,594)	102,195,630
-0-	-0-	(29,955)	-0-	(1,481,138)	(2,905,250)	(1,078,542)	-0-
(7,789,638)	(4,961)	59,038	(107,271)	(5,213,573)	(92,487,337)	(111,749)	(7,662,686)
-0-	-0-	(162,408)	-0-	(8,642,841)	(8,148,257)	3,146,727	-0-
-0-	-0-	-0-	-0-	180,533	-0-	-0-	-0-
(124,460,917)	1,304,018	(4,418,395)	(10,718,638)	(77,284,043)	(19,254,341)	(5,690,202)	(8,564,790)
(342,564,258)	(987,390)	(2,756,933)	(6,117,712)	(73,897,973)	(976,959,771)	(172,887,304)	(897,596,237)
(3,008,815)	(470)	(1,641,423)	-0-	(24,123,215)	(84,227,896)	(16,774,129)	(101,296)
3,453,983,585	121,150,073	305,068,037	109,784,845	794,996,247	4,279,856,739	1,519,277,097	4,162,881,017
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
<u>\$ 2,983,949,595</u>	<u>\$ 121,466,231</u>	<u>€ 296,251,286</u>	<u>\$ 92,948,495</u>	<u>\$ 619,691,016</u>	<u>CNH 3,199,414,731</u>	<u>\$ 1,323,925,462</u>	<u>\$ 3,256,618,694</u>

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

Für das Geschäftsjahr zum 31. Mai 2023

AB SICAV I

	Global Plus Fixed Income Portfolio (USD)	Select Absolute Alpha Portfolio (USD)	Emerging Market Local Currency Debt Portfolio (USD)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 39,055	\$ 4,989,852	\$ -0-
Zinsen	30,418,049	11,302,610	3,811,220
Swap-Erträge	1,555,480	26,093	428,974
Erträge auf aus Wertpapierleihe, netto	-0-	1,296	-0-
	<u>32,012,584</u>	<u>16,319,851</u>	<u>4,240,194</u>
AUFWENDUNGEN			
Verwaltungsgebühr	5,006,042	11,324,219	22,662
Aufwendungen für Swaps	1,494,225	280,683	422,461
Gebühr der Verwaltungsgesellschaft	199,495	317,068	1,300
Transferstelle	286,405	289,743	7,097
Steuern	251,502	291,860	5,691
Gebühr für professionelle Dienstleistungen	243,912	205,646	40,368
Vertriebsgebühr	-0-	-0-	-0-
Depotbankgebühren	224,512	264,096	55,898
Bilanzierungs- und Administrationsgebühr	120,370	110,048	28,853
Druckkosten	15,666	16,054	3,643
Leistungsgebühr	-0-	2,614	-0-
Gründungskosten	-0-	-0-	-0-
Sonstige Aufwendungen	107,530	250,964	27,501
	<u>7,949,659</u>	<u>13,352,995</u>	<u>615,474</u>
Rückerstattete oder erlassene Aufwendungen	(40,875)	(85,028)	(133,743)
Nettoaufwendungen	7,908,784	13,267,967	481,731
Netto-Anlageertrag/(-verlust)	<u>24,103,800</u>	<u>3,051,884</u>	<u>3,758,463</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen	(74,897,680)	(54,238,081)	(8,745,088)
Kapitalertragsteuer	-0-	-0-	-0-
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	36,033,883	10,827,273	7,232,720
Aus Finanzterminkontrakten	(661,940)	59,750	47,944
Aus Devisentermingeschäften	335,291	(15,237,988)	(253,195)
Aus Swaps	(2,074,648)	1,144,158	(18,335)
Aus verkauften Optionen	-0-	-0-	21,906
Ergebnis der Geschäftstätigkeit	<u>(17,161,294)</u>	<u>(54,393,004)</u>	<u>2,044,415</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	95,145,181	(292,997,628)	6,382,369
Ausschüttungen	(1,554,244)	-0-	(5,640,983)
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres	860,543,648	1,011,344,960	50,261,035
Anpassung aus Währungsumrechnung	-0-	-0-	-0-
Am Ende des Geschäftsjahres	<u>\$ 936,973,291</u>	<u>\$ 663,954,328</u>	<u>\$ 53,046,836</u>

Siehe Anmerkungen zum Jahresabschluss.

Asia Pacific Local Currency Debt Portfolio (USD)	Emerging Markets Corporate Debt Portfolio (USD)	US High Yield Portfolio (USD)	Low Volatility Equity Portfolio (USD)	Emerging Market Low Volatility Equity Portfolio (USD)	Global Dynamic Bond Portfolio (GBP)	Concentrated US Equity Portfolio (USD)	Concentrated Global Equity Portfolio (USD)
\$ 57,343	\$ -0-	\$ 219,744	\$ 98,392,857	\$ 20,924,018	£ -0-	\$ 8,116,700	\$ 4,278,104
1,082,989	8,350,459	12,386,988	1,356,862	514,832	9,067,264	374,625	363,350
121,382	23,640	720,641	-0-	-0-	428,809	-0-	-0-
-0-	-0-	-0-	848,774	3,154	-0-	-0-	78,295
1,261,714	8,374,099	13,327,373	100,598,493	21,442,004	9,496,073	8,491,325	4,719,749
314,755	174,725	538,652	53,745,914	95,065	117,810	8,421,014	3,995,271
125,546	137,571	163,986	-0-	-0-	511,653	-0-	-0-
12,175	16,890	22,001	1,878,505	51,174	29,308	356,916	156,967
9,035	14,808	41,062	1,853,953	64,946	31,940	341,167	154,581
11,508	17,992	32,084	1,883,805	65,684	28,064	330,004	151,056
59,951	24,472	27,847	452,960	210,387	127,415	149,231	76,012
-0-	-0-	26,907	726,301	-0-	-0-	-0-	-0-
3,859	44,783	61,747	667,485	232,397	131,248	86,759	33,788
25,743	38,502	46,298	212,377	98,043	53,027	144,488	73,216
2,309	3,891	5,036	78,469	9,731	1,055	22,778	9,065
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
35,860	43,876	38,563	547,555	50,740	37,027	181,482	71,844
600,741	517,510	1,004,183	62,047,324	878,167	1,068,547	10,033,839	4,721,800
(55,105)	(11,387)	(78,530)	(2,515)	(2)	(1,452)	(232,494)	(175,926)
545,636	506,123	925,653	62,044,809	878,165	1,067,095	9,801,345	4,545,874
716,078	7,867,976	12,401,720	38,553,684	20,563,839	8,428,978	(1,310,020)	173,875
(2,441,150)	(12,132,468)	(10,275,285)	21,606,048	(39,716,198)	(17,568,157)	8,999,780	(17,196,273)
(2,312)	-0-	-0-	-0-	(693,903)	-0-	-0-	-0-
1,163,287	5,192,535	(4,818,882)	14,842,058	(10,716,911)	2,610,462	(57,323,331)	357,686
169,492	21,977	(24,350)	-0-	-0-	(713,264)	-0-	-0-
(504,648)	37,323	26,334	(24,881,234)	(3,282)	3,788,303	(1,402,133)	198,490
(144,789)	(124,700)	405,903	-0-	-0-	1,232,997	-0-	-0-
-0-	99,713	(66,336)	-0-	-0-	-0-	-0-	-0-
(1,044,042)	962,356	(2,350,896)	50,120,556	(30,566,455)	(2,220,681)	(51,035,704)	(16,466,222)
(1,059,694)	2,028,629	42,797,343	298,989,845	25,857,247	(98,525,270)	(189,018,260)	(69,503,006)
(1,457,947)	(849,248)	(8,682,873)	(127,085,347)	(16,656)	(1,311,537)	(4,477,665)	(582,223)
30,754,257	127,665,639	160,453,258	4,791,517,701	676,060,351	352,735,215	1,366,801,200	515,268,450
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
\$ 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

ERTRAGS- UND AUFWANDSRECHNUNG UND VERÄNDERUNG DES

FONDSVERMÖGENS (Fortsetzung)

Für das Geschäftsjahr zum 31. Mai 2023

AB SICAV I

	Global Core Equity Portfolio (USD)	Asia Income Opportunities Portfolio (USD)	Global Income Portfolio (USD)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 17,848,369	\$ -0-	\$ 549,711
Zinsen	84,691	31,062,712	4,774,352
Swap-Erträge	-0-	2,852	610,434
Erträge auf aus Wertpapierleihe, netto	125,857	-0-	-0-
	<u>18,058,917</u>	<u>31,065,564</u>	<u>5,934,497</u>
AUFWENDUNGEN			
Verwaltungsgebühr	5,826,758	917,529	160,016
Aufwendungen für Swaps	-0-	657,908	61,049
Gebühr der Verwaltungsgesellschaft	119,863	44,724	7,641
Transferstelle	134,458	73,790	24,429
Steuern	162,307	88,316	14,566
Gebühr für professionelle Dienstleistungen	231,295	278,406	71,212
Vertriebsgebühr	-0-	-0-	-0-
Depotbankgebühren	100,999	92,492	61,896
Bilanzierungs- und Administrationsgebühr	140,220	88,121	35,659
Druckkosten	22,514	13,550	3,580
Leistungsgebühr	-0-	-0-	-0-
Gründungskosten	-0-	-0-	-0-
Sonstige Aufwendungen	163,373	82,249	44,370
	<u>6,901,787</u>	<u>2,337,085</u>	<u>484,418</u>
Rückerstattete oder erlassene Aufwendungen	-0-	(294,778)	(172,558)
Nettoaufwendungen	6,901,787	2,042,307	311,860
Netto-Anlageertrag/(-verlust)	<u>11,157,130</u>	<u>29,023,257</u>	<u>5,622,637</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen	(92,579,052)	(68,104,014)	(6,627,499)
Kapitalertragsteuer	-0-	-0-	-0-
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	76,769,319	23,696,214	(983,052)
Aus Finanzterminkontrakten	-0-	1,736,922	196,217
Aus Devisentermingeschäften	(4,274,398)	(649,038)	(75,901)
Aus Swaps	-0-	(657,977)	387,715
Aus verkauften Optionen	-0-	-0-	-0-
Ergebnis der Geschäftstätigkeit	<u>(8,927,001)</u>	<u>(14,954,636)</u>	<u>(1,479,883)</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	(87,015,672)	(8,476,818)	5,733,977
Ausschüttungen	(4,568,092)	(32,067,544)	(7,925,585)
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres	1,326,790,682	609,520,431	106,651,779
Anpassung aus Währungsumrechnung	-0-	-0-	-0-
Am Ende des Geschäftsjahres	<u>\$ 1,226,279,917</u>	<u>\$ 554,021,433</u>	<u>\$ 102,980,288</u>

(a) Die Finanzinformationen für das Multi-Strategy Alternative Portfolio beziehen sich auf den Zeitraum vom 1. Juni 2022 bis zum 7. Dezember 2022. Siehe Erläuterung A.

Siehe Anmerkungen zum Jahresabschluss.

Multi-Strategy Alternative Portfolio (USD) (a)	European Equity Portfolio (EUR)	Eurozone Equity Portfolio (EUR)	American Growth Portfolio (USD)	All Market Income Portfolio (USD)	China A Shares Equity Portfolio (CNH)	China Bond Portfolio (CNH)	Financial Credit Portfolio (USD)
\$ 100,116	€ 16,992,609	€ 16,156,556	\$ 25,682,301	\$ 17,468,176	CNH 16,895,931	CNH -0-	\$ -0-
86,115	66,700	30,847	6,519,021	39,066,910	19,169	10,536,241	8,436,869
183,775	-0-	-0-	-0-	13,107,344	-0-	-0-	-0-
116	127,037	123,106	-0-	-0-	-0-	-0-	-0-
370,122	17,186,346	16,310,509	32,201,322	69,642,430	16,915,100	10,536,241	8,436,869
6,022	3,694,817	4,548,350	64,376,769	17,768,498	4,086,126	15,057	87,220
534,252	-0-	-0-	-0-	9,107,298	1,761	-0-	-0-
3,120	307,498	268,620	3,598,076	1,127,416	94,952	35,958	4,368
5,100	191,053	125,056	2,238,076	837,912	78,276	50,636	16,133
1,905	156,013	138,515	1,979,287	542,484	104,218	34,394	17,045
16,322	184,690	213,546	555,681	331,368	158,984	135,193	101,985
-0-	110	6,651	1,604,995	1,820,081	-0-	-0-	-0-
86,027	95,731	76,397	317,135	328,281	168,772	116,456	23,378
15,995	81,691	75,751	212,377	156,208	251,228	133,366	41,060
629	8,697	13,396	180,699	28,207	26,576	18,801	4,998
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	-0-	-0-	-0-	66,301	-0-
34,302	111,473	125,198	624,287	136,250	179,018	145,454	50,139
703,674	4,831,773	5,591,480	75,687,382	32,184,003	5,149,911	751,616	346,326
(114,462)	-0-	(160)	-0-	-0-	(8,884)	(39,558)	(159,228)
589,212	4,831,773	5,591,320	75,687,382	32,184,003	5,141,027	712,058	187,098
(219,090)	12,354,573	10,719,189	(43,486,060)	37,458,427	11,774,073	9,824,183	8,249,771
(4,211,858)	17,180,695	4,708,773	146,427,308	(160,828,674)	(61,438,536)	4,341,519	(22,846,053)
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
170,643	(29,442,811)	(21,114,836)	382,452,008	39,241,051	31,955,579	(1,673,869)	1,505,825
(291,236)	-0-	-0-	-0-	495,445	-0-	-0-	-0-
(1,001,486)	662,934	891,735	(10,798,378)	(4,970,288)	3,244,197	-0-	448,362
(92,897)	-0-	-0-	-0-	(2,837,636)	-0-	-0-	-0-
-0-	-0-	-0-	-0-	(988,336)	-0-	-0-	-0-
(5,645,924)	755,391	(4,795,139)	474,594,878	(92,430,011)	(14,464,687)	12,491,833	(12,642,095)
(52,356,907)	(69,658,870)	(172,145,108)	(109,806,773)	(122,427,917)	269,404,760	(81,472,353)	6,806,969
35	(5,329,180)	(112,999)	(11,132,321)	(105,563,144)	(14,330)	(10,391,461)	(7,718,362)
58,002,796	594,866,824	611,099,406	6,392,960,057	1,507,145,480	598,220,693	406,297,162	152,267,451
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
\$ -0-	€ 520,634,165	€ 434,046,160	\$ 6,746,615,841	\$ 1,186,724,408	CNH 853,146,436	CNH 326,925,181	\$ 138,713,963

ERTRAGS- UND AUFWANDSRECHNUNG UND VERÄNDERUNG DES

FONDSVERMÖGENS (Fortsetzung)

Für das Geschäftsjahr zum 31. Mai 2023

AB SICAV I

	Low Volatility Total Return Equity Portfolio (USD)	Sustainable Global Thematic Credit Portfolio (EUR)	Sustainable European Thematic Portfolio (EUR) (b)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 3,097,636	€ -0-	€ 1,081
Zinsen	46,197	3,131,377	-0-
Swap-Erträge	-0-	39,266	-0-
Erträge auf aus Wertpapierleihe, netto	-0-	-0-	-0-
	<u>3,143,833</u>	<u>3,170,643</u>	<u>1,081</u>
AUFWENDUNGEN			
Verwaltungsgebühr	940,876	194,729	41
Aufwendungen für Swaps	-0-	34,079	-0-
Gebühr der Verwaltungsgesellschaft	24,993	20,561	34
Transferstelle	22,364	21,095	28
Steuern	25,435	20,971	31
Gebühr für professionelle Dienstleistungen	32,292	36,295	1,998
Vertriebsgebühr	-0-	-0-	-0-
Depotbankgebühren	82,456	63,406	1,872
Bilanzierungs- und Administrationsgebühr	41,737	33,339	2,190
Druckkosten	4,562	5,480	201
Leistungsgebühr	-0-	-0-	-0-
Gründungskosten	-0-	-0-	-0-
Sonstige Aufwendungen	61,727	50,688	2,915
	<u>1,236,442</u>	<u>480,643</u>	<u>9,310</u>
Rückerstattete oder erlassene Aufwendungen	(23,590)	(100,866)	(8,488)
Nettoaufwendungen	<u>1,212,852</u>	<u>379,777</u>	<u>822</u>
Netto-Anlageertrag/(-verlust)	<u>1,930,981</u>	<u>2,790,866</u>	<u>259</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen	1,455,632	(4,814,388)	144,166
Kapitalertragsteuer	-0-	-0-	-0-
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	91,857	(1,215,845)	(194,436)
Aus Finanzterminkontrakten	(6,885,024)	(361,477)	-0-
Aus Devisentermingeschäften	(3,405,466)	(1,844,097)	(1,355)
Aus Swaps	-0-	28,346	-0-
Aus verkauften Optionen	-0-	-0-	-0-
Ergebnis der Geschäftstätigkeit	<u>(6,812,020)</u>	<u>(5,416,595)</u>	<u>(51,366)</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	79,316,318	9,786,108	(2,285,752)
Ausschüttungen	(376,300)	(438,696)	-0-
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres	108,439,447	94,055,028	2,337,118
Anpassung aus Währungsumrechnung	-0-	-0-	-0-
Am Ende des Geschäftsjahres	<u>\$ 180,567,445</u>	<u>€ 97,985,845</u>	<u>€ -0-</u>

(b) Die Finanzinformationen für das Sustainable European Thematic Portfolio beziehen sich auf den Zeitraum vom 1. Juni 2022 bis zum 25. Juli 2022. Siehe Erläuterung A.

Siehe Anmerkungen zum Jahresabschluss.

Event Driven Portfolio (USD)	Sustainable All Market Portfolio (EUR)	Short Duration Income Portfolio (USD)	Sustainable Income Portfolio (USD)	Sustainable Climate Solutions (USD)	Global Low Carbon Equity Portfolio (USD)	Climate High Income Portfolio (USD)	Sustainable US Thematic Portfolio (USD)
\$ 917,621	€ 885,335	\$ 477,320	\$ -0-	\$ 16,672	\$ 56,055	\$ -0-	\$ 7,772,765
1,728,731	583,301	2,362,254	4,132,516	1,450	1,210	1,017,746	1,763,235
840,124	2,891	508,861	-0-	-0-	-0-	238	-0-
-0-	4,005	-0-	-0-	-0-	-0-	-0-	79,138
3,486,476	1,475,532	3,348,435	4,132,516	18,122	57,265	1,017,984	9,615,138
1,565,905	22,274	406	22,740	1,208	2,511	1,851	9,816,487
4,030,257	-0-	3,322	-0-	-0-	-0-	8,687	-0-
21,878	9,611	10,299	9,877	194	421	1,823	426,025
20,636	11,576	11,551	16,549	714	1,656	2,487	447,369
20,860	9,528	9,982	9,719	190	453	1,778	422,886
77,739	110,687	59,797	44,772	31,271	27,999	67,416	341,321
-0-	92	-0-	-0-	-0-	-0-	-0-	55,241
67,628	67,260	31,665	39,466	10,332	17,946	17,314	78,616
48,832	34,722	33,661	34,953	22,591	20,287	24,655	129,399
5,059	3,843	5,997	5,487	2,718	3,109	1,797	27,389
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
-0-	-0-	-0-	4,131	1,021	1,021	929	-0-
59,851	45,763	37,957	28,667	17,484	21,661	17,888	120,566
5,918,645	315,356	204,637	216,361	87,723	97,064	146,625	11,865,299
(259)	(133,210)	(42,411)	(47,560)	(83,931)	(89,700)	(109,542)	-0-
5,918,386	182,146	162,226	168,801	3,792	7,364	37,083	11,865,299
(2,431,910)	1,293,386	3,186,209	3,963,715	14,330	49,901	980,901	(2,250,161)
(10,453,819)	(5,196,816)	(1,772,312)	(5,903,099)	(88,869)	(191,388)	(1,408,850)	(51,580,009)
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
(7,186,887)	4,440,911	(305,964)	57,675	72,877	296,582	(276,961)	61,698,539
48,669	(1,549,495)	(41,164)	280,458	-0-	-0-	4,921	-0-
(11,073,611)	(150,201)	61,024	462,123	(515)	(1,865)	269,040	(1,491,485)
(2,145,422)	-0-	241,577	-0-	-0-	-0-	(6,184)	-0-
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
(33,242,980)	(1,162,215)	1,369,370	(1,139,128)	(2,177)	153,230	(437,133)	6,376,884
(35,437,961)	13,974,231	15,031,468	185,501	23,368	748,226	200,257	92,390,645
-0-	(2,772)	(910)	(152,391)	-0-	-0-	(3,096)	(53)
252,867,047	101,584,226	94,585,062	99,822,295	1,657,520	2,682,996	18,218,499	986,313,897
-0-	-0-	-0-	-0-	-0-	-0-	-0-	-0-
\$ 184,186,106	€ 114,393,470	\$ 110,984,990	\$ 98,716,277	\$ 1,678,711	\$ 3,584,452	\$ 17,978,527	\$ 1,085,081,373

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

Für das Geschäftsjahr zum 31. Mai 2023

AB SICAV I

	China Net Zero Solutions Portfolio (USD)	American Multi-Asset Portfolio (USD)	Diversity Champions Equity Portfolio (USD) (c)
ANLAGEERTRÄGE			
Dividenden, netto	\$ 140,459	\$ 160,263	\$ 379,523
Zinsen	2,842	17,420	4,990
Swap-Erträge	-0-	13,977	-0-
Erträge auf aus Wertpapierleihe, netto.. . . .	-0-	-0-	-0-
	<u>143,301</u>	<u>191,660</u>	<u>384,513</u>
AUFWENDUNGEN			
Verwaltungsgebühr	1,974	2,221	56,800
Aufwendungen für Swaps	-0-	1,174	-0-
Gebühr der Verwaltungsgesellschaft	349	612	1,274
Transferstelle	1,103	1,478	1,163
Steuern	554	547	2,424
Gebühr für professionelle Dienstleistungen	37,076	85,392	91,080
Vertriebsgebühr	-0-	-0-	-0-
Depotbankgebühren	18,411	19,181	14,965
Bilanzierungs- und Administrationsgebühr	22,816	23,213	12,231
Druckkosten	499	2,200	2,199
Leistungsgebühr.. . . .	-0-	-0-	-0-
Gründungskosten	1,814	1,814	1,387
Sonstige Aufwendungen	24,877	26,413	15,635
	<u>109,473</u>	<u>164,245</u>	<u>199,158</u>
Rückerstattete oder erlassene Aufwendungen	(102,890)	(151,014)	(125,790)
Nettoaufwendungen	6,583	13,231	73,368
Netto-Anlageertrag/(-verlust)	<u>136,718</u>	<u>178,429</u>	<u>311,145</u>
REALISIERTE GEWINNE UND (VERLUSTE)			
Aus Anlagen, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen.	(341,381)	(200,143)	286,616
Kapitalertragsteuer	-0-	-0-	-0-
ÄNDERUNG DER UNREALISIERTEN GEWINNE UND (VERLUSTE)			
Aus Anlagen	(1,533,276)	114,911	1,771,809
Aus Finanzterminkontrakten.	-0-	2,827	-0-
Aus Devisentermingeschäften.	(2,466)	(2,907)	(18,537)
Aus Swaps.	-0-	6,000	-0-
Aus verkauften Optionen	-0-	(3,903)	-0-
Ergebnis der Geschäftstätigkeit.	<u>(1,740,405)</u>	<u>95,214</u>	<u>2,351,033</u>
EIGENKAPITALTRANSAKTIONEN			
Steigerung/(Minderung)	20,053,659	4,489	51,559,635
Ausschüttungen	-0-	(4,137)	(49)
NETTOVERMÖGEN			
Zu Beginn des Geschäftsjahres	2,094,451	6,670,545	-0-
Anpassung aus Währungsumrechnung	-0-	-0-	-0-
Am Ende des Geschäftsjahres.	<u>\$ 20,407,705</u>	<u>\$ 6,766,111</u>	<u>\$ 53,910,619</u>

(c) Die Finanzinformationen für das Diversity Champions Equity Portfolio beziehen sich auf den Zeitraum vom 13. Dezember 2022 bis zum 31. Mai 2023. Siehe Erläuterung A.

(d) Die Finanzinformationen für das Global ESG Improvers Portfolio beziehen sich auf den Zeitraum vom 31. Januar 2023 bis zum 31. Mai 2023. Siehe Erläuterung A.

(e) Die Finanzinformationen für das Global Value Portfolio beziehen sich auf den Zeitraum vom 31. März 2023 bis zum 31. Mai 2023. Siehe Erläuterung A.

Siehe Anmerkungen zum Jahresabschluss.

Global ESG Improvers Portfolio (USD) (d)	Global Value Portfolio (USD) (e)	Kombiniert (USD)
\$ 27,297	\$ 3,000,685	\$ 379,731,859 *
917	68,361	333,626,462
-0-	-0-	26,881,631
-0-	73,820	2,010,110
28,214	3,142,866	742,250,062 *
233	729,994	357,530,794
-0-	-0-	29,427,082
100	42,937	14,093,736
116	13,251	12,889,803
128	24,377	11,753,728
13,719	7,634	8,661,342
-0-	203	6,071,652
1,075	-0-	5,802,358
7,425	15,843	3,858,872
276	877	855,246
-0-	-0-	321,965
658	-0-	33,278
5,658	14,002	6,004,470
29,388	849,118	457,304,326
(28,155)	-0-	(3,829,523)
1,233	849,118	453,474,803
26,981	2,293,748	288,775,259 *
136	5,187,305	(1,162,557,452)
-0-	0	(4,401,050)
(183,153)	(8,679,871)	1,148,709,474 *
-0-	-0-	(10,783,338)
(155)	106,624	(117,126,754)
-0-	-0-	(15,361,684)
-0-	-0-	(782,789)
(156,191)	(1,092,194)	126,471,666 *
3,019,518	612,598,032	(1,823,711,725)*
-0-	(1,307,609)	(386,241,084)*
-0-	-0-	38,923,364,894
-0-	-0-	(68,133,198)*
\$ 2,863,327	\$ 610,198,229	\$ 36,771,750,553 *

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

KLASSE	International Health Care Portfolio	International Technology Portfolio	Global Real Estate Securities Portfolio
A	2,308,889	911,024	569,756
A AUD H	-0-	459,155	-0-
A EUR	699,134	120,821	29,821
A EUR H	7,940,829	-0-	-0-
A PLN H	-0-	124,016	-0-
A SGD	82,218	198	-0-
A SGD H	158,425	-0-	-0-
AD	616,440	-0-	412,539
AD AUD H	259,035	-0-	89,171
AD NZD H	-0-	-0-	57,082
AD SGD H	-0-	-0-	5,362
AX	7,986	-0-	-0-
B	6,387	5,430	43,669
B SGD	158	-0-	-0-
BX	850	-0-	-0-
C	74,528	26,032	28,072
C EUR	17,279	520	133
E	-0-	2,278,078	-0-
E AUD H	-0-	336,873	-0-
ED	2,421,201	-0-	-0-
ED AUD H	290,155	-0-	-0-
I	531,835	615,868	241,132
I EUR	212,289	12,114	571
I GBP	537,384	-0-	-0-
ID	-0-	-0-	100,416
S1	1,131,763	141,198	-0-
S1 EUR	1,020,987	7,827	356
S1 GBP	69,117	-0-	346
S14	550	853	-0-
S14 GBP	1,608,568	-0-	-0-
S1L	-0-	-0-	100

KLASSE	Sustainable Global Thematic Portfolio	India Growth Portfolio	Sustainable Euro High Yield Portfolio
A	9,554,275	384,755	53,542
A AUD H	806,542	-0-	-0-
A CAD H	8,047	-0-	-0-
A EUR	1,897,814	14,002	-0-
A EUR H	2,447,835	-0-	-0-
A GBP	19,222	-0-	-0-
A HKD	412,787	5,334	-0-
A PLN H	-0-	2,063	-0-
A SGD	597,139	-0-	-0-
A SGD H	1,573,203	8,618	-0-
A USD	-0-	-0-	12,314
A2	-0-	-0-	155,204
A2 CHF H	-0-	-0-	600
A2 PLN H	-0-	-0-	27,018
A2 USD	-0-	-0-	11,253
A2 USD H	-0-	-0-	3,657
AA	-0-	-0-	749,722
AA AUD H	-0-	-0-	19,639
AA USD H	-0-	-0-	1,264,235
AD AUD H	-0-	3,024	-0-
AN	724	-0-	-0-
AR	-0-	-0-	1,308
AT	-0-	-0-	161,762
AT USD	-0-	-0-	719
AT USD H	-0-	-0-	162,353
AX	3,782,020	189,181	-0-
AX EUR	1,100,038	23,216	-0-
AX SGD	113,889	-0-	-0-
AXX	15,215	-0-	-0-
B	7,152	377	-0-
BX	54,526	16,878	-0-
BX EUR	1,325	440	-0-
BX SGD	12,005	-0-	-0-
BXX	16,592	-0-	-0-
C	142,816	979	972
C USD	-0-	-0-	437
C2	-0-	-0-	500
CX	7,629	-0-	-0-
CX EUR	531	-0-	-0-
E	1,732,711	-0-	-0-
E AUD H	559,845	-0-	-0-
I	3,075,897	25,028	58
I AUD	3,543,565	-0-	-0-
I AUD H	5,148,904	-0-	-0-
I EUR	3,266,025	800	-0-
I EUR H	493,526	-0-	-0-
I GBP	191,327	-0-	-0-
I HKD	3,201	-0-	-0-
I SGD H	675	-0-	-0-
I USD	-0-	-0-	5,080
I2	-0-	-0-	1,778,912
I2 CHF H	-0-	-0-	600
I2 GBP H	-0-	-0-	793
I2 USD	-0-	-0-	24,248
I2 USD H	-0-	-0-	41,159
IN	647	-0-	-0-
IN EUR	182	-0-	-0-
INN	10,206,214	-0-	-0-

UMLAUFENDE ANTEILE (Fortsetzung)

31. Mai 2023

AB SICAV I

KLASSE	Sustainable Global Thematic Portfolio	India Growth Portfolio	Sustainable Euro High Yield Portfolio
IT USD H	-0-	-0-	428
IX	35,693	-0-	-0-
IX EUR	34,711	-0-	-0-
IX SGD	1,230	-0-	-0-
NT USD H	-0-	-0-	8,274
S	1,721,540	771	6,066,478
S GBP	336,527	-0-	-0-
S USD	-0-	-0-	443,497
S1	7,078,806	768	967,009
S1 AUD	164,826	-0-	-0-
S1 AUD H	103,138	-0-	-0-
S1 EUR	2,771,088	436	-0-
S1 EUR HP	650,000	-0-	-0-
S1 JPY	6,762,168	-0-	-0-
S1 NZD	150	-0-	-0-
S1 USD	-0-	-0-	274
S1 USD H	-0-	-0-	16,356
S1X SGD	322,631	-0-	-0-
SD	471,553	-0-	-0-
SX GBP	1,641	-0-	-0-

KLASSE	US Small and Mid-Cap Portfolio	Emerging Markets Multi-Asset Portfolio	RMB Income Plus Portfolio
A	1,088,962	2,796,294	-0-
A AUD H	37,628	102,806	-0-
A CAD H	-0-	10,389	-0-
A CHF H	-0-	6,627	-0-
A EUR	18,596	1,632,625	-0-
A EUR H	48,520	669,802	-0-
A GBP H	-0-	95,381	-0-
A HKD	219	82,506	-0-
A SGD H	-0-	96,924	-0-
A2	-0-	-0-	2,264,144
A2 CHF	-0-	-0-	169,733
A2 EUR	-0-	-0-	585,880
A2 GBP	-0-	-0-	151,931
A2 HKD	-0-	-0-	55,918
A2 SGD	-0-	-0-	94,614
A2 USD	-0-	-0-	4,860,991
AD	-0-	16,518,812	-0-
AD AUD H	-0-	5,539,248	-0-
AD CAD H	-0-	921,815	-0-
AD EUR H	-0-	950,086	-0-
AD GBP H	-0-	1,300,941	-0-
AD HKD	-0-	4,734,860	-0-
AD RMB H	-0-	193,014	-0-
AD SGD H	-0-	2,394,103	-0-
AD ZAR H	-0-	1,016,845	-0-
AR	-0-	301,345	-0-
AR EUR	-0-	-0-	81,582
AR EUR H	-0-	186,582	-0-
AT	-0-	-0-	7,006,559
AT HKD	-0-	-0-	1,165,622
AT SGD	-0-	-0-	600,592
AT USD	-0-	-0-	8,520,826
C	91,345	237,397	-0-
C EUR	4,571	-0-	-0-
C EUR H	4,698	-0-	-0-
C2	-0-	-0-	2,163
C2 USD	-0-	-0-	22,150
CT	-0-	-0-	791
CT USD	-0-	-0-	105,645
ED	-0-	331,345	-0-
ED AUD H	-0-	71,844	-0-
ED ZAR H	-0-	203,584	-0-
I	1,004,311	1,330,542	-0-
I CHF H	-0-	537	-0-
I EUR	2,383	307,279	-0-
I EUR H	4,606	133,074	-0-
I GBP	487	507	-0-
I GBP H	-0-	71,119	-0-
I2	-0-	-0-	523,238
I2 CHF	-0-	-0-	182,221
I2 EUR	-0-	-0-	258,583
I2 GBP	-0-	-0-	179,187
I2 HKD	-0-	-0-	10,468
I2 SGD	-0-	-0-	466
I2 USD	-0-	-0-	482,975
ID	-0-	1,347,878	-0-
ID GBP H	-0-	1,045,298	-0-
INN GBP	540	-0-	-0-

UMLAUFENDE ANTEILE (Fortsetzung)

31. Mai 2023

AB SICAV I

KLASSE	US Small and Mid-Cap Portfolio	Emerging Markets Multi-Asset Portfolio	RMB Income Plus Portfolio
IT	-0-	-0-	285,289
IT SGD	-0-	-0-	35,212
IT USD	-0-	-0-	428,713
N	-0-	44,630	-0-
S	-0-	325,283	-0-
S GBP	-0-	504,681	-0-
S GBPH	-0-	450	-0-
S USD	-0-	-0-	674
S1	667	6,629,703	-0-
S1 EUR	15,792	-0-	394
S1 EUR H	95	-0-	-0-
S1 GBP	-0-	3,247	-0-
S1 USD	-0-	-0-	2,114,203
S1D	-0-	74,200	-0-
S1NN GBP	81	-0-	-0-
SD	-0-	869,475	-0-
W2	-0-	-0-	650
W2 CHF	-0-	-0-	551

KLASSE	Short Duration High Yield Portfolio	Select US Equity Portfolio	Global Plus Fixed Income Portfolio
1.....	-0-	-0-	2,308,187
1 EUR H.....	-0-	-0-	365
1 GBP H.....	-0-	-0-	15,285
1D.....	-0-	-0-	1,684,577
1D EUR H.....	-0-	-0-	94,214
1D GBP H.....	-0-	-0-	146,796
2.....	-0-	-0-	3,355,298
2 EUR H.....	-0-	-0-	275,598
2 GBP H.....	-0-	-0-	515
A.....	-0-	8,245,862	-0-
A AUD H.....	-0-	4,680	-0-
A CHF H.....	-0-	32,542	-0-
A CZK H.....	-0-	4,955	-0-
A EUR.....	-0-	1,541,189	-0-
A EUR H.....	-0-	4,477,959	-0-
A GBP H.....	-0-	293,529	-0-
A HKD.....	-0-	33,818	-0-
A PLN.....	-0-	2,121	-0-
A PLN H.....	-0-	101,305	-0-
A SGD H.....	-0-	92,462	-0-
A2.....	13,246,825	-0-	193,578
A2 CHF H.....	38,307	-0-	-0-
A2 EUR H.....	959,859	-0-	6,755
A2 GBP H.....	19,799	-0-	-0-
A2 HKD.....	6,267	-0-	-0-
A2 SGD H.....	-0-	-0-	96,345
AA.....	352,294	-0-	-0-
AA AUD H.....	413,520	-0-	-0-
AA SGD H.....	1,424	-0-	-0-
AI.....	156	-0-	-0-
AI AUD H.....	192	-0-	-0-
AR.....	-0-	128,262	-0-
AR EUR H.....	72,845	7,124	-0-
AT.....	6,460,758	-0-	74,917
AT AUD H.....	95,275	-0-	174,627
AT CAD H.....	76,713	-0-	8,521
AT EUR H.....	562,687	-0-	3,538
AT GBP H.....	78,617	-0-	438
AT HKD.....	46,589	-0-	-0-
AT SGD H.....	158,488	-0-	82,621
B2.....	748	-0-	-0-
BT.....	3,217	-0-	-0-
C.....	-0-	1,714,384	-0-
C2.....	3,433,348	-0-	780,354
C2 EUR H.....	-0-	-0-	507
CT.....	2,141,617	-0-	1,534
EI.....	467	-0-	-0-
EI AUD H.....	1,005	-0-	-0-
FX.....	-0-	487,473	-0-
FX EUR H.....	-0-	59,792	-0-
I.....	-0-	4,715,848	-0-
I AUD H.....	-0-	864,821	-0-
I CHF H.....	-0-	63,179	-0-
I EUR.....	-0-	410,426	-0-
I EUR H.....	-0-	581,085	-0-
I GBP H.....	-0-	9,772	-0-
I SGD H.....	-0-	14,639	-0-
I2.....	13,153,401	-0-	11,931,372
I2 CHF H.....	856,102	-0-	-0-

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KLASSE	Short Duration High Yield Portfolio	Select US Equity Portfolio	Global Plus Fixed Income Portfolio
I2 EUR H	5,798,634	-0-	507
I2 GBP H	306,125	-0-	2,562,765
IT	5,380,438	-0-	-0-
IT GBP H	6,405	-0-	-0-
IT SGD H	11,609	-0-	-0-
N	-0-	1,275,494	-0-
N2	1,257,314	-0-	-0-
NT	1,136,591	-0-	-0-
S	1,453,839	2,141,100	2,701,255
S CAD H	-0-	-0-	647,307
S GBP H	-0-	-0-	6,186
S1	9,519,439	20,181,573	17,680,625
S1 AUD H	-0-	-0-	106,732
S1 EUR	-0-	4,380,592	-0-
S1 EUR H	-0-	2,493,135	400
S1 GBP H	-0-	667	-0-
S1 SGD H	-0-	125	-0-
S1L	-0-	-0-	100
S1L EUR H	-0-	-0-	90
S1L GBP H	-0-	-0-	80
SA	-0-	-0-	263,015
W	-0-	4,236,551	-0-
W CHF H	-0-	211,620	-0-
W EUR	-0-	3,402,692	-0-
W EUR H	-0-	2,476,159	-0-
W GBP H	-0-	7,809	-0-
W SGD H	-0-	7,029	-0-
W2 CHF H	116,457	-0-	-0-

KLASSE	Select Absolute Alpha Portfolio	Emerging Market Local Currency Debt Portfolio	Asia Pacific Local Currency Debt Portfolio
A	6,843,715	-0-	-0-
A CHF H	13,010	-0-	-0-
A EUR	467,898	-0-	-0-
A EUR H	3,443,267	-0-	-0-
A GBP H	165,272	-0-	-0-
A PLN H	3,035	-0-	-0-
A SGD H	89,878	-0-	-0-
A2	-0-	52,245	4,309
A2 CZK H	-0-	207	-0-
A2 EUR H	-0-	13,741	6,528
A2 HKD	-0-	-0-	48,423
A2 PLN	-0-	683	-0-
A2 PLN H	-0-	9,421	-0-
AA	-0-	90,359	189
AA AUD H	-0-	-0-	270
AA CAD H	-0-	-0-	263
AA EUR H	-0-	-0-	164
AA GBP H	-0-	-0-	154
AA HKD	-0-	-0-	315
AA SGD H	-0-	-0-	288
AT	-0-	2,975	1,180,411
AT AUD H	-0-	-0-	469,450
AT CAD H	-0-	-0-	322,752
AT EUR H	-0-	-0-	79,338
AT GBP H	-0-	-0-	133,738
AT HKD	-0-	-0-	626,349
AT SGD H	-0-	-0-	17,822
C	1,033,505	-0-	-0-
FX	74,436	-0-	-0-
FX EUR H	21,866	-0-	-0-
I	2,672,175	-0-	-0-
I CHF H	130,817	-0-	-0-
I EUR	40,661	-0-	-0-
I EUR H	1,820,912	-0-	-0-
I GBP H	92,514	-0-	-0-
I SGD H	927	-0-	-0-
I2	-0-	640	1,895
I2 EUR H	-0-	500	564
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	937,200	-0-	-0-
S	660	-0-	679
S1	978,205	-0-	667
S1 EUR H	5,041,219	-0-	-0-
S1 JPY H	600,741	-0-	-0-
S13 EUR H	173,109	-0-	-0-
SA	-0-	78,199	-0-
W	667	-0-	-0-
W CHF H	667	-0-	-0-
ZT	-0-	5,116,719	-0-

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KLASSE	Emerging Market Corporate Debt Portfolio	US High Yield Portfolio	Low Volatility Equity Portfolio
A	-0-	-0-	16,274,998
A AUD H	-0-	-0-	508,456
A EUR	-0-	-0-	2,768
A EUR H	-0-	-0-	738,791
A HKD	-0-	-0-	231,942
A NZD H	-0-	-0-	140,326
A PLN H	-0-	-0-	1,630
A SGD H	-0-	-0-	2,032,375
A2	312,694	281,264	-0-
A2 EUR H	2,962	12,277	-0-
A2 SEK H	-0-	1,180,717	-0-
AA	-0-	1,944	-0-
AA AUD H	1,262	4,100	-0-
AA SGD H	1,558	-0-	-0-
AD	-0-	-0-	51,494,021
AD AUD H	-0-	-0-	10,971,373
AD CAD H	-0-	-0-	3,408,358
AD EUR H	-0-	-0-	1,947,443
AD GBP H	-0-	-0-	4,434,384
AD HKD	-0-	-0-	11,163,377
AD NZD H	-0-	-0-	2,107,510
AD RMB H	-0-	-0-	1,893,522
AD SGD H	-0-	-0-	29,528,560
AD ZAR H	-0-	-0-	326,884
AI	-0-	79,758	-0-
AI AUD H	-0-	6,994	-0-
AR	-0-	-0-	73,324
AR EUR	938	-0-	-0-
AR EUR H	-0-	-0-	1,198
AT GBP H	17,740	-0-	-0-
C	-0-	-0-	2,373,880
C2	667	48,675	-0-
CT	1,009	-0-	-0-
ED	-0-	-0-	2,798,458
ED AUD H	-0-	-0-	744,085
ED ZAR H	-0-	-0-	1,551,068
EI	-0-	650,309	-0-
EI AUD H	-0-	29,988	-0-
I	-0-	-0-	8,521,837
I EUR	-0-	-0-	7,462,626
I EUR H	-0-	-0-	641,349
I GBP	-0-	-0-	533
I GBP H	-0-	-0-	290,676
I SGD H	-0-	-0-	1,665,069
I2	197,143	157,201	-0-
I2 EUR H	37,218	500	-0-
I2 SEK H	-0-	524,018	-0-
ID	-0-	-0-	1,840,686
IL	-0-	-0-	3,748,652
INN EUR	-0-	-0-	633
IT	18,779	18,161	-0-
IT AUD H	-0-	142,453	-0-
N	-0-	-0-	1,716,581
N2	182,641	108,343	-0-
NT	8,392	149,011	-0-
S	4,137,911	69,000	13,567,812
S1	667	1,185,063	15,745,873
S1 AUD H	-0-	-0-	138,717
S1 EUR	-0-	-0-	90

KLASSE	Emerging Market Corporate Debt Portfolio	US High Yield Portfolio	Low Volatility Equity Portfolio
S1D	-0-	-0-	98
S1L	-0-	-0-	100
S1NN EUR	-0-	-0-	533,073
SD	-0-	-0-	1,295,671
ZT	944,393	9,147,425	-0-

KLASSE	Emerging Markets Low Volatility Equity Portfolio	Global Dynamic Bond Portfolio	Concentrated US Equity Portfolio
A	73,839	-0-	2,439,891
A AUD H	-0-	-0-	72,694
A EUR	-0-	-0-	4,572
A EUR H	-0-	-0-	102,469
A HKD	573	-0-	-0-
A SGD H	-0-	-0-	298,655
A2 CHF H	-0-	667	-0-
A2 EUR H	-0-	4,924	-0-
A2 USD H	-0-	667	-0-
AD	12,461	-0-	-0-
AD AUD H	2,014	-0-	-0-
AD CAD H	1,036	-0-	-0-
AD HKD	29,314	-0-	-0-
AR EUR	-0-	-0-	114,027
AR EUR H	-0-	683	-0-
C	-0-	-0-	540,508
F	140,337	-0-	-0-
I	34,673	-0-	9,528,839
I AUD H	-0-	-0-	2,629
I CHF H	-0-	-0-	66,634
I EUR H	-0-	-0-	196,697
I GBP	-0-	-0-	1,345
I GBPH	-0-	-0-	107,490
I SGD H	-0-	-0-	4,397
I2	-0-	387	-0-
I2 CHF H	-0-	18,200	-0-
I2 EUR H	-0-	221,823	-0-
I2 USD H	-0-	667	-0-
N	-0-	-0-	88,327
S	-0-	8,337,261	5,367,217
S EUR	653,585	-0-	-0-
S EUR H	-0-	1,989,390	-0-
S GBP	17,915,904	-0-	-0-
S1	-0-	97,817	7,338,004
S1 EUR	-0-	-0-	578,356
S1 EUR H	-0-	467	-0-
S1 GBPH	-0-	-0-	1,737
S1 USD H	-0-	667	-0-
SD	-0-	-0-	454,613
SQD	-0-	2,334,109	-0-

KLASSE	Concentrated Global Equity Portfolio	Global Core Equity Portfolio	Asia Income Opportunities Portfolio
A	915,628	435,543	-0-
A AUD H	-0-	5,247	-0-
A EUR H	131,910	25,997	-0-
A SGD H	11,043	19,100	-0-
A2	-0-	-0-	239,224
A2 AUD H	-0-	-0-	62,812
A2 HKD	-0-	-0-	25,796
AA	-0-	-0-	1,053,058
AA AUD H	-0-	-0-	773,578
AA CAD H	-0-	-0-	125,540
AA EUR H	-0-	-0-	60,053
AA GBP H	-0-	-0-	124,551
AA HKD	-0-	-0-	2,638,530
AA NZD H	-0-	-0-	467,589
AR EUR	559,018	801,641	-0-
AT	-0-	-0-	1,217,375
AT AUD H	-0-	-0-	119,378
AT EUR H	-0-	-0-	53,158
AT HKD	-0-	-0-	110,087
AT SGD H	-0-	-0-	505,695
C	20,866	10,759	-0-
I	5,285,155	2,666,575	-0-
I AUD H	-0-	407,685	-0-
I CAD H	2,833	-0-	-0-
I CHF H	2,000	593	-0-
I EUR	2,795,688	1,535	-0-
I EUR H	77,764	167,874	-0-
I GBP	191,421	-0-	-0-
I GBP H	21,801	265,410	-0-
I SGD H	-0-	30,583	-0-
I2	-0-	-0-	4,091
I2 HKD	-0-	-0-	527
IT	-0-	-0-	395
IT HKD	-0-	-0-	726
IX EUR	-0-	64,463	-0-
N	32,083	32,616	-0-
RX EUR	-0-	7,827	-0-
S	-0-	6,823,645	288,160
S GBP	185,002	-0-	-0-
S GBP H	-0-	494,459	-0-
S NOK HP	-0-	91	-0-
S1	4,004,175	26,310,754	8,938
S1 EUR	314	-0-	-0-
S1 GBP	-0-	80	-0-
S1 NOK HP	-0-	470,766	-0-
S1NN GBP	-0-	332,210	-0-
SA	-0-	-0-	240
SD	-0-	632,332	-0-
ZT	-0-	-0-	5,651,917

KLASSE	Global Income Portfolio	Concentrated Asia Equity Portfolio	Sustainable Emerging Market Debt Portfolio
A	-0-	667	-0-
A EUR	-0-	600	-0-
A2	221,851	-0-	7
A2 CHF H	667	-0-	-0-
A2 EUR H	6,103	-0-	6
A2 GBP H	533	-0-	-0-
A2 HKD	2,594	-0-	-0-
A2 PLN H	25,879	-0-	-0-
AA	266,357	-0-	-0-
AA AUD H	112,523	-0-	-0-
AA CAD H	3,289	-0-	-0-
AA EUR H	1,767	-0-	-0-
AA HKD	209,263	-0-	-0-
AA SGD H	1,315	-0-	-0-
AT	182,871	-0-	8
AT AUD H	1,111	-0-	-0-
AT CAD H	34,614	-0-	-0-
AT EUR H	3,323	-0-	-0-
AT GBP H	7,485	-0-	-0-
AT HKD	1,713	-0-	-0-
AT SGD H	50,892	-0-	-0-
I	-0-	667	-0-
I EUR	-0-	600	-0-
I GBP	-0-	500	-0-
I2	40,051	-0-	7
I2 AUD H	867	-0-	-0-
I2 CHF H	667	-0-	-0-
I2 EUR H	613	-0-	6
I2 GBP H	520	-0-	-0-
I2 HKD	553	-0-	-0-
I2 SGD H	10,307	-0-	-0-
IT	37,957	-0-	9
IT EUR H	726	-0-	-0-
IT HKD	751	-0-	-0-
IT SGD H	1,226	-0-	-0-
S	2,791	29,200	-0-
S GBP H	80	-0-	-0-
S1	100	100	1
S1 EUR	-0-	90	-0-
S1 EUR H	90	-0-	-0-
S1 GBP	-0-	75	-0-
S1 GBP H	80	-0-	-0-
S1D	-0-	-0-	7,050
S1D EUR H	-0-	-0-	1
ZT	1,143,041	-0-	-0-

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KLASSE	Multi-Strategy Alternative Portfolio	European Equity Portfolio	Eurozone Equity Portfolio
A	-0-	1,294,247	4,629,809
A AUD H	-0-	-0-	103
A HKD H	-0-	36,278	-0-
A PLN H	-0-	-0-	33,120
A SGD H	-0-	56,092	5,361
A USD	-0-	1,086,286	118,794
A USD H	-0-	415,165	315,098
AD	-0-	168,752	-0-
AD AUD H	-0-	272,631	-0-
AD SGD H	-0-	67,256	-0-
AD USD H	-0-	584,271	-0-
AR	-0-	-0-	437
AX	-0-	-0-	577,181
AX USD	-0-	-0-	30,507
B USD	-0-	731	-0-
BX	-0-	-0-	5,000
BX USD	-0-	-0-	48,350
C	-0-	44,332	149,239
C USD	-0-	53,855	28,983
C USD H	-0-	8,626	10,806
CX	-0-	-0-	21,548
CX USD	-0-	-0-	4,299
F	1	-0-	-0-
F EUR H	1	-0-	-0-
F GBP H	1	-0-	-0-
I	40	3,361,815	1,303,537
I EUR H	181	-0-	-0-
I GBP	-0-	533	533
I GBP H	509	-0-	487
I USD	-0-	5,233,823	628,762
I USD H	-0-	63,751	18,326
INN	-0-	-0-	63,611
IX	-0-	-0-	105
IX USD	-0-	-0-	2,471
S	1	14,555	-0-
S1	1	70,155	2,856,881
S1 AUD H	-0-	42,642	21,148
S1 EUR H	1	-0-	-0-
S1 GBP	-0-	54,735	80
S1 GBPH	1	-0-	-0-
S1 USD	-0-	192,572	2,092,403
S1 USD H	-0-	-0-	975,254
S1N	-0-	-0-	10,337
S1N USD	-0-	-0-	30,379
S1X	-0-	1,580,574	-0-
S1X USD	-0-	2,689,849	-0-
S3 AUD H	5,408	-0-	-0-
SD	-0-	656,565	-0-

KLASSE	American Growth Portfolio	All Market Income Portfolio	All China Equity Portfolio
A	12,367,191	490,899	667
A CHF H	-0-	730	-0-
A EUR	807,746	-0-	-0-
A EUR H	493,674	3,330	-0-
A HKD	-0-	43,469	-0-
A PLN H	269,628	-0-	-0-
A SGD	79,471	-0-	-0-
A SGD H	1,448,493	867	-0-
A2X	-0-	31,195	-0-
A2X EUR	-0-	1,296	-0-
AD	3,807,188	52,137,511	-0-
AD AUD H	2,649,600	11,611,013	-0-
AD CAD H	-0-	2,404,573	-0-
AD EUR H	-0-	3,383,448	-0-
AD GBP H	-0-	5,256,331	-0-
AD HKD	1,320,400	25,532,637	-0-
AD NZD H	-0-	3,117,602	-0-
AD RMB H	7,316	1,093,748	-0-
AD SGD H	-0-	155,924	-0-
AD ZAR H	2,983,162	11,230,944	-0-
AMG	-0-	833	-0-
AMG EUR H	-0-	902	-0-
ANN	-0-	730	-0-
ANN EUR H	-0-	659	-0-
AQG	-0-	833	-0-
AQG EUR H	-0-	751	-0-
AR EUR H	-0-	12,885	-0-
AX	90,689	151,835	-0-
AX EUR	-0-	671	-0-
AX SGD	-0-	8,102	-0-
B	38,646	-0-	-0-
B2X	-0-	693	-0-
BX	1,647	3,314	-0-
C	845,272	51,998	-0-
C EUR	754,985	-0-	-0-
C EUR H	29,126	-0-	-0-
C2X	-0-	34,121	-0-
CD	-0-	15,484	-0-
CX	-0-	21,508	-0-
ED	5,374,891	11,608,064	-0-
ED AUD H	495,124	2,258,376	-0-
ED ZAR H	-0-	4,236,609	-0-
I	3,429,267	132,386	667
I CHF H	-0-	600	-0-
I EUR	374,197	-0-	-0-
I EUR H	240,693	5,915	-0-
I GBP	1,612,469	-0-	-0-
I GBP H	105,062	-0-	-0-
I SGD H	-0-	867	-0-
ID	-0-	46,732	-0-
IMG	-0-	831	-0-
IMG EUR H	-0-	752	-0-
INN	-0-	37,147	-0-
INN EUR H	-0-	680	-0-
INN GBP H	-0-	604	-0-
IQG	-0-	832	-0-
IQG EUR H	-0-	750	-0-
N	465,498	23,357	-0-
ND	-0-	25,080	-0-

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	American Growth Portfolio	All Market Income Portfolio	All China Equity Portfolio
KLASSE			
S	1,079,849	-0-	700
S1	5,478,969	7,001,069	513,139
S1 AUD H	137,200	49,087	-0-
S1 CHF H	-0-	100	-0-
S1 EUR	657,255	-0-	-0-
S1 EUR H	393,687	90	-0-
S1 GBP	80	-0-	-0-
S1 GBPH	-0-	80	-0-
S1D JPY H	-0-	459,724	-0-
S1QG GBPH	-0-	100	-0-
SD	495,062	558,421	-0-
SK	8,812,458	-0-	-0-
	China A Shares Equity Portfolio	China Bond Portfolio	Financial Credit Portfolio
KLASSE			
A	19,200	-0-	-0-
A AUD H	1,000	-0-	-0-
A EUR	9,250	-0-	-0-
A HKD H	2,450	-0-	-0-
A SGD H	933	-0-	-0-
A USD	46,469	-0-	-0-
A USD H	697	-0-	-0-
A2	-0-	670	279,795
A2 CHF H	-0-	-0-	667
A2 EUR H	-0-	-0-	131,517
AD HKD	860	-0-	-0-
AD HKD H	916	-0-	-0-
AD SGD H	999	-0-	-0-
AD USD H	725	-0-	-0-
AT	-0-	-0-	795
I	670	-0-	-0-
I GBP	74,790	-0-	-0-
I USD H	914,707	-0-	-0-
I2	-0-	-0-	1,081
I2 CHF H	-0-	-0-	667
I2 EUR H	-0-	-0-	66,109
I2 GBPH	-0-	-0-	533
IT	-0-	-0-	4,228
S	113,369	-0-	100
S EUR H	-0-	-0-	90
S GBPH	-0-	-0-	80
S USD	233,562	-0-	-0-
S1	67	-0-	100
S1 CAD	60,058	-0-	-0-
S1 EUR	212,155	-0-	-0-
S1 EUR H	-0-	-0-	90
S1 GBP	407,119	-0-	-0-
S1 GBPH	-0-	-0-	80
SA	-0-	3,111,926	-0-
SP1 USD	39	-0-	-0-
ZT	-0-	-0-	1,456,870

KLASSE	Low Volatility Total Return Equity Portfolio	Sustainable Global Thematic Credit Portfolio	Event Driven Portfolio
A	397,016	-0-	-0-
A AUD H	150,670	-0-	-0-
A CAD H	887	-0-	-0-
A EUR H	16,216	-0-	-0-
A GBP H	3,585	-0-	-0-
A HKD	16,529	-0-	-0-
A NZD H	1,040	-0-	-0-
A PLN H	497,073	-0-	-0-
A SGD H	4,691	-0-	-0-
A2	-0-	1,876	-0-
AD	388,172	-0-	-0-
AD AUD H	136,417	-0-	-0-
AD CAD H	7,256	-0-	-0-
AD GBP H	30,725	-0-	-0-
AD HKD	38,813	-0-	-0-
AD NZD H	1,207	-0-	-0-
AD SGD H	126,770	-0-	-0-
I	1,725	-0-	667
I EUR H	600	-0-	600
I GBP H	-0-	-0-	533
I PLN H	420	-0-	-0-
I2	-0-	282,803	-0-
I2 CHF H	-0-	502,396	-0-
I2 GBP H	-0-	1,340	-0-
I2 USD H	-0-	4,430	-0-
INN AUD H	-0-	2,048,839	-0-
S	99,632	114,735	77,334
S GBP H	-0-	379,425	-0-
S1	331,588	174,820	100
S1 EUR H	-0-	-0-	1,071,949
S1 GBP H	-0-	80	80
S1 JPY H	1,552,261	-0-	-0-
S1 SEK H	-0-	-0-	895,250
S1 USD H	-0-	100	-0-
SU	-0-	-0-	100
Z2	-0-	63,000	-0-

KLASSE	China Multi-Asset Portfolio	Concentrated European Equity Portfolio	Low Volatility All Market Income Portfolio
A	667	600	667
A CNH	700	-0-	-0-
A RMB H	-0-	-0-	700
AD	749	-0-	746
AD CNH	787	-0-	-0-
AD RMB H	-0-	-0-	803
I	667	600	667
I EUR	600	-0-	-0-
I EUR H	-0-	-0-	600
I GBP	533	533	-0-
I GBP H	-0-	-0-	533
ID	-0-	-0-	760
S	219,200	21,600	199,100
S1	100	90	100

KLASSE	Sustainable All Market Portfolio	Short Duration Income Portfolio	Sustainable Income Portfolio
A	10,678	-0-	-0-
A USD H	667	-0-	-0-
A2	-0-	2,172	2,001
AA	-0-	-0-	728
AA AUD H	-0-	-0-	939
AA EUR H	-0-	-0-	565
AA GBP H	-0-	-0-	506
AA RMB H	-0-	-0-	772
AA SGD H	-0-	-0-	943
AD	654	-0-	-0-
AD AUD H	1,015	-0-	-0-
AD CAD H	909	-0-	-0-
AD GBP H	569	-0-	-0-
AD HKD H	792	-0-	-0-
AD SGD H	948	-0-	-0-
AD USD H	679	-0-	-0-
AI USD H	145	-0-	-0-
AT	-0-	734	709
AT CHF H	-0-	-0-	617
AT EUR H	-0-	-0-	550
AT SGD H	-0-	-0-	919
EI USD H	145	-0-	-0-
F	93	-0-	-0-
F CHF H	92	-0-	-0-
F GBP H	93,265	-0-	-0-
F USD H	100	-0-	-0-
I	600	-0-	-0-
I GBP H	533	-0-	-0-
I USD H	667	-0-	-0-
I2	-0-	667	667
I2 CHF H	-0-	-0-	35,337
I2 EUR H	-0-	600	533
I2 GBP H	-0-	533	13,513
IT	-0-	744	3,717
S	98,353	1,146,888	1,054,651
S GBP H	891,483	-0-	-0-
S1	90	100	100
S1QG JPY	-0-	-0-	29,748
S1QG JPY H	-0-	-0-	21,250

KLASSE	US Low Volatility Equity Portfolio	Asia High Yield Portfolio	Sustainable Climate Solutions Portfolio
A	667	-0-	1,485
A AUD H.	-0-	-0-	933
A EUR	-0-	-0-	2,074
A HKD H	-0-	-0-	780
A RMB H	-0-	-0-	640
A2	-0-	667	-0-
AA	-0-	765	-0-
AT	-0-	748	-0-
I	667	-0-	667
I CHF	-0-	-0-	600
I EUR	533	-0-	600
I GBP	467	-0-	467
I2	-0-	667	-0-
I2 CHF H.	-0-	600	-0-
I2 EUR H	-0-	600	-0-
I2 GBP H.	-0-	467	-0-
IT	-0-	755	-0-
S	97	199,100	18,800
S1	230,983	100	100
S1 EUR	80	-0-	90
S1 GBP	70	-0-	70

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KLASSE	Global Low Carbon Equity Portfolio	Climate High Income Portfolio	Sustainable US Thematic Portfolio
A	-0-	-0-	6,483,874
A AUD H	-0-	-0-	95,078
A CAD H	-0-	-0-	118,359
A EUR	-0-	-0-	359,059
A EUR H	-0-	-0-	346,607
A GBP H	-0-	-0-	58,526
A HKD	-0-	-0-	223,580
A SGD H	-0-	-0-	179,783
A2	-0-	667	-0-
A2 AUD H	-0-	933	-0-
A2 HKD H	-0-	780	-0-
A2 RMB H	-0-	640	-0-
AA	-0-	725	-0-
AA AUD H	-0-	1,007	-0-
AA EUR H	-0-	635	-0-
AA HKD H	-0-	842	-0-
AA RMB H	-0-	696	-0-
AT	-0-	705	-0-
AT EUR H	-0-	618	-0-
B	-0-	-0-	51,767
C	-0-	-0-	392,630
C EUR	-0-	-0-	29,977
C EUR H	-0-	-0-	535
C SGD	-0-	-0-	410
E	-0-	-0-	260,834
F	-0-	100	-0-
F CHF H	-0-	92	-0-
F EUR H	-0-	93	-0-
F GBP H	-0-	81	-0-
I	667	-0-	7,147,835
I CHF	600	-0-	-0-
I EUR	600	-0-	4,106,461
I EUR H	-0-	-0-	100,639
I GBP	26,346	-0-	11,523
I GBP H	-0-	-0-	7,500
I2	-0-	12,365	-0-
I2 CHF H	-0-	600	-0-
I2 EUR H	-0-	600	-0-
I2 GBP H	-0-	500	-0-
IN	-0-	-0-	667
IN EUR	-0-	-0-	110
INN EUR	-0-	-0-	14,200
IT	-0-	712	-0-
S	29,300	198,100	758
S1	100	100	2,258,744
S1 EUR	90	-0-	3,219,088
S1 EUR H	-0-	90	-0-
S1 GBP	2,548	-0-	74
S1 GBPH	-0-	75	74
S1 JPY H	-0-	-0-	7,500
S1NN GBP	-0-	-0-	662

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-	600
A EUR	600	600	633
A EUR H	600	600	-0-
A EUR HP	-0-	-0-	633
A GBP	-0-	-0-	533
A GBP HP	-0-	-0-	533
A HKD	780	5,200	-0-
A RMB H	640	640	-0-
A SGD H	933	933	-0-
A USD HP	-0-	-0-	667
AD	-0-	710	-0-
AD AUD H	-0-	987	-0-
AD EUR	-0-	638	-0-
AD EUR H	-0-	625	-0-
AD HKD	-0-	5,541	-0-
AD RMB H	-0-	676	-0-
AD SGD H	-0-	991	-0-
F	-0-	-0-	493,374
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-	716	-0-
S	267,397	67,800	27,500
S1	100	100	100
W	-0-	-0-	667
W CHF HP	-0-	-0-	600
W EUR HP	-0-	-0-	633
W GBP HP	-0-	-0-	533
W USD HP	-0-	-0-	667

KLASSE	Global ESG Improvers Portfolio	Global Value Portfolio
A	667	2,415,759
A EUR	617	259,042
A EUR HP	617	-0-
A SGD	-0-	3,639,942
A SGD H	-0-	400,021
AD	-0-	1,102,875
AD AUD H	-0-	510,747
AD CAD H	-0-	309,918
AD EUR H	-0-	52,022
AD GBP H	-0-	177,926
AD HKD	-0-	672,059
AD ZAR H	-0-	940,589
B	-0-	7,977
C	-0-	176,835
C EUR	-0-	3,847
F	100	-0-
F EUR	90	-0-
F GBP	80	-0-
I	667	1,551,090
I EUR	600	456
I GBP	533	542,188
I SGD	-0-	241,569
S	29,200	2,131,647
S GBP	-0-	3,587
S GBP H	-0-	420,815
S1	100	8,391,392
S1 AUD H	-0-	119,660
S1 EUR	-0-	360
S1 GBP	-0-	5,660
SD	-0-	1,181,922

	International Health Care Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	\$3,086,050,753	\$2,979,516,429	\$1,848,346,166
Klasse			
A	\$508.46	\$495.67	\$492.91
A EUR	€475.62	€461.65	€404.32
A EUR H	€19.71	€19.92	€20.12
A SGD	SGD688.19	SGD679.68	N/A
A SGD H (1)	SGD15.34	N/A	N/A
AD	\$19.15	\$19.12	\$19.42
AD AUD H	AUD14.47	AUD14.63	N/A
AX	\$585.89	\$568.30	\$562.31
B	\$375.17	\$369.41	\$371.04
B SGD	SGD507.79	SGD506.54	N/A
BX	\$504.33	\$489.17	\$484.02
C	\$458.73	\$449.20	\$448.72
C EUR	€429.08	€418.35	€368.07
ED	\$21.30	\$21.26	\$21.60
ED AUD H	AUD14.19	AUD14.34	N/A
I	\$618.39	\$598.01	\$589.96
I EUR	€578.41	€556.97	€483.92
I GBP	£22.21	£21.20	£18.57
S1	\$208.92	\$201.67	\$198.60
S1 EUR	€195.44	€187.84	€162.90
S1 GBP	£102.07	£97.26	N/A
S14 (2)	\$105.53	N/A	N/A
S14 GBP	£146.92	£139.58	£121.68

	International Technology Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	\$1,200,739,032	\$1,164,401,030	\$1,487,912,956
Klasse			
A	\$586.73	\$531.13	\$722.93
A AUD H	AUD11.87	AUD11.17	AUD15.48
A EUR	€548.84	€494.68	€592.99
A PLN H	PLN155.62	PLN138.63	PLN192.30
A SGD	SGD794.12	SGD728.32	N/A
B	\$444.66	\$406.58	\$558.93
C	\$533.81	\$485.41	\$663.66
C EUR	€499.37	€452.12	€544.38
E	\$24.51	\$22.41	\$30.81
E AUD H	AUD11.25	AUD10.69	N/A
I	\$732.29	\$657.62	\$887.91
I EUR	€684.96	€612.45	€728.32
S1	\$350.72	\$314.18	\$423.22
S1 EUR	€328.08	€292.62	N/A
S14 (2)	\$114.34	N/A	N/A

	Global Real Estate Securities Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>\$28,784,234</u>	<u>\$44,129,783</u>	<u>\$47,000,717</u>
Klasse			
A	<u>\$23.64</u>	<u>\$27.87</u>	<u>\$29.76</u>
A EUR	<u>€22.12</u>	<u>€25.97</u>	<u>€24.41</u>
AD	<u>\$10.64</u>	<u>\$13.30</u>	<u>\$14.86</u>
AD AUD H	<u>AUD9.29</u>	<u>AUD11.95</u>	<u>AUD13.51</u>
AD NZD H	<u>NZD9.53</u>	<u>NZD12.23</u>	<u>NZD13.82</u>
AD SGD H	<u>SGD10.10</u>	<u>SGD12.79</u>	<u>SGD14.32</u>
B	<u>\$18.89</u>	<u>\$22.50</u>	<u>\$24.27</u>
BD	<u>N/A</u>	<u>N/A</u>	<u>\$14.85</u>
C	<u>\$18.18</u>	<u>\$21.53</u>	<u>\$23.10</u>
C EUR (3)	<u>€15.09</u>	<u>N/A</u>	<u>€18.95</u>
I	<u>\$28.28</u>	<u>\$33.07</u>	<u>\$35.04</u>
I EUR	<u>€26.46</u>	<u>€30.81</u>	<u>€28.74</u>
ID	<u>\$11.09</u>	<u>\$13.87</u>	<u>\$15.47</u>
S1	<u>N/A</u>	<u>N/A</u>	<u>\$27.59</u>
S1 EUR	<u>€21.01</u>	<u>€24.35</u>	<u>€22.63</u>
S1 GBP	<u>£18.06</u>	<u>£20.76</u>	<u>N/A</u>
S1L (4)	<u>\$97.28</u>	<u>N/A</u>	<u>N/A</u>

	Sustainable Global Thematic Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>\$2,983,949,595</u>	<u>\$3,453,983,585</u>	<u>\$3,067,369,011</u>
Klasse			
A	<u>\$35.74</u>	<u>\$37.07</u>	<u>\$42.29</u>
A AUD H	<u>AUD40.44</u>	<u>AUD43.37</u>	<u>AUD50.22</u>
A CAD H	<u>CAD13.35</u>	<u>CAD14.01</u>	<u>CAD16.10</u>
A EUR	<u>€33.43</u>	<u>€34.53</u>	<u>€34.69</u>
A EUR H	<u>€26.36</u>	<u>€28.44</u>	<u>€32.96</u>
A GBP	<u>£28.74</u>	<u>£29.43</u>	<u>N/A</u>
A HKD	<u>HKD279.85</u>	<u>HKD290.90</u>	<u>N/A</u>
A SGD	<u>SGD48.37</u>	<u>SGD50.83</u>	<u>N/A</u>
A SGD H	<u>SGD27.80</u>	<u>SGD29.32</u>	<u>SGD33.55</u>
AN	<u>\$35.79</u>	<u>\$37.12</u>	<u>\$42.34</u>
AX	<u>\$104.78</u>	<u>\$108.69</u>	<u>\$123.97</u>
AX EUR	<u>€98.00</u>	<u>€101.22</u>	<u>€101.69</u>
AX SGD	<u>SGD141.80</u>	<u>SGD149.02</u>	<u>N/A</u>
AXX	<u>\$120.66</u>	<u>\$124.54</u>	<u>\$141.36</u>
B	<u>\$27.33</u>	<u>\$28.64</u>	<u>\$33.00</u>
BX	<u>\$76.51</u>	<u>\$80.16</u>	<u>\$92.36</u>
BX EUR	<u>€71.57</u>	<u>€74.66</u>	<u>€75.76</u>
BX SGD	<u>SGD103.55</u>	<u>SGD109.92</u>	<u>N/A</u>
BXX	<u>\$103.12</u>	<u>\$106.44</u>	<u>\$120.82</u>
C	<u>\$34.69</u>	<u>\$36.14</u>	<u>\$41.42</u>
CX	<u>\$94.68</u>	<u>\$98.65</u>	<u>\$113.04</u>
CX EUR	<u>€88.57</u>	<u>€91.88</u>	<u>€92.72</u>
E	<u>\$12.74</u>	<u>\$13.35</u>	<u>\$15.39</u>
E AUD H	<u>AUD11.93</u>	<u>AUD12.92</u>	<u>AUD15.11</u>

Sustainable Global Thematic Portfolio

	31. Mai 2023	31. Mai 2022	31. Mai 2021
I	<u>\$44.37</u>	<u>\$45.66</u>	<u>\$51.68</u>
I AUD	<u>AUD16.20</u>	<u>AUD15.11</u>	<u>AUD15.92</u>
I AUD H	<u>AUD12.44</u>	<u>AUD13.24</u>	<u>AUD15.20</u>
I EUR	<u>€41.51</u>	<u>€42.53</u>	<u>€42.39</u>
I EUR H	<u>€29.04</u>	<u>€31.08</u>	<u>€35.72</u>
I GBP	<u>£35.68</u>	<u>£36.25</u>	<u>N/A</u>
I HKD	<u>HKD347.48</u>	<u>HKD358.37</u>	<u>N/A</u>
I SGD H	<u>SGD17.21</u>	<u>SGD18.00</u>	<u>N/A</u>
IN	<u>\$44.39</u>	<u>\$45.68</u>	<u>\$51.70</u>
IN EUR	<u>€41.54</u>	<u>€42.54</u>	<u>€42.41</u>
INN	<u>\$11.37</u>	<u>\$11.70</u>	<u>N/A</u>
IX	<u>\$129.47</u>	<u>\$133.24</u>	<u>\$150.78</u>
IX EUR	<u>€121.10</u>	<u>€124.09</u>	<u>€123.68</u>
IX SGD	<u>SGD175.23</u>	<u>SGD182.70</u>	<u>N/A</u>
S	<u>\$48.24</u>	<u>\$49.16</u>	<u>\$55.10</u>
S GBP	<u>£42.75</u>	<u>£43.01</u>	<u>£42.80</u>
S1	<u>\$43.87</u>	<u>\$45.02</u>	<u>\$50.81</u>
S1 AUD	<u>AUD106.60</u>	<u>AUD99.16</u>	<u>AUD104.18</u>
S1 AUD H	<u>AUD84.43</u>	<u>AUD89.63</u>	<u>AUD102.70</u>
S1 EUR	<u>€41.03</u>	<u>€41.93</u>	<u>€41.68</u>
S1 EUR HP**	<u>€87.62</u>	<u>€93.86</u>	<u>N/A</u>
S1 JPY	<u>¥12,593.00</u>	<u>¥11,941.00</u>	<u>¥11,499.00</u>
S1 NZD	<u>NZD86.57</u>	<u>NZD82.10</u>	<u>N/A</u>
S1X	<u>N/A</u>	<u>N/A</u>	<u>\$164.75</u>
S1X SGD	<u>SGD192.52</u>	<u>SGD200.18</u>	<u>N/A</u>
SD	<u>\$154.14</u>	<u>\$166.21</u>	<u>\$194.54</u>
SX	<u>N/A</u>	<u>N/A</u>	<u>\$182.76</u>
SX GBP	<u>£128.67</u>	<u>£129.45</u>	<u>N/A</u>

	India Growth Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>\$121,466,231</u>	<u>\$121,150,073</u>	<u>\$157,000,289</u>
Klasse			
A	<u>\$191.06</u>	<u>\$189.12</u>	<u>\$206.29</u>
A EUR	<u>€178.73</u>	<u>€176.14</u>	<u>€169.21</u>
A HKD	<u>HKD1,496.39</u>	<u>HKD1,484.30</u>	<u>N/A</u>
A PLN H	<u>PLN107.02</u>	<u>PLN102.31</u>	<u>PLN112.09</u>
A SGD H	<u>SGD19.39</u>	<u>SGD19.36</u>	<u>SGD21.20</u>
AD AUD H	<u>AUD13.83</u>	<u>AUD14.12</u>	<u>AUD15.88</u>
AX	<u>\$172.24</u>	<u>\$170.14</u>	<u>\$185.21</u>
AX EUR	<u>€161.11</u>	<u>€158.46</u>	<u>€151.92</u>
B	<u>\$177.37</u>	<u>\$175.74</u>	<u>\$192.83</u>
BX	<u>\$128.72</u>	<u>\$128.43</u>	<u>\$141.22</u>
BX EUR	<u>€120.42</u>	<u>€119.63</u>	<u>€115.92</u>
C	<u>\$165.22</u>	<u>\$164.27</u>	<u>\$179.99</u>
I	<u>\$192.69</u>	<u>\$189.20</u>	<u>\$204.74</u>
I EUR	<u>€180.25</u>	<u>€176.22</u>	<u>€167.94</u>
S	<u>\$19.92</u>	<u>\$19.34</u>	<u>\$20.70</u>
S1	<u>\$20.44</u>	<u>\$20.04</u>	<u>\$21.65</u>
S1 EUR	<u>€19.12</u>	<u>€18.67</u>	<u>N/A</u>

	Sustainable Euro High Yield Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>€296,251,286</u>	<u>€305,068,037</u>	<u>€355,230,513</u>
Klasse			
A	<u>€14.06</u>	<u>€14.92</u>	<u>€16.99</u>
A USD	<u>\$15.03</u>	<u>\$16.00</u>	<u>\$20.71</u>
A2	<u>€24.43</u>	<u>€25.04</u>	<u>€27.87</u>
A2 CHF H	<u>CHF16.02</u>	<u>CHF16.57</u>	<u>CHF18.49</u>
A2 PLN H	<u>PLN104.81</u>	<u>PLN101.00</u>	<u>PLN110.11</u>
A2 USD	<u>\$26.12</u>	<u>\$26.89</u>	<u>\$33.98</u>
A2 USD H	<u>\$18.46</u>	<u>\$18.37</u>	<u>\$20.21</u>
AA	<u>€10.78</u>	<u>€11.60</u>	<u>€13.42</u>
AA AUD H	<u>AUD10.26</u>	<u>AUD11.11</u>	<u>AUD12.88</u>
AA HKD H	<u>N/A</u>	<u>N/A</u>	<u>HKD92.62</u>
AA RMB H	<u>N/A</u>	<u>N/A</u>	<u>CNH91.73</u>
AA SGD H	<u>N/A</u>	<u>N/A</u>	<u>SGD13.72</u>
AA USD H	<u>\$10.98</u>	<u>\$11.74</u>	<u>\$13.54</u>
AR	<u>€10.94</u>	<u>€11.80</u>	<u>€13.65</u>
AT	<u>€14.11</u>	<u>€14.96</u>	<u>€17.04</u>
AT AUD H	<u>N/A</u>	<u>N/A</u>	<u>AUD14.72</u>
AT SGD H	<u>N/A</u>	<u>N/A</u>	<u>SGD15.18</u>
AT USD	<u>\$14.75</u>	<u>\$16.05</u>	<u>\$20.77</u>
AT USD H	<u>\$12.69</u>	<u>\$13.37</u>	<u>\$15.19</u>
B2	<u>N/A</u>	<u>N/A</u>	<u>€24.92</u>
C	<u>€14.07</u>	<u>€14.92</u>	<u>€16.99</u>
C USD	<u>\$15.06</u>	<u>\$16.03</u>	<u>\$20.71</u>
C2	<u>€23.04</u>	<u>€23.73</u>	<u>€26.53</u>
CT USD H	<u>N/A</u>	<u>N/A</u>	<u>\$15.12</u>
I	<u>€14.09</u>	<u>€14.92</u>	<u>€16.98</u>
I USD	<u>\$15.02</u>	<u>\$15.98</u>	<u>\$20.70</u>
I2	<u>€26.27</u>	<u>€26.77</u>	<u>€29.63</u>
I2 CHF H	<u>CHF16.85</u>	<u>CHF17.33</u>	<u>CHF19.24</u>
I2 GBP H	<u>£17.47</u>	<u>£17.57</u>	<u>£19.29</u>
I2 USD	<u>\$28.09</u>	<u>\$28.75</u>	<u>\$36.12</u>
I2 USD H	<u>\$19.98</u>	<u>\$19.78</u>	<u>\$21.64</u>
IT USD H	<u>\$12.68</u>	<u>\$13.35</u>	<u>\$15.17</u>
NT USD H	<u>\$12.66</u>	<u>\$13.35</u>	<u>\$15.17</u>
S	<u>€29.23</u>	<u>€29.58</u>	<u>€32.49</u>
S USD	<u>\$31.24</u>	<u>\$31.75</u>	<u>\$39.61</u>
S1	<u>€27.04</u>	<u>€27.51</u>	<u>€30.40</u>
S1 USD	<u>\$28.91</u>	<u>\$29.54</u>	<u>\$37.06</u>
S1 USD H	<u>\$20.79</u>	<u>\$20.54</u>	<u>\$22.44</u>

	US Small and Mid-Cap Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>\$92,948,495</u>	<u>\$109,784,845</u>	<u>\$167,140,433</u>
Klasse			
A	<u>\$38.67</u>	<u>\$42.85</u>	<u>\$46.71</u>
A AUD H	<u>AUD19.16</u>	<u>AUD21.92</u>	<u>AUD24.15</u>
A EUR	<u>€36.17</u>	<u>€39.90</u>	<u>€38.31</u>
A EUR H	<u>€33.57</u>	<u>€38.56</u>	<u>€42.71</u>
A HKD	<u>HKD302.81</u>	<u>HKD336.26</u>	<u>N/A</u>
C	<u>\$36.46</u>	<u>\$40.59</u>	<u>\$44.45</u>
C EUR	<u>€34.10</u>	<u>€37.80</u>	<u>€36.46</u>
C EUR H	<u>€31.80</u>	<u>€36.68</u>	<u>€40.79</u>
I	<u>\$43.01</u>	<u>\$47.28</u>	<u>\$51.13</u>
I EUR	<u>€40.24</u>	<u>€44.04</u>	<u>€41.94</u>
I EUR H	<u>€37.19</u>	<u>€42.29</u>	<u>€46.50</u>
I GBP	<u>£13.80</u>	<u>£14.98</u>	<u>N/A</u>
INN GBP (5)	<u>£14.31</u>	<u>N/A</u>	<u>N/A</u>
S	<u>N/A</u>	<u>N/A</u>	<u>\$57.38</u>
S EUR H	<u>N/A</u>	<u>N/A</u>	<u>€52.18</u>
S1	<u>\$44.63</u>	<u>\$48.91</u>	<u>\$52.79</u>
S1 EUR	<u>€41.75</u>	<u>€45.56</u>	<u>€43.30</u>
S1 EUR H (6)	<u>€89.23</u>	<u>N/A</u>	<u>€48.10</u>
S1NN GBP (5)	<u>£95.39</u>	<u>N/A</u>	<u>N/A</u>

	Emerging Markets Multi-Asset Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>\$619,691,016</u>	<u>\$794,996,247</u>	<u>\$1,219,094,304</u>
Klasse			
A	<u>\$14.74</u>	<u>\$16.13</u>	<u>\$19.82</u>
A AUD H	<u>AUD16.15</u>	<u>AUD18.18</u>	<u>AUD22.54</u>
A CAD H	<u>CAD15.68</u>	<u>CAD17.36</u>	<u>CAD21.47</u>
A CHF H	<u>CHF11.49</u>	<u>CHF13.08</u>	<u>CHF16.34</u>
A EUR	<u>€13.79</u>	<u>€15.03</u>	<u>€16.26</u>
A EUR H	<u>€12.01</u>	<u>€13.62</u>	<u>€17.00</u>
A GBP H	<u>£13.04</u>	<u>£14.60</u>	<u>£18.07</u>
A HKD	<u>HKD115.43</u>	<u>HKD126.61</u>	<u>N/A</u>
A SGD H	<u>SGD15.63</u>	<u>SGD17.36</u>	<u>SGD21.41</u>
AD	<u>\$9.20</u>	<u>\$10.67</u>	<u>\$13.78</u>
AD AUD H	<u>AUD8.07</u>	<u>AUD9.55</u>	<u>AUD12.44</u>
AD CAD H	<u>CAD8.46</u>	<u>CAD9.91</u>	<u>CAD12.87</u>
AD EUR H	<u>€8.71</u>	<u>€10.22</u>	<u>€13.31</u>
AD GBP H	<u>£8.59</u>	<u>£10.11</u>	<u>£13.15</u>
AD HKD	<u>HKD72.12</u>	<u>HKD83.78</u>	<u>N/A</u>
AD RMB H	<u>CNH74.38</u>	<u>CNH87.44</u>	<u>CNH113.20</u>
AD SGD H	<u>SGD9.47</u>	<u>SGD11.10</u>	<u>SGD14.37</u>
AD ZAR H	<u>R64.81</u>	<u>R76.30</u>	<u>R99.25</u>
AR	<u>\$9.89</u>	<u>\$11.74</u>	<u>\$15.46</u>
AR EUR H	<u>€8.78</u>	<u>€10.58</u>	<u>€13.98</u>
B (7)	<u>N/A</u>	<u>\$14.49</u>	<u>\$17.95</u>
BD (8)	<u>N/A</u>	<u>\$10.71</u>	<u>\$13.85</u>
C	<u>\$13.97</u>	<u>\$15.36</u>	<u>\$18.96</u>
ED	<u>\$10.42</u>	<u>\$12.07</u>	<u>\$15.60</u>
ED AUD H	<u>AUD10.70</u>	<u>AUD12.66</u>	<u>AUD16.50</u>
ED ZAR H	<u>R73.32</u>	<u>R86.26</u>	<u>R112.31</u>
I	<u>\$16.25</u>	<u>\$17.65</u>	<u>\$21.51</u>
I CHF H	<u>CHF12.60</u>	<u>CHF14.22</u>	<u>CHF17.63</u>
I EUR	<u>€15.20</u>	<u>€16.44</u>	<u>€17.64</u>
I EUR H	<u>€13.26</u>	<u>€14.92</u>	<u>€18.48</u>
I GBP	<u>£14.54</u>	<u>£15.59</u>	<u>£16.96</u>
I GBP H	<u>£14.33</u>	<u>£15.92</u>	<u>£19.54</u>
ID	<u>\$8.39</u>	<u>\$9.73</u>	<u>\$12.55</u>
ID GBP H	<u>£9.72</u>	<u>£11.45</u>	<u>£14.88</u>
N	<u>\$14.86</u>	<u>\$16.34</u>	<u>\$20.17</u>
S	<u>\$18.25</u>	<u>\$19.63</u>	<u>\$23.71</u>
S GBP	<u>£14.68</u>	<u>£15.58</u>	<u>N/A</u>
S GBP H	<u>£17.97</u>	<u>£19.77</u>	<u>£24.03</u>
S1	<u>\$16.58</u>	<u>\$17.98</u>	<u>\$21.89</u>
S1 GBP	<u>£13.34</u>	<u>£14.28</u>	<u>N/A</u>
S1 JPY (9)	<u>N/A</u>	<u>¥12,105.00</u>	<u>¥12,573.00</u>
S1 JPY H (10)	<u>N/A</u>	<u>¥9,588.00</u>	<u>¥11,759.00</u>
S1D	<u>\$68.41</u>	<u>\$79.32</u>	<u>\$102.29</u>
SD	<u>\$78.51</u>	<u>\$91.03</u>	<u>\$117.28</u>

	RMB Income Plus Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>CNH3,199,414,731</u>	<u>CNH4,279,856,739</u>	<u>CNH5,404,488,349</u>
Klasse			
A2	<u>CNH138.57</u>	<u>CNH138.56</u>	<u>CNH145.34</u>
A2 CHF	<u>CHF17.84</u>	<u>CHF20.09</u>	<u>N/A</u>
A2 EUR	<u>€18.27</u>	<u>€19.42</u>	<u>€18.75</u>
A2 GBP	<u>£15.77</u>	<u>£16.51</u>	<u>N/A</u>
A2 HKD	<u>HKD152.21</u>	<u>HKD162.87</u>	<u>N/A</u>
A2 SGD	<u>SGD26.35</u>	<u>SGD28.47</u>	<u>N/A</u>
A2 USD	<u>\$19.44</u>	<u>\$20.76</u>	<u>\$22.86</u>
AR EUR	<u>€10.18</u>	<u>€11.58</u>	<u>€11.93</u>
AT	<u>CNH82.47</u>	<u>CNH86.81</u>	<u>CNH95.40</u>
AT HKD	<u>HKD90.32</u>	<u>HKD102.08</u>	<u>N/A</u>
AT SGD	<u>SGD15.65</u>	<u>SGD17.85</u>	<u>N/A</u>
AT USD	<u>\$11.53</u>	<u>\$13.01</u>	<u>\$15.00</u>
C2	<u>CNH131.41</u>	<u>CNH131.99</u>	<u>CNH139.03</u>
C2 USD	<u>\$18.43</u>	<u>\$19.77</u>	<u>\$21.87</u>
CT	<u>CNH83.15</u>	<u>CNH87.44</u>	<u>CNH96.05</u>
CT USD	<u>\$11.62</u>	<u>\$13.10</u>	<u>\$15.11</u>
I2	<u>CNH148.05</u>	<u>CNH147.22</u>	<u>CNH153.58</u>
I2 CHF	<u>CHF19.06</u>	<u>CHF21.34</u>	<u>N/A</u>
I2 EUR	<u>€19.52</u>	<u>€20.64</u>	<u>€19.81</u>
I2 GBP	<u>£16.84</u>	<u>£17.55</u>	<u>N/A</u>
I2 HKD	<u>HKD162.65</u>	<u>HKD173.08</u>	<u>N/A</u>
I2 SGD	<u>SGD28.14</u>	<u>SGD30.24</u>	<u>N/A</u>
I2 USD	<u>\$20.77</u>	<u>\$22.06</u>	<u>\$24.16</u>
IT	<u>CNH82.94</u>	<u>CNH87.41</u>	<u>CNH96.12</u>
IT SGD	<u>SGD15.73</u>	<u>SGD17.97</u>	<u>N/A</u>
IT USD	<u>\$11.59</u>	<u>\$13.10</u>	<u>\$15.12</u>
S (11)	<u>N/A</u>	<u>CNH960.24</u>	<u>CNH165.05</u>
S USD	<u>\$22.62</u>	<u>\$23.87</u>	<u>\$25.96</u>
S1	<u>N/A</u>	<u>N/A</u>	<u>CNH156.17</u>
S1 EUR	<u>€19.89</u>	<u>€21.01</u>	<u>€20.14</u>
S1 USD	<u>\$21.16</u>	<u>\$22.46</u>	<u>\$24.56</u>
W2	<u>CNH110.98</u>	<u>CNH110.18</u>	<u>CNH114.75</u>
W2 CHF	<u>CHF14.29</u>	<u>CHF15.97</u>	<u>N/A</u>

	Short Duration High Yield Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>\$1,323,925,462</u>	<u>\$1,519,277,097</u>	<u>\$1,349,117,509</u>
Klasse			
A2	<u>\$21.52</u>	<u>\$21.44</u>	<u>\$22.44</u>
A2 CHF H	<u>CHF15.87</u>	<u>CHF16.44</u>	<u>CHF17.45</u>
A2 EUR H	<u>€18.26</u>	<u>€18.72</u>	<u>€19.82</u>
A2 GBP H	<u>£19.71</u>	<u>£19.93</u>	<u>£20.91</u>
A2 HKD	<u>HKD168.49</u>	<u>HKD168.23</u>	<u>N/A</u>
AA	<u>\$11.35</u>	<u>\$11.99</u>	<u>\$13.13</u>
AA AUD H	<u>AUD10.78</u>	<u>AUD11.49</u>	<u>AUD12.64</u>
AA SGD H	<u>SGD11.66</u>	<u>SGD12.38</u>	<u>SGD13.56</u>
AI	<u>\$69.93</u>	<u>\$74.33</u>	<u>N/A</u>
AI AUD H	<u>AUD69.19</u>	<u>AUD74.27</u>	<u>N/A</u>
AR EUR H	<u>€11.50</u>	<u>€12.29</u>	<u>€13.44</u>
AT	<u>\$13.18</u>	<u>\$14.11</u>	<u>\$15.23</u>
AT AUD H	<u>AUD12.66</u>	<u>AUD13.68</u>	<u>AUD14.83</u>
AT CAD H	<u>CAD12.57</u>	<u>CAD13.51</u>	<u>CAD14.61</u>
AT EUR H	<u>€12.81</u>	<u>€13.79</u>	<u>€14.92</u>
AT GBP H	<u>£12.58</u>	<u>£13.57</u>	<u>£14.69</u>
AT HKD	<u>HKD103.20</u>	<u>HKD110.73</u>	<u>N/A</u>
AT SGD H	<u>SGD12.98</u>	<u>SGD13.96</u>	<u>SGD15.07</u>
B2	<u>\$19.12</u>	<u>\$19.24</u>	<u>\$20.35</u>
BT	<u>\$13.14</u>	<u>\$14.07</u>	<u>\$15.19</u>
BT CAD H	<u>N/A</u>	<u>N/A</u>	<u>CAD14.54</u>
C2	<u>\$20.40</u>	<u>\$20.41</u>	<u>\$21.47</u>
CT	<u>\$12.76</u>	<u>\$13.66</u>	<u>\$14.75</u>
EI	<u>\$69.53</u>	<u>\$74.29</u>	<u>N/A</u>
EI AUD H	<u>AUD68.87</u>	<u>AUD74.24</u>	<u>N/A</u>
I2	<u>\$22.95</u>	<u>\$22.74</u>	<u>\$23.68</u>
I2 CHF H	<u>CHF16.83</u>	<u>CHF17.34</u>	<u>CHF18.30</u>
I2 EUR H	<u>€19.47</u>	<u>€19.85</u>	<u>€20.89</u>
I2 GBP H	<u>£21.00</u>	<u>£21.13</u>	<u>£22.05</u>
IT	<u>\$12.89</u>	<u>\$13.80</u>	<u>\$14.90</u>
IT EUR H	<u>N/A</u>	<u>N/A</u>	<u>€14.65</u>
IT GBP H	<u>£13.11</u>	<u>£14.15</u>	<u>£15.32</u>
IT SGD H	<u>SGD13.35</u>	<u>SGD14.36</u>	<u>SGD15.50</u>
N2	<u>\$18.46</u>	<u>\$18.49</u>	<u>\$19.47</u>
NT	<u>\$12.64</u>	<u>\$13.53</u>	<u>\$14.60</u>
S	<u>\$25.00</u>	<u>\$24.61</u>	<u>\$25.45</u>
S1	<u>\$23.54</u>	<u>\$23.28</u>	<u>\$24.20</u>
S1 EUR H (12)	<u>N/A</u>	<u>€94.37</u>	<u>N/A</u>
S1T (13)	<u>N/A</u>	<u>\$92.52</u>	<u>N/A</u>
W2 CHF H	<u>CHF15.17</u>	<u>CHF15.60</u>	<u>CHF16.43</u>

	Select US Equity Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>\$3,256,618,694</u>	<u>\$4,162,881,017</u>	<u>\$3,573,124,877</u>
Klasse			
A	<u>\$50.81</u>	<u>\$50.86</u>	<u>\$51.08</u>
A AUD H	<u>AUD24.32</u>	<u>AUD24.94</u>	<u>AUD25.28</u>
A CHF H	<u>CHF27.86</u>	<u>CHF29.17</u>	<u>CHF29.76</u>
A CZK H	<u>CZK1,444.50</u>	<u>CZK1,421.99</u>	<u>CZK1,413.06</u>
A EUR	<u>€47.52</u>	<u>€47.37</u>	<u>€41.90</u>
A EUR H	<u>€42.50</u>	<u>€44.19</u>	<u>€44.95</u>
A GBP H	<u>£45.16</u>	<u>£46.20</u>	<u>£46.61</u>
A HKD	<u>HKD397.87</u>	<u>HKD399.14</u>	<u>N/A</u>
A PLN	<u>PLN215.24</u>	<u>PLN217.20</u>	<u>N/A</u>
A PLN H	<u>PLN145.53</u>	<u>PLN142.24</u>	<u>PLN142.39</u>
A SGD H	<u>SGD46.86</u>	<u>SGD47.51</u>	<u>SGD47.78</u>
AR	<u>\$24.85</u>	<u>\$25.65</u>	<u>\$26.53</u>
AR EUR H	<u>€23.82</u>	<u>€25.05</u>	<u>€25.92</u>
C	<u>\$43.56</u>	<u>\$43.80</u>	<u>\$44.19</u>
FX	<u>\$57.27</u>	<u>\$56.52</u>	<u>\$55.96</u>
FX EUR H	<u>€47.23</u>	<u>€48.41</u>	<u>€48.55</u>
I	<u>\$55.72</u>	<u>\$55.33</u>	<u>\$55.13</u>
I AUD H (14)	<u>AUD14.52</u>	<u>N/A</u>	<u>N/A</u>
I CHF H	<u>CHF30.09</u>	<u>CHF31.25</u>	<u>CHF31.63</u>
I EUR	<u>€52.11</u>	<u>€51.53</u>	<u>€45.22</u>
I EUR H	<u>€46.63</u>	<u>€48.10</u>	<u>€48.55</u>
I GBP H	<u>£49.60</u>	<u>£50.34</u>	<u>£50.36</u>
I SGD H	<u>SGD38.16</u>	<u>SGD38.37</u>	<u>SGD38.29</u>
N	<u>\$41.62</u>	<u>\$41.85</u>	<u>\$42.22</u>
S	<u>\$63.76</u>	<u>\$62.61</u>	<u>\$61.68</u>
S EUR H	<u>N/A</u>	<u>N/A</u>	<u>€54.23</u>
S GBP H	<u>N/A</u>	<u>N/A</u>	<u>£56.48</u>
S1	<u>\$58.42</u>	<u>\$57.79</u>	<u>\$57.37</u>
S1 EUR	<u>€54.64</u>	<u>€53.83</u>	<u>€47.06</u>
S1 EUR H	<u>€49.30</u>	<u>€50.67</u>	<u>€50.94</u>
S1 GBP H	<u>£52.07</u>	<u>£52.64</u>	<u>£52.49</u>
S1 JPY	<u>N/A</u>	<u>N/A</u>	<u>¥14,930.00</u>
S1 JPY H	<u>N/A</u>	<u>N/A</u>	<u>¥14,709.00</u>
S1 SGD H	<u>SGD184.73</u>	<u>SGD185.29</u>	<u>SGD184.08</u>
W	<u>\$33.61</u>	<u>\$33.20</u>	<u>\$32.89</u>
W CHF H	<u>CHF27.54</u>	<u>CHF28.45</u>	<u>CHF28.64</u>
W EUR	<u>€31.44</u>	<u>€30.92</u>	<u>€26.98</u>
W EUR H	<u>€28.43</u>	<u>€29.14</u>	<u>€29.27</u>
W GBP H	<u>£29.69</u>	<u>£29.96</u>	<u>£29.82</u>
W SGD H	<u>SGD31.78</u>	<u>SGD31.80</u>	<u>SGD31.55</u>

	Global Plus Fixed Income Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>\$936,973,291</u>	<u>\$860,543,648</u>	<u>\$1,010,390,273</u>
Klasse			
1	<u>\$25.36</u>	<u>\$25.83</u>	<u>\$28.09</u>
1 EUR H	<u>€21.06</u>	<u>€22.09</u>	<u>€24.26</u>
1 GBP H	<u>£24.14</u>	<u>£24.95</u>	<u>£27.18</u>
1D	<u>\$17.72</u>	<u>\$18.48</u>	<u>\$20.29</u>
1D EUR H	<u>€16.92</u>	<u>€17.79</u>	<u>€19.58</u>
1D GBP H	<u>£17.46</u>	<u>£18.34</u>	<u>£20.18</u>
2	<u>\$25.55</u>	<u>\$26.01</u>	<u>\$28.26</u>
2 EUR H	<u>€21.18</u>	<u>€22.20</u>	<u>€24.37</u>
2 GBP H	<u>£24.28</u>	<u>£25.07</u>	<u>£27.28</u>
A2	<u>\$17.47</u>	<u>\$17.87</u>	<u>\$19.51</u>
A2 EUR H	<u>€14.88</u>	<u>€15.67</u>	<u>€17.28</u>
A2 SGD H	<u>SGD15.24</u>	<u>SGD15.72</u>	<u>SGD17.16</u>
AR EUR H	<u>N/A</u>	<u>N/A</u>	<u>€14.71</u>
AT	<u>\$15.21</u>	<u>\$15.85</u>	<u>\$17.41</u>
AT AUD H	<u>AUD14.47</u>	<u>AUD15.22</u>	<u>AUD16.74</u>
AT CAD H	<u>CAD14.57</u>	<u>CAD15.23</u>	<u>CAD16.74</u>
AT EUR H	<u>€14.19</u>	<u>€14.97</u>	<u>€16.52</u>
AT GBP H	<u>£14.37</u>	<u>£15.08</u>	<u>£16.58</u>
AT SGD H	<u>SGD14.60</u>	<u>SGD15.28</u>	<u>SGD16.78</u>
C2	<u>\$16.62</u>	<u>\$17.08</u>	<u>\$18.74</u>
C2 EUR H	<u>€14.21</u>	<u>€15.03</u>	<u>€16.65</u>
CT	<u>\$14.47</u>	<u>\$15.08</u>	<u>\$16.56</u>
I2	<u>\$18.59</u>	<u>\$18.92</u>	<u>\$20.54</u>
I2 EUR H	<u>€15.90</u>	<u>€16.65</u>	<u>€18.27</u>
I2 GBP H	<u>£17.30</u>	<u>£17.86</u>	<u>£19.42</u>
S	<u>\$19.05</u>	<u>\$19.25</u>	<u>\$20.76</u>
S CAD H	<u>CAD104.53</u>	<u>CAD106.20</u>	<u>CAD114.62</u>
S GBP H	<u>£27.07</u>	<u>£27.76</u>	<u>£29.97</u>
S1	<u>\$18.08</u>	<u>\$18.37</u>	<u>\$19.90</u>
S1 AUD H (15)	<u>AUD103.45</u>	<u>N/A</u>	<u>N/A</u>
S1 EUR H	<u>€22.00</u>	<u>€22.99</u>	<u>€25.19</u>
S1L (4)	<u>\$99.56</u>	<u>N/A</u>	<u>N/A</u>
S1L EUR H (4)	<u>€99.57</u>	<u>N/A</u>	<u>N/A</u>
S1L GBP H (4)	<u>£99.59</u>	<u>N/A</u>	<u>N/A</u>
SA	<u>\$92.80</u>	<u>\$96.84</u>	<u>\$106.43</u>

	Select Absolute Alpha Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>\$663,954,328</u>	<u>\$1,011,344,960</u>	<u>\$905,115,737</u>
Klasse			
A	<u>\$24.37</u>	<u>\$24.89</u>	<u>\$25.13</u>
A AUD H	<u>N/A</u>	<u>N/A</u>	<u>AUD22.13</u>
A CHF H	<u>CHF17.38</u>	<u>CHF18.46</u>	<u>CHF18.86</u>
A EUR	<u>€22.71</u>	<u>€23.10</u>	<u>€20.61</u>
A EUR H	<u>€21.35</u>	<u>€22.42</u>	<u>€22.98</u>
A GBP H	<u>£22.72</u>	<u>£23.53</u>	<u>£23.79</u>
A PLN H	<u>PLN123.05</u>	<u>PLN121.04</u>	<u>PLN121.56</u>
A SGD H	<u>SGD24.15</u>	<u>SGD24.87</u>	<u>SGD25.09</u>
C	<u>\$21.77</u>	<u>\$22.33</u>	<u>\$22.62</u>
FX	<u>\$30.62</u>	<u>\$30.83</u>	<u>\$30.67</u>
FX EUR H	<u>€26.44</u>	<u>€27.40</u>	<u>€27.57</u>
I	<u>\$26.51</u>	<u>\$26.86</u>	<u>\$26.92</u>
I CHF H	<u>CHF18.67</u>	<u>CHF19.68</u>	<u>CHF19.98</u>
I EUR	<u>€24.82</u>	<u>€25.04</u>	<u>€22.08</u>
I EUR H	<u>€23.08</u>	<u>€24.05</u>	<u>€24.47</u>
I GBP H	<u>£24.13</u>	<u>£24.79</u>	<u>£24.93</u>
I SGD H (16)	<u>SGD15.04</u>	<u>N/A</u>	<u>N/A</u>
L (4)	<u>\$15.04</u>	<u>N/A</u>	<u>N/A</u>
L EUR H (4)	<u>€15.01</u>	<u>N/A</u>	<u>N/A</u>
L GBP H (4)	<u>£15.03</u>	<u>N/A</u>	<u>N/A</u>
L HKD (4)	<u>HKD15.00</u>	<u>N/A</u>	<u>N/A</u>
L SGD H (4)	<u>SGD15.02</u>	<u>N/A</u>	<u>N/A</u>
LNN GBP H (4)	<u>£15.03</u>	<u>N/A</u>	<u>N/A</u>
N	<u>\$20.69</u>	<u>\$21.23</u>	<u>\$21.55</u>
S	<u>\$35.20</u>	<u>\$35.27</u>	<u>\$34.90</u>
S EUR H	<u>N/A</u>	<u>N/A</u>	<u>€31.16</u>
S GBP H	<u>N/A</u>	<u>N/A</u>	<u>£32.50</u>
S1	<u>\$28.45</u>	<u>\$28.79</u>	<u>\$29.07</u>
S1 EUR H	<u>€23.18</u>	<u>€24.13</u>	<u>€24.78</u>
S1 GBP H	<u>N/A</u>	<u>N/A</u>	<u>£25.82</u>
S1 JPY H	<u>¥13,801.00</u>	<u>¥14,539.00</u>	<u>¥14,634.00</u>
S13 EUR H	<u>€114.52</u>	<u>€119.01</u>	<u>€120.59</u>
W	<u>\$19.17</u>	<u>\$19.39</u>	<u>\$19.35</u>
W CHF H	<u>CHF16.79</u>	<u>CHF17.65</u>	<u>CHF17.85</u>

	Emerging Market Local Currency Debt Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>\$53,046,836</u>	<u>\$50,261,035</u>	<u>\$258,343,961</u>
Klasse			
A2	<u>\$12.35</u>	<u>\$12.06</u>	<u>\$14.50</u>
A2 CZK H	<u>CZK783.79</u>	<u>CZK750.57</u>	<u>CZK896.34</u>
A2 EUR H	<u>€10.10</u>	<u>€10.21</u>	<u>€12.47</u>
A2 PLN	<u>PLN52.28</u>	<u>PLN51.46</u>	<u>N/A</u>
A2 PLN H	<u>PLN90.43</u>	<u>PLN85.93</u>	<u>PLN103.45</u>
AA	<u>\$9.44</u>	<u>\$10.27</u>	<u>\$13.56</u>
AT	<u>\$10.10</u>	<u>\$10.80</u>	<u>\$14.00</u>
AT SGD H	<u>N/A</u>	<u>N/A</u>	<u>SGD11.53</u>
I2	<u>\$13.14</u>	<u>\$12.75</u>	<u>\$15.26</u>
I2 EUR H	<u>€10.73</u>	<u>€10.78</u>	<u>€13.10</u>
S	<u>N/A</u>	<u>N/A</u>	<u>\$16.74</u>
S1	<u>N/A</u>	<u>N/A</u>	<u>\$15.73</u>
SA	<u>\$64.77</u>	<u>\$69.30</u>	<u>\$89.99</u>
ZT	<u>\$9.00</u>	<u>\$9.70</u>	<u>\$12.62</u>

	Asia Pacific Local Currency Debt Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>\$27,192,574</u>	<u>\$30,754,257</u>	<u>\$54,641,918</u>
Klasse			
A2	<u>\$17.43</u>	<u>\$17.49</u>	<u>\$19.42</u>
A2 AUD H	<u>N/A</u>	<u>N/A</u>	<u>AUD20.73</u>
A2 EUR H	<u>€14.62</u>	<u>€15.16</u>	<u>€17.03</u>
A2 HKD	<u>HKD136.48</u>	<u>HKD137.26</u>	<u>N/A</u>
A2 SGD H	<u>N/A</u>	<u>N/A</u>	<u>SGD18.76</u>
AA	<u>\$10.40</u>	<u>\$11.30</u>	<u>\$13.48</u>
AA AUD H	<u>AUD9.94</u>	<u>AUD10.94</u>	<u>AUD13.10</u>
AA CAD H	<u>CAD10.19</u>	<u>CAD11.12</u>	<u>CAD13.29</u>
AA EUR H	<u>€10.15</u>	<u>€11.14</u>	<u>€13.31</u>
AA GBP H	<u>£10.08</u>	<u>£11.07</u>	<u>£13.26</u>
AA HKD	<u>HKD81.63</u>	<u>HKD88.77</u>	<u>N/A</u>
AA SGD H	<u>SGD10.23</u>	<u>SGD11.18</u>	<u>SGD13.35</u>
AR EUR H	<u>N/A</u>	<u>N/A</u>	<u>€11.94</u>
AT	<u>\$10.12</u>	<u>\$10.79</u>	<u>\$12.63</u>
AT AUD H	<u>AUD9.53</u>	<u>AUD10.29</u>	<u>AUD12.10</u>
AT CAD H	<u>CAD9.74</u>	<u>CAD10.44</u>	<u>CAD12.24</u>
AT EUR H	<u>€9.75</u>	<u>€10.50</u>	<u>€12.34</u>
AT GBP H	<u>£9.73</u>	<u>£10.49</u>	<u>£12.32</u>
AT HKD	<u>HKD79.28</u>	<u>HKD84.70</u>	<u>N/A</u>
AT SGD H	<u>SGD9.79</u>	<u>SGD10.51</u>	<u>SGD12.31</u>
BT AUD H	<u>N/A</u>	<u>N/A</u>	<u>AUD12.19</u>
C2	<u>N/A</u>	<u>N/A</u>	<u>\$18.62</u>
C2 EUR H (17)	<u>N/A</u>	<u>€14.43</u>	<u>€16.30</u>
I2	<u>\$18.55</u>	<u>\$18.51</u>	<u>\$20.44</u>
I2 EUR H	<u>€15.53</u>	<u>€16.02</u>	<u>€17.90</u>
I2 SGD H	<u>N/A</u>	<u>N/A</u>	<u>SGD19.78</u>
IT	<u>N/A</u>	<u>N/A</u>	<u>\$12.55</u>
IT AUD H	<u>N/A</u>	<u>N/A</u>	<u>AUD12.71</u>
IT EUR H	<u>N/A</u>	<u>N/A</u>	<u>€12.23</u>
IT SGD H	<u>N/A</u>	<u>N/A</u>	<u>SGD12.90</u>
S	<u>\$20.54</u>	<u>\$20.31</u>	<u>\$22.23</u>
S1	<u>\$19.07</u>	<u>\$18.99</u>	<u>\$20.91</u>

	Emerging Market Corporate Debt Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>\$129,807,376</u>	<u>\$127,665,639</u>	<u>\$139,319,425</u>
Klasse			
A2	<u>\$20.84</u>	<u>\$20.94</u>	<u>\$23.34</u>
A2 AUD H	<u>N/A</u>	<u>N/A</u>	<u>AUD22.58</u>
A2 CAD H	<u>N/A</u>	<u>N/A</u>	<u>CAD21.24</u>
A2 EUR H	<u>€17.62</u>	<u>€18.27</u>	<u>€20.60</u>
A2 GBP H	<u>N/A</u>	<u>N/A</u>	<u>£20.23</u>
A2 SGD H	<u>N/A</u>	<u>N/A</u>	<u>SGD21.16</u>
AA	<u>N/A</u>	<u>N/A</u>	<u>\$13.30</u>
AA AUD H	<u>AUD9.74</u>	<u>AUD10.59</u>	<u>AUD12.62</u>
AA SGD H	<u>SGD10.37</u>	<u>SGD11.23</u>	<u>SGD13.35</u>
AR EUR	<u>€11.06</u>	<u>€11.87</u>	<u>€12.42</u>
AT	<u>N/A</u>	<u>N/A</u>	<u>\$14.26</u>
AT AUD H	<u>N/A</u>	<u>N/A</u>	<u>AUD14.01</u>
AT CAD H	<u>N/A</u>	<u>N/A</u>	<u>CAD14.30</u>
AT EUR H	<u>N/A</u>	<u>N/A</u>	<u>€14.52</u>
AT GBP H	<u>£11.39</u>	<u>£12.18</u>	<u>£14.27</u>
AT NZD H	<u>N/A</u>	<u>N/A</u>	<u>NZD14.22</u>
AT RMB H	<u>N/A</u>	<u>N/A</u>	<u>CNH14.37</u>
AT SGD H	<u>N/A</u>	<u>N/A</u>	<u>SGD14.48</u>
C2	<u>\$17.79</u>	<u>\$17.95</u>	<u>\$20.11</u>
CT	<u>\$11.54</u>	<u>\$12.22</u>	<u>\$14.28</u>
I2	<u>\$22.16</u>	<u>\$22.15</u>	<u>\$24.56</u>
I2 EUR H	<u>€18.73</u>	<u>€19.29</u>	<u>€21.63</u>
IT	<u>\$11.52</u>	<u>\$12.22</u>	<u>\$14.26</u>
N2	<u>\$17.62</u>	<u>\$17.80</u>	<u>\$19.95</u>
NT	<u>\$11.61</u>	<u>\$12.28</u>	<u>\$14.33</u>
S	<u>\$24.85</u>	<u>\$24.62</u>	<u>\$27.04</u>
S1	<u>\$22.98</u>	<u>\$22.92</u>	<u>\$25.34</u>
ZT	<u>\$12.10</u>	<u>\$12.86</u>	<u>\$15.03</u>

	US High Yield Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>\$192,216,832</u>	<u>\$160,453,258</u>	<u>\$159,229,919</u>
Klasse			
A2	<u>\$22.55</u>	<u>\$22.93</u>	<u>\$24.62</u>
A2 EUR H	<u>€19.03</u>	<u>€19.95</u>	<u>€21.67</u>
A2 SEK H	<u>kr96.76</u>	<u>kr101.36</u>	<u>kr109.79</u>
AA	<u>\$11.98</u>	<u>\$13.07</u>	<u>N/A</u>
AA AUD H	<u>AUD11.80</u>	<u>AUD13.02</u>	<u>N/A</u>
AI	<u>\$11.82</u>	<u>\$13.27</u>	<u>N/A</u>
AI AUD H	<u>AUD11.65</u>	<u>AUD13.23</u>	<u>N/A</u>
C2	<u>\$17.13</u>	<u>\$17.50</u>	<u>\$18.88</u>
EI	<u>\$11.74</u>	<u>\$13.24</u>	<u>N/A</u>
EI AUD H	<u>AUD11.56</u>	<u>AUD13.18</u>	<u>N/A</u>
I2	<u>\$23.97</u>	<u>\$24.24</u>	<u>\$25.89</u>
I2 EUR H	<u>€20.26</u>	<u>€21.13</u>	<u>€22.82</u>
I2 SEK H	<u>kr98.31</u>	<u>kr102.33</u>	<u>kr110.19</u>
IT	<u>\$12.40</u>	<u>\$13.30</u>	<u>\$14.94</u>
IT AUD H (18)	<u>AUD14.40</u>	<u>N/A</u>	<u>N/A</u>
N2	<u>\$16.69</u>	<u>\$17.07</u>	<u>\$18.43</u>
NT	<u>\$12.73</u>	<u>\$13.65</u>	<u>\$15.32</u>
S	<u>\$92.01</u>	<u>\$92.30</u>	<u>N/A</u>
S1	<u>\$24.86</u>	<u>\$25.07</u>	<u>\$26.70</u>
S1 EUR H	<u>N/A</u>	<u>N/A</u>	<u>€112.54</u>
ZT	<u>\$12.65</u>	<u>\$13.60</u>	<u>\$15.29</u>

	Low Volatility Equity Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>\$5,013,542,755</u>	<u>\$4,791,517,701</u>	<u>\$3,504,385,864</u>
Klasse			
A	<u>\$35.90</u>	<u>\$35.35</u>	<u>\$35.36</u>
A AUD H	<u>AUD29.56</u>	<u>AUD29.78</u>	<u>AUD30.16</u>
A EUR	<u>€20.02</u>	<u>€19.63</u>	<u>€17.28</u>
A EUR H	<u>€30.33</u>	<u>€31.00</u>	<u>€31.46</u>
A HKD	<u>HKD281.17</u>	<u>HKD277.43</u>	<u>N/A</u>
A NZD H	<u>NZD31.10</u>	<u>NZD31.14</u>	<u>NZD31.29</u>
A PLN H	<u>PLN127.67</u>	<u>PLN122.22</u>	<u>PLN121.97</u>
A SGD H	<u>SGD29.19</u>	<u>SGD29.12</u>	<u>SGD29.18</u>
AD	<u>\$20.71</u>	<u>\$21.50</u>	<u>\$22.56</u>
AD AUD H	<u>AUD18.95</u>	<u>AUD19.98</u>	<u>AUD21.21</u>
AD CAD H	<u>CAD18.52</u>	<u>CAD19.41</u>	<u>CAD20.48</u>
AD EUR H	<u>€18.99</u>	<u>€20.00</u>	<u>€21.09</u>
AD GBP H	<u>£18.43</u>	<u>£19.43</u>	<u>£20.46</u>
AD HKD	<u>HKD162.32</u>	<u>HKD168.83</u>	<u>N/A</u>
AD NZD H	<u>NZD19.34</u>	<u>NZD20.41</u>	<u>NZD21.59</u>
AD RMB H	<u>CNH102.75</u>	<u>CNH107.86</u>	<u>CNH113.50</u>
AD SGD H	<u>SGD19.95</u>	<u>SGD20.90</u>	<u>SGD21.97</u>
AD ZAR H	<u>R100.70</u>	<u>R105.39</u>	<u>R111.18</u>
AR	<u>\$16.75</u>	<u>\$17.44</u>	<u>\$18.29</u>
AR EUR H	<u>€16.11</u>	<u>€17.07</u>	<u>€17.93</u>
C	<u>\$24.31</u>	<u>\$24.04</u>	<u>\$24.15</u>
ED	<u>\$16.85</u>	<u>\$17.49</u>	<u>\$18.34</u>
ED AUD H	<u>AUD14.54</u>	<u>AUD15.31</u>	<u>AUD16.25</u>
ED ZAR H	<u>R97.44</u>	<u>R101.85</u>	<u>R107.39</u>
I	<u>\$39.04</u>	<u>\$38.13</u>	<u>\$37.84</u>
I EUR	<u>€20.66</u>	<u>€20.09</u>	<u>€17.56</u>
I EUR H	<u>€32.91</u>	<u>€33.36</u>	<u>€33.55</u>
I GBP	<u>£20.00</u>	<u>£19.28</u>	<u>£16.98</u>
I GBP H	<u>£22.94</u>	<u>£22.90</u>	<u>£22.81</u>
I SGD H	<u>SGD29.57</u>	<u>SGD29.27</u>	<u>SGD29.11</u>
ID	<u>\$15.45</u>	<u>\$16.06</u>	<u>\$16.84</u>
IL	<u>\$14.27</u>	<u>\$14.09</u>	<u>N/A</u>
INN EUR (19)	<u>€15.20</u>	<u>N/A</u>	<u>N/A</u>
N	<u>\$24.36</u>	<u>\$24.10</u>	<u>\$24.21</u>
S	<u>\$42.74</u>	<u>\$41.41</u>	<u>\$40.74</u>
S EUR H	<u>N/A</u>	<u>N/A</u>	<u>€36.23</u>
S1	<u>\$40.60</u>	<u>\$39.53</u>	<u>\$39.09</u>
S1 AUD H (15)	<u>AUD113.46</u>	<u>N/A</u>	<u>N/A</u>
S1 EUR	<u>€139.75</u>	<u>€135.43</u>	<u>€117.89</u>
S1 EUR H	<u>N/A</u>	<u>N/A</u>	<u>€34.69</u>
S1D	<u>\$101.40</u>	<u>\$105.42</u>	<u>\$110.56</u>
S1L (4)	<u>\$99.42</u>	<u>N/A</u>	<u>N/A</u>
S1NN EUR (19)	<u>€102.15</u>	<u>N/A</u>	<u>N/A</u>
SD	<u>\$103.16</u>	<u>\$107.32</u>	<u>\$112.58</u>

	Emerging Markets Low Volatility Equity Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>\$671,334,487</u>	<u>\$676,060,351</u>	<u>\$984,238,278</u>
Klasse			
A	<u>\$17.99</u>	<u>\$19.17</u>	<u>\$24.05</u>
A HKD	<u>HKD141.01</u>	<u>HKD150.50</u>	<u>N/A</u>
AD	<u>\$10.35</u>	<u>\$11.49</u>	<u>\$14.90</u>
AD AUD H	<u>AUD9.52</u>	<u>AUD10.76</u>	<u>AUD14.11</u>
AD CAD H	<u>CAD9.89</u>	<u>CAD11.07</u>	<u>CAD14.45</u>
AD EUR H	<u>N/A</u>	<u>N/A</u>	<u>€14.64</u>
AD GBP H	<u>N/A</u>	<u>N/A</u>	<u>£14.52</u>
AD HKD	<u>HKD81.11</u>	<u>HKD90.22</u>	<u>N/A</u>
AD NZD H	<u>N/A</u>	<u>N/A</u>	<u>NZD14.32</u>
AD SGD H	<u>N/A</u>	<u>N/A</u>	<u>SGD14.71</u>
F	<u>\$96.26</u>	<u>\$101.12</u>	<u>\$125.18</u>
F EUR H	<u>N/A</u>	<u>N/A</u>	<u>€114.42</u>
I	<u>\$19.37</u>	<u>\$20.47</u>	<u>\$25.48</u>
I GBP H	<u>N/A</u>	<u>N/A</u>	<u>£17.18</u>
I SGD H	<u>N/A</u>	<u>N/A</u>	<u>SGD17.89</u>
S	<u>N/A</u>	<u>N/A</u>	<u>\$27.40</u>
S EUR	<u>€105.51</u>	<u>€109.89</u>	<u>€119.25</u>
S GBP	<u>£26.10</u>	<u>£26.95</u>	<u>£29.50</u>
S1	<u>N/A</u>	<u>N/A</u>	<u>\$25.84</u>

	Global Dynamic Bond Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>£250,677,727</u>	<u>£352,735,215</u>	<u>£798,905,194</u>
Klasse			
A2 CHF H	<u>CHF13.33</u>	<u>CHF13.73</u>	<u>CHF14.70</u>
A2 EUR H	<u>€13.92</u>	<u>€14.19</u>	<u>€15.14</u>
A2 SGD H	<u>N/A</u>	<u>N/A</u>	<u>SGD16.59</u>
A2 USD H	<u>\$16.30</u>	<u>\$16.15</u>	<u>\$17.06</u>
AR EUR H	<u>€11.44</u>	<u>€12.03</u>	<u>€13.08</u>
I2	<u>£15.88</u>	<u>£15.86</u>	<u>£16.71</u>
I2 CHF H	<u>CHF13.94</u>	<u>CHF14.29</u>	<u>CHF15.22</u>
I2 EUR H	<u>€14.64</u>	<u>€14.84</u>	<u>€15.78</u>
I2 USD H	<u>\$17.05</u>	<u>\$16.82</u>	<u>\$17.67</u>
S	<u>£22.54</u>	<u>£22.39</u>	<u>£23.45</u>
S EUR H	<u>€15.63</u>	<u>€15.75</u>	<u>€16.63</u>
S USD H	<u>N/A</u>	<u>N/A</u>	<u>\$18.76</u>
S1	<u>£16.34</u>	<u>£16.30</u>	<u>£17.14</u>
S1 EUR H	<u>€15.06</u>	<u>€15.25</u>	<u>€16.18</u>
S1 SGD H	<u>N/A</u>	<u>N/A</u>	<u>SGD104.89</u>
S1 USD H	<u>\$17.58</u>	<u>\$17.31</u>	<u>\$18.17</u>
S1QD (20)	<u>N/A</u>	<u>£94.24</u>	<u>£100.13</u>
SQD	<u>£13.42</u>	<u>£13.69</u>	<u>£14.58</u>

	Concentrated US Equity Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>\$1,122,269,571</u>	<u>\$1,368,168,002</u>	<u>\$1,302,674,084</u>
Klasse			
A	<u>\$36.25</u>	<u>\$37.70</u>	<u>\$40.96</u>
A AUD H	<u>AUD34.35</u>	<u>AUD36.94</u>	<u>AUD40.61</u>
A EUR	<u>€36.44</u>	<u>€37.72</u>	<u>€36.08</u>
A EUR H	<u>€31.04</u>	<u>€33.58</u>	<u>€37.05</u>
A SGD H	<u>SGD34.92</u>	<u>SGD36.94</u>	<u>SGD40.23</u>
AR EUR	<u>€25.84</u>	<u>€28.06</u>	<u>€27.81</u>
C	<u>\$34.75</u>	<u>\$36.30</u>	<u>\$39.62</u>
I	<u>\$39.17</u>	<u>\$40.38</u>	<u>\$43.51</u>
I AUD H	<u>AUD36.98</u>	<u>AUD39.45</u>	<u>AUD42.98</u>
I CHF H	<u>CHF32.19</u>	<u>CHF34.80</u>	<u>CHF38.15</u>
I EUR H	<u>€33.42</u>	<u>€35.85</u>	<u>€39.21</u>
I GBP	<u>£19.84</u>	<u>£20.20</u>	<u>£19.32</u>
I GBP H	<u>£34.99</u>	<u>£37.06</u>	<u>£40.17</u>
I SGD H	<u>SGD37.75</u>	<u>SGD39.59</u>	<u>SGD42.76</u>
N	<u>\$34.76</u>	<u>\$36.30</u>	<u>\$39.62</u>
S	<u>\$42.84</u>	<u>\$43.79</u>	<u>\$46.77</u>
S1	<u>\$39.84</u>	<u>\$41.03</u>	<u>\$44.15</u>
S1 EUR	<u>€37.27</u>	<u>€38.21</u>	<u>€36.21</u>
S1 EUR H	<u>N/A</u>	<u>N/A</u>	<u>€39.79</u>
S1 GBP H	<u>£29.88</u>	<u>£31.62</u>	<u>£34.25</u>
SD	<u>\$138.59</u>	<u>\$148.25</u>	<u>\$164.06</u>
SQD EUR H (21)	<u>N/A</u>	<u>€17.24</u>	<u>€42.12</u>

	Concentrated Global Equity Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>\$428,716,999</u>	<u>\$515,268,450</u>	<u>\$684,180,114</u>
Klasse			
A	<u>\$30.68</u>	<u>\$31.66</u>	<u>\$37.30</u>
A EUR H	<u>€25.61</u>	<u>€27.46</u>	<u>€32.92</u>
A SGD H	<u>SGD24.74</u>	<u>SGD25.95</u>	<u>SGD30.67</u>
AR EUR	<u>€20.79</u>	<u>€22.36</u>	<u>€24.22</u>
C	<u>\$21.87</u>	<u>\$22.68</u>	<u>\$26.85</u>
I	<u>\$33.19</u>	<u>\$33.95</u>	<u>\$39.64</u>
I CAD H	<u>CAD22.84</u>	<u>CAD23.69</u>	<u>CAD27.84</u>
I CHF H	<u>CHF26.63</u>	<u>CHF28.51</u>	<u>CHF33.88</u>
I EUR	<u>€18.71</u>	<u>€19.06</u>	<u>€19.59</u>
I EUR H	<u>€27.71</u>	<u>€29.52</u>	<u>€35.01</u>
I GBP	<u>£18.48</u>	<u>£18.66</u>	<u>£19.35</u>
I GBP H	<u>£29.10</u>	<u>£30.51</u>	<u>£35.90</u>
N	<u>\$24.18</u>	<u>\$25.07</u>	<u>\$29.65</u>
S	<u>N/A</u>	<u>N/A</u>	<u>\$42.95</u>
S EUR H	<u>N/A</u>	<u>N/A</u>	<u>€37.86</u>
S GBP	<u>£39.57</u>	<u>£39.60</u>	<u>£40.69</u>
S1	<u>\$33.74</u>	<u>\$34.49</u>	<u>\$40.25</u>
S1 EUR	<u>€31.58</u>	<u>€32.13</u>	<u>€33.02</u>
S1 EUR H	<u>N/A</u>	<u>N/A</u>	<u>€35.50</u>

	Global Core Equity Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>\$1,226,279,917</u>	<u>\$1,326,790,682</u>	<u>\$1,731,180,339</u>
Klasse			
A	<u>\$24.05</u>	<u>\$23.84</u>	<u>\$27.60</u>
A AUD H	<u>AUD21.96</u>	<u>AUD22.48</u>	<u>AUD26.38</u>
A EUR H	<u>€20.10</u>	<u>€20.72</u>	<u>€24.39</u>
A SGD H	<u>SGD22.64</u>	<u>SGD22.83</u>	<u>SGD26.53</u>
AR EUR	<u>€20.08</u>	<u>€20.34</u>	<u>€21.25</u>
C	<u>\$23.10</u>	<u>\$23.01</u>	<u>\$26.76</u>
I	<u>\$25.85</u>	<u>\$25.42</u>	<u>\$29.19</u>
I AUD H	<u>AUD23.46</u>	<u>AUD23.85</u>	<u>AUD27.78</u>
I CHF H	<u>CHF20.98</u>	<u>CHF21.60</u>	<u>CHF25.23</u>
I EUR	<u>€18.59</u>	<u>€18.21</u>	<u>€18.41</u>
I EUR H	<u>€21.52</u>	<u>€22.01</u>	<u>€25.71</u>
I GBP H	<u>£22.63</u>	<u>£22.81</u>	<u>£26.36</u>
I SGD H	<u>SGD24.34</u>	<u>SGD24.34</u>	<u>SGD28.05</u>
INN EUR (22)	<u>N/A</u>	<u>€17.84</u>	<u>€18.16</u>
IX EUR	<u>€390.27</u>	<u>€381.53</u>	<u>€385.03</u>
N	<u>\$23.11</u>	<u>\$23.01</u>	<u>\$26.76</u>
RX EUR	<u>€333.81</u>	<u>€330.36</u>	<u>€337.52</u>
S	<u>\$28.07</u>	<u>\$27.38</u>	<u>\$31.18</u>
S EUR H	<u>N/A</u>	<u>N/A</u>	<u>€27.56</u>
S GBP H	<u>£26.56</u>	<u>£26.55</u>	<u>£30.43</u>
S NOK HP	<u>kr1,114.42</u>	<u>kr1,103.96</u>	<u>kr1,221.03</u>
S1	<u>\$26.59</u>	<u>\$26.09</u>	<u>\$29.89</u>
S1 EUR H	<u>N/A</u>	<u>N/A</u>	<u>€26.24</u>
S1 GBP (2)	<u>£105.94</u>	<u>N/A</u>	<u>N/A</u>
S1 NOK (23)	<u>N/A</u>	<u>kr928.86</u>	<u>N/A</u>
S1 NOK HP	<u>kr1,510.20</u>	<u>kr1,505.42</u>	<u>kr1,675.80</u>
S1NN GBP (2)	<u>£105.53</u>	<u>N/A</u>	<u>N/A</u>
SD	<u>\$102.63</u>	<u>\$106.43</u>	<u>\$127.41</u>

	Asia Income Opportunities Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>\$554,021,433</u>	<u>\$609,520,431</u>	<u>\$603,247,252</u>
Klasse			
A2	<u>\$15.13</u>	<u>\$15.61</u>	<u>\$18.22</u>
A2 AUD H	<u>AUD12.90</u>	<u>AUD13.56</u>	<u>AUD15.89</u>
A2 HKD	<u>HKD118.49</u>	<u>HKD122.54</u>	<u>N/A</u>
AA	<u>\$10.26</u>	<u>\$11.26</u>	<u>\$13.97</u>
AA AUD H	<u>AUD10.02</u>	<u>AUD11.12</u>	<u>AUD13.82</u>
AA CAD H	<u>CAD10.24</u>	<u>CAD11.28</u>	<u>CAD13.99</u>
AA EUR H	<u>€10.20</u>	<u>€11.26</u>	<u>€14.01</u>
AA GBP H	<u>£10.12</u>	<u>£11.20</u>	<u>£13.92</u>
AA HKD	<u>HKD80.34</u>	<u>HKD88.40</u>	<u>N/A</u>
AA NZD H	<u>NZD10.12</u>	<u>NZD11.22</u>	<u>NZD13.92</u>
AT	<u>\$11.35</u>	<u>\$12.30</u>	<u>\$15.02</u>
AT AUD H	<u>AUD11.15</u>	<u>AUD12.21</u>	<u>AUD14.95</u>
AT CAD H	<u>N/A</u>	<u>N/A</u>	<u>CAD15.05</u>
AT EUR H	<u>€11.17</u>	<u>€12.17</u>	<u>N/A</u>
AT HKD	<u>HKD88.94</u>	<u>HKD96.52</u>	<u>N/A</u>
AT SGD H	<u>SGD11.15</u>	<u>SGD12.12</u>	<u>SGD14.82</u>
I2	<u>\$15.71</u>	<u>\$16.13</u>	<u>\$18.71</u>
I2 HKD	<u>HKD123.12</u>	<u>HKD126.60</u>	<u>N/A</u>
IT	<u>\$11.36</u>	<u>\$12.29</u>	<u>\$15.02</u>
IT HKD	<u>HKD88.94</u>	<u>HKD96.52</u>	<u>N/A</u>
S	<u>\$84.85</u>	<u>\$86.51</u>	<u>\$99.72</u>
S1	<u>\$106.44</u>	<u>\$109.06</u>	<u>\$126.33</u>
SA	<u>\$80.11</u>	<u>\$86.90</u>	<u>N/A</u>
ZT	<u>\$80.38</u>	<u>\$87.05</u>	<u>\$106.50</u>

	Global Income Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>\$102,980,288</u>	<u>\$106,651,779</u>	<u>\$105,464,334</u>
Klasse			
A2	<u>\$15.37</u>	<u>\$15.74</u>	<u>\$17.48</u>
A2 AUD H	<u>N/A</u>	<u>N/A</u>	<u>AUD16.60</u>
A2 CAD H	<u>N/A</u>	<u>N/A</u>	<u>CAD16.80</u>
A2 CHF H	<u>CHF12.97</u>	<u>CHF13.83</u>	<u>CHF15.58</u>
A2 EUR H	<u>€13.37</u>	<u>€14.11</u>	<u>€15.86</u>
A2 GBP H	<u>£14.02</u>	<u>£14.59</u>	<u>£16.25</u>
A2 HKD	<u>HKD120.08</u>	<u>HKD123.21</u>	<u>N/A</u>
A2 PLN H	<u>PLN100.56</u>	<u>PLN99.67</u>	<u>PLN109.43</u>
A2 SGD H	<u>N/A</u>	<u>N/A</u>	<u>SGD16.79</u>
AA	<u>\$10.75</u>	<u>\$11.94</u>	<u>\$14.25</u>
AA AUD H	<u>AUD10.31</u>	<u>AUD11.58</u>	<u>AUD13.89</u>
AA CAD H	<u>CAD10.53</u>	<u>CAD11.75</u>	<u>CAD14.04</u>
AA EUR H	<u>€10.55</u>	<u>€11.80</u>	<u>€14.11</u>
AA HKD	<u>HKD84.20</u>	<u>HKD93.74</u>	<u>N/A</u>
AA SGD H	<u>SGD10.60</u>	<u>SGD11.85</u>	<u>SGD14.15</u>
AT	<u>\$11.62</u>	<u>\$12.70</u>	<u>\$14.90</u>
AT AUD H	<u>AUD11.07</u>	<u>AUD12.24</u>	<u>AUD14.43</u>
AT CAD H	<u>CAD11.44</u>	<u>CAD12.57</u>	<u>CAD14.76</u>
AT EUR H	<u>€11.30</u>	<u>€12.44</u>	<u>€14.64</u>
AT GBP H	<u>£11.18</u>	<u>£12.33</u>	<u>£14.52</u>
AT HKD	<u>HKD91.10</u>	<u>HKD99.72</u>	<u>N/A</u>
AT SGD H	<u>SGD11.40</u>	<u>SGD12.53</u>	<u>SGD14.71</u>
I2	<u>\$15.89</u>	<u>\$16.19</u>	<u>\$17.88</u>
I2 AUD H	<u>AUD14.79</u>	<u>AUD15.35</u>	<u>AUD17.04</u>
I2 CAD H	<u>N/A</u>	<u>N/A</u>	<u>CAD17.13</u>
I2 CHF H	<u>CHF13.37</u>	<u>CHF14.18</u>	<u>CHF15.89</u>
I2 EUR H	<u>€13.82</u>	<u>€14.51</u>	<u>€16.21</u>
I2 GBP H	<u>£14.62</u>	<u>£15.12</u>	<u>£16.75</u>
I2 HKD	<u>HKD124.47</u>	<u>HKD127.06</u>	<u>N/A</u>
I2 SGD H	<u>SGD15.14</u>	<u>SGD15.58</u>	<u>SGD17.22</u>
IT	<u>\$11.61</u>	<u>\$12.71</u>	<u>\$14.91</u>
IT AUD H	<u>N/A</u>	<u>N/A</u>	<u>AUD14.57</u>
IT CAD H	<u>N/A</u>	<u>N/A</u>	<u>CAD14.75</u>
IT EUR H	<u>€11.38</u>	<u>€12.55</u>	<u>€14.78</u>
IT HKD	<u>HKD91.00</u>	<u>HKD99.80</u>	<u>N/A</u>
IT SGD H	<u>SGD11.47</u>	<u>SGD12.63</u>	<u>SGD14.83</u>
S	<u>\$110.50</u>	<u>\$111.77</u>	<u>\$122.57</u>
S EUR H	<u>N/A</u>	<u>N/A</u>	<u>€111.03</u>
S GBP H	<u>£100.83</u>	<u>£103.59</u>	<u>£113.96</u>
S1	<u>\$107.18</u>	<u>\$108.95</u>	<u>\$120.12</u>
S1 EUR H	<u>€93.34</u>	<u>€97.80</u>	<u>€109.08</u>
S1 GBP H	<u>£98.11</u>	<u>£101.32</u>	<u>£112.01</u>
ZT	<u>\$77.21</u>	<u>\$84.75</u>	<u>N/A</u>

Multi-Strategy Alternative Portfolio (25)			
	7. Dezember 2022	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>\$403,597</u>	<u>\$58,002,796</u>	<u>\$60,687,085</u>
Klasse			
F	<u>\$103.94</u>	<u>\$100.55</u>	<u>\$100.95</u>
F EUR H	<u>€93.97</u>	<u>€92.12</u>	<u>€93.35</u>
F GBP H	<u>£100.81</u>	<u>£95.88</u>	<u>£96.23</u>
I	<u>\$15.28</u>	<u>\$14.83</u>	<u>\$14.93</u>
I EUR H	<u>€13.83</u>	<u>€13.58</u>	<u>€13.81</u>
I GBP H	<u>£14.79</u>	<u>£14.11</u>	<u>£14.22</u>
S	<u>\$106.06</u>	<u>\$102.44</u>	<u>\$102.38</u>
S1	<u>\$102.43</u>	<u>\$99.29</u>	<u>\$99.92</u>
S1 EUR H	<u>€92.81</u>	<u>€90.99</u>	<u>€92.44</u>
S1 GBP H	<u>£99.34</u>	<u>£94.60</u>	<u>£95.18</u>
S3 AUD H	<u>AUD108.33</u>	<u>AUD101.09</u>	<u>AUD101.38</u>
European Equity Portfolio			
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>€520,634,165</u>	<u>€594,866,824</u>	<u>€667,940,152</u>
Klasse			
A	<u>€19.30</u>	<u>€19.18</u>	<u>€19.14</u>
A AUD H	<u>N/A</u>	<u>N/A</u>	<u>AUD25.44</u>
A HKD H	<u>HKD112.35</u>	<u>HKD109.48</u>	<u>HKD107.84</u>
A SGD H	<u>SGD25.46</u>	<u>SGD24.82</u>	<u>SGD24.51</u>
A USD	<u>\$20.63</u>	<u>\$20.60</u>	<u>\$23.33</u>
A USD H	<u>\$26.65</u>	<u>\$25.65</u>	<u>\$25.26</u>
AD	<u>€16.33</u>	<u>€16.86</u>	<u>€17.41</u>
AD AUD H	<u>AUD15.55</u>	<u>AUD16.17</u>	<u>AUD16.74</u>
AD SGD H	<u>SGD15.94</u>	<u>SGD16.43</u>	<u>SGD16.90</u>
AD USD H	<u>\$16.60</u>	<u>\$16.97</u>	<u>\$17.41</u>
B	<u>N/A</u>	<u>N/A</u>	<u>€15.71</u>
B USD	<u>\$16.61</u>	<u>\$16.74</u>	<u>\$19.15</u>
BD AUD H	<u>N/A</u>	<u>N/A</u>	<u>AUD16.63</u>
BD USD H	<u>N/A</u>	<u>N/A</u>	<u>\$17.98</u>
C	<u>€17.56</u>	<u>€17.53</u>	<u>€17.57</u>
C USD	<u>\$18.77</u>	<u>\$18.83</u>	<u>\$21.42</u>
C USD H	<u>\$23.86</u>	<u>\$23.07</u>	<u>\$22.82</u>
I	<u>€24.80</u>	<u>€24.46</u>	<u>€24.20</u>
I GBP	<u>£17.10</u>	<u>£16.71</u>	<u>£16.68</u>
I USD	<u>\$26.51</u>	<u>\$26.26</u>	<u>\$29.50</u>
I USD H	<u>\$26.27</u>	<u>\$25.08</u>	<u>\$24.51</u>
S	<u>€29.51</u>	<u>€28.84</u>	<u>€28.29</u>
S1	<u>€126.92</u>	<u>€124.79</u>	<u>€123.14</u>
S1 AUD H (15)	<u>AUD116.95</u>	<u>N/A</u>	<u>N/A</u>
S1 GBP	<u>£115.22</u>	<u>£112.33</u>	<u>£111.81</u>
S1 USD	<u>\$135.66</u>	<u>\$133.97</u>	<u>\$150.12</u>
S1X	<u>€26.75</u>	<u>€26.29</u>	<u>€25.93</u>
S1X USD	<u>\$28.59</u>	<u>\$28.22</u>	<u>\$31.61</u>
SD	<u>€110.59</u>	<u>€114.35</u>	<u>€118.15</u>

	Eurozone Equity Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>€434,046,160</u>	<u>€611,099,406</u>	<u>€854,165,693</u>
Klasse			
A	<u>€29.75</u>	<u>€29.73</u>	<u>€30.92</u>
A AUD H	<u>AUD25.82</u>	<u>AUD25.53</u>	<u>AUD26.26</u>
A PLN H	<u>PLN119.44</u>	<u>PLN112.23</u>	<u>PLN115.58</u>
A SGD H	<u>SGD26.11</u>	<u>SGD25.59</u>	<u>SGD26.28</u>
A USD	<u>\$31.80</u>	<u>\$31.92</u>	<u>\$37.70</u>
A USD H	<u>\$27.41</u>	<u>\$26.52</u>	<u>\$27.15</u>
AR	<u>€12.50</u>	<u>€14.26</u>	<u>€15.38</u>
AX	<u>€15.34</u>	<u>€15.32</u>	<u>€15.93</u>
AX USD	<u>\$16.40</u>	<u>\$16.45</u>	<u>\$19.42</u>
BX	<u>€12.07</u>	<u>€12.17</u>	<u>€12.78</u>
BX USD	<u>\$12.90</u>	<u>\$13.07</u>	<u>\$15.58</u>
C	<u>€28.09</u>	<u>€28.20</u>	<u>€29.45</u>
C USD	<u>\$30.03</u>	<u>\$30.27</u>	<u>\$35.90</u>
C USD H	<u>\$24.84</u>	<u>\$24.14</u>	<u>\$24.82</u>
CX	<u>€10.94</u>	<u>€10.98</u>	<u>€11.46</u>
CX USD	<u>\$11.69</u>	<u>\$11.78</u>	<u>\$13.97</u>
I	<u>€32.93</u>	<u>€32.65</u>	<u>€33.68</u>
I GBP	<u>£16.62</u>	<u>£16.33</u>	<u>£16.99</u>
I GBP H	<u>£14.42</u>	<u>£14.13</u>	<u>N/A</u>
I USD	<u>\$35.21</u>	<u>\$35.05</u>	<u>\$41.06</u>
I USD H	<u>\$27.36</u>	<u>\$26.28</u>	<u>\$26.67</u>
INN	<u>€15.83</u>	<u>€15.98</u>	<u>€17.14</u>
IX	<u>€18.67</u>	<u>€18.47</u>	<u>€19.02</u>
IX USD	<u>\$19.90</u>	<u>\$19.81</u>	<u>\$23.19</u>
S	<u>N/A</u>	<u>N/A</u>	<u>€158.97</u>
S USD (26)	<u>N/A</u>	<u>\$167.02</u>	<u>\$193.80</u>
S1	<u>€34.20</u>	<u>€33.81</u>	<u>€34.78</u>
S1 AUD H (27)	<u>AUD95.44</u>	<u>N/A</u>	<u>N/A</u>
S1 GBP	<u>£109.86</u>	<u>£107.72</u>	<u>£111.72</u>
S1 USD	<u>\$36.56</u>	<u>\$36.30</u>	<u>\$42.40</u>
S1 USD H	<u>\$30.98</u>	<u>\$29.66</u>	<u>\$30.05</u>
S1N	<u>€113.69</u>	<u>€114.09</u>	<u>€119.87</u>
S1N USD	<u>\$108.70</u>	<u>\$110.38</u>	<u>\$131.26</u>

	American Growth Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>\$6,746,615,841</u>	<u>\$6,392,960,057</u>	<u>\$6,384,534,691</u>
Klasse			
A	<u>\$156.36</u>	<u>\$145.30</u>	<u>\$163.03</u>
A EUR	<u>€146.27</u>	<u>€135.33</u>	<u>€133.73</u>
A EUR H	<u>€72.15</u>	<u>€69.51</u>	<u>€78.98</u>
A PLN H	<u>PLN154.96</u>	<u>PLN139.86</u>	<u>PLN157.53</u>
A SGD	<u>SGD211.63</u>	<u>SGD199.24</u>	<u>N/A</u>
A SGD H	<u>SGD19.26</u>	<u>SGD18.14</u>	<u>SGD20.39</u>
AD	<u>\$37.35</u>	<u>\$35.43</u>	<u>\$40.42</u>
AD AUD H	<u>AUD34.31</u>	<u>AUD33.15</u>	<u>AUD38.29</u>
AD HKD	<u>HKD292.56</u>	<u>HKD278.05</u>	<u>N/A</u>
AD RMB H	<u>CNH139.07</u>	<u>CNH133.98</u>	<u>CNH153.66</u>
AD ZAR H	<u>R241.77</u>	<u>R231.32</u>	<u>R264.67</u>
AX	<u>\$182.44</u>	<u>\$168.55</u>	<u>\$188.01</u>
B	<u>\$114.98</u>	<u>\$107.92</u>	<u>\$122.29</u>
BD	<u>N/A</u>	<u>N/A</u>	<u>\$40.16</u>
BD ZAR H	<u>N/A</u>	<u>N/A</u>	<u>R260.51</u>
BX	<u>\$156.90</u>	<u>\$144.96</u>	<u>\$161.70</u>
C	<u>\$133.21</u>	<u>\$124.34</u>	<u>\$140.13</u>
C EUR	<u>€124.60</u>	<u>€115.80</u>	<u>€114.94</u>
C EUR H	<u>€68.45</u>	<u>€66.24</u>	<u>€75.62</u>
ED	<u>\$24.13</u>	<u>\$22.88</u>	<u>\$26.15</u>
ED AUD H	<u>AUD12.54</u>	<u>AUD12.12</u>	<u>N/A</u>
I	<u>\$192.93</u>	<u>\$177.85</u>	<u>\$197.95</u>
I EUR	<u>€180.47</u>	<u>€165.65</u>	<u>€162.37</u>
I EUR H	<u>€80.27</u>	<u>€76.69</u>	<u>€86.47</u>
I GBP	<u>£22.73</u>	<u>£20.68</u>	<u>£20.43</u>
I GBP H	<u>£22.33</u>	<u>£21.05</u>	<u>£23.52</u>
N	<u>\$38.44</u>	<u>\$35.88</u>	<u>\$40.44</u>
S	<u>\$152.70</u>	<u>\$139.53</u>	<u>\$153.92</u>
S1	<u>\$205.99</u>	<u>\$189.44</u>	<u>\$210.35</u>
S1 AUD H (15)	<u>AUD117.91</u>	<u>N/A</u>	<u>N/A</u>
S1 EUR	<u>€192.69</u>	<u>€176.44</u>	<u>€172.54</u>
S1 EUR H	<u>€153.29</u>	<u>€146.05</u>	<u>€164.32</u>
S1 GBP (2)	<u>£110.03</u>	<u>N/A</u>	<u>N/A</u>
SD	<u>\$267.54</u>	<u>\$253.89</u>	<u>\$288.91</u>
SK	<u>\$169.16</u>	<u>\$155.65</u>	<u>\$172.91</u>

	All Market Income Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	<u>\$1,186,724,408</u>	<u>\$1,507,145,480</u>	<u>\$1,325,580,896</u>
Klasse			
A	<u>\$16.62</u>	<u>\$17.33</u>	<u>\$18.79</u>
A CHF H	<u>CHF13.58</u>	<u>CHF14.74</u>	<u>CHF16.21</u>
A EUR H	<u>€14.15</u>	<u>€15.23</u>	<u>€16.71</u>
A HKD	<u>HKD112.14</u>	<u>HKD117.17</u>	<u>HKD125.67</u>
A SGD H	<u>SGD15.94</u>	<u>SGD16.80</u>	<u>SGD18.24</u>
A2X	<u>\$21.80</u>	<u>\$22.65</u>	<u>\$24.48</u>
A2X EUR	<u>€20.40</u>	<u>€21.10</u>	<u>€20.08</u>
AD	<u>\$8.36</u>	<u>\$9.57</u>	<u>\$11.33</u>
AD AUD H	<u>AUD7.79</u>	<u>AUD9.04</u>	<u>AUD10.76</u>
AD CAD H	<u>CAD7.97</u>	<u>CAD9.17</u>	<u>CAD10.89</u>
AD EUR H	<u>€8.08</u>	<u>€9.32</u>	<u>€11.07</u>
AD GBP H	<u>£7.92</u>	<u>£9.17</u>	<u>£10.91</u>
AD HKD	<u>HKD56.37</u>	<u>HKD64.62</u>	<u>HKD75.64</u>
AD NZD H	<u>NZD7.91</u>	<u>NZD9.17</u>	<u>NZD10.89</u>
AD RMB H	<u>CNH72.58</u>	<u>CNH83.77</u>	<u>CNH99.33</u>
AD SGD H	<u>SGD8.11</u>	<u>SGD9.34</u>	<u>SGD11.07</u>
AD ZAR H	<u>R53.57</u>	<u>R61.73</u>	<u>R73.15</u>
AMG	<u>\$11.63</u>	<u>\$12.80</u>	<u>\$14.54</u>
AMG EUR H	<u>€10.40</u>	<u>€11.85</u>	<u>€13.63</u>
ANN	<u>\$12.97</u>	<u>\$13.90</u>	<u>\$15.41</u>
ANN EUR H	<u>€11.64</u>	<u>€12.87</u>	<u>€14.46</u>
AQG	<u>\$11.53</u>	<u>\$12.70</u>	<u>\$14.43</u>
AQG EUR H	<u>€10.34</u>	<u>€11.77</u>	<u>€13.54</u>
AR EUR H	<u>€6.55</u>	<u>€7.77</u>	<u>€9.39</u>
AX	<u>\$14.08</u>	<u>\$15.11</u>	<u>\$16.75</u>
AX EUR	<u>€13.22</u>	<u>€14.12</u>	<u>€13.74</u>
AX SGD	<u>SGD19.12</u>	<u>SGD20.78</u>	<u>N/A</u>
B	<u>N/A</u>	<u>N/A</u>	<u>\$17.57</u>
B2X	<u>\$18.12</u>	<u>\$19.01</u>	<u>\$20.75</u>
BX	<u>\$14.06</u>	<u>\$15.08</u>	<u>\$16.71</u>
C	<u>\$15.85</u>	<u>\$16.60</u>	<u>\$18.09</u>
C2X	<u>\$20.08</u>	<u>\$20.96</u>	<u>\$22.75</u>
CD	<u>\$8.35</u>	<u>\$9.54</u>	<u>\$11.30</u>
CX	<u>\$14.10</u>	<u>\$15.15</u>	<u>\$16.79</u>
ED	<u>\$10.35</u>	<u>\$11.83</u>	<u>\$14.01</u>
ED AUD H	<u>AUD9.57</u>	<u>AUD11.09</u>	<u>AUD13.20</u>
ED ZAR H	<u>R65.55</u>	<u>R75.47</u>	<u>R89.39</u>
I	<u>\$17.79</u>	<u>\$18.40</u>	<u>\$19.78</u>
I CHF H	<u>CHF14.50</u>	<u>CHF15.63</u>	<u>CHF17.05</u>
I EUR H	<u>€15.12</u>	<u>€16.13</u>	<u>€17.57</u>
I SGD H	<u>SGD17.03</u>	<u>SGD17.81</u>	<u>SGD19.17</u>
ID	<u>\$8.34</u>	<u>\$9.55</u>	<u>\$11.30</u>
IMG	<u>\$12.10</u>	<u>\$13.20</u>	<u>\$14.86</u>
IMG EUR H	<u>€10.82</u>	<u>€12.22</u>	<u>€13.94</u>
INN	<u>\$12.98</u>	<u>\$13.91</u>	<u>\$15.41</u>
INN EUR H	<u>€11.62</u>	<u>€12.84</u>	<u>€14.46</u>
INN GBP H	<u>£12.04</u>	<u>£13.13</u>	<u>£14.65</u>
IQG	<u>\$11.98</u>	<u>\$13.08</u>	<u>\$14.75</u>

All Market Income Portfolio			
	31. Mai 2023	31. Mai 2022	31. Mai 2021
IQG EUR H	<u>€10.74</u>	<u>€12.13</u>	<u>€13.84</u>
N	<u>\$16.03</u>	<u>\$16.79</u>	<u>\$18.29</u>
ND	<u>\$8.39</u>	<u>\$9.59</u>	<u>\$11.36</u>
S1	<u>\$17.42</u>	<u>\$17.98</u>	<u>\$19.31</u>
S1 AUD H (15)	<u>AUD104.70</u>	N/A	N/A
S1 CHF H	<u>CHF90.07</u>	<u>CHF96.86</u>	<u>CHF105.52</u>
S1 EUR H	<u>€91.71</u>	<u>€97.66</u>	<u>€106.16</u>
S1 GBP H	<u>£95.05</u>	<u>£99.95</u>	<u>£107.74</u>
S1D JPY H	<u>¥6,638.00</u>	<u>¥7,667.00</u>	<u>¥9,106.00</u>
S1QG GBP H	<u>£74.99</u>	<u>£83.30</u>	<u>£94.09</u>
SD	<u>\$75.13</u>	<u>\$85.99</u>	N/A
China A Shares Equity Portfolio			
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>CNH853,146,436</u>	<u>CNH598,220,693</u>	<u>CNH1,999,578,505</u>
Klasse			
A	<u>CNH119.15</u>	<u>CNH124.83</u>	<u>CNH145.53</u>
AAUD H	<u>AUD14.72</u>	<u>AUD15.40</u>	<u>AUD18.54</u>
ACAD H	N/A	N/A	<u>CAD18.89</u>
A EUR	<u>€18.07</u>	<u>€20.13</u>	<u>€21.63</u>
A HKD H	<u>HKD109.93</u>	<u>HKD114.33</u>	<u>HKD137.57</u>
ANZD H	N/A	N/A	<u>NZD18.76</u>
ASGD H	<u>SGD15.23</u>	<u>SGD15.79</u>	<u>SGD18.97</u>
A USD	<u>\$17.21</u>	<u>\$19.26</u>	<u>\$23.51</u>
A USD H	<u>\$16.74</u>	<u>\$17.20</u>	<u>\$20.63</u>
AD HKD	<u>HKD103.43</u>	<u>HKD120.43</u>	<u>HKD149.89</u>
AD HKD H	<u>HKD101.84</u>	<u>HKD110.69</u>	<u>HKD135.31</u>
AD SGD H	<u>SGD15.14</u>	<u>SGD16.40</u>	<u>SGD20.06</u>
AD USD H	<u>\$15.30</u>	<u>\$16.54</u>	<u>\$20.21</u>
I	<u>CNH124.79</u>	<u>CNH129.70</u>	<u>CNH150.01</u>
I GBP	<u>£18.58</u>	<u>£20.22</u>	<u>£21.78</u>
I USD H	<u>\$17.14</u>	<u>\$17.48</u>	<u>\$20.81</u>
S	<u>CNH177.60</u>	<u>CNH182.76</u>	<u>CNH209.30</u>
S USD	<u>\$105.95</u>	<u>\$116.39</u>	<u>\$139.57</u>
S1	<u>CNH1,235.55</u>	<u>CNH1,280.60</u>	<u>CNH1,477.59</u>
S1 CAD (28)	<u>CAD109.56</u>	N/A	N/A
S1 EUR	<u>€112.79</u>	<u>€124.29</u>	<u>€132.13</u>
S1 GBP	<u>£85.32</u>	<u>£92.64</u>	<u>£99.51</u>
SP1 USD	<u>\$208.13</u>	<u>\$228.70</u>	<u>\$274.24</u>

	China Bond Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>CNH326,925,181</u>	<u>CNH406,297,162</u>	<u>CNH819,855,148</u>
Klasse			
A2	<u>CNH117.72</u>	<u>CNH115.14</u>	<u>CNH110.28</u>
I2 (29)	<u>N/A</u>	<u>CNH118.11</u>	<u>CNH112.51</u>
SA	<u>CNH105.03</u>	<u>CNH104.65</u>	<u>CNH102.34</u>
	Financial Credit Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>\$138,713,963</u>	<u>\$152,267,451</u>	<u>\$205,492,892</u>
Klasse			
A2	<u>\$16.12</u>	<u>\$17.77</u>	<u>\$19.36</u>
A2 CHF H	<u>CHF14.09</u>	<u>CHF16.14</u>	<u>CHF17.85</u>
A2 EUR H	<u>€14.25</u>	<u>€16.24</u>	<u>€17.91</u>
AT	<u>\$13.48</u>	<u>\$15.52</u>	<u>\$17.43</u>
I2	<u>\$16.59</u>	<u>\$18.18</u>	<u>\$19.70</u>
I2 CHF H	<u>CHF14.49</u>	<u>CHF16.51</u>	<u>CHF18.15</u>
I2 EUR H	<u>€14.62</u>	<u>€16.57</u>	<u>€18.18</u>
I2 GBP H	<u>£15.15</u>	<u>£16.90</u>	<u>£18.39</u>
IT	<u>\$13.52</u>	<u>\$15.56</u>	<u>\$17.47</u>
S	<u>\$114.73</u>	<u>\$124.87</u>	<u>\$134.34</u>
S EUR H	<u>€101.38</u>	<u>€114.04</u>	<u>€124.21</u>
S GBP H	<u>£104.59</u>	<u>£115.86</u>	<u>£125.10</u>
S1	<u>\$111.91</u>	<u>\$122.41</u>	<u>\$132.34</u>
S1 EUR H	<u>€98.87</u>	<u>€111.77</u>	<u>€122.35</u>
S1 GBP H	<u>£101.99</u>	<u>£113.54</u>	<u>£123.22</u>
ZT	<u>\$89.91</u>	<u>\$103.51</u>	<u>\$116.22</u>

Low Volatility Total Return Equity Portfolio			
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>\$180,567,445</u>	<u>\$108,439,447</u>	<u>\$121,966,816</u>
Klasse			
A	<u>\$14.88</u>	<u>\$14.64</u>	<u>\$14.17</u>
A AUD H	<u>AUD13.95</u>	<u>AUD13.86</u>	<u>AUD13.48</u>
A CAD H	<u>CAD14.16</u>	<u>CAD13.94</u>	<u>CAD13.51</u>
A EUR H	<u>€13.57</u>	<u>€13.67</u>	<u>€13.35</u>
A GBP H	<u>£13.99</u>	<u>£13.88</u>	<u>£13.46</u>
A HKD	<u>HKD95.34</u>	<u>HKD93.98</u>	<u>HKD90.04</u>
A NZD H	<u>NZD14.24</u>	<u>NZD14.02</u>	<u>NZD13.54</u>
A PLN H	<u>PLN104.18</u>	<u>PLN98.13</u>	<u>PLN93.90</u>
A SGD H	<u>SGD14.11</u>	<u>SGD13.95</u>	<u>SGD13.51</u>
AD	<u>\$12.24</u>	<u>\$12.64</u>	<u>\$12.83</u>
AD AUD H	<u>AUD12.12</u>	<u>AUD12.53</u>	<u>AUD12.76</u>
AD CAD H	<u>CAD12.21</u>	<u>CAD12.60</u>	<u>CAD12.80</u>
AD GBP H	<u>£12.13</u>	<u>£12.54</u>	<u>£12.74</u>
AD HKD	<u>HKD81.96</u>	<u>HKD84.77</u>	<u>HKD85.11</u>
AD NZD H	<u>NZD12.21</u>	<u>NZD12.62</u>	<u>NZD12.81</u>
AD SGD H	<u>SGD12.20</u>	<u>SGD12.61</u>	<u>SGD12.79</u>
I	<u>\$15.39</u>	<u>\$15.02</u>	<u>\$14.43</u>
I EUR H	<u>€14.77</u>	<u>€14.78</u>	<u>€14.32</u>
I PLN H	<u>PLN106.95</u>	<u>PLN99.93</u>	<u>PLN94.75</u>
S	<u>\$106.90</u>	<u>\$103.42</u>	<u>\$98.43</u>
S1	<u>\$104.61</u>	<u>\$101.72</u>	<u>\$97.29</u>
S1 JPY H	<u>¥9,622.00</u>	<u>¥9,728.00</u>	<u>¥9,349.00</u>

Sustainable Global Thematic Credit Portfolio			
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>€97,985,845</u>	<u>€94,055,028</u>	<u>€29,998,434</u>
Klasse			
A2	<u>€13.15</u>	<u>€13.87</u>	<u>€15.75</u>
I2	<u>€13.96</u>	<u>€14.65</u>	<u>€16.58</u>
I2 CHF H (30)	<u>CHF14.70</u>	N/A	N/A
I2 GBP H	<u>£13.73</u>	<u>£14.22</u>	<u>£15.94</u>
I2 USD H	<u>\$14.30</u>	<u>\$14.59</u>	<u>\$16.32</u>
INN AUD H	<u>AUD12.80</u>	<u>AUD13.65</u>	<u>AUD15.60</u>
S	<u>€94.93</u>	<u>€99.20</u>	<u>€111.66</u>
S GBP H	<u>£85.86</u>	<u>£88.46</u>	N/A
S1	<u>€93.40</u>	<u>€97.98</u>	<u>€110.73</u>
S1 GBP H	<u>£91.74</u>	<u>£94.91</u>	<u>£106.33</u>
S1 USD H	<u>\$95.77</u>	<u>\$97.38</u>	<u>\$108.86</u>
Z2	<u>€83.17</u>	<u>€86.82</u>	N/A

Sustainable European Thematic Portfolio (31)			
	25. Juli 2022	31. Mai 2022	31. Mai 2021
Nettovermögen.....	<u>€2,285,751</u>	<u>€2,337,118</u>	<u>€2,526,875</u>
Klasse			
A	<u>€18.76</u>	<u>€19.22</u>	<u>€21.06</u>
I	<u>€19.15</u>	<u>€19.60</u>	<u>€21.34</u>
S	<u>€130.67</u>	<u>€133.60</u>	<u>€144.43</u>
S1	<u>€128.26</u>	<u>€131.25</u>	<u>€142.71</u>

	Event Driven Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	\$184,186,106	\$252,867,047	\$165,084,607
Klasse			
I	\$13.56	\$14.76	\$15.05
I EUR H	€13.05	€14.62	N/A
I GBP H (19)	£14.04	N/A	N/A
S	\$92.60	\$99.84	\$100.95
S1	\$94.00	\$102.07	\$103.94
S1 EUR H	€89.44	€99.76	€102.61
S1 GBP H (19)	£93.68	N/A	N/A
S1 SEK H	kr902.88	kr1,002.88	N/A
SU	\$93.82	\$101.93	\$103.84

	Sustainable All Market Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	€114,393,470	€101,584,226	€10,937,756
Klasse			
A	€15.03	€15.57	€16.26
A USD H	\$15.73	\$15.83	\$16.35
AD (34)	€14.81	N/A	N/A
AD AUD H (34)	AUD14.79	N/A	N/A
AD CAD H (34)	CAD14.83	N/A	N/A
AD GBP H (34)	£14.81	N/A	N/A
AD HKD H (34)	HKD98.97	N/A	N/A
AD SGD H (34)	SGD14.82	N/A	N/A
AD USD H (34)	\$14.87	N/A	N/A
AI USD H	\$67.61	\$73.83	N/A
EI USD H	\$66.87	\$73.76	N/A
F (5)	€100.35	N/A	N/A
F CHF H (5)	CHF100.02	N/A	N/A
F GBP H (35)	£100.82	N/A	N/A
F USD H (36)	\$100.62	N/A	N/A
I	€15.30	€15.75	€16.33
I GBP H	£15.69	£15.94	£16.40
I USD H	\$16.04	\$16.01	\$16.42
S	€104.32	€106.39	€109.39
S GBP H	£89.51	£90.09	N/A
S1	€102.66	€105.38	€109.01

	Short Duration Income Portfolio		
	31. Mai 2023	31. Mai 2022	31. Mai 2021
Nettovermögen	\$110,984,990	\$94,585,062	\$25,094,653
Klasse			
A2	\$14.13	\$14.11	\$15.00
AT	\$12.78	\$13.36	\$14.80
I2	\$14.32	\$14.21	\$15.03
I2 EUR H	€13.72	€14.01	€14.98
I2 GBP H	£14.09	£14.17	£15.01
IT	\$12.77	\$13.36	\$14.80
S	\$96.69	\$95.48	\$100.37
S1	\$95.89	\$95.02	\$100.25

	Sustainable Income Portfolio	
	31. Mai 2023	31. Mai 2022
Nettovermögen.....	<u>\$98,716,277</u>	<u>\$99,822,295</u>
Klasse		
A2	<u>\$13.10</u>	<u>\$13.40</u>
AA	<u>\$11.95</u>	<u>\$12.86</u>
AA AUD H	<u>AUD11.76</u>	<u>AUD12.80</u>
AA EUR H	<u>€11.84</u>	<u>€12.82</u>
AA GBP H	<u>£11.79</u>	<u>£12.82</u>
AA RMB H	<u>CNH79.12</u>	<u>CNH85.94</u>
AA SGD H	<u>SGD11.88</u>	<u>SGD12.86</u>
AT	<u>\$12.29</u>	<u>\$13.04</u>
AT CHF H (40)	<u>CHF14.68</u>	<u>N/A</u>
AT EUR H	<u>€12.17</u>	<u>€12.99</u>
AT SGD H	<u>SGD12.21</u>	<u>SGD13.03</u>
I2	<u>\$13.25</u>	<u>\$13.47</u>
I2 CHF H	<u>CHF12.56</u>	<u>CHF13.29</u>
I2 EUR H	<u>€12.71</u>	<u>€13.31</u>
I2 GBP H	<u>£12.98</u>	<u>£13.42</u>
IT	<u>\$12.28</u>	<u>\$13.04</u>
S	<u>\$89.53</u>	<u>\$90.43</u>
S1	<u>\$88.65</u>	<u>\$89.99</u>
S1QG JPY	<u>¥10,199.00</u>	<u>¥10,075.00</u>
S1QG JPY H	<u>¥8,096.00</u>	<u>¥8,706.00</u>
	Sustainable Climate Solutions Portfolio	
	31. Mai 2023	31. Mai 2022
Nettovermögen.....	<u>\$1,678,711</u>	<u>\$1,657,520</u>
Klasse		
A	<u>\$12.10</u>	<u>\$12.28</u>
A AUD H	<u>AUD11.52</u>	<u>AUD12.10</u>
A EUR	<u>€12.83</u>	<u>€12.98</u>
A HKD H	<u>HKD79.50</u>	<u>HKD81.77</u>
A RMB H	<u>CNH79.21</u>	<u>CNH82.51</u>
I	<u>\$12.24</u>	<u>\$12.33</u>
I CHF	<u>CHF12.15</u>	<u>CHF12.89</u>
I EUR	<u>€12.99</u>	<u>€13.03</u>
I GBP	<u>£13.09</u>	<u>£13.02</u>
S	<u>\$82.66</u>	<u>\$82.57</u>
S1	<u>\$81.80</u>	<u>\$82.28</u>
S1 EUR	<u>€86.78</u>	<u>€86.92</u>
S1 GBP	<u>£87.45</u>	<u>£86.84</u>

		Global Low Carbon Equity Portfolio	
		31. Mai 2023	31. Mai 2022
Nettovermögen		\$3,584,452	\$2,682,996
Klasse			
I		\$13.88	\$13.37
I CHF		CHF13.67	CHF13.87
I EUR		€14.63	€14.04
I GBP		£14.77	£14.06
S		\$93.54	\$89.48
S1		\$92.85	\$89.27
S1 EUR		€97.87	€93.69
S1 GBP		£98.86	£93.82
		Climate High Income Portfolio	
		31. Mai 2023	31. Mai 2022
Nettovermögen		\$17,978,527	\$18,218,499
Klasse			
A2		\$13.09	\$13.58
A2 AUD H		AUD12.87	AUD13.55
A2 HKD H		HKD86.11	HKD90.45
A2 RMB H		CNH86.54	CNH91.42
AA		\$11.98	\$13.23
AA AUD H		AUD11.87	AUD13.21
AA EUR H		€11.93	€13.22
AA HKD H		HKD79.45	HKD88.15
AA RMB H		CNH79.26	CNH88.05
AT		\$12.33	\$13.35
AT EUR H		€12.27	€13.34
F (36)		\$100.41	N/A
F CHF H (5)		CHF99.30	N/A
F EUR H (5)		€99.60	N/A
F GBP H (5)		£99.80	N/A
I2		\$13.21	\$13.62
I2 CHF H		CHF12.63	CHF13.53
I2 EUR H		€12.78	€13.55
I2 GBP H		£13.04	£13.61
IT		\$12.32	\$13.34
S		\$88.98	\$91.12
S1		\$88.28	\$90.88
S1 EUR H		€85.37	€90.34
S1 GBP H		£87.12	£90.79

	Sustainable US Thematic Portfolio	
	31. Mai 2023	31. Mai 2022
Nettovermögen.....	<u>\$1,085,081,373</u>	<u>\$986,313,897</u>
Klasse		
A	<u>\$37.06</u>	<u>\$37.38</u>
A AUD H	<u>AUD61.65</u>	<u>AUD64.19</u>
A CAD H	<u>CAD58.30</u>	<u>CAD59.63</u>
A EUR	<u>€34.67</u>	<u>€34.82</u>
A EUR H	<u>€55.12</u>	<u>€57.75</u>
A GBP H	<u>£47.09</u>	<u>£48.72</u>
A HKD	<u>HKD290.28</u>	<u>HKD293.42</u>
A SGD H	<u>SGD47.16</u>	<u>SGD48.34</u>
B	<u>\$29.83</u>	<u>\$30.39</u>
C	<u>\$34.88</u>	<u>\$35.34</u>
C EUR	<u>€32.63</u>	<u>€32.92</u>
C EUR H	<u>€52.43</u>	<u>€55.19</u>
C SGD	<u>SGD47.23</u>	<u>SGD48.48</u>
E	<u>\$13.61</u>	<u>\$13.87</u>
I	<u>\$44.39</u>	<u>\$44.41</u>
I EUR	<u>€41.52</u>	<u>€41.37</u>
I EUR H	<u>€60.68</u>	<u>€63.09</u>
I GBP	<u>£23.03</u>	<u>£22.75</u>
I GBP H	<u>£13.11</u>	<u>£13.46</u>
IN	<u>\$79.22</u>	<u>\$79.26</u>
IN EUR	<u>€74.11</u>	<u>€73.82</u>
INN EUR	<u>€14.06</u>	<u>€14.01</u>
S	<u>\$61.32</u>	<u>\$60.86</u>
S1	<u>\$46.98</u>	<u>\$46.93</u>
S1 EUR	<u>€43.95</u>	<u>€43.71</u>
S1 GBP	<u>£98.34</u>	<u>£96.93</u>
S1 GBP H	<u>£87.61</u>	<u>£89.78</u>
S1 JPY H	<u>¥414.00</u>	<u>¥434.00</u>
S1NN GBP (41)	<u>£99.41</u>	<u>N/A</u>

	China Net Zero Solutions Portfolio	
	31. Mai 2023	31. Mai 2022
Nettovermögen.....	<u>\$20,407,705</u>	<u>\$2,094,451</u>
Klasse		
A	<u>\$11.13</u>	<u>\$15.69</u>
A AUD H	<u>AUD10.80</u>	<u>AUD15.68</u>
A EUR	<u>€10.77</u>	<u>€15.66</u>
A EUR H	<u>€11.31</u>	<u>€15.88</u>
A HKD	<u>HKD74.07</u>	<u>HKD104.63</u>
A RMB H	<u>CNH72.47</u>	<u>CNH105.03</u>
A SGD H	<u>SGD10.99</u>	<u>SGD15.69</u>
I	<u>\$11.23</u>	<u>\$15.70</u>
I AUD H	<u>AUD10.90</u>	<u>AUD15.69</u>
I EUR	<u>€11.41</u>	<u>€15.89</u>
I EUR H	<u>€10.86</u>	<u>€15.68</u>
I GBP	<u>£11.83</u>	<u>£16.24</u>
I GBP H	<u>£11.05</u>	<u>£15.70</u>
I HKD	<u>HKD74.74</u>	<u>HKD104.72</u>
I RMB H	<u>CNH73.11</u>	<u>CNH105.13</u>
I SGD H	<u>SGD11.09</u>	<u>SGD15.70</u>
S	<u>\$75.70</u>	<u>\$104.79</u>
S1	<u>\$75.07</u>	<u>\$104.70</u>

	American Multi-Asset Portfolio	
	31. Mai 2023	31. Mai 2022
Nettovermögen.....	<u>\$6,766,111</u>	<u>\$6,670,545</u>
Klasse		
A	<u>\$14.28</u>	<u>\$14.28</u>
A AUD H	<u>AUD13.95</u>	<u>AUD14.23</u>
A EUR	<u>€14.48</u>	<u>€14.41</u>
A EUR H	<u>€13.77</u>	<u>€14.24</u>
A HKD	<u>HKD14.25</u>	<u>HKD14.28</u>
A RMB H	<u>CNH92.95</u>	<u>CNH95.16</u>
A SGD H	<u>SGD14.11</u>	<u>SGD14.27</u>
AD	<u>\$13.33</u>	<u>\$14.21</u>
AD AUD H	<u>AUD13.13</u>	<u>AUD14.17</u>
AD EUR	<u>€13.54</u>	<u>€14.34</u>
AD EUR H	<u>€13.17</u>	<u>€14.18</u>
AD HKD	<u>HKD13.31</u>	<u>HKD14.21</u>
AD RMB H	<u>CNH87.76</u>	<u>CNH94.55</u>
AD SGD H	<u>SGD13.23</u>	<u>SGD14.20</u>
I	<u>\$14.39</u>	<u>\$14.29</u>
I EUR	<u>€14.59</u>	<u>€14.42</u>
I EUR H	<u>€13.88</u>	<u>€14.25</u>
I GBP	<u>£15.07</u>	<u>£14.77</u>
I GBP H	<u>£14.08</u>	<u>£14.26</u>
I SGD H	<u>SGD14.22</u>	<u>SGD14.28</u>
ID	<u>\$13.33</u>	<u>\$14.21</u>
S	<u>\$96.80</u>	<u>\$95.32</u>
S1	<u>\$96.16</u>	<u>\$95.26</u>

		Diversity Champions Equity Portfolio (19)
		31. Mai 2023
Nettovermögen.....		<u>\$53,910,619</u>
Klasse		
A		<u>\$15.12</u>
A CHF		<u>CHF14.82</u>
A CHF HP		<u>CHF14.91</u>
A EUR		<u>€15.04</u>
A EUR HP		<u>€15.02</u>
A GBP		<u>£15.02</u>
A GBP HP		<u>£15.13</u>
A USD HP		<u>\$15.22</u>
F		<u>\$101.33</u>
F CHF		<u>CHF99.30</u>
F CHF HP		<u>CHF99.90</u>
F EUR HP		<u>€100.57</u>
F GBP HP		<u>£101.40</u>
F USD HP		<u>\$102.02</u>
FNN CHF		<u>CHF98.81</u>
I		<u>\$15.17</u>
I CHF		<u>CHF14.87</u>
I EUR		<u>€15.09</u>
I GBP		<u>£15.08</u>
S		<u>\$101.55</u>
S1		<u>\$101.23</u>
W		<u>\$15.19</u>
W CHF HP		<u>CHF14.98</u>
W EUR HP		<u>€15.10</u>
W GBP HP		<u>£15.21</u>
W USD HP		<u>\$15.29</u>
		Global ESG Improvers Portfolio (42)
		31. Mai 2023
Nettovermögen.....		<u>\$2,863,327</u>
Klasse		
A		<u>\$14.15</u>
A EUR (5)		<u>€14.55</u>
A EUR HP (43)		<u>€14.55</u>
F		<u>\$94.68</u>
F EUR		<u>€96.30</u>
F GBP		<u>£93.84</u>
I		<u>\$14.18</u>
I EUR		<u>€14.43</u>
I GBP		<u>£14.06</u>
S		<u>\$94.83</u>
S1		<u>\$94.62</u>

	Global Value Portfolio (36) 31. Mai 2023
Nettovermögen	<u>\$610,198,229</u>
Klasse	
A	<u>\$19.27</u>
A EUR	<u>€18.03</u>
A SGD	<u>SGD26.08</u>
A SGD H	<u>SGD19.15</u>
AD	<u>\$13.70</u>
AD AUD H	<u>AUD12.23</u>
AD CAD H	<u>CAD12.73</u>
AD EUR H	<u>€13.23</u>
AD GBP H	<u>£12.68</u>
AD HKD	<u>HKD107.38</u>
AD ZAR H	<u>R84.35</u>
B	<u>\$15.48</u>
C	<u>\$17.63</u>
C EUR	<u>€16.49</u>
I	<u>\$22.83</u>
I EUR	<u>€21.36</u>
I GBP	<u>£14.70</u>
I SGD	<u>SGD30.89</u>
S	<u>\$27.13</u>
S GBP	<u>£21.82</u>
S GBP H	<u>£20.65</u>
S1	<u>\$24.08</u>
S1 AUD H	<u>AUD114.62</u>
S1 EUR	<u>€22.54</u>
S1 GBP	<u>£19.37</u>
SD	<u>\$92.94</u>

** Die Anteilsklasse wurde umbenannt. Zuvor S1 EUR H.

- (1) Auflegungsdatum 6. Juli 2022
- (2) Auflegungsdatum 24. Juni 2022
- (3) Auflegungsdatum 13. April 2023
- (4) Auflegungsdatum 20. April 2023
- (5) Auflegungsdatum 3. April 2023
- (6) Auflegungsdatum 28. Februar 2023
- (7) Aufgelöst am 30. November 2022 mit einem endgültigen NIW je Anteil von \$12.94
- (8) Aufgelöst am 30. November 2022 mit einem endgültigen NIW je Anteil von \$9.31
- (9) Aufgelöst am 6. April 2023 mit einem endgültigen NIW je Anteil von ¥11,688.00
- (10) Aufgelöst am 6. April 2023 mit einem endgültigen NIW je Anteil von ¥8,678.00
- (11) Aufgelöst am 26. Oktober 2022 mit einem endgültigen NIW je Anteil von CNH903.31
- (12) Aufgelöst am 25. Mai 2023 mit einem endgültigen NIW je Anteil von €92.43
- (13) Aufgelöst am 13. April 2023 mit einem endgültigen NIW je Anteil von \$87.74
- (14) Auflegungsdatum 2. Juni 2022
- (15) Auflegungsdatum 7. Oktober 2022
- (16) Auflegungsdatum 6. September 2022
- (17) Aufgelöst am 26. September 2022 mit einem endgültigen NIW je Anteil von €13.00
- (18) Auflegungsdatum 21. Juli 2022

- (19) Auflegungsdatum 13. Dezember 2022
- (20) Aufgelöst am 17. Oktober 2022 mit einem endgültigen NIW je Anteil von £89.27
- (21) Aufgelöst am 6. September 2022 mit einem endgültigen NIW je Anteil von €13.66
- (22) Aufgelöst am 24. März 2023 mit einem endgültigen NIW je Anteil von €17.59
- (23) Aufgelöst am 1. Juni 2022 mit einem endgültigen NIW je Anteil von NOK928.46
- (24) Letzte offizielle NIW-Berechnung am 20. April 2023. Siehe Erläuterung A.
- (25) Letzte offizielle NIW-Berechnung am 7. Dezember 2022. Siehe Erläuterung A.
- (26) Aufgelöst am 13. Januar 2023 mit einem endgültigen NIW je Anteil von \$170.80
- (27) Auflegungsdatum 16. Februar 2023
- (28) Auflegungsdatum 2. November 2022
- (29) Aufgelöst am 26. August 2022 mit einem endgültigen NIW je Anteil von CNH119.49
- (30) Auflegungsdatum 15. Juni 2022
- (31) Letzte offizielle NIW-Berechnung am 25. Juli 2022
- (32) Letzte offizielle NIW-Berechnung am 26. September 2022
- (33) Letzte offizielle NIW-Berechnung am 28. März 2023
- (34) Auflegungsdatum 6. Dezember 2022
- (35) Auflegungsdatum 14. Dezember 2022
- (36) Auflegungsdatum 31. März 2023
- (37) Letzte offizielle NIW-Berechnung am 18. Oktober 2022
- (38) Aufgelöst am 11. Oktober 2022 mit einem endgültigen NIW je Anteil von ¥11,905.00
- (39) Aufgelöst am 7. Oktober 2022 mit einem endgültigen NIW je Anteil von €15.86
- (40) Auflegungsdatum 7. Februar 2023
- (41) Auflegungsdatum 26. Januar 2023
- (42) Auflegungsdatum 31. Januar 2023
- (43) Auflegungsdatum 4. April 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 Anlagepools (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.

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

gesellschaft in das India Growth Portfolio durchgeführt. Nach Abschluss des Umwandlungsplans bereitete der Investmentmanager die Liquidation der mauritischen Tochtergesellschaft vor, die am 19. April 2023 abgeschlossen wurde.

Das Portfolio AB SICAV I – Sustainable European Thematic Portfolio wurde aufgelöst. Der letzte offizielle Nettoinventarwert („NIW“) wurde am 25. Juli 2022 berechnet. Zum 31. Mai 2023 belief sich der Barsaldo für das Portfolio auf 0 €.

Mit Wirkung zum 30. September 2022 wurde das AB SICAV I – Euro High Yield Portfolio in AB SICAV I – Sustainable Euro High Yield Portfolio umbenannt und die Anlagepolitik geändert.

Der Verwaltungsrat beschloss, die Einrichtung der neuen Portfolios innerhalb des Fonds zu genehmigen: AB SICAV I – Diversity Champions Equity Portfolio und AB SICAV I – Global ESG Improvers Portfolio. Die Portfolios nahmen ihre Tätigkeit am 13. Dezember 2022 bzw. am 31. Januar 2023 auf.

Das Portfolio AB SICAV I – Multi-Strategy Alternative Portfolio wurde aufgelöst. Der letzte offizielle NIW wurde am 7. Dezember 2022 berechnet, wobei die letzte Tranche des Liquidationserlöses am 22. Dezember 2022 ermittelt wurde. Die Liquidation wurde am 28. Dezember 2022 abgeschlossen. Zum 31. Mai 2023 belief sich der Barsaldo für das Portfolio auf 132.744 USD. Zum Ende des Jahres befanden sich zwei illiquide Wertpapiere in der Verwahrung, die nicht verkauft wurden. Es gibt keine öffentlichen Handelsplätze für den Verkauf der Wertpapiere.

Der Verwaltungsrat hat beschlossen, die Übertragung aller Vermögenswerte und Verbindlichkeiten (die „Umstrukturierung“) des AB FCPI – Global Value Portfolio auf AB SICAV I – Global Value Portfolio zu genehmigen. Die Umstrukturierung erfolgte mit Wirkung zum 31. März 2023 zum Umtauschverhältnis von 1:1. Der erste Handelstag des AB SICAV I war der 3. April 2023.

Die folgende Tabelle zeigt den Beginn der Geschäftstätigkeit der einzelnen Portfolios sowie die zum 31. Mai 2023 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
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 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 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

AB SICAV I –	Geschäftsaufnahme	Angeborene Anteilklassen
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
US Small and Mid-Cap Portfolio	15. März 2010	A, A AUD H, A EUR, A EUR H, A HKD, C, C EUR, C EUR H, I, I EUR, I EUR H, I GBP, INN GBP, S1, S1 EUR, S1 EUR H & 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, S1D & SD
RMB Income Plus Portfolio	23. Mai 2011	A2, A2 CHF, A2 EUR, A2 GBP, A2 HKD, A2 SGD, A2 USD, AR EUR, AT, AT HKD, AT SGD, AT USD, C2, C2 USD, CT, CT USD, I2, I2 CHF, I2 EUR, I2 GBP, I2 HKD, I2 SGD, I2 USD, IT, IT SGD, IT USD, S USD, S1 EUR, S1 USD, W2 & W2 CHF
Short Duration High Yield Portfolio	29. Juli 2011	A2, A2 CHF H, A2 EUR H, A2 GBP H, A2 HKD, AA, AA AUD H, AA SGD H, AI, AI AUD H, AR EUR H, AT, AT AUD H, AT CAD H, AT EUR H, AT GBP H, AT HKD, AT SGD H, B2, BT, C2, CT, EI, EI AUD H, I2, I2 CHF H, I2 EUR H, I2 GBP H, IT, IT GBP H, IT SGD H, N2, NT, S, S1 & 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, S1 SGD H, W, W CHF H, W EUR, W EUR H, W GBP H & W SGD H
Global Plus Fixed Income Portfolio	1. Februar 2012	1, 1 EUR H, 1 GBP H, 1D, 1D EUR H, 1D GBP H, 2, 2 EUR H, 2 GBP H, A2, A2 EUR H, A2 SGD H, AT, AT AUD H, AT CAD H, AT EUR H, AT GBP H, AT SGD H, C2, C2 EUR H, CT, I2, I2 EUR H, I2 GBP H, S, S CAD H, S GBP H, S1, S1 AUD H, S1 EUR 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 JPY H, S13 EUR H, W & W CHF H
Emerging Market Local Currency Debt Portfolio	22. Februar 2012	A2, A2 CZK H, A2 EUR H, A2 PLN, A2 PLN H, AA, AT, I2, I2 EUR H, SA & ZT
Asia Pacific Local Currency Debt Portfolio	8. Februar 2012	A2, A2 EUR H, A2 HKD, AA, AA AUD H, AA CAD H, AA EUR H, AA GBP H, AA HKD, AA SGD H, AT, AT AUD H, AT CAD H, AT EUR H, AT GBP H, AT HKD, AT SGD H, I2, I2 EUR H, S & S1
Emerging Market Corporate Debt Portfolio	22. Februar 2012	A2, A2 EUR H, AA AUD H, AA SGD H, AR EUR, AT GBP H, C2, CT, I2, I2 EUR H, IT, N2, NT, S, S1 & ZT

AB SICAV I –	Geschäftsaufnahme	Angebotene Anteilklassen
US High Yield Portfolio	29. März 2012	A2, A2 EUR H, A2 SEK H, AA, AA AUD H, AI, AI AUD H, C2, EI, EI AUD H, I2, I2 EUR H, I2 SEK H, IT, IT AUD H, N2, NT, S, S1 & ZT
Low Volatility Equity Portfolio	11. Dezember 2012	A, A AUD H, A EUR, A EUR H, A HKD, ANZD 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, S1D, S1L, S1NN EUR & SD
Emerging Markets Low Volatility Equity Portfolio	13. März 2014	A, A HKD, AD, AD AUD H, AD CAD H, AD HKD, F, I, S EUR & S GBP
Global Dynamic Bond Portfolio	15. Mai 2014	A2 CHF H, A2 EUR H, A2 USD H, AR EUR H, I2, I2 CHF H, I2 EUR H, I2 USD H, S, S EUR H, S1, S1 EUR H, S1 USD H & SQD
Concentrated US Equity Portfolio	23. Dezember 2013	A, A AUD H, A EUR, A EUR H, A SGD H, AR EUR, C, I, I AUD H, I CHF H, I EUR H, I GBP, I GBP H, I SGD H, N, S, S1, S1 EUR, S1 GBP H & SD
Concentrated Global Equity Portfolio	23. Dezember 2013	A, A EUR H, A SGD H, AR EUR, C, I, I CAD H, I CHF H, I EUR, I EUR H, I GBP, I GBP H, N, S GBP, S1 & S1 EUR
Global Core Equity Portfolio	11. Juli 2014	A, A AUD H, A EUR H, A SGD H, AR EUR, C, I, I AUD H, I CHF H, I EUR, I EUR H, I GBP H, I SGD H, IX EUR, N, RX EUR, S, S GBP H, S NOK HP, S1, S1 GBP, S1 NOK HP, S1NN 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 AUD H, I2 CHF H, I2 EUR H, I2 GBP H, I2 HKD, I2 SGD H, IT, IT EUR H, IT HKD, IT SGD H, S, S GBP H, S1, S1 EUR H, S1 GBP H & ZT
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, 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, S1N & S1N 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

AB SICAV I –	Geschäftsaufnahme	Angeborene Anteilklassen
All Market Income Portfolio	4. Mai 2018	A, A CHF H, A EUR H, A HKD, A SGD H, A2X, A2X EUR, AD, AD AUD H, AD CAD H, AD EUR H, AD GBP H, AD HKD, AD NZD H, AD RMB H, AD SGD H, AD ZAR H, AMG, AMG EUR H, ANN, ANN EUR H, AQQ, AQQ EUR H, AR EUR H, AX, AX EUR, AX SGD, B2X, BX, C, C2X, CD, CX, ED, ED AUD H, ED ZAR H, I, I CHF H, I EUR H, I SGD H, ID, IMG, IMG EUR H, INN, INN EUR H, INN GBP H, IQG, IQG EUR H, N, ND, S1, S1 AUD H, S1 CHF H, S1 EUR H, S1 GBP H, S1D JPY H, S1QG GBP H & SD
China A Shares Equity Portfolio	30. November 2018	A, A AUD H, A EUR, A HKD H, A SGD H, A USD, A USD H, AD HKD, AD HKD H, AD SGD H, AD USD H, I, I GBP, I USD H, S, S USD, S1, S1 CAD, S1 EUR, S1 GBP & SP1 USD
China Bond Portfolio	30. November 2018	A2 & SA
Financial Credit Portfolio	14. Mai 2018	A2, A2 CHF H, A2 EUR H, AT, I2, I2 CHF H, I2 EUR H, I2 GBP H, IT, S, S EUR H, S GBP H, S1, S1 EUR H, S1 GBP H & ZT
Low Volatility Total Return Equity Portfolio	31. Januar 2019	A, A AUD H, A CAD H, A EUR H, A GBP H, A HKD, A NZD H, A PLN H, A SGD H, AD, AD AUD H, AD CAD H, AD GBP H, AD HKD, AD NZD H, AD SGD H, I, I EUR H, I PLN H, S, S1 & S1 JPY H
Sustainable Global Thematic Credit Portfolio	14. Mai 2019	A2, I2, I2 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 USD 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
Short Duration Income Portfolio	21. Januar 2021	A2, AT, I2, I2 EUR H, I2 GBP H, IT, S & S1
Sustainable Income Portfolio	11. Juni 2021	A2, AA, AA AUD H, AA EUR H, AA GBP H, AA RMB H, AA SGD H, AT, AT 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
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	I, I CHF, I EUR, I GBP, S, S1, S1 EUR & S1 GBP
Climate High Income Portfolio	9. Dezember 2021	A2, A2 AUD H, A2 HKD H, A2 RMB H, AA, AA AUD H, AA EUR H, AA HKD H, AA RMB H, AT, AT EUR H, F, F CHF H, F EUR H, F GBP H, I2, I2 CHF H, I2 EUR H, I2 GBP H, IT, S, S1, S1 EUR H & S1 GBP H
Sustainable US Thematic Portfolio	28. Januar 2022	A, A AUD H, A CAD H, A EUR, A EUR H, A GBP H, A HKD, A SGD H, B, C, C EUR, C EUR H, C SGD, E, I, I EUR, I EUR H, I GBP, I GBP H, IN, IN EUR, INN EUR, S, S1, S1 EUR, S1 GBP, S1 GBP H, S1 JPY H & S1NN 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

AB SICAV I –	Geschäftsaufnahme	Angeborene Anteilklassen
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 ESG Improvers Portfolio	31. Januar 2023	A, A EUR, A EUR HP, F, F EUR, F GBP, I, I EUR, I GBP, S & S1
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 GBP & SD

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 Short Duration Income Portfolio und Asia Pacific Local Currency Debt Portfolio, deren Jahresabschlüsse auf Basis der Nichtfortführung erstellt wurden, da der Verwaltungsrat entschieden hat, diese Portfolios am 20. Juni 2023 beziehungsweise am 26. September 2023 zu liquidieren. Es folgt eine Zusammenfassung der relevanten Bilanzierungsgrundsätze der Portfeuille.

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 Portfeuillees so berichtigen, dass sie den zum Bewertungszeitpunkt des Portfeuillees als angemessen erachteten Wert jener Wertpapiere widerspiegeln.

Wenn hinsichtlich eines bestimmten Portfeuille-Wertpapiers Verfahren zur Ermittlung des angemessenen Werts eingesetzt werden, können eine Reihe objektiver und subjektiver Faktoren berücksichtigt werden, darunter z. B. Entwicklungen seit der letzten Kursnotierung des Wertpapiers, die sich auf das

Wertpapier bzw. auf einen gesamten Markt auswirken, aktuelle Bewertungen entsprechender Aktienindizes oder Äußerungen bestimmter Regierungsbehörden. Soweit verfügbar, können die angemessenen Werte verwendet werden, die von den Bewertungsmodellen dritter Händler ermittelt werden. Wenn Verfahren zur Ermittlung des angemessenen Werts eingesetzt werden, können die Kurse einzelner Portfeuille-Wertpapiere, die zur Berechnung des Nettoinventarwerts („NIW“) des Portfeuillees 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 Portfeuille-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 Portfeuille-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 Portfeuillees schließen. Zwischen dem Schließen dieser Märkte und dem jeweiligen Bewertungszeitpunkt des Portfeuillees können bedeutende Ereignisse, darunter umfassende Marktbewegungen, eintreten. Insbesondere können Ereignisse auf dem US-Markt, die an einem Handelstag nach dem Schließen dieser anderen Märkte eintreten, den Wert der Portfeuille-Wertpapiere beeinflussen.

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

mein überwachten Verfahren bestimmt.

US-Staatstitel und alle anderen Schuldinstrumente, die eine verbleibende Laufzeit von höchstens 60 Tagen besitzen, werden im Allgemeinen von einem unabhängigen Kursdienst zum Marktkurs bewertet, sofern ein Marktkurs zur Verfügung steht. Wenn kein Marktkurs zur Verfügung steht, werden die Wertpapiere zum Buchwert bewertet. Diese Methode wird häufig für kurzfristige Wertpapiere benutzt, die eine ursprüngliche Laufzeit von höchstens 60 Tagen besitzen, sowie für kurzfristige Wertpapiere, die eine ursprüngliche Laufzeit von über 60 Tagen besaßen. In Fällen, in denen die fortgeführten Anschaffungskosten 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 das Komitee berücksichtigt, gehören unter anderem eine Verschlechterung der Bonität des Emittenten oder wesentliche Veränderungen der Zinssätze.

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

1.2 Bewertung von Optionsscheinen

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

1.3 Finanzterminkontrakte

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

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 Portfolios werden linear zu folgenden Daten beschrieben.

AB SICAV I –	Datum
Sustainable Income Portfolio	Juni 2026
Diversity Champions Equity Portfolio	Dezember 2027
Global ESG Improvers Portfolio	Januar 2028

Die Gründungskosten anderer Portfolios wurden in früheren Jahren vollständig beschrieben.

Für das Sustainable All Market Portfolio, Sustainable Climate Solutions Portfolio, Global Low Carbon Equity Portfolio, Climate High Income Portfolio, China Net Zero Solutions Portfolio, American Multi-Asset Portfolio und Short Duration Income Portfolio, Der Investmentmanager hat auf die ihm zustehenden Beträge in Bezug auf die Gründungskosten verzichtet, so dass der Vermögenswert für die abgegrenzten Gründungskosten für diese Portfolios im Geschäftsjahr zum 31. Mai 2023 beschrieben wurde.

3. Zuteilungsmethode

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

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

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

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

Aufgrund des stark institutionellen Charakters aller Arten von Anteilen der Klasse S der Portefeuilles werden bestimmte Kosten des Fonds auf Grundlage der minimalen Aktivität der

Anteilinhaber und Anforderungen des Kontostandes ggf. den entsprechenden Anteilen der Klasse S zugewiesen.

4. Währungsumrechnung

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

Die kombinierte Zusammensetzung des Fondsvermögens wird in US-Dollar zu den am Datum der kombinierten Zusammensetzung des Fondsvermögens geltenden Wechselkursen dargestellt, während die kombinierte Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens in US-Dollar zu den durchschnittlichen, während des Geschäftsjahres geltenden Wechselkursen dargestellt wird. Dem Jahresabschluss wurden folgende Kurse zugrunde gelegt: der Kassakurs von 1.0689 und der Durchschnittskurs von 1.0451 für die Umrechnung von EUR zu USD, der Kassakurs von 0.1403 und der Durchschnittskurs von 0.1444 für CNH zu USD sowie der Kassakurs von 1.2440 und der Durchschnittskurs von 1.2020 für GBP zu USD.

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

5. Anlageerträge 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 Transaktionstag zuzüglich eines Tages verbucht.

6. Schätzungen

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

7. Swing Pricing-Anpassung

(Die folgenden Angaben gelten für alle Portefeuilles mit Ausnahme des Sustainable Global Thematic Portfolio 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 Emerging Market Local Currency Debt Portfolio, Asia Income Opportunities Portfolio, All Market Income Portfolio, Financial Credit Portfolio, Sustainable European Thematic Portfolio, Sustainable Income Portfolio, Sustainable Climate Solutions Portfolio, Climate High Income Portfolio, American Multi-Asset Portfolio und Global ESG Improvers Portfolio passten den NIW während des Berichtszeitraums an und zum 31. Mai 2023 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 Gesamtvermögen berechnet wird und zahlbar ist. Der Satz beträgt 0,01% für institutionellen Anlegern vorbehaltene Anteilklassen im Sinne von Artikel 174 des Gesetzes von 2010. Dividenden, Zinsen und Kapitalgewinne aus Portefeuille-Wertpapieren, die in bestimmten Ländern emittiert wurden, unterliegen unter Umständen Quellen- oder Kapitalertragsteuern, die von diesen Ländern erhoben werden.

Volksrepublik („VR“) China

Körperschaftsteuer

Aufgrund der Anlage in Aktien von in der VRC ansässigen Unternehmen (einschließlich chinesischer A-, B- und H-Aktien), auf RMB lautende Unternehmens- und Staatsanleihen, Anlagfonds und Optionsscheine, die an den Börsen in der VRC oder den Interbankenmärkten der VRC notiert sind, unterliegt ein Portfolio möglicherweise der Quellensteuer und anderen in der VRC geltenden Steuern.

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

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

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

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

Kapitalbeteiligungen

Mit Genehmigung des chinesischen Staatsrats haben die chinesische Steuerverwaltung, das chinesische Finanzministerium und die Aufsichtsbehörde China Securities Regulatory Commission gemeinsam das Caishui [2014] 79 („Rundschreiben 79“) veröffentlicht, um die Behandlung der Quellensteuer im Hinblick auf von QFII und RQFII erzielte Gewinne aus der Veräußerung von Aktienanlagen, einschließlich Aktien chinesischer Unternehmen, zu klären. Gemäß dem Rundschreiben 79 sind QFII und RQFII im Hinblick auf Gewinne aus der Veräußerung von Aktienanlagen, einschließlich Aktien chinesischer Unternehmen (z. B. A- und B-Aktien), über die QFII- bzw. RQFII-Anlagequote mit Wirkung vom 17. November 2014 vorübergehend von der Quellensteuer befreit.

Steuerliche Offenlegung in der VRC in Bezug auf Stock Connect

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

Mit Genehmigung des chinesischen Staatsrats haben die chinesische Steuerverwaltung, das chinesische Finanzministerium und die Aufsichtsbehörde CSRC gemeinsam das Caishui

[2014] 81 („Rundschreiben 81“) veröffentlicht, um die steuerliche Behandlung der chinesischen Connect-Wertpapiere in der VRC zu klären. Das Rundschreiben 81 trat am 17. November 2014 in Kraft.

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

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

Anleger sollten beachten, dass Stock Connect nur eine begrenzte bzw. keine Geschichte hat. Dementsprechend sind die gelten-

den 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, 12</i>	Beabsichtigt nicht, Ausschüttungen vorzunehmen
3 <i>Beispiel: S13</i>	Beabsichtigt nicht, Ausschüttungen vorzunehmen
4 <i>Beispiel: S14</i>	Beabsichtigt nicht, Ausschüttungen vorzunehmen

Namensuffix	Einzelheiten zur Ausschüttungspolitik
D <i>Beispiel: AD, SID</i>	Für Aktien-/Misch-Portefeuilles: Erklärt und zahlt Ausschüttungen monatlich und kann Auszahlungen aus dem Kapital vornehmen ^{2,3}
I ⁴ <i>Beispiel: AI, EI</i>	Erklärt und zahlt Ausschüttungen monatlich auf Basis des Bruttoertrags und kann Auszahlungen aus dem Kapital vornehmen
T <i>Beispiel: AT</i>	Erklärt und zahlt Ausschüttungen monatlich auf Basis des Nettoertrags und kann Auszahlungen aus dem Kapital vornehmen
M <i>Beispiel: AM</i>	Erklärt und zahlt Ausschüttungen monatlich zu einem festen Satz und kann Auszahlungen aus dem Kapital vornehmen
QD <i>Beispiel: SQD, SIQD</i>	Erklärt und zahlt Ausschüttungen vierteljährlich auf Basis des Nettoertrags und kann Auszahlungen aus dem Kapital vornehmen
MG <i>Beispiel: AMG</i>	Erklärt und zahlt Ausschüttungen monatlich auf Basis des Bruttoertrags und kann Auszahlungen aus dem Kapital vornehmen
QG <i>Beispiel: AQG</i>	Erklärt und zahlt Ausschüttungen vierteljährlich auf Basis des Bruttoertrags und kann Auszahlungen aus dem Kapital vornehmen
N <i>Beispiel: AN, IN</i>	Beabsichtigt nicht, Ausschüttungen vorzunehmen ⁵

Namenssuffix	Einzelheiten zur Ausschüttungspolitik
NN <i>Beispiel: ANN, INN</i>	Jährliche Ausschüttung auf der Grundlage 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 ⁶
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. Hinweis zur Unterscheidung des Namenssuffix X von den für das Global Core Equity Portfolio angebotenen Basisanteilklassen (IX, XX, RX).

¹ Anteile am All Market Income Portfolio: AEO, ASO, AX, BX und BC zahlen vierteljährliche Ausschüttungen auf Basis des Nettoertrags und können Kapitalauszahlungen leisten.

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

³ Anteile am Global Plus Fixed Income Portfolio: ID, IDE und IDG zahlen monatliche Ausschüttungen auf Basis des Nettoertrags und ggf. aus dem Kapital.

⁴ 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.

⁵ 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.

⁶ 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 auszuschüt-

ten 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

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

ANMERKUNG E: Verwaltungsgebühren und andere Transaktionen mit verbundenen Unternehmen

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

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 EUR	0.75%
	Klasse S1 GBP	0.75%
	Klasse S1L	0.75%

AB SICAV I –	Anteilklasse	%
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%
	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%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Sustainable Global Thematic			Sustainable Euro High Yield		
Portfolio (Fortsetzung) . . .	Klasse S1 AUD H	0.85%	Portfolio (Fortsetzung) . . .	Klasse S USD	0.15%
	Klasse S1 EUR	0.85%		Klasse S1	0.65%(4)
	Klasse S1 EUR HP	0.85%		Klasse S1 USD	0.65%(4)
	Klasse S1 JPY	0.85%		Klasse S1 USD H	0.65%(4)
	Klasse S1 NZD	0.85%	US Small and Mid-Cap		
	Klasse S1X SGD	0.85%	Portfolio	Klasse A	2.00%
	Klasse SD	0.15%		Klasse A AUD H	2.00%
	Klasse SX GBP	0.15%		Klasse A EUR	2.00%
India Growth Portfolio	Klasse A	2.27%		Klasse A EUR H	2.00%
	Klasse A EUR	2.27%		Klasse A HKD	2.00%
	Klasse A HKD	2.27%		Klasse C	2.45%
	Klasse A PLN H	2.27%		Klasse C EUR	2.45%
	Klasse A SGD H	2.27%		Klasse C EUR H	2.45%
	Klasse AD AUD H	2.27%		Klasse I	1.20%
	Klasse AX	2.07%		Klasse I EUR	1.20%
	Klasse AX EUR	2.07%		Klasse I EUR H	1.20%
	Klasse B	2.27%		Klasse I GBP	1.20%
	Klasse BX	3.07%		Klasse INN GBP	1.20%
	Klasse BX EUR	3.07%		Klasse S1	0.90%
	Klasse C	2.72%		Klasse S1 EUR	0.90%
	Klasse I	1.47%		Klasse S1 EUR H	0.90%
	Klasse I EUR	1.47%		Klasse S1NN GBP	0.90%
	Klasse S	0.43%	Emerging Markets		
	Klasse S1	1.37%	Multi-Asset Portfolio	Klasse A	1.95%
	Klasse S1 EUR	1.37%		Klasse A AUD H	1.95%
Sustainable Euro High Yield				Klasse A CAD H	1.95%
Portfolio	Klasse A	1.40% (1)		Klasse A CHF H	1.95%
	Klasse A USD	1.40% (1)		Klasse A EUR	1.95%
	Klasse A2	1.40% (1)		Klasse A EUR H	1.95%
	Klasse A2 CHF H	1.40% (1)		Klasse A GBP H	1.95%
	Klasse A2 PLN H	1.40% (1)		Klasse A HKD	1.95%
	Klasse A2 USD	1.40% (1)		Klasse A SGD H	1.95%
	Klasse A2 USD H	1.40% (1)		Klasse AD	1.95%
	Klasse AA	1.40% (1)		Klasse AD AUD H	1.95%
	Klasse AA AUD H	1.40% (1)		Klasse AD CAD H	1.95%
	Klasse AA USD H	1.40% (1)		Klasse AD EUR H	1.95%
	Klasse AR	1.40% (1)		Klasse AD GBP H	1.95%
	Klasse AT	1.40% (1)		Klasse AD HKD	1.95%
	Klasse AT USD	1.40% (1)		Klasse AD RMB H	1.95%
	Klasse AT USD H	1.40% (1)		Klasse AD SGD H	1.95%
	Klasse C	1.85% (2)		Klasse AD ZAR H	1.95%
	Klasse C USD	1.85% (2)		Klasse AR	1.95%
	Klasse C2	1.85% (2)		Klasse AR EUR H	1.95%
	Klasse I	0.80% (3)		Klasse B(5)	2.95%
	Klasse I USD	0.80% (3)		Klasse BD(5)	2.95%
	Klasse I2	0.80% (3)		Klasse C	2.40%
	Klasse I2 CHF H	0.80% (3)		Klasse ED	2.95%
	Klasse I2 GBP H	0.80% (3)		Klasse ED AUD H	2.95%
	Klasse I2 USD	0.80% (3)		Klasse ED ZAR H	2.95%
	Klasse I2 USD H	0.80% (3)		Klasse I	1.15%
	Klasse IT USD H	0.80% (3)		Klasse I CHF H	1.15%
	Klasse NT USD H	1.85% (2)		Klasse I EUR	1.15%
	Klasse S	0.15%		Klasse I EUR H	1.15%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Emerging Markets			Short Duration High Yield		
Multi-Asset Portfolio			Portfolio (Fortsetzung) . . .	Klasse AA	1.45%
(continued)	Klasse I GBP	1.15%		Klasse AA AUD H	1.45%
	Klasse I GBP H	1.15%		Klasse AA SGD H	1.45%
	Klasse ID	1.15%		Klasse AI	1.45%
	Klasse ID GBP H	1.15%		Klasse AI AUD H	1.45%
	Klasse N	2.40%		Klasse AR EUR H	1.45%
	Klasse S	0.15%		Klasse AT	1.45%
	Klasse S GBP	0.15%		Klasse AT AUD H	1.45%
	Klasse S GBP H	0.15%		Klasse AT CAD H	1.45%
	Klasse S1	0.95%		Klasse AT EUR H	1.45%
	Klasse S1 GBP	0.95%		Klasse AT GBP H	1.45%
	Klasse S1 JPY(6)	0.95%		Klasse AT HKD	1.45%
	Klasse S1 JPY H(6)	0.95%		Klasse AT SGD H	1.45%
	Klasse S1D	0.95%		Klasse B2	2.45%
	Klasse SD	0.15%		Klasse BT	2.45%
RMB Income Plus				Klasse C2	1.90%
Portfolio	Klasse A2	1.50%		Klasse CT	1.90%
	Klasse A2 CHF	1.50%		Klasse EI	1.95%
	Klasse A2 EUR	1.50%		Klasse EI AUD H	1.95%
	Klasse A2 GBP	1.50%		Klasse I2	0.90%
	Klasse A2 HKD	1.50%		Klasse I2 CHF H	0.90%
	Klasse A2 SGD	1.50%		Klasse I2 EUR H	0.90%
	Klasse A2 USD	1.50%		Klasse I2 GBP H	0.90%
	Klasse AR EUR	1.50%		Klasse IT	0.90%
	Klasse AT	1.50%		Klasse IT GBP H	0.90%
	Klasse AT HKD	1.50%		Klasse IT SGD H	0.90%
	Klasse AT SGD	1.50%		Klasse N2	2.00%
	Klasse AT USD	1.50%		Klasse NT	2.00%
	Klasse C2	1.95%		Klasse S	0.15%
	Klasse C2 USD	1.95%		Klasse S1	0.65%
	Klasse CT	1.95%		Klasse S1 EUR H(8)	0.65%
	Klasse CT USD	1.95%		Klasse S1T(9)	0.65%
	Klasse I2	0.95%		Klasse W2 CHF H	0.90%
	Klasse I2 CHF	0.95%	Select US Equity		
	Klasse I2 EUR	0.95%	Portfolio	Klasse A	2.10%
	Klasse I2 GBP	0.95%		Klasse A AUD H	2.10%
	Klasse I2 HKD	0.95%		Klasse A CHF H	2.10%
	Klasse I2 SGD	0.95%		Klasse A CZK H	2.10%
	Klasse I2 USD	0.95%		Klasse A EUR	2.10%
	Klasse IT	0.95%		Klasse A EUR H	2.10%
	Klasse IT SGD	0.95%		Klasse A GBP H	2.10%
	Klasse IT USD	0.95%		Klasse A HKD	2.10%
	Klasse S(7)	0.15%		Klasse A PLN	2.10%
	Klasse S USD	0.15%		Klasse A PLN H	2.10%
	Klasse S1 EUR	0.70%		Klasse A SGD H	2.10%
	Klasse S1 USD	0.70%		Klasse AR	2.10%
	Klasse W2	0.95%		Klasse AR EUR H	2.10%
	Klasse W2 CHF	0.95%		Klasse C	2.55%
Short Duration High Yield				Klasse FX	0.76%
Portfolio	Klasse A2	1.45%		Klasse FX EUR H	0.76%
	Klasse A2 CHF H	1.45%		Klasse I	1.30%
	Klasse A2 EUR H	1.45%		Klasse I AUD H	1.30%
	Klasse A2 GBP H	1.45%		Klasse I CHF H	1.30%
	Klasse A2 HKD	1.45%		Klasse I EUR	1.30%

AB SICAV I –	Anteilklasse	%
Select US Equity		
Portfolio (Fortsetzung) . . .	Klasse I EUR H	1.30%
	Klasse I GBP H	1.30%
	Klasse I SGD H	1.30%
	Klasse N	2.55%
	Klasse S	0.15%
	Klasse S1	0.90%
	Klasse S1 EUR	0.90%
	Klasse S1 EUR H	0.90%
	Klasse S1 GBP H	0.90%
	Klasse S1 SGD H	0.90%
	Klasse W	0.65%
	Klasse W CHF H	0.65%
	Klasse W EUR	0.65%
	Klasse W EUR H	0.65%
	Klasse W GBP H	0.65%
	Klasse W SGD H	0.65%
Global Plus Fixed Income		
Portfolio	Klasse 1	0.90%
	Klasse 1 EUR H	0.90%
	Klasse 1 GBP H	0.90%
	Klasse 1D	0.90%
	Klasse 1D EUR H	0.90%
	Klasse 1D GBP H	0.90%
	Klasse 2	0.90%
	Klasse 2 EUR H	0.90%
	Klasse 2 GBP H	0.90%
	Klasse A2	1.50%
	Klasse A2 EUR H	1.50%
	Klasse A2 SGD H	1.50%
	Klasse AT	1.50%
	Klasse AT AUD H	1.50%
	Klasse AT CAD H	1.50%
	Klasse AT EUR H	1.50%
	Klasse AT GBP H	1.50%
	Klasse AT SGD H	1.50%
	Klasse C2	1.95%
	Klasse C2 EUR H	1.95%
	Klasse CT	1.95%
	Klasse I2	0.95%
	Klasse I2 EUR H	0.95%
	Klasse I2 GBP H	0.95%
	Klasse S	0.15%
	Klasse S CAD H	0.15%
	Klasse S GBP H	0.15%
	Klasse S1	0.65%
	Klasse S1 AUD H	0.65%
	Klasse S1 EUR H	0.65%
	Klasse S1L	0.65%
	Klasse S1L EUR H	0.65%
	Klasse S1L GBP H	0.65%
	Klasse SA	0.15%

AB SICAV I –	Anteilklasse	%
Select Absolute Alpha		
Portfolio	Klasse A	2.25%
	Klasse A CHF H	2.25%
	Klasse A EUR	2.25%
	Klasse A EUR H	2.25%
	Klasse A GBP H	2.25%
	Klasse A PLN H	2.25%
	Klasse A SGD H	2.25%
	Klasse C	2.70%
	Klasse FX	0.81%
	Klasse FX EUR H	0.81%
	Klasse I	1.45%
	Klasse I CHF H	1.45%
	Klasse I EUR	1.45%
	Klasse I EUR H	1.45%
	Klasse I GBP H	1.45%
	Klasse I SGD H	1.45%
	Klasse L	1.70%
	Klasse L EUR H	1.70%
	Klasse L GBP H	1.70%
	Klasse L HKD	1.70%
	Klasse L SGD H	1.70%
	Klasse LNN GBP H	1.70%
	Klasse N	2.70%
	Klasse S	0.15%
	Klasse S1	1.15%
	Klasse S1 EUR H	1.15%
	Klasse S1 JPY H	1.15%
	Klasse S13 EUR H	0.99%
	Klasse W	1.45%
	Klasse W CHF H	1.45%
Emerging Market		
Local Currency Debt		
Portfolio	Klasse A2	1.75%
	Klasse A2 CZK H	1.75%
	Klasse A2 EUR H	1.75%
	Klasse A2 PLN	1.75%
	Klasse A2 PLN H	1.75%
	Klasse AA	1.75%
	Klasse AT	1.75%
	Klasse I2	1.20%
	Klasse I2 EUR H	1.20%
	Klasse SA	0.15%
	Klasse ZT	0.05%
Asia Pacific Local Currency		
Debt Portfolio	Klasse A2	1.60%
	Klasse A2 EUR H	1.60%
	Klasse A2 HKD	1.60%
	Klasse AA	1.60%
	Klasse AA AUD H	1.60%
	Klasse AA CAD H	1.60%
	Klasse AA EUR H	1.60%
	Klasse AA GBP H	1.60%
	Klasse AA HKD	1.60%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Asia Pacific Local Currency			Low Volatility Equity		
Debt Portfolio			Portfolio	Klasse A	1.90%
(continued)	Klasse AA SGD H	1.60%		Klasse A AUD H	1.90%
	Klasse AT	1.60%		Klasse A EUR	1.90%
	Klasse AT AUD H	1.60%		Klasse A EUR H	1.90%
	Klasse AT CAD H	1.60%		Klasse A HKD	1.90%
	Klasse AT EUR H	1.60%		Klasse A NZD H	1.90%
	Klasse AT GBP H	1.60%		Klasse A PLN H	1.90%
	Klasse AT HKD	1.60%		Klasse A SGD H	1.90%
	Klasse AT SGD H	1.60%		Klasse AD	1.90%
	Klasse C2 EUR H(10)	2.05%		Klasse AD AUD H	1.90%
	Klasse I2	1.05%		Klasse AD CAD H	1.90%
	Klasse I2 EUR H	1.05%		Klasse AD EUR H	1.90%
	Klasse S	0.15%		Klasse AD GBP H	1.90%
	Klasse S1	0.80%		Klasse AD HKD	1.90%
Emerging Market Corporate				Klasse AD NZD H	1.90%
Debt Portfolio	Klasse A2	1.75%		Klasse AD RMB H	1.90%
	Klasse A2 EUR H	1.75%		Klasse AD SGD H	1.90%
	Klasse AA AUD H	1.75%		Klasse AD ZAR H	1.90%
	Klasse AA SGD H	1.75%		Klasse AR	1.90%
	Klasse AR EUR	1.75%		Klasse AR EUR H	1.90%
	Klasse AT GBP H	1.75%		Klasse C	2.35%
	Klasse C2	2.20%		Klasse ED	2.90%
	Klasse CT	2.20%		Klasse ED AUD H	2.90%
	Klasse I2	1.20%		Klasse ED ZAR H	2.90%
	Klasse I2 EUR H	1.20%		Klasse I	1.10%
	Klasse IT	1.20%		Klasse I EUR	1.10%
	Klasse N2	2.30%		Klasse I EUR H	1.10%
	Klasse NT	2.30%		Klasse I GBP	1.10%
	Klasse S	0.15%		Klasse I GBP H	1.10%
	Klasse S1	0.85%		Klasse I SGD H	1.10%
	Klasse ZT	0.05%		Klasse ID	1.10%
US High Yield Portfolio . . .	Klasse A2	1.55%		Klasse IL	1.10%
	Klasse A2 EUR H	1.55%		Klasse INN EUR	1.10%
	Klasse A2 SEK H	1.55%		Klasse N	2.35%
	Klasse AA	1.55%		Klasse S	0.15%
	Klasse AA AUD H	1.55%		Klasse S1	0.65%
	Klasse AI	1.55%		Klasse S1 AUD H	0.65%
	Klasse AI AUD H	1.55%		Klasse S1 EUR	0.65%
	Klasse C2	2.00%		Klasse S1D	0.65%
	Klasse EI	2.05%		Klasse S1L	0.65%
	Klasse EI AUD H	2.05%		Klasse S1NN EUR	0.65%
	Klasse I2	1.00%		Klasse SD	0.15%
	Klasse I2 EUR H	1.00%	Emerging Markets		
	Klasse I2 SEK H	1.00%	Low Volatility Equity		
	Klasse IT	1.00%	Portfolio	Klasse A	1.95%
	Klasse IT AUD H	1.00%		Klasse A HKD	1.95%
	Klasse N2	2.10%		Klasse AD	1.95%
	Klasse NT	2.10%		Klasse AD AUD H	1.95%
	Klasse S	0.15%		Klasse AD CAD H	1.95%
	Klasse S1	0.65%		Klasse AD HKD	1.95%
	Klasse ZT	0.05%		Klasse F	0.575%
				Klasse I	1.15%
				Klasse S EUR	0.15%
				Klasse S GBP	0.15%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Global Dynamic Bond			Global Core Equity		
Portfolio	Klasse A2 CHF H	1.25%	Portfolio (Fortsetzung) . . .	Klasse C	2.35%
	Klasse A2 EUR H	1.25%		Klasse I	1.10%
	Klasse A2 USD H	1.25%		Klasse I AUD H	1.10%
	Klasse AR EUR H	1.25%		Klasse I CHF H	1.10%
	Klasse I2	0.70%		Klasse I EUR	1.10%
	Klasse I2 CHF H	0.70%		Klasse I EUR H	1.10%
	Klasse I2 EUR H	0.70%		Klasse I GBP H	1.10%
	Klasse I2 USD H	0.70%		Klasse I SGD H	1.10%
Concentrated US Equity				Klasse INN EUR(12)	1.10%
Portfolio	Klasse A	1.79%		Klasse IX EUR	0.80%
	Klasse A AUD H	1.79%		Klasse N	2.35%
	Klasse A EUR	1.79%		Klasse RX EUR	1.99%
	Klasse A EUR H	1.79%		Klasse S	0.15%
	Klasse A SGD H	1.79%		Klasse S GBP H	0.15%
	Klasse AR EUR	1.79%		Klasse S NOK HP	0.15%
	Klasse C	2.30%		Klasse S1	0.75%
	Klasse I	0.94%		Klasse S1 GBP	0.75%
	Klasse I AUD H	0.94%		Klasse S1 NOK(13)	0.75%
	Klasse I CHF H	0.94%		Klasse S1 NOK HP	0.75%
	Klasse I EUR H	0.94%		Klasse S1NN GBP	0.75%
	Klasse I GBP	0.94%		Klasse SD	0.15%
	Klasse I GBP H	0.94%	Asia Income Opportunities		
	Klasse I SGD H	0.94%	Portfolio	Klasse A2	1.50%
	Klasse N	2.30%		Klasse A2 AUD H	1.50%
	Klasse S	0.15%		Klasse A2 HKD	1.50%
	Klasse SQD EUR H(11)	0.15%		Klasse AA	1.50%
	Klasse S1	0.90%		Klasse AA AUD H	1.50%
	Klasse S1 EUR	0.90%		Klasse AA CAD H	1.50%
	Klasse S1 GBP H	0.90%		Klasse AA EUR H	1.50%
	Klasse SD	0.15%		Klasse AA GBP H	1.50%
Concentrated Global				Klasse AA HKD	1.50%
Equity Portfolio	Klasse A	1.89%		Klasse AA NZD H	1.50%
	Klasse A EUR H	1.89%		Klasse AT	1.50%
	Klasse A SGD H	1.89%		Klasse AT AUD H	1.50%
	Klasse AR EUR	1.89%		Klasse AT EUR H	1.50%
	Klasse C	2.45%		Klasse AT HKD	1.50%
	Klasse I	0.99%		Klasse AT SGD H	1.50%
	Klasse I CAD H	0.99%		Klasse I2	0.95%
	Klasse I CHF H	0.99%		Klasse I2 HKD	0.95%
	Klasse I EUR	0.99%		Klasse IT	0.95%
	Klasse I EUR H	0.99%		Klasse IT HKD	0.95%
	Klasse I GBP	0.99%		Klasse S	0.15%
	Klasse I GBP H	0.99%		Klasse S1	0.65%
	Klasse N	2.45%		Klasse SA	0.15%
	Klasse S GBP	0.15%		Klasse ZT	0.05%
	Klasse S1	1.00%	Global Income		
	Klasse S1 EUR	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%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Global Income			Eurozone Equity		
Portfolio (Fortsetzung) . . .	Klasse AA AUD H	1.40%	Portfolio (Fortsetzung) . . .	Klasse A SGD H	1.95%
	Klasse AA CAD H	1.40%		Klasse A USD	1.95%
	Klasse AA EUR H	1.40%		Klasse A USD H	1.95%
	Klasse AA HKD	1.40%		Klasse AR	1.95%
	Klasse AA SGD H	1.40%		Klasse AX	1.90%
	Klasse AT	1.40%		Klasse AX USD	1.90%
	Klasse AT AUD H	1.40%		Klasse BX	2.90%
	Klasse AT CAD H	1.40%		Klasse BX USD	2.90%
	Klasse AT EUR H	1.40%		Klasse C	2.40%
	Klasse AT GBP H	1.40%		Klasse C USD	2.40%
	Klasse AT HKD	1.40%		Klasse C USD H	2.40%
	Klasse AT SGD H	1.40%		Klasse CX	2.35%
	Klasse I2	0.85%		Klasse CX USD	2.35%
	Klasse I2 AUD H	0.85%		Klasse I	1.15%
	Klasse I2 CHF H	0.85%		Klasse I GBP	1.15%
	Klasse I2 EUR H	0.85%		Klasse I GBP H	1.15%
	Klasse I2 GBP H	0.85%		Klasse I USD	1.15%
	Klasse I2 HKD	0.85%		Klasse I USD H	1.15%
	Klasse I2 SGD H	0.85%		Klasse INN	1.15%
	Klasse IT	0.85%		Klasse IX	1.10%
	Klasse IT EUR H	0.85%		Klasse IX USD	1.10%
	Klasse IT HKD	0.85%		Klasse S USD(15)	0.15%
	Klasse IT SGD H	0.85%		Klasse S1	0.80%
	Klasse S	0.15%		Klasse S1 AUD H	0.80%
	Klasse S GBP H	0.15%		Klasse S1 GBP	0.80%
	Klasse S1	0.65%		Klasse S1 USD	0.80%
	Klasse S1 EUR H	0.65%		Klasse S1 USD H	0.80%
	Klasse S1 GBP H	0.65%		Klasse S1N	0.70%
	Klasse ZT	0.05%		Klasse S1N USD	0.70%
Multi-Strategy Alternative			American Growth		
Portfolio (14)	Klasse F	0.60%	Portfolio	Klasse S	0.15%
	Klasse F EUR H	0.60%		Klasse S1	0.80%
	Klasse F GBP H	0.60%		Klasse S1 AUD H	0.80%
	Klasse I	0.95%		Klasse S1 EUR	0.80%
	Klasse I EUR H	0.95%		Klasse S1 EUR H	0.80%
	Klasse I GBP H	0.95%		Klasse S1 GBP	0.80%
	Klasse S	0.15%		Klasse SD	0.15%
	Klasse S1	0.85%		Klasse SK	0.85%
	Klasse S1 EUR H	0.85%	All Market Income		
	Klasse S1 GBP H	0.85%	Portfolio	Klasse A	1.85%
	Klasse S3 AUD H	0.15%		Klasse A CHF H	1.85%
European Equity				Klasse A EUR H	1.85%
Portfolio	Klasse S	0.15%		Klasse A HKD	1.85%
	Klasse S1	0.75%		Klasse A SGD H	1.85%
	Klasse S1 AUD H	0.75%		Klasse A2X	1.65%
	Klasse S1 GBP	0.75%		Klasse A2X EUR	1.65%
	Klasse S1 USD	0.75%		Klasse AD	1.85%
	Klasse S1X	0.70%		Klasse AD AUD H	1.85%
	Klasse S1X USD	0.70%		Klasse AD CAD H	1.85%
	Klasse SD	0.15%		Klasse AD EUR H	1.85%
Eurozone Equity				Klasse AD GBP H	1.85%
Portfolio	Klasse A	1.95%		Klasse AD HKD	1.85%
	Klasse A AUD H	1.95%		Klasse AD NZD H	1.85%
	Klasse A PLN H	1.95%		Klasse AD RMB H	1.85%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
All Market Income			China A Shares Equity		
Portfolio (Fortsetzung) . . .	Klasse AD SGD H	1.85%	Portfolio (Fortsetzung) . . .	Klasse AD USD H	1.99%
	Klasse AD ZAR H	1.85%		Klasse I	1.19%
	Klasse AMG	1.85%		Klasse I GBP	1.19%
	Klasse AMG EUR H	1.85%		Klasse I USD H	1.19%
	Klasse ANN	1.85%		Klasse S	0.20%
	Klasse ANN EUR H	1.85%		Klasse S USD	0.20%
	Klasse AQG	1.85%		Klasse S1	0.95%
	Klasse AQG EUR H	1.85%		Klasse S1 CAD	0.95%
	Klasse AR EUR H	1.85%		Klasse S1 EUR	0.95%
	Klasse AX	1.65%		Klasse S1 GBP	0.95%
	Klasse AX EUR	1.65%		Klasse SP1 USD	0.20%
	Klasse AX SGD	1.65%			
	Klasse B2X	2.65%	China Bond Portfolio	Klasse A2	1.40%
	Klasse BX	2.65%		Klasse I2(16)	0.85%
	Klasse C	2.30%		Klasse SA	0.20%
	Klasse C2X	2.10%			
	Klasse CD	2.30%	Financial Credit Portfolio . .	Klasse A2	1.40%
	Klasse CX	2.10%		Klasse A2 CHF H	1.40%
	Klasse ED	2.85%		Klasse A2 EUR H	1.40%
	Klasse ED AUD H	2.85%		Klasse AT	1.40%
	Klasse ED ZAR H	2.85%		Klasse I2	0.85%
	Klasse I	1.05%		Klasse I2 CHF H	0.85%
	Klasse I CHF H	1.05%		Klasse I2 EUR H	0.85%
	Klasse I EUR H	1.05%		Klasse I2 GBP H	0.85%
	Klasse I SGD H	1.05%		Klasse IT	0.85%
	Klasse ID	1.05%		Klasse S	0.15%
	Klasse IMG	1.05%		Klasse S EUR H	0.15%
	Klasse IMG EUR H	1.05%		Klasse S GBP H	0.15%
	Klasse INN	1.05%		Klasse S1	0.65%
	Klasse INN EUR H	1.05%		Klasse S1 EUR H	0.65%
	Klasse INN GBP H	1.05%		Klasse S1 GBP H	0.65%
	Klasse IQG	1.05%		Klasse ZT	0.05%
	Klasse IQG EUR H	1.05%	Low Volatility Total Return		
	Klasse N	2.30%	Equity Portfolio	Klasse A	1.90%
	Klasse ND	2.30%		Klasse A AUD H	1.90%
	Klasse S1	0.85%		Klasse A CAD H	1.90%
	Klasse S1 AUD H	0.85%		Klasse A EUR H	1.90%
	Klasse S1 CHF H	0.85%		Klasse A GBP H	1.90%
	Klasse S1 EUR H	0.85%		Klasse A HKD	1.90%
	Klasse S1 GBP H	0.85%		Klasse A NZD H	1.90%
	Klasse S1D JPY H	0.85%		Klasse A PLN H	1.90%
	Klasse S1QG GBP H	0.85%		Klasse A SGD H	1.90%
	Klasse SD	0.15%		Klasse AD	1.90%
				Klasse AD AUD H	1.90%
				Klasse AD CAD H	1.90%
				Klasse AD GBP H	1.90%
				Klasse AD HKD	1.90%
				Klasse AD NZD H	1.90%
				Klasse AD SGD H	1.90%
				Klasse I	1.10%
				Klasse I EUR H	1.10%
				Klasse I PLN H	1.10%
				Klasse S	0.15%
				Klasse S1	0.65%
				Klasse S1 JPY H	0.65%
China A Shares Equity					
Portfolio	Klasse A	1.99%			
	Klasse A AUD H	1.99%			
	Klasse A EUR	1.99%			
	Klasse A HKD H	1.99%			
	Klasse A SGD H	1.99%			
	Klasse A USD	1.99%			
	Klasse A USD H	1.99%			
	Klasse AD HKD	1.99%			
	Klasse AD HKD H	1.99%			
	Klasse AD SGD H	1.99%			

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Sustainable Global Thematic			Short Duration Income		
Credit Portfolio	Klasse A2	1.08%	Portfolio (Fortsetzung) . . .	Klasse I2 EUR H	0.70%
	Klasse I2	0.63%		Klasse I2 GBP H	0.70%
	Klasse I2 CHF H	0.63%		Klasse IT	0.70%
	Klasse I2 GBP H	0.63%		Klasse S	0.15%
	Klasse I2 USD H	0.63%		Klasse S1	0.50%
	Klasse INN AUD H	0.63%	Sustainable Income		
	Klasse S	0.15%	Portfolio	Klasse A2	1.40%
	Klasse S GBP H	0.15%		Klasse AA	1.40%
	Klasse S1	0.55%		Klasse AA AUD H	1.40%
	Klasse S1 GBP H	0.55%		Klasse AA EUR H	1.40%
	Klasse S1 USD H	0.55%		Klasse AA GBP H	1.40%
	Klasse Z2	0.05%		Klasse AA RMB H	1.40%
Sustainable European				Klasse AA SGD H	1.40%
Thematic				Klasse AT	1.40%
Portfolio (17)	Klasse A	1.50%		Klasse AT CHF H	1.40%
	Klasse I	0.875%		Klasse AT EUR H	1.40%
	Klasse S	0.15%		Klasse AT SGD H	1.40%
	Klasse S1	0.725%		Klasse I2	0.85%
Event Driven Portfolio	Klasse I	1.10%		Klasse I2 CHF H	0.85%
	Klasse I EUR H	1.10%		Klasse I2 EUR H	0.85%
	Klasse I GBP H	1.10%		Klasse I2 GBP H	0.85%
	Klasse S	0.15%		Klasse IT	0.85%
	Klasse S1	0.90%		Klasse S	0.15%
	Klasse S1 EUR H	0.90%		Klasse S1	0.65%
	Klasse S1 GBP H	0.90%		Klasse S1QG JPY	0.65%
	Klasse S1 SEK H	0.90%		Klasse S1QG JPY H	0.65%
	Klasse SU	1.05%	Sustainable Climate		
Sustainable All Market			Solutions Portfolio	Klasse A	1.80%
Portfolio	Klasse A	1.70%		Klasse A AUD H	1.80%
	Klasse A USD H	1.70%		Klasse A EUR	1.80%
	Klasse AD	1.70%		Klasse A HKD H	1.80%
	Klasse AD AUD H	1.70%		Klasse A RMB H	1.80%
	Klasse AD CAD H	1.70%		Klasse I	0.99%
	Klasse AD GBP H	1.70%		Klasse I CHF	0.99%
	Klasse AD HKD H	1.70%		Klasse I EUR	0.99%
	Klasse AD SGD H	1.70%		Klasse I GBP	0.99%
	Klasse AD USD H	1.70%		Klasse S	0.15%
	Klasse AI USD H	1.70%		Klasse S1	0.85%
	Klasse EI USD H	2.70%		Klasse S1 EUR	0.85%
	Klasse F	0.55%		Klasse S1 GBP	0.85%
	Klasse F CHF H	0.55%	Global Low Carbon		
	Klasse F GBP H	0.55%	Equity Portfolio	Klasse I	0.85% (19)
	Klasse F USD H	0.55%		Klasse I CHF	0.85% (19)
	Klasse I	0.99%		Klasse I EUR	0.85% (19)
	Klasse I GBP H	0.99%		Klasse I GBP	0.85% (19)
	Klasse I USD H	0.99%		Klasse S	0.15%
	Klasse S	0.15%		Klasse S1	0.65%
	Klasse S GBP H	0.15%		Klasse S1 EUR	0.65%
	Klasse S1	0.75%		Klasse S1 GBP	0.65%
Short Duration Income			Climate High Income		
Portfolio	Klasse A2	1.25%	Portfolio	Klasse A2	1.45%
	Klasse AT	1.25%		Klasse A2 AUD H	1.45%
	Klasse I2	0.70%		Klasse A2 HKD H	1.45%
				Klasse A2 RMB H	1.45%

AB SICAV I –	Anteilklasse	%	AB SICAV I –	Anteilklasse	%
Climate High Income			China Net Zero Solutions		
Portfolio (Fortsetzung) . . .	Klasse AA	1.45%	Portfolio (Fortsetzung) . . .	Klasse A EUR H	1.99%
	Klasse AA AUD H	1.45%		Klasse A HKD	1.99%
	Klasse AA EUR H	1.45%		Klasse A RMB H	1.99%
	Klasse AA HKD H	1.45%		Klasse A SGD H	1.99%
	Klasse AA RMB H	1.45%		Klasse I	1.19%
	Klasse AT	1.45%		Klasse I AUD H	1.19%
	Klasse AT EUR H	1.45%		Klasse I EUR	1.19%
	Klasse F	0.425% (20)		Klasse I EUR H	1.19%
	Klasse F EUR H	0.425% (20)		Klasse I GBP	1.19%
	Klasse F CHF H	0.425% (20)		Klasse I GBP H	1.19%
	Klasse F GBP H	0.425% (20)		Klasse I HKD	1.19%
	Klasse I2	0.85%		Klasse I RMB H	1.19%
	Klasse I2 CHF H	0.85%		Klasse I SGD H	1.19%
	Klasse I2 EUR H	0.85%		Klasse S	0.15%
	Klasse I2 GBP H	0.85%		Klasse S1	0.90%
	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%
Sustainable US Thematic				Klasse A HKD	1.65%
Portfolio	Klasse A	1.75%		Klasse A RMB H	1.65%
	Klasse A AUD H	1.75%		Klasse A SGD H	1.65%
	Klasse A CAD H	1.75%		Klasse AD	1.65%
	Klasse A EUR	1.75%		Klasse AD AUD H	1.65%
	Klasse A EUR H	1.75%		Klasse AD EUR	1.65%
	Klasse A GBP H	1.75%		Klasse AD EUR H	1.65%
	Klasse A HKD	1.75%		Klasse AD HKD	1.65%
	Klasse A SGD H	1.75%		Klasse AD RMB H	1.65%
	Klasse B	2.75%		Klasse AD SGD H	1.65%
	Klasse C	2.20%		Klasse I	0.95%
	Klasse C EUR	2.20%		Klasse I EUR	0.95%
	Klasse C EUR H	2.20%		Klasse I EUR H	0.95%
	Klasse C SGD	2.20%		Klasse I GBP	0.95%
	Klasse E	2.75%		Klasse I GBP H	0.95%
	Klasse I	0.95%		Klasse I SGD H	0.95%
	Klasse I EUR	0.95%		Klasse ID	0.95%
	Klasse I EUR H	0.95%		Klasse S	0.15%
	Klasse I GBP	0.95%		Klasse S1	0.75%
	Klasse I GBP H	0.95%	Diversity Champions Equity		
	Klasse IN	0.95%	Portfolio	Klasse A	1.75%
	Klasse IN EUR	0.95%		Klasse A CHF	1.75%
	Klasse INN EUR	0.95%		Klasse A CHF HP	1.75%
	Klasse S	0.15%		Klasse A EUR	1.75%
	Klasse S1	0.80%		Klasse A EUR HP	1.75%
	Klasse S1 EUR	0.80%		Klasse A GBP	1.75%
	Klasse S1 GBP	0.80%		Klasse A GBP HP	1.75%
	Klasse S1 GBP H	0.80%		Klasse A USD HP	1.75%
	Klasse S1 JPY H	0.80%		Klasse F	0.62%
	Klasse S1NN GBP	0.80%		Klasse F CHF	0.62%
China Net Zero Solutions				Klasse F CHF HP	0.62%
Portfolio	Klasse A	1.99%		Klasse F EUR HP	0.62%
	Klasse A AUD H	1.99%		Klasse F GBP HP	0.62%
	Klasse A EUR	1.99%		Klasse F USD HP	0.62%

AB SICAV I –	Anteilklasse	%
Diversity Champions Equity		
Portfolio (Fortsetzung) . . .	Klasse FNN CHF	0.62%
	Klasse I	0.99%
	Klasse I CHF	0.99%
	Klasse I EUR	0.99%
	Klasse I GBP	0.99%
	Klasse S	0.15%
	Klasse S1	0.85%
	Klasse W	0.70%
	Klasse W CHF HP	0.70%
	Klasse W EUR HP	0.70%
	Klasse W GBP HP	0.70%
	Klasse W USD HP	0.70%
Global ESG Improvers		
Portfolio	Klasse A	1.74%
	Klasse A EUR	1.74%
	Klasse A EUR HP	1.74%
	Klasse F	0.55%(21)
	Klasse F EUR	0.55%(21)
	Klasse F GBP	0.55%(21)
	Klasse I	0.99%
	Klasse I EUR	0.99%
	Klasse I GBP	0.99%
	Klasse S	0.10%
	Klasse S1	0.80%
Global Value Portfolio	Klasse S	0.12%
	Klasse S GBP	0.12%
	Klasse S GBP H	0.12%
	Klasse S1	0.82%
	Klasse S1 AUD H	0.82%
	Klasse S1 EUR	0.82%
	Klasse S1 GBP	0.82%
	Klasse SD	0.12%

- (1) Geändert während des Geschäftsjahres von 1.50% auf 1.40%, wirksam ab 30. September 2022.
- (2) Geändert während des Geschäftsjahres von 1.95% auf 1.85%, wirksam ab 30. September 2022.
- (3) Geändert während des Geschäftsjahres von 0.95% auf 0.80%, wirksam ab 30. September 2022.
- (4) Geändert während des Geschäftsjahres von 0.75% auf 0.65%, wirksam ab 30. September 2022.
- (5) Die Anteilklasse wurde am 30. November 2022 aufgelöst.
- (6) Die Anteilklasse wurde am 6. April 2023 aufgelöst.
- (7) Die Anteilklasse wurde am 26. Oktober 2022 aufgelöst.
- (8) Letzte offizielle NIW-Berechnung am 25. Mai 2023.
- (9) Letzte offizielle NIW-Berechnung am 13. April 2023.
- (10) Die Anteilklasse wurde am 26. September 2022 aufgelöst.
- (11) Die Anteilklasse wurde am 6. September 2022 aufgelöst.
- (12) Letzte offizielle NIW-Berechnung am 24. März 2023.
- (13) Die Anteilklasse wurde am 1. Juni 2022 aufgelöst.
- (14) Letzte offizielle NIW-Berechnung am 7. Dezember 2022.
- (15) Letzte offizielle NIW-Berechnung am 13. Januar 2023.
- (16) Die Anteilklasse wurde am 26. August 2022 aufgelöst.
- (17) Letzte offizielle NIW-Berechnung am 25. Juli 2022.
- (18) Die Anteilklasse wurde am 7. Oktober 2022 aufgelöst.
- (19) Geändert während des Geschäftsjahres von 0.90% auf 0.85%, wirksam ab 25. Oktober 2022.

(20) Geändert während des Geschäftsjahres von 0.50% auf 0.425%, wirksam ab 18. April 2023.

(21) Geändert während des Geschäftsjahres von 0.60% auf 0.55%, wirksam ab 18. April 2023.

Folgende Tabelle gibt Aufschluss über die von der Verwaltungsgesellschaft getragenen Aufwendungen während des Geschäftsjahres zum 31. Mai 2023 und die Forderungen aus Aufwandserstattungen zum 31. Mai 2023:

AB SICAV I–	Getragene Aufwendungen	Forderungen aus Aufwands-erstattungen
Global Real Estate Securities		
Portfolio	\$ 146,551	–
India Growth Portfolio	\$ 715	51
Sustainable Euro High Yield		
Portfolio	€ 176,596	98,418
US Small and Mid-Cap		
Portfolio	\$ 33,045	3,308
Emerging Markets Multi-Asset		
Portfolio	\$ 41,405	–
RMB Income Plus Portfolio	CNH 4,711	–
Select US Equity Portfolio	\$ 2	2
Global Plus Fixed Income		
Portfolio	\$ 40,875	4,910
Select Absolute Alpha		
Portfolio	\$ 85,028	28,633
Emerging Market Local Currency		
Debt Portfolio	\$ 133,743	–
Asia Pacific Local Currency		
Debt Portfolio	\$ 55,105	–
Emerging Market Corporate		
Debt Portfolio	\$ 11,387	–
US High Yield Portfolio	\$ 78,530	–
Low Volatility Equity		
Portfolio	\$ 2,515	2,515
Emerging Markets Low Volatility		
Equity Portfolio	\$ 2	–
Global Dynamic Bond		
Portfolio	£ 1,452	–
Concentrated US Equity		
Portfolio	\$ 232,494	16,455
Concentrated Global Equity		
Portfolio	\$ 175,926	–
Asia Income Opportunities		
Portfolio	\$ 294,778	33,070
Global Income Portfolio	\$ 172,558	–
Multi-Strategy Alternative		
Portfolio(b)	\$ 114,462	–
Eurozone Equity Portfolio	€ 160	27
China A Shares Equity		
Portfolio	CNH 8,884	–
China Bond Portfolio	CNH 39,558	–
Financial Credit Portfolio	\$ 159,228	12,474
Low Volatility Total Return		
Equity Portfolio	\$ 23,590	–

AB SICAV I-	Getragene Aufwendungen	Forderungen aus Aufwands- erstattungen
Sustainable Global Thematic		
Credit Portfolio	€ 100,866	2,304
Sustainable European Thematic		
Portfolio(c)	€ 8,488	–
Event Driven Portfolio	\$ 259	257
Sustainable All Market		
Portfolio	€ 133,210	42,325
Short Duration Income		
Portfolio	\$ 42,411	10,442
Sustainable Income Portfolio	\$ 47,560	–
Sustainable Climate		
Solutions Portfolio	\$ 83,931	3,540
Global Low Carbon Equity		
Portfolio	\$ 89,700	17,720
Climate High Income		
Portfolio	\$ 109,542	30,917
China Net Zero Solutions		
Portfolio	\$ 102,890	21,927
American Multi-Asset		
Portfolio	\$ 151,014	56,824
Diversity Champions Equity		
Portfolio	\$ 125,790	87,598
Global ESG Improvers		
Portfolio	\$ 28,155	9,672

- (a) Letzte offizielle NIW-Berechnung am 20. April 2023.
- (b) Letzte offizielle NIW-Berechnung am 7. Dezember 2022.
- (c) Letzte offizielle NIW-Berechnung am 25. Juli 2022.
- (d) Letzte offizielle NIW-Berechnung am 26. September 2022.
- (e) Letzte offizielle NIW-Berechnung am 28. März 2023.
- (f) Letzte offizielle NIW-Berechnung am 18. Oktober 2022.

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 Anteilsklassen 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 426 bis 449) 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 2023 belief sich diese Vergütung auf \$12,889,803.

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 2023 belief sich diese Vergütung auf \$2,299,877. 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 2023 wurde eine Vergütung in Höhe von €39,814 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 bis zum 31. Mai 2023 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 und Short Duration Income Portfolio investieren in das AB FCPI – 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 2023 beliefen sich diese abgegrenzten Vergütungen auf \$133,282. 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 2023 hat der Anlageverwalter und jeder verbundene Untereinlageverwalter (sofern vorhanden), soweit nach geltendem Recht zulässig, Ausgleichsprovisionen/-vereinbarungen mit Brokern in Bezug auf Portefeuilles des Fonds erhalten bzw. abgeschlossen, die in Aktienwerte anlegen, für welche bestimmte Güter und Dienstleistungen zur Unterstützung des Anlageentscheidungsprozesses erhalten wurden. Die Vereinbarungen über Ausgleichsprovisionen wurden auf der Grundlage abgeschlossen, dass die Abwicklung von Transaktionen für den Fonds im Einklang mit den Standards zur bestmöglichen Abwicklung erfolgt und der Anlageverwalter beim Abschluss von Vereinbarungen über Ausgleichsprovisionen zahlreiche Faktoren hinsichtlich der Standards zur bestmöglichen Abwicklung berücksichtigt, darunter der Umfang und die Art der Brokergebühren.

Darüber hinaus können aufgrund der Art der Anlagestrategie bestimmter Portefeuilles, einschließlich der Fälle, in denen der Anlageverwalter Anlageverwaltungsdienstleistungen an AllianceBernstein Limited und CPH Capital 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, Angestelltengehälter 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, Devisentermingeschäften, Swaps, Finanzterminkontrakten, Optionen und Devisen“ und „Veränderung der unrealisierten Gewinne und (Verluste) aus Anlagen“ in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens enthalten. Die Transaktionskosten werden in der Berechnung der Gesamtkostenquote und/oder der Aufwandserstattung nicht berücksichtigt.

In der folgenden Tabelle sind die Transaktionskosten, die den einzelnen Portefeuilles im Geschäftsjahr zum 31. Mai 2023 entstanden sind, aufgeführt:

AB SICAV I –	Transaktionskosten
International Health Care Portfolio	\$ 728,625
International Technology Portfolio	\$ 1,161,104
Global Real Estate Securities Portfolio	\$ 19,505
Sustainable Global Thematic Portfolio	\$ 2,182,202
India Growth Portfolio	\$ 133,409
Sustainable Euro High Yield Portfolio	€ 8
US Small and Mid-Cap Portfolio	\$ 32,371
Emerging Markets Multi-Asset Portfolio	\$ 1,182,574
RMB Income Plus Portfolio	CNH 106,719
Short Duration High Yield Portfolio	\$ 6,163
Select US Equity Portfolio	\$ 1,815,896
Global Plus Fixed Income Portfolio	\$ 46,980
Select Absolute Alpha Portfolio	\$ 424,601
Emerging Market Local Currency Debt Portfolio	\$ 9,480
Asia Pacific Local Currency Debt Portfolio	\$ 1,778
Emerging Market Corporate Debt Portfolio	\$ 642
US High Yield Portfolio	\$ 2,202
Low Volatility Equity Portfolio	\$ 2,683,947
Emerging Markets Low Volatility Equity Portfolio	\$ 1,797,845
Global Dynamic Bond Portfolio	£ 10,664
Concentrated US Equity Portfolio	\$ 67,324
Concentrated Global Equity Portfolio	\$ 109,986
Global Core Equity Portfolio	\$ 658,908
Asia Income Opportunities Portfolio	\$ 8,887
Global Income Portfolio	\$ 6,330
Multi-Strategy Alternative Portfolio (a)	\$ 89,011
European Equity Portfolio	€ 726,189
Eurozone Equity Portfolio	€ 505,323
American Growth Portfolio	\$ 455,694
All Market Income Portfolio	\$ 651,434
China A Shares Equity Portfolio	CNH 1,945,898
China Bond Portfolio	CNH -0-
Financial Credit Portfolio	\$ -0-
Low Volatility Total Return Equity Portfolio	\$ 178,836
Sustainable Global Thematic Credit Portfolio	€ 2,360
Sustainable European Thematic Portfolio (b)	€ -0-
Event Driven Portfolio	\$ 70,140
Sustainable All Market Portfolio	€ 48,523
Short Duration Income Portfolio	\$ 2,292
Sustainable Income Portfolio	\$ 6,075
Sustainable Climate Solutions Portfolio	\$ 808
Global Low Carbon Equity Portfolio	\$ 1,810
Climate High Income Portfolio	\$ 127
Sustainable US Thematic Portfolio	\$ 181,656
China Net Zero Solutions Portfolio	\$ 29,885
American Multi-Asset Portfolio	\$ 707

AB SICAV I –	Transaktionskosten
Diversity Champions Equity Portfolio	\$ 61,502
Global ESG Improvers Portfolio	\$ 2,627
Global Value Portfolio	\$ 130,901

- (a) Letzte offizielle NIW-Berechnung am 7. Dezember 2022.
- (b) Letzte offizielle NIW-Berechnung am 25. Juli 2022.

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.

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 Wech-

selkursschwankungen zwischen der Basiswährung des Portefeuilles und der jeweiligen angebotenen Währung reduziert werden, wobei praktische Erwägungen wie Transaktionskosten berücksichtigt werden. Die eingesetzte Absicherungsstrategie soll das Währungsrisiko zwischen der Basiswährung und der angebotenen Währung zwar reduzieren, aber nicht eliminieren. Die hiermit verbundenen Risiken sind die potenzielle Unfähigkeit des Kontrahenten, seinen vertraglichen Verpflichtungen nachzukommen, und unerwartete Wertentwicklungen einer Fremdwährung im Vergleich zur abgesicherten Währung.

Da zwischen den verschiedenen Anteilklassen eines Portefeuilles keine getrennte Haftung existiert, besteht ein geringes Risiko, dass unter bestimmten Umständen Währungsabsicherungsgeschäfte in Bezug auf eine währungsabgesicherte Anteilklasse zu Verbindlichkeiten führen könnten, die den NIW der anderen Anteilklassen desselben Portefeuilles beeinträchtigen könnten. In diesem Fall können die Vermögenswerte der anderen Anteilklassen des betreffenden Portefeuilles zur Abdeckung der Verluste der währungsabgesicherten Anteilklasse herangezogen werden. Die Wertpapiere des Fonds dienen als Sicherheiten für Devisenterminkontrakte, einschließlich solcher, die zur Absicherung auf Anteilklassenebene verwendet werden.

ANMERKUNG H: Pensionsgeschäfte

Pensionsgeschäfte werden mit Schuldverschreibungen der Vereinigten Staaten, ihrer Behörden oder Vertretungen derselben abgesichert. Die Depotbank hält die Wertpapiere, die einem Pensionsgeschäft zugrunde liegen, stets in einem Wert, der zumindest dem Rückkaufpreis zuzüglich der angefallenen Zinsen entspricht.

Zum 31. Mai 2023 gab es keine Pensionsgeschäfte.

Der Gesamtzinsaufwand aus Pensionsgeschäften für das Global Income Portfolio und das Short Duration Income Portfolio belief sich im Geschäftsjahr zum 31. Mai 2023 auf \$163,597 bzw. \$8,710.

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 Portfeuille-Wertpapiere investiert wurde, während der Laufzeit des Pensionsgeschäfts vollständig oder größtenteils zurückerlangen und gleichzeitig die Zinserträge, die mit diesen Portfeuille-Wertpapieren verbunden sind, behalten.

Wertpapiere, geringer sind als die Kosten, die ansonsten damit verbunden wären, die Geldsumme zu erhalten, die in die Portfeuille-Wertpapiere investiert ist.

Zum 31. Mai 2023 haben die umgekehrten Pensionsgeschäfte und die entsprechenden ausstehenden Sicherheiten folgenden Wert:

AB SICAV I–	Wert	Marktwert der Sicherheiten
Global Income Portfolio	\$ 18,354,650	17,811,478
Short Duration Income Portfolio . .	\$ 13,311,500	13,086,578

Die Zinsaufwendungen aus umgekehrten Pensionsgeschäften beliefen sich während des Geschäftsjahres zum 31. Mai 2023 für das Global Income Portfolio und Short Duration Income Portfolio insgesamt auf jeweils \$592,100 und \$498,920.

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

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

Zentral abgerechnete Credit-Default-Swaps

Bei einer zentral abgerechneten Credit-Default-Swap-Vereinbarung ist der Käufer verpflichtet, dem Verkäufer über die Laufzeit der Vereinbarung hinweg regelmäßige Zahlungen zu leisten, wofür er im Gegenzug eine bedingte Zahlung erhält, falls ein Kreditereignis in Bezug auf eine zugrunde liegende Referenz-Obliigation 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.

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

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.

Credit-Default-Swaps

Bei einer Credit-Default-Swap-Vereinbarung verpflichtet sich der „Käufer“ zu regelmäßigen Zahlungen an den „Verkäufer“ während der Laufzeit des Kontrakts. Im Gegenzug erhält der Käufer bei Eintritt eines Kreditereignisses beim zugrunde liegenden Referenzschuldner eine Ausgleichszahlung.

Zinsswaps

Ein Zinsswap ist eine bilaterale Vereinbarung, bei der beide Parteien dem Austausch einer Reihe von fest oder variabel verzinslichen Zahlungen zustimmen, die auf Basis eines Nominalbetrags berechnet werden.

Inflations-Swaps

Ein Inflations-Swap ist eine bilaterale Vereinbarung, bei der beide Parteien dem Austausch von festverzinslichen Zahlungen gegen variabel verzinsliche, Inflationsindex-gebundene Zahlungen zustimmen, die auf Basis eines Nominalbetrags berechnet werden.

Varianz-Swaps

Varianz-Swaps sind Kontrakte, bei denen zwei Parteien vereinbaren, auf Basis der Differenz zwischen dem angegebenen Varianzniveau und der Varianz, die auf einen oder mehrere zugrunde liegende Vermögenswerte oder Indizes tatsächlich realisiert wurde, Barzahlungen auszutauschen. Die tatsächliche „Varianz“, wie sie hier verwendet wird, ist definiert als die Summe des Quadrats der Renditen des/der Referenzvermögenswerte bzw. des Index/der Indizes (die faktisch ein Maß für die „Volatilität“ darstellt) über die Dauer der Vertragslaufzeit. Die beiden Parteien eines Varianz-Swaps tauschen also sozusagen die tatsächliche Volatilität gegen eine vertraglich festgelegte Volatilitätsrate aus.

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 Wertpapierleiherstelle für die Bereitstellung von Wertpapierleihdiensten entrichtet werden.

Für das Geschäftsjahr zum 31. Mai 2023 erwirtschafteten die Portefeuilles einen Netto-Gebührentrag, der in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens unter „Erträge aus der Wertpapierleihe, netto“ ausgewiesen ist.

Für das Geschäftsjahr zum 31. Mai 2023 verdiente Brothers Harriman & Co. (in ihrer Funktion als Wertpapierleihagent) ein Honorar von \$502,528 für die Bereitstellung von Wertpapierleihdiensten. Dieses Honorar ist in der Ertrags- und Aufwandsrechnung und Veränderung des Fondsvermögens unter „Erträge aus der Wertpapierleihe“ ausgewiesen.

Die zum 31. Mai 2023 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		
JPMorgan Chase	\$ 21,336,494	22,408,411
Morgan Stanley	\$ 18,899,642	19,846,875
Societe Generale	\$ 9,666,049	10,150,066
Citigroup Global Markets Limited		
Merrill Lynch	\$ 1,660,516	1,744,581
Merrill Lynch	\$ 158,305	166,341
Global Real Estate Securities Portfolio		
Merrill Lynch	\$ 577,884	607,221
UBS AG	\$ 107,008	112,375
US Small and Mid-Cap Portfolio		
JPMorgan Chase	\$ 1,861,465	2,015,918
Morgan Stanley	\$ 471,075	511,723
UBS AG	\$ 302,738	328,873

ANMERKUNG M: Bankkredite

Vorbehaltlich gewisser Einschränkungen kann der Fonds über einen von der Depotbank verliehenen Überziehungskredit (die „Fazilität“) verfügen, um gegebenenfalls eine ungewöhnlich hohe Zahl von Rücknahmen kurzfristig oder vorübergehend zu finanzieren.

ANMERKUNG N: Optionsgeschäfte

Der Fonds kann Kauf- und Verkaufsoptionen auf Wertpapiere kaufen und verkaufen. Das mit dem Kauf einer Option verbundene Risiko besteht darin, dass der Fonds eine Prämie bezahlt, unabhängig davon, ob die Option ausgeübt wird oder nicht. Außerdem besteht das Risiko, dass der Fonds die Prämie verliert und sich der Marktwert verändert, sollte der Kontrahent seinen vertraglichen Verpflichtungen nicht nachkommen. Gekaufte Kauf- und Verkaufsoptionen werden auf dieselbe Art ausgewiesen wie die Wertpapiere eines Portefeuilles. Die Kosten für die durch Ausübung einer Kaufoption gekauften Wertpapiere erhöhen sich um die gezahlten Prämien. Die Erlöse aus den durch Ausübung einer Verkaufsoption verkauften Wertpapieren verringern sich um die gezahlten Prämien.

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.

AB SICAV I-	Wert	Marktwert der Sicherheiten
Emerging Markets Multi-Asset Portfolio		
Morgan Stanley	\$ 1,727,924	1,814,526
BNP Paribas	\$ 403,455	424,623
Merrill Lynch	\$ 238,907	251,035
Citigroup Global Markets Limited		
	\$ 41,762	43,877
Low Volatility Equity Portfolio		
JPMorgan Chase	\$ 25,515,897	26,797,781
Concentrated Global Equity Portfolio		
BNP Paribas		
	\$ 9,988,272	10,512,334
JPMorgan Chase		
	\$ 6,586,737	6,917,646
Global Core Equity Portfolio		
Merrill Lynch	\$ 3,868,960	4,065,373
European Equity Portfolio		
JPMorgan Chase	€ 7,155,454	7,514,934
Eurozone Equity Portfolio		
UBS AG		
	€ 8,387,247	8,807,899
JPMorgan Chase		
	€ 7,769,936	8,160,287
Barclays		
	€ 2,072,494	2,176,529
Morgan Stanley		
	€ 995,678	1,045,580
Sustainable US Thematic Portfolio		
BNP Paribas		
	\$ 5,818,470	6,123,752
Citigroup Global Markets Limited		
	\$ 4,881,543	5,128,674
UBS AG		
	\$ 870,890	914,568
Global Value Portfolio		
JPMorgan Chase	\$ 9,891,610	10,388,550
UBS AG	\$ 4,666,115	4,900,139

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.

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 Glatstellungstransaktion, einschließlich Händlerprovisionen, wird ebenfalls als realisierter Gewinn behandelt, bzw. als realisierter Verlust, wenn die erhaltene Prämie geringer ist als der bezahlte Betrag für die Glatstellungstransaktion. Wird eine Kaufoption ausgeübt, wird die Prämie zum Erlös aus dem Verkauf des zugrunde liegenden Wertpapiers oder der Währung addiert, um zu ermitteln, ob der Fonds einen Gewinn oder Verlust realisiert hat. Wird eine Verkaufsoption ausgeübt, wird die erhaltene Prämie von den Kosten des vom Fonds gekauften Wertpapiers oder der gekauften Währung abgezogen. Beim Verkauf einer Option trägt der Fonds das Marktrisiko, dass sich der Kurs des Wertpapiers oder der Währung, das bzw. die der verkauften Option zugrunde liegt, ungünstig verändert.

Die Ausübung einer vom Fonds verkauften Option könnte dazu führen, dass der Fonds ein Wertpapier oder eine Währung zu einem Preis kauft bzw. verkauft, der vom aktuellen Marktwert abweicht.

Der Fonds kann auch in Optionen auf Swap-Vereinbarungen, sogenannte Swaptions, investieren. Eine Swaption ist eine Option, die dem Käufer das Recht gibt, jedoch nicht die Verpflichtung, zu einem Zeitpunkt in der Zukunft im Austausch gegen Zahlung einer marktüblichen Prämie ein Swap-Geschäft abzuschließen.

Eine Receiver Swaption gibt dem Erwerber das Recht auf Empfang der Gesamrendite eines bestimmten Vermögenswertes, eines Referenzsatzes oder eines Index. Eine Payer Swaption gibt dem Erwerber das Recht auf Zahlung der Gesamrendite eines bestimmten Vermögenswertes, eines Referenzsatzes oder eines Index. Swaptions enthalten ferner Optionen, die es ermöglichen, ein bestehendes Swap-Geschäft durch einen der Kontrahenten zu beenden oder zu verlängern.

ANMERKUNG O: Sicherheiten

In der folgenden Tabelle sind die Barsicherheiten aufgeführt, die von Brokern für bestimmte Finanzderivate zum 31. Mai 2023 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	\$ –	227,470
Barclays	\$ –	359,423
Citibank	\$ –	91,579
Deutsche Bank	\$ –	256,027
Sustainable Euro High Yield Portfolio		
Citibank	€ 399,547	3,756
Emerging Markets Multi-Asset Portfolio		
BNP Paribas	\$ 302,000	–
Goldman Sachs	\$ 63,177,825	62,829,096
Morgan Stanley	\$ 4,561,783	–
RMB Income Plus Portfolio		
Citibank	CNH 11,672,879	2,267,965
Morgan Stanley	CNH 34,846,128	551,241
Short Duration High Yield Portfolio		
Deutsche Bank	\$ 800,000	–
Goldman Sachs	\$ 460,000	–
Morgan Stanley	\$ 2,892,142	3,077,006
Global Plus Fixed Income Portfolio		
Citibank	\$ 5,461,166	105,578
Credit Suisse	\$ 260,320	–
Goldman Sachs	\$ 5,348,692	4,693,579
Morgan Stanley	\$ –	260,000
Select Absolute Alpha Portfolio		
Morgan Stanley	\$ 5,159	1,610,000
Emerging Market Local Currency Debt Portfolio		
Morgan Stanley	\$ 2,475,223	2,105,693
Asia Pacific Local Currency Debt Portfolio		
Citibank	\$ 198,304	–
Goldman Sachs	\$ 393,146	258,031

AB SICAV I-	Vom Broker gehaltene Barmittel	Dem Broker geschuldete Barmittel
Emerging Market Corporate Debt Portfolio		
Citibank	\$ 237,942	347,934
Morgan Stanley	\$ 124,210	–
US High Yield Portfolio		
Morgan Stanley	\$ 1,537,515	304,577
Global Dynamic Bond Portfolio		
Bank of America	£ 241,167	–
Citibank	£ 3,032,848	634,877
Goldman Sachs	£ 189	–
Standard Chartered Bank	£ 209,012	–
Asia Income Opportunities Portfolio		
Morgan Stanley	\$ 2,439,824	312,200
Global Income Portfolio		
Citibank	\$ 1,137,409	163,349
Deutsche Bank	\$ 254,000	–
Goldman Sachs	\$ 450,000	–
JPMorgan Chase	\$ 94,000	–
Morgan Stanley	\$ 1,183,253	135,813
All Market Income Portfolio		
Citigroup Global Markets Limited	\$ –	355,846
Morgan Stanley	\$ 47,851,071	18,490,523
Low Volatility Total Return Equity Portfolio		
Goldman Sachs	\$ 6,907,254	–
Sustainable Global Thematic Credit Portfolio		
Citibank	€ 381,175	41,828
Event Driven Portfolio		
Goldman Sachs	\$ 2,188,000	–
JPMorgan Chase	\$ 617,030	–
Morgan Stanley	\$ 13,930,378	–
Sustainable All Market Portfolio		
Citibank	€ 3,205,179	1,827,096
Short Duration Income Portfolio		
Citibank	\$ 517,391	–
Sustainable Income Portfolio		
Citibank	\$ 552,404	–
Climate High Income Portfolio		
Citibank	\$ 30,634	–

AB SICAV I-	Vom Broker gehaltene Barmittel	Dem Broker geschuldete Barmittel
American Multi-Asset Portfolio		
Citibank	\$ 35,432	–
Morgan Stanley	\$ 159,900	–
Global Value Portfolio		
Morgan Stanley	\$ 257,838	–

Barsicherheiten, die von Brokern in Bezug auf Derivate gehalten bzw. diesen geschuldet werden, sind in der Vermögensaufstellung unter „Barmittel bei Verwahrstelle und Broker“ und „Verbindlichkeiten gegenüber Verwahrstelle und Broker“ ausgewiesen.

In Bezug auf die am 31. Mai 2023 von den einzelnen Portefeuilles gehaltenen Derivate sind in der folgenden Tabelle aus Wertpapieren bestehende Sicherheiten aufgeführt:

AB SICAV I-	Marktwert der dem Broker bereitgestellten Sicherheiten	Marktwert der vom Broker erhaltenen Sicherheiten
Emerging Markets Multi-Asset Portfolio		
Bank of America		
U.S. Treasury Notes, 1.63%, 05/15/2031	\$ –	341,168
Global Plus Fixed Income Portfolio		
Bank of America		
U.S. Treasury Notes, 2.00%, 11/15/2026	\$ 265,229	–
Goldman Sachs		
U.S. Treasury Bonds, 4.50%, 08/15/2039	\$ 4,783,968	–
U.S. Treasury Notes, 2.00%, 11/15/2026	\$ 1,873,750	–
Standard Chartered		
U.S. Treasury Bonds, 4.50%, 08/15/2039	\$ 306,790	–
Select Absolute Alpha Portfolio		
Morgan Stanley		
U.S. Treasury Bill, 0.00%, 07/18/2023	\$ 3,476,605	–

AB SICAV I-	Marktwert der dem Broker bereitgestellten Sicherheiten	Marktwert der vom Broker erhaltenen Sicherheiten
Global Income Portfolio		
JPMorgan Chase		
U.S. Treasury Bonds, 6.75%, 08/15/2026	\$ 171,397	–
All Market Income Portfolio		
Credit Suisse		
U.S. Treasury Notes, 4.25%, 12/31/2024	\$ 241,253	–
Goldman Sachs		
U.S. Treasury Notes, 4.25%, 12/31/2024	\$ 377,864	–
JP Morgan Chase		
U.S. Treasury Notes, 4.25%, 12/31/2024	\$ 125,690	–
Morgan Stanley		
U.S. Treasury Bill, 0.00%, 08/10/2023	\$ 6,929,495	–
U.S. Treasury Notes, 0.88%, 06/30/2026	\$ 171,347	–
UBS AG		
U.S. Treasury Notes, 4.25%, 12/31/2024	\$ 474,564	–
Low Volatility Total Return Equity Portfolio		
Goldman Sachs		
Apple, Inc.	\$ 3,828,600	–
Microsoft Corp.	\$ 7,257,419	–
Event Driven Portfolio		
Goldman Sachs		
U.S. Treasury Bill, 0.00%, 08/24/2023	\$ 6,362,160	–
U.S. Treasury Bill, 0.00%, 09/21/2023	\$ 5,018,544	–

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. Wenn die Vermögenswerte verschiedener Portefeuilles zu Pools zusammengefasst werden, werden die Vermögenswerte, die jedem einzelnen beteiligten Portefeuille zuzurechnen sind, anfänglich unter Bezugnahme auf die ursprüngliche Vermögenswertzuweisung an den Pool festgelegt und dann auf Grundlage weiterer Zuweisungen bzw. Entnahmen geändert.

Der Anspruch jedes einzelnen beteiligten Portefeuilles auf die gemeinsam verwalteten Vermögenswerte gilt für alle Arten von Anlagen des Pools. Zusätzliche Anlagen, die für die gemeinsam verwalteten Portefeuilles getätigt werden, werden den einzelnen

Portefeuilles proportional zu ihren Ansprüchen zugewiesen. Vermögenswerte, die abgestoßen werden, werden auf dieselbe Weise vom Anspruch jedes einzelnen beteiligten Portefeuilles abgezogen.

Pool an Vermögenswerten

AB – Global Growth Pool
AB – Global Value Pool

Zum 31. Mai 2023 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

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 den Niederlassungen der China Securities Depository & Clearing Corporation Limited („CSDCC“) in Shanghai und Shenzhen festgelegt. Derzeit beträgt die Clearing-Mindestreserve, die von den Niederlassungen der CSDCC in Shanghai und Shenzhen festgelegt wurde, 0.08% bzw. 0.06%.

ANMERKUNG R: Leistungsgebühr**Select Absolute Alpha Portfolio**

Am Ende jedes Teilgeschäftsjahres/Geschäftsjahres erhielt/erhält der Anlageverwalter Folgendes:

Select Absolute Alpha Portfolio: 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 Anteilsklassen 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

„High Water Mark“ oder „HWM“ bezeichnet für eine Anteilsklasse 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 Anteilsklasse bei der Ausgabe.

„Derzeitig umlaufende Anteile“ bezeichnet die Gesamtzahl der ausgegebenen Anteile für jede Anteilsklasse 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 Anteilsklasse oder zum Zeitpunkt der Zahlung der letzten Leistungsgebühr beginnt. Der Bezugszeitraum endet immer am Ende eines Geschäftsjahres, außer im Falle einer Liquidation der Anteilsklasse.

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

Select Absolute Alpha Portfolio

Zum 31. Mai 2023 betrug die zahlbare Leistungsgebühr USD 60. Diese sind im Posten „Antizipative Passiva und andere Verbindlichkeiten“ in der Zusammensetzung des Fondsvermögens ausgewiesen.

Im Geschäftsjahr zum 31. Mai 2023 erhoben die folgenden Anteilsklassen die folgenden Leistungsgebühren:

Anteilsklasse	Erfolgsabhängige Gebühr	Prozentsatz der erfolgsabhängigen Gebühr basierend auf dem durchschnittlichen Nettoinventarwert der Anteilsklasse
A	\$ 1,035	0.00%
A CHF H	0	0.00%
A EUR	0	0.00%
A EUR H	0	0.00%
A GBP H	0	0.00%
A PLN H	0	0.00%
A SGD H	0	0.00%
C	0	0.00%
FX	0	0.00%
FX EUR H	0	0.00%
I	1,355	0.00%
I CHF H	0	0.00%
I EUR	0	0.00%
I EUR H	0	0.00%
I GBP H	0	0.00%
I SGD H	22	0.22%
L	6	0.06%

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

Anteilsklasse	Erfolgsabhängige Gebühr	Prozentsatz der erfolgsabhängigen Gebühr basierend auf dem durchschnittlichen Nettoinventarwert der Anteilsklasse	Anteilsklasse	Erfolgsabhängige Gebühr	Prozentsatz der erfolgsabhängigen Gebühr basierend auf dem durchschnittlichen Nettoinventarwert der Anteilsklasse
L EUR H	6	0.06%	S1	165	0.00%
L GBP H	6	0.06%	S1 EUR H	0	0.00%
L HKD	6	0.06%	S1 JPY H	0	0.00%
L SGD H	6	0.06%	S13 EUR H	0	0.00%
LNN GBP H	6	0.06%	W	0	0.00%
N	1	0.00%	W CHF H	0	0.00%
	0	0.00%			

ANMERKUNG S: Ereignisse nach dem Bilanzstichtag

Das Portfolio AB SICAV I – Short Duration Income Portfolio wurde aufgelöst. Der letzte offizielle NIW wurde am 22. Juni 2023 berechnet.

Die Auflösung des Portfolios Asia Pacific Local Currency Debt Portfolio ist für den 26. September 2023 geplant und wurde den Anteilhabern am 14. August 2023 angekündigt.

TABELLE 1
GEBÜHRENSTRUKTUR

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
International Health Care Portfolio				
Klasse				
A	1.76%(1)	0.05%	N/A	1.96%
A EUR	1.76%(1)	0.05%	N/A	1.96%
A EUR H	1.76%(1)	0.05%	N/A	1.96%
A SGD	1.76%(1)	0.05%	N/A	1.96%
A SGD H	1.76%(1)	0.05%	N/A	1.99%
AD	1.76%(1)	0.05%	N/A	1.96%
AD AUD H	1.76%(1)	0.05%	N/A	1.96%
AX	1.26%(2)	0.05%	N/A	1.46%
B	1.76%(1)	0.05%	1.00%	2.96%
B SGD	1.76%(1)	0.05%	1.00%	2.96%
BX	1.26%(2)	0.05%	N/A	1.45%
C	2.21%(3)	0.05%	N/A	2.41%
C EUR	2.21%(3)	0.05%	N/A	2.41%
ED	1.76%(1)	0.05%	1.00%	2.95%
ED AUD H	1.76%(1)	0.05%	1.00%	2.96%
I	0.96%(4)	0.05%	N/A	1.15%
I EUR	0.96%(4)	0.05%	N/A	1.16%
I GBP	0.96%(4)	0.05%	N/A	1.16%
S1	0.90%	0.01%(17)	N/A	0.98%
S1 EUR	0.90%	0.01%(17)	N/A	0.98%
S1 GBP	0.90%	0.01%(17)	N/A	0.98%
S14	0.60%	0.01%(17)	N/A	0.67%
S14 GBP	0.60%	0.01%(17)	N/A	0.68%
International Technology Portfolio				
Klasse				
A	1.82%(5)	0.05%	N/A	2.05%
A AUD H	1.82%(5)	0.05%	N/A	2.05%
A EUR	1.82%(5)	0.05%	N/A	2.05%
A PLN H	1.82%(5)	0.05%	N/A	2.05%
A SGD	1.82%(5)	0.05%	N/A	2.05%
B	1.82%(5)	0.05%	1.00%	3.05%
C	2.27%(6)	0.05%	N/A	2.50%
C EUR	2.27%(6)	0.05%	N/A	2.50%
E	1.82%(5)	0.05%	1.00%	3.05%
E AUD H	1.82%(5)	0.05%	1.00%	3.05%
I	1.02%(7)	0.05%	N/A	1.25%
I EUR	1.02%(7)	0.05%	N/A	1.25%
S1	0.90%	0.01%(17)	N/A	1.00%
S1 EUR	0.90%	0.01%(17)	N/A	1.00%
S14	0.60%	0.01%(17)	N/A	0.70%
Global Real Estate Securities Portfolio				
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%
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%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Global Real Estate Securities Portfolio (Fortsetzung)				
Klasse				
ID	0.70%	0.05%	N/A	1.20%
S1 EUR	0.60%	0.01%(17)	N/A	0.75%
S1 GBP	0.60%	0.01%(17)	N/A	0.75%
S1L.....	0.60%	0.01%(17)	N/A	0.75%
Sustainable Global Thematic Portfolio				
Klasse				
A	1.63%(8)	0.05%	N/A	1.84%
A AUD H	1.63%(8)	0.05%	N/A	1.84%
A CAD H	1.63%(8)	0.05%	N/A	1.84%
A EUR	1.63%(8)	0.05%	N/A	1.84%
A EUR H	1.63%(8)	0.05%	N/A	1.84%
A GBP	1.63%(8)	0.05%	N/A	1.84%
A HKD	1.63%(8)	0.05%	N/A	1.84%
A SGD	1.63%(8)	0.05%	N/A	1.84%
A SGD H	1.63%(8)	0.05%	N/A	1.84%
AN	1.63%(8)	0.05%	N/A	1.83%
AX	1.63%(8)	0.05%	N/A	1.84%
AX EUR	1.63%(8)	0.05%	N/A	1.84%
AX SGD	1.63%(8)	0.05%	N/A	1.84%
AXX	1.14%(9)	0.05%	N/A	1.34%
B	1.63%(8)	0.05%	1.00%	2.84%
BX	1.63%(8)	0.05%	1.00%	2.84%
BX EUR.....	1.63%(8)	0.05%	1.00%	2.84%
BX SGD.....	1.63%(8)	0.05%	1.00%	2.84%
BXX.....	1.14%(9)	0.05%	N/A	1.34%
C	2.08%(10)	0.05%	N/A	2.28%
CX	2.08%(10)	0.05%	N/A	2.28%
CX EUR.....	2.08%(10)	0.05%	N/A	2.28%
E.....	1.63%(8)	0.05%	1.00%	2.84%
E AUD H	1.63%(8)	0.05%	1.00%	2.84%
I	0.84%(11)	0.05%	N/A	1.05%
I AUD	0.84%(11)	0.05%	N/A	1.05%
I AUD H	0.84%(11)	0.05%	N/A	1.05%
I EUR.....	0.84%(11)	0.05%	N/A	1.05%
I EUR H.....	0.84%(11)	0.05%	N/A	1.05%
I GBP.....	0.84%(11)	0.05%	N/A	1.05%
I HKD	0.84%(11)	0.05%	N/A	1.05%
I SGD H.....	0.84%(11)	0.05%	N/A	1.03%
IN	0.84%(11)	0.05%	N/A	1.05%
IN EUR	0.84%(11)	0.05%	N/A	1.01%
INN	0.84%(11)	0.05%	N/A	1.06%
IX	0.84%(11)	0.05%	N/A	1.05%
IX EUR	0.84%(11)	0.05%	N/A	1.05%
IX SGD	0.84%(11)	0.05%	N/A	1.05%
S.....	N/A	0.01%(17)	N/A	0.07%
S GBP	N/A	0.01%(17)	N/A	0.07%
S1	0.70%	0.01%(17)	N/A	0.77%
S1 AUD	0.70%	0.01%(17)	N/A	0.77%
S1 AUD H	0.70%	0.01%(17)	N/A	0.77%
S1 EUR	0.70%	0.01%(17)	N/A	0.77%
S1 EUR HP	0.70%	0.01%(17)	N/A	0.77%
S1 JPY	0.70%	0.01%(17)	N/A	0.77%
S1 NZD	0.70%	0.01%(17)	N/A	0.74%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Sustainable Global Thematic Portfolio (Fortsetzung)				
Klasse				
S1X SGD	0.70%	0.01%(17)	N/A	0.77%
SD	N/A	0.01%(17)	N/A	0.08%
SX GBP	N/A	0.01%(17)	N/A	0.07%
India Growth Portfolio				
Klasse				
A	1.75%	0.05%	N/A	2.16%
A EUR	1.75%	0.05%	N/A	2.17%
A HKD	1.75%	0.05%	N/A	2.16%
A PLN H	1.75%	0.05%	N/A	2.15%
A SGD H	1.75%	0.05%	N/A	2.14%
AD AUD H	1.75%	0.05%	N/A	2.16%
AX	1.55%(12)	0.05%	N/A	1.96%
AX EUR	1.55%(12)	0.05%	N/A	1.96%
B	1.75%	0.05%	1.00%	2.27%
BX	1.55%(12)	0.05%	1.00%	2.96%
BX EUR	1.55%(12)	0.05%	1.00%	2.95%
C	2.20%	0.05%	N/A	2.59%
I	0.95%	0.05%	N/A	1.36%
I EUR	0.95%	0.05%	N/A	1.33%
S	N/A	0.01%(17)	N/A	0.27%
S1	0.95%	0.01%(17)	N/A	1.21%
S1 EUR	0.95%	0.01%(17)	N/A	1.21%
Sustainable Euro High Yield Portfolio				
Klasse				
A	1.10%(13)	0.05%	N/A	1.40%
A USD	1.10%(13)	0.05%	N/A	1.40%
A2	1.10%(13)	0.05%	N/A	1.40%
A2 CHF H	1.10%(13)	0.05%	N/A	1.40%
A2 PLN H	1.10%(13)	0.05%	N/A	1.40%
A2 USD	1.10%(13)	0.05%	N/A	1.40%
A2 USD H	1.10%(13)	0.05%	N/A	1.40%
AA	1.10%(13)	0.05%	N/A	1.40%
AA AUD H	1.10%(13)	0.05%	N/A	1.40%
AA USD H	1.10%(13)	0.05%	N/A	1.40%
AR	1.10%(13)	0.05%	N/A	1.40%
AT	1.10%(13)	0.05%	N/A	1.40%
AT USD	1.10%(13)	0.05%	N/A	1.40%
AT USD H	1.10%(13)	0.05%	N/A	1.40%
C	1.55%(14)	0.05%	N/A	1.85%
C USD	1.55%(14)	0.05%	N/A	1.85%
C2	1.55%(14)	0.05%	N/A	1.85%
I	0.55%(15)	0.05%	N/A	0.52%
I USD	0.55%(15)	0.05%	N/A	0.80%
I2	0.55%(15)	0.05%	N/A	0.80%
I2 CHF H	0.55%(15)	0.05%	N/A	0.80%
I2 GBP H	0.55%(15)	0.05%	N/A	0.80%
I2 USD	0.55%(15)	0.05%	N/A	0.80%
I2 USD H	0.55%(15)	0.05%	N/A	0.80%
IT USD H	0.55%(15)	0.05%	N/A	0.80%
NT USD H	1.55%(14)	0.05%	N/A	1.85%
S	N/A	0.01%(17)	N/A	0.15%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>Sustainable Euro High Yield Portfolio (Fortsetzung)</u>				
Klasse				
S USD	N/A	0.01%(17)	N/A	0.15%
S1	0.50%(16)	0.01%(17)	N/A	0.65%
S1 USD	0.50%(16)	0.01%(17)	N/A	0.65%
S1 USD H	0.50%(16)	0.01%(17)	N/A	0.65%
<u>US Small and Mid-Cap Portfolio</u>				
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	2.00%
A EUR H	1.60%	0.05%	N/A	2.00%
A HKD	1.60%	0.05%	N/A	2.00%
C	2.05%	0.05%	N/A	2.45%
C EUR	2.05%	0.05%	N/A	2.45%
C EUR H	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	1.18%
I GBP	0.80%	0.05%	N/A	1.20%
INN GBP	0.80%	0.05%	N/A	1.03%
S1	0.75%	0.01%(17)	N/A	0.90%
S1 EUR	0.75%	0.01%(17)	N/A	0.90%
S1 EUR H	0.75%	0.01%(17)	N/A	0.90%
S1NN GBP	0.75%	0.01%(17)	N/A	0.90%
<u>Emerging Markets Multi-Asset Portfolio**</u>				
Klasse				
A	1.60%	0.05%	N/A	1.88%
A AUD H	1.60%	0.05%	N/A	1.88%
A CAD H	1.60%	0.05%	N/A	1.89%
A CHF H	1.60%	0.05%	N/A	1.90%
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	1.90%
A SGD H	1.60%	0.05%	N/A	1.88%
AD	1.60%	0.05%	N/A	1.88%
AD AUD H	1.60%	0.05%	N/A	1.88%
AD CAD H	1.60%	0.05%	N/A	1.88%
AD EUR H	1.60%	0.05%	N/A	1.89%
AD GBP H	1.60%	0.05%	N/A	1.88%
AD HKD	1.60%	0.05%	N/A	1.88%
AD RMB H	1.60%	0.05%	N/A	1.87%
AD SGD H	1.60%	0.05%	N/A	1.88%
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%
B(a)	1.60%	0.05%	1.00%	2.82%
BD(a)	1.60%	0.05%	1.00%	2.81%
C	2.05%	0.05%	N/A	2.33%
ED	1.60%	0.05%	1.00%	2.88%
ED AUD H	1.60%	0.05%	1.00%	2.87%
ED ZAR H	1.60%	0.05%	1.00%	2.87%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Emerging Markets Multi-Asset Portfolio** (Fortsetzung)				
Klasse				
I	0.80%	0.05%	N/A	1.09%
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	1.07%
I GBP H	0.80%	0.05%	N/A	1.08%
ID	0.80%	0.05%	N/A	1.08%
ID GBP H	0.80%	0.05%	N/A	1.08%
N	2.05%	0.05%	N/A	2.32%
S	N/A	0.01%(17)	N/A	0.15%
S GBP	N/A	0.01%(17)	N/A	0.15%
S GBP H	N/A	0.01%(17)	N/A	0.14%
S1	0.80%	0.01%(17)	N/A	0.95%
S1 GBP	0.80%	0.01%(17)	N/A	0.95%
S1 JPY(b)	0.80%	0.01%(17)	N/A	0.95%
S1 JPY H(b)	0.80%	0.01%(17)	N/A	0.95%
S1D	0.80%	0.01%(17)	N/A	0.95%
SD	N/A	0.01%(17)	N/A	0.15%
RMB Income Plus Portfolio**				
Klasse				
A2	1.10%	0.05%	N/A	1.34%
A2 CHF	1.10%	0.05%	N/A	1.34%
A2 EUR	1.10%	0.05%	N/A	1.34%
A2 GBP	1.10%	0.05%	N/A	1.34%
A2 HKD	1.10%	0.05%	N/A	1.34%
A2 SGD	1.10%	0.05%	N/A	1.34%
A2 USD	1.10%	0.05%	N/A	1.34%
AR EUR	1.10%	0.05%	N/A	1.33%
AT	1.10%	0.05%	N/A	1.33%
AT HKD	1.10%	0.05%	N/A	1.34%
AT SGD	1.10%	0.05%	N/A	1.34%
AT USD	1.10%	0.05%	N/A	1.34%
C2	1.55%	0.05%	N/A	1.79%
C2 USD	1.55%	0.05%	N/A	1.79%
CT	1.55%	0.05%	N/A	1.78%
CT USD	1.55%	0.05%	N/A	1.79%
I2	0.55%	0.05%	N/A	0.79%
I2 CHF	0.55%	0.05%	N/A	0.79%
I2 EUR	0.55%	0.05%	N/A	0.79%
I2 GBP	0.55%	0.05%	N/A	0.79%
I2 HKD	0.55%	0.05%	N/A	0.79%
I2 SGD	0.55%	0.05%	N/A	0.79%
I2 USD	0.55%	0.05%	N/A	0.81%
IT	0.55%	0.05%	N/A	0.80%
IT SGD	0.55%	0.05%	N/A	0.80%
IT USD	0.55%	0.05%	N/A	0.79%
S(c)	N/A	0.01%(17)	N/A	0.15%
S USD	N/A	0.01%(17)	N/A	0.13%
S1 EUR	0.55%	0.01%(17)	N/A	0.68%
S1 USD	0.55%	0.01%(17)	N/A	0.68%
W2	0.385%(18)	0.05%	N/A	0.62%
W2 CHF	0.385%(18)	0.05%	N/A	0.62%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
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	1.10%	0.05%	N/A	1.30%
AI	1.10%	0.05%	N/A	1.27%
AI AUD H	1.10%	0.05%	N/A	1.27%
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%	2.29%
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%	1.79%
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	0.76%
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%(17)	N/A	0.08%
S1	0.50%	0.01%(17)	N/A	0.58%
S1 EUR H(d)	0.50%	0.01%(17)	N/A	0.58%
S1T(e)	0.50%	0.01%(17)	N/A	0.58%
W2 CHF H	0.39%(18)	0.05%	N/A	0.58%

Select US Equity Portfolio

Klasse				
A	1.80%	0.05%	N/A	1.99%
A AUD H	1.80%	0.05%	N/A	1.92%
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	1.98%
A EUR H	1.80%	0.05%	N/A	1.98%
A GBP H	1.80%	0.05%	N/A	1.99%
A HKD	1.80%	0.05%	N/A	1.99%
A PLN	1.80%	0.05%	N/A	2.00%
A PLN H	1.80%	0.05%	N/A	2.00%
A SGD H	1.80%	0.05%	N/A	1.99%
AR	1.80%	0.05%	N/A	2.01%
AR EUR H	1.80%	0.05%	N/A	1.99%
C	2.25%	0.05%	N/A	2.44%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Select US Equity Portfolio (Fortsetzung)				
Klasse				
FX	0.50%	0.01%(17)	N/A	0.56%
FX EUR H	0.50%	0.01%(17)	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	1.19%
I EUR H	1.00%	0.05%	N/A	1.19%
I GBP H	1.00%	0.05%	N/A	1.18%
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%(17)	N/A	0.06%
S1	0.75%	0.01%(17)	N/A	0.81%
S1 EUR	0.75%	0.01%(17)	N/A	0.81%
S1 EUR H	0.75%	0.01%(17)	N/A	0.81%
S1 GBP H	0.75%	0.01%(17)	N/A	0.81%
S1 SGD H	0.75%	0.01%(17)	N/A	0.79%
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	0.62%
W GBP H	0.45%	0.05%	N/A	0.64%
W SGD H	0.45%	0.05%	N/A	0.65%
Global Plus Fixed Income Portfolio**				
Klasse				
1	0.75%	0.01%(17)	N/A	0.90%
1 EUR H	0.75%	0.01%(17)	N/A	0.90%
1 GBP H	0.75%	0.01%(17)	N/A	0.90%
1D	0.75%	0.01%(17)	N/A	0.90%
1D EUR H	0.75%	0.01%(17)	N/A	0.90%
1D GBP H	0.75%	0.01%(17)	N/A	0.90%
2	0.75%	0.01%(17)	N/A	0.85%
2 EUR H	0.75%	0.01%(17)	N/A	0.85%
2 GBP H	0.75%	0.01%(17)	N/A	0.83%
A2	1.10%	0.05%	N/A	1.33%
A2 EUR H	1.10%	0.05%	N/A	1.33%
A2 SGD H	1.10%	0.05%	N/A	1.33%
AT	1.10%	0.05%	N/A	1.33%
AT AUD H	1.10%	0.05%	N/A	1.33%
AT CAD H	1.10%	0.05%	N/A	1.33%
AT EUR H	1.10%	0.05%	N/A	1.33%
AT GBP H	1.10%	0.05%	N/A	1.31%
AT SGD H	1.10%	0.05%	N/A	1.33%
C2	1.55%	0.05%	N/A	1.78%
C2 EUR H	1.55%	0.05%	N/A	1.76%
CT	1.55%	0.05%	N/A	1.77%
I2	0.55%	0.05%	N/A	0.78%
I2 EUR H	0.55%	0.05%	N/A	0.76%
I2 GBP H	0.55%	0.05%	N/A	0.79%
S	N/A	0.01%(17)	N/A	0.10%
S CAD H	N/A	0.01%(17)	N/A	0.10%
S GBP H	N/A	0.01%(17)	N/A	0.10%
S1	0.50%	0.01%(17)	N/A	0.60%
S1 AUD H	0.50%	0.01%(17)	N/A	0.61%
S1 EUR H	0.50%	0.01%(17)	N/A	0.57%
S1L	0.50%	0.01%(17)	N/A	0.60%
S1L EUR H	0.50%	0.01%(17)	N/A	0.60%
S1L GBP H	0.50%	0.01%(17)	N/A	0.60%
SA	N/A	0.01%(17)	N/A	0.10%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Select Absolute Alpha Portfolio				
Klasse				
A	1.80%	0.05%	N/A	2.05%
A CHF H	1.80%	0.05%	N/A	2.05%
A EUR	1.80%	0.05%	N/A	2.06%
A EUR H	1.80%	0.05%	N/A	2.03%
A GBP H	1.80%	0.05%	N/A	2.05%
A PLN H	1.80%	0.05%	N/A	2.05%
A SGD H	1.80%	0.05%	N/A	2.05%
C	2.25%	0.05%	N/A	2.50%
FX	0.50%	0.01%(17)	N/A	0.64%
FX EUR H	0.50%	0.01%(17)	N/A	0.64%
I	1.00%	0.05%	N/A	1.25%
I CHF H	1.00%	0.05%	N/A	1.25%
I EUR	1.00%	0.05%	N/A	1.23%
I EUR H	1.00%	0.05%	N/A	1.22%
I GBP H	1.00%	0.05%	N/A	1.25%
I SGD H	1.00%	0.05%	N/A	1.25%
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	2.51%
S	N/A	0.01%(17)	N/A	0.13%
S1	1.00%	0.01%(17)	N/A	1.14%
S1 EUR H	1.00%	0.01%(17)	N/A	1.15%
S1 JPY H	1.00%	0.01%(17)	N/A	1.14%
S13 EUR H	0.99%	0.01%(17)	N/A	0.99%
W	0.80%(19)	0.05%	N/A	1.06%
W CHF H	0.80%(19)	0.05%	N/A	1.05%

Emerging Market Local Currency Debt Portfolio

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	1.30%	0.05%	N/A	1.75%
A2 PLN H	1.30%	0.05%	N/A	1.54%
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%(17)	N/A	0.15%
ZT	N/A	N/A	N/A	0.05%

Asia Pacific Local Currency Debt Portfolio**

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	1.59%
AA CAD H	1.20%	0.05%	N/A	1.60%
AA EUR H	1.20%	0.05%	N/A	1.53%
AA GBP H	1.20%	0.05%	N/A	1.58%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Asia Pacific Local Currency Debt Portfolio** (Fortsetzung)				
Klasse				
AA HKD	1.20%	0.05%	N/A	1.60%
AA SGD H	1.20%	0.05%	N/A	1.60%
AT	1.20%	0.05%	N/A	1.60%
AT AUD H	1.20%	0.05%	N/A	1.60%
AT CAD H	1.20%	0.05%	N/A	1.60%
AT EUR H	1.20%	0.05%	N/A	1.60%
AT GBP H	1.20%	0.05%	N/A	1.60%
AT HKD	1.20%	0.05%	N/A	1.60%
AT SGD H	1.20%	0.05%	N/A	1.60%
C2 EUR H(f)	1.65%	0.05%	N/A	1.99%
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%(17)	N/A	0.15%
S1	0.65%	0.01%(17)	N/A	0.80%
Emerging Market Corporate Debt Portfolio				
Klasse				
A2	1.30%	0.05%	N/A	1.58%
A2 EUR H	1.30%	0.05%	N/A	1.65%
AA AUD H	1.30%	0.05%	N/A	1.57%
AA SGD H	1.30%	0.05%	N/A	1.58%
AR EUR	1.30%	0.05%	N/A	1.55%
AT GBP H	1.30%	0.05%	N/A	1.53%
C2	1.75%	0.05%	N/A	2.03%
CT	1.75%	0.05%	N/A	2.03%
I2	0.75%	0.05%	N/A	1.04%
I2 EUR H	0.75%	0.05%	N/A	1.00%
IT	0.75%	0.05%	N/A	1.06%
N2	1.85%	0.05%	N/A	2.13%
NT	1.85%	0.05%	N/A	2.17%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.70%	0.01%(17)	N/A	0.81%
ZT	N/A	N/A	N/A	0.05%
US High Yield Portfolio**				
Klasse				
A2	1.20%	0.05%	N/A	1.47%
A2 EUR H	1.20%	0.05%	N/A	1.47%
A2 SEK H	1.20%	0.05%	N/A	1.46%
AA	1.20%	0.05%	N/A	1.46%
AA AUD H	1.20%	0.05%	N/A	1.47%
AI	1.20%	0.05%	N/A	1.46%
AI AUD H	1.20%	0.05%	N/A	1.47%
C2	1.65%	0.05%	N/A	1.93%
EI	1.20%	0.05%	0.50%	1.97%
EI AUD H	1.20%	0.05%	0.50%	1.96%
I2	0.65%	0.05%	N/A	0.92%
I2 EUR H	0.65%	0.05%	N/A	0.89%
I2 SEK H	0.65%	0.05%	N/A	0.92%
IT	0.65%	0.05%	N/A	0.92%
IT AUD H	0.65%	0.05%	N/A	0.93%
N2	1.75%	0.05%	N/A	2.02%
NT	1.75%	0.05%	N/A	2.03%
S	N/A	0.01%(17)	N/A	0.13%
S1	0.50%	0.01%(17)	N/A	0.62%
ZT	N/A	N/A	N/A	0.05%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Low Volatility Equity Portfolio				
Klasse				
A	1.50%	0.05%	N/A	1.69%
A AUD H	1.50%	0.05%	N/A	1.69%
A EUR	1.50%	0.05%	N/A	1.69%
A EUR H	1.50%	0.05%	N/A	1.69%
A HKD	1.50%	0.05%	N/A	1.69%
A NZD H	1.50%	0.05%	N/A	1.69%
A PLN H	1.50%	0.05%	N/A	1.69%
A SGD H	1.50%	0.05%	N/A	1.69%
AD	1.50%	0.05%	N/A	1.69%
AD AUD H	1.50%	0.05%	N/A	1.68%
AD CAD H	1.50%	0.05%	N/A	1.69%
AD EUR H	1.50%	0.05%	N/A	1.69%
AD GBP H	1.50%	0.05%	N/A	1.69%
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	1.69%
AD SGD H	1.50%	0.05%	N/A	1.69%
AD ZAR H	1.50%	0.05%	N/A	1.69%
AR	1.50%	0.05%	N/A	1.70%
AR EUR H	1.50%	0.05%	N/A	1.68%
C	1.95%	0.05%	N/A	2.14%
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	0.89%
I EUR	0.70%	0.05%	N/A	0.89%
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	0.89%
I SGD H	0.70%	0.05%	N/A	0.89%
ID	0.70%	0.05%	N/A	0.89%
IL	0.70%	0.05%	N/A	0.90%
INN EUR	0.70%	0.05%	N/A	0.88%
N	1.95%	0.05%	N/A	2.14%
S	N/A	0.01%(17)	N/A	0.07%
S1	0.50%	0.01%(17)	N/A	0.56%
S1 AUD H	0.50%	0.01%(17)	N/A	0.57%
S1 EUR	0.50%	0.01%(17)	N/A	0.53%
S1D	0.50%	0.01%(17)	N/A	0.55%
S1L	0.50%	0.01%(17)	N/A	0.61%
S1NN EUR	0.50%	0.01%(17)	N/A	0.65%
SD	N/A	0.01%(17)	N/A	0.06%

Emerging Markets Low Volatility Equity Portfolio

Klasse				
A	1.65%	0.05%	N/A	1.94%
A HKD	1.65%	0.05%	N/A	1.95%
AD	1.65%	0.05%	N/A	1.94%
AD AUD H	1.65%	0.05%	N/A	1.93%
AD CAD H	1.65%	0.05%	N/A	1.90%
AD HKD	1.65%	0.05%	N/A	1.94%
F	0.425%	0.01%(17)	N/A	0.54%
I	0.85%	0.05%	N/A	1.14%
S EUR	N/A	0.01%(17)	N/A	0.12%
S GBP	N/A	0.01%(17)	N/A	0.12%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Global Dynamic Bond Portfolio				
Klasse				
A2 CHF H	1.00%	0.05%	N/A	1.21%
A2 EUR H	1.00%	0.05%	N/A	1.24%
A2 USD H	1.00%	0.05%	N/A	1.21%
AR EUR H	1.00%	0.05%	N/A	1.21%
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%(17)	N/A	0.16%
S EUR H	N/A	0.01%(17)	N/A	0.15%
S1	0.45%	0.01%(17)	N/A	0.59%
S1 EUR H	0.45%	0.01%(17)	N/A	0.56%
S1 USD H	0.45%	0.01%(17)	N/A	0.56%
S1QD(g)	0.45%	0.01%(17)	N/A	0.57%
SQD	N/A	0.01%(17)	N/A	0.14%
Concentrated US Equity Portfolio				
Klasse				
A	1.60%	0.05%	N/A	1.79%
A AUD H	1.60%	0.05%	N/A	1.79%
A EUR	1.60%	0.05%	N/A	1.77%
A EUR H	1.60%	0.05%	N/A	1.79%
A SGD H	1.60%	0.05%	N/A	1.79%
AR EUR	1.60%	0.05%	N/A	1.79%
C	2.05%	0.05%	N/A	2.24%
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%(17)	N/A	0.07%
S1	0.75%	0.01%(17)	N/A	0.83%
S1 EUR	0.75%	0.01%(17)	N/A	0.82%
S1 GBP H	0.75%	0.01%(17)	N/A	0.82%
SD	N/A	0.01%(17)	N/A	0.07%
SQD EUR H(h)	N/A	0.01%(17)	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	2.36%
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%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Concentrated Global Equity Portfolio (Fortsetzung)				
Klasse				
N	2.15%	0.05%	N/A	2.31%
S GBP	N/A	0.01%(17)	N/A	0.08%
S1	0.85%	0.01%(17)	N/A	0.94%
S1 EUR	0.85%	0.01%(17)	N/A	0.96%

Global Core Equity Portfolio

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Klasse				
A	1.50%	0.05%	N/A	1.71%
A AUD H	1.50%	0.05%	N/A	1.70%
A EUR H	1.50%	0.05%	N/A	1.71%
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	0.90%
I AUD H	0.70%	0.05%	N/A	0.89%
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	0.90%
I GBP H	0.70%	0.05%	N/A	0.90%
I SGD H	0.70%	0.05%	N/A	0.90%
INN EUR(i)	0.70%	0.05%	N/A	0.90%
IX EUR	0.65%	0.05%	N/A	0.73%
N	1.95%	0.05%	N/A	2.16%
RX EUR	1.75%	0.05%	N/A	1.95%
S	N/A	0.01%(17)	N/A	0.07%
S GBP H	N/A	0.01%(17)	N/A	0.07%
S NOK HP	N/A	0.01%(17)	N/A	0.04%
S1	0.60%	0.01%(17)	N/A	0.67%
S1 GBP	0.60%	0.01%(17)	N/A	0.64%
S1 NOK(j)	0.60%	0.01%(17)	N/A	0.69%
S1 NOK HP	0.60%	0.01%(17)	N/A	0.68%
S1NN GBP	0.60%	0.01%(17)	N/A	0.66%
SD	N/A	0.01%(17)	N/A	0.08%

Asia Income Opportunities Portfolio

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Klasse				
A2	1.10%	0.05%	N/A	1.34%
A2 AUD H	1.10%	0.05%	N/A	1.34%
A2 HKD	1.10%	0.05%	N/A	1.34%
AA	1.10%	0.05%	N/A	1.35%
AA AUD H	1.10%	0.05%	N/A	1.34%
AA CAD H	1.10%	0.05%	N/A	1.34%
AA EUR H	1.10%	0.05%	N/A	1.34%
AA GBP H	1.10%	0.05%	N/A	1.34%
AA HKD	1.10%	0.05%	N/A	1.34%
AA NZD H	1.10%	0.05%	N/A	1.34%
AT	1.10%	0.05%	N/A	1.34%
AT AUD H	1.10%	0.05%	N/A	1.34%
AT EUR H	1.10%	0.05%	N/A	1.34%
AT HKD	1.10%	0.05%	N/A	1.34%
AT SGD H	1.10%	0.05%	N/A	1.34%
I2	0.55%	0.05%	N/A	0.79%
I2 HKD	0.55%	0.05%	N/A	0.76%
IT	0.55%	0.05%	N/A	0.75%
IT HKD	0.55%	0.05%	N/A	0.76%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Asia Income Opportunities Portfolio (Fortsetzung)				
Klasse				
S.....	N/A	0.01%(17)	N/A	0.12%
S1.....	0.50%	0.01%(17)	N/A	0.64%
SA.....	N/A	0.01%(17)	N/A	0.15%
ZT.....	N/A	N/A	N/A	0.05%
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	1.27%
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.....	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.....	0.55%	0.05%	N/A	0.85%
IT HKD.....	0.55%	0.05%	N/A	0.85%
IT SGD H.....	0.55%	0.05%	N/A	0.85%
S.....	N/A	0.01%(17)	N/A	0.15%
S GBP H.....	N/A	0.01%(17)	N/A	0.15%
S1.....	0.50%	0.01%(17)	N/A	0.65%
S1 EUR H.....	0.50%	0.01%(17)	N/A	0.65%
S1 GBP H.....	0.50%	0.01%(17)	N/A	0.65%
ZT.....	N/A	N/A	N/A	0.05%
Multi-Strategy Alternative Portfolio (I)				
Klasse				
F.....	0.35%	0.01%(17)	N/A	0.60%
F EUR H.....	0.35%	0.01%(17)	N/A	0.60%
F GBP H.....	0.35%	0.01%(17)	N/A	0.60%
I.....	0.70%	0.05%	N/A	0.95%
I EUR H.....	0.70%	0.05%	N/A	0.95%
I GBP H.....	0.70%	0.05%	N/A	0.95%
S.....	N/A	0.01%(17)	N/A	0.15%
S1.....	0.70%	0.01%(17)	N/A	0.85%
S1 EUR H.....	0.70%	0.01%(17)	N/A	0.85%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Multi-Strategy Alternative Portfolio (I) (Fortsetzung)				
Klasse				
S1 GBP H	0.70%	0.01%(17)	N/A	0.85%
S3 AUD H	N/A	0.01%(17)	N/A	0.15%
European Equity Portfolio				
Klasse				
A	1.50%	0.10%	N/A	1.80%
A HKD H	1.50%	0.10%	N/A	1.80%
A SGD H	1.50%	0.10%	N/A	1.80%
A USD	1.50%	0.10%	N/A	1.80%
A USD H	1.50%	0.10%	N/A	1.80%
AD	1.50%	0.10%	N/A	1.80%
AD AUD H	1.50%	0.10%	N/A	1.79%
AD SGD H	1.50%	0.10%	N/A	1.80%
AD USD H	1.50%	0.10%	N/A	1.80%
B USD	1.50%	0.10%	1.00%	2.79%
C	1.95%	0.10%	N/A	2.25%
C USD	1.95%	0.10%	N/A	2.25%
C USD H	1.95%	0.10%	N/A	2.25%
I	0.70%	0.10%	N/A	1.00%
I GBP	0.70%	0.10%	N/A	0.99%
I USD	0.70%	0.10%	N/A	1.00%
I USD H	0.70%	0.10%	N/A	1.00%
S	N/A	0.01%(17)	N/A	0.12%
S1	0.60%	0.01%(17)	N/A	0.72%
S1 AUD H	0.60%	0.01%(17)	N/A	0.72%
S1 GBP	0.60%	0.01%(17)	N/A	0.72%
S1 USD	0.60%	0.01%(17)	N/A	0.72%
S1X	0.55%	0.01%(17)	N/A	0.67%
S1X USD	0.55%	0.01%(17)	N/A	0.67%
SD	N/A	0.01%(17)	N/A	0.12%
Eurozone Equity Portfolio				
Klasse				
A	1.55%	0.10%	N/A	1.85%
A AUD H	1.55%	0.10%	N/A	1.62%
A PLN H	1.55%	0.10%	N/A	1.87%
A SGD H	1.55%	0.10%	N/A	1.85%
A USD	1.55%	0.10%	N/A	1.84%
A USD H	1.55%	0.10%	N/A	1.85%
AR	1.55%	0.10%	N/A	1.85%
AX	1.50%	0.10%	N/A	1.80%
AX USD	1.50%	0.10%	N/A	1.80%
BX	1.50%	0.10%	1.00%	2.80%
BX USD	1.50%	0.10%	1.00%	2.80%
C	2.00%	0.10%	N/A	2.30%
C USD	2.00%	0.10%	N/A	2.30%
C USD H	2.00%	0.10%	N/A	2.30%
CX	1.95%	0.10%	N/A	2.25%
CX USD	1.95%	0.10%	N/A	2.25%
I	0.75%	0.10%	N/A	1.04%
I GBP	0.75%	0.10%	N/A	1.03%
I GBP H	0.75%	0.10%	N/A	1.08%
I USD	0.75%	0.10%	N/A	1.04%
I USD H	0.75%	0.10%	N/A	1.04%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>Eurozone Equity Portfolio (Fortsetzung)</u>				
Klasse				
INN	0.75%	0.10%	N/A	1.05%
IX	0.70%	0.10%	N/A	0.83%
IX USD	0.70%	0.10%	N/A	1.00%
S USD(m)	N/A	0.01%(17)	N/A	0.10%
S1	0.65%	0.01%(17)	N/A	0.78%
S1 AUD H	0.65%	0.01%(17)	N/A	0.80%
S1 GBP	0.65%	0.01%(17)	N/A	0.80%
S1 USD	0.65%	0.01%(17)	N/A	0.79%
S1 USD H	0.65%	0.01%(17)	N/A	0.78%
S1N	0.55%	0.01%(17)	N/A	0.61%
S1N USD	0.55%	0.01%(17)	N/A	0.63%
<u>American Growth Portfolio</u>				
Klasse				
A	1.50%	0.10%	N/A	1.74%
A EUR	1.50%	0.10%	N/A	1.74%
A EUR H	1.50%	0.10%	N/A	1.74%
A PLN H	1.50%	0.10%	N/A	1.73%
A SGD	1.50%	0.10%	N/A	1.74%
A SGD H	1.50%	0.10%	N/A	1.74%
AD	1.50%	0.10%	N/A	1.74%
AD AUD H	1.50%	0.10%	N/A	1.74%
AD HKD	1.50%	0.10%	N/A	1.74%
AD RMB H	1.50%	0.10%	N/A	1.70%
AD ZAR H	1.50%	0.10%	N/A	1.74%
AX	0.92%	0.10%	N/A	1.16%
B	1.50%	0.10%	1.00%	2.74%
BX	0.92%	0.10%	N/A	1.16%
C	1.95%	0.10%	N/A	2.19%
C EUR	1.95%	0.10%	N/A	2.19%
C EUR H	1.95%	0.10%	N/A	2.19%
ED	1.50%	0.10%	1.00%	2.74%
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	0.94%
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	0.94%
N	1.95%	0.10%	N/A	2.19%
S	N/A	0.01%(17)	N/A	0.05%
S1	0.65%	0.01%(17)	N/A	0.70%
S1 AUD H	0.65%	0.01%(17)	N/A	0.69%
S1 EUR	0.65%	0.01%(17)	N/A	0.70%
S1 EUR H	0.65%	0.01%(17)	N/A	0.70%
S1 GBP	0.65%	0.01%(17)	N/A	0.68%
SD	N/A	0.01%(17)	N/A	0.05%
SK	0.70%	0.01%(17)	N/A	0.75%
<u>All Market Income Portfolio**</u>				
Klasse				
A	1.50%	0.10%	N/A	1.79%
A CHF H	1.50%	0.10%	N/A	1.78%
A EUR H	1.50%	0.10%	N/A	1.79%
A HKD	1.50%	0.10%	N/A	1.79%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
All Market Income Portfolio** (Fortsetzung)				
Klasse				
A SGD H	1.50%	0.10%	N/A	1.78%
A2X	1.15%	0.10%	N/A	1.44%
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	1.79%
AD EUR H	1.50%	0.10%	N/A	1.80%
AD GBP H	1.50%	0.10%	N/A	1.79%
AD HKD	1.50%	0.10%	N/A	1.79%
AD NZD H	1.50%	0.10%	N/A	1.79%
AD RMB H	1.50%	0.10%	N/A	1.79%
AD SGD H	1.50%	0.10%	N/A	1.79%
AD ZAR H	1.50%	0.10%	N/A	1.80%
AMG	1.50%	0.10%	N/A	1.76%
AMG EUR H	1.50%	0.10%	N/A	1.77%
ANN	1.50%	0.10%	N/A	1.76%
ANN EUR H	1.50%	0.10%	N/A	1.76%
AQG	1.50%	0.10%	N/A	1.76%
AQG EUR H	1.50%	0.10%	N/A	1.76%
AR EUR H	1.50%	0.10%	N/A	1.79%
AX	1.15%	0.10%	N/A	1.44%
AX EUR	1.15%	0.10%	N/A	1.41%
AX SGD	1.15%	0.10%	N/A	1.44%
B2X	1.15%	0.10%	1.00%	2.42%
BX	1.15%	0.10%	1.00%	2.44%
C	1.95%	0.10%	N/A	2.24%
C2X	1.60%	0.10%	N/A	1.89%
CD	1.95%	0.10%	N/A	2.24%
CX	1.60%	0.10%	N/A	1.89%
ED	1.50%	0.10%	1.00%	2.79%
ED AUD H	1.50%	0.10%	1.00%	2.79%
ED ZAR H	1.50%	0.10%	1.00%	2.79%
I	0.70%	0.10%	N/A	0.99%
I CHF H	0.70%	0.10%	N/A	0.99%
I EUR H	0.70%	0.10%	N/A	0.99%
I SGD H	0.70%	0.10%	N/A	0.98%
ID	0.70%	0.10%	N/A	0.99%
IMG	0.70%	0.10%	N/A	0.97%
IMG EUR H	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	0.97%
INN GBP H	0.70%	0.10%	N/A	0.98%
IQG	0.70%	0.10%	N/A	0.97%
IQG EUR H	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%(17)	N/A	0.80%
S1 AUD H	0.70%	0.01%(17)	N/A	0.80%
S1 CHF H	0.70%	0.01%(17)	N/A	0.78%
S1 EUR H	0.70%	0.01%(17)	N/A	0.76%
S1 GBP H	0.70%	0.01%(17)	N/A	0.75%
S1D JPY H	0.70%	0.01%(17)	N/A	0.80%
S1QG GBP H	0.70%	0.01%(17)	N/A	0.75%
SD	N/A	0.01%(17)	N/A	0.10%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>China A Shares Equity Portfolio</u>				
Klasse				
A	1.70%	0.05%	N/A	1.99%
A AUD H	1.70%	0.05%	N/A	1.99%
A EUR	1.70%	0.05%	N/A	1.99%
A HKD H	1.70%	0.05%	N/A	1.98%
A SGD H	1.70%	0.05%	N/A	1.99%
A USD	1.70%	0.05%	N/A	1.99%
A USD H	1.70%	0.05%	N/A	1.99%
AD HKD	1.70%	0.05%	N/A	1.99%
AD HKD H	1.70%	0.05%	N/A	1.99%
AD SGD H	1.70%	0.05%	N/A	1.99%
AD USD H	1.70%	0.05%	N/A	1.99%
I	0.90%	0.05%	N/A	1.19%
I GBP	0.90%	0.05%	N/A	1.19%
I USD H	0.90%	0.05%	N/A	1.04%
S	N/A	0.01%(17)	N/A	0.20%
S USD	N/A	0.01%(17)	N/A	0.08%
S1	0.75%	0.01%(17)	N/A	0.91%
S1 CAD	0.75%	0.01%(17)	N/A	0.82%
S1 EUR	0.75%	0.01%(17)	N/A	0.89%
S1 GBP	0.75%	0.01%(17)	N/A	0.91%
SP1 USD	N/A	0.01%(17)	N/A	0.17%
<u>China Bond Portfolio</u>				
Klasse				
A2	0.95%	0.05%	N/A	1.40%
I2(n)	0.40%	0.05%	N/A	0.69%
SA	N/A	0.01%(17)	N/A	0.20%
<u>Financial Credit Portfolio</u>				
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%
AT	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%(17)	N/A	0.15%
S EUR H	N/A	0.01%(17)	N/A	0.13%
S GBP H	N/A	0.01%(17)	N/A	0.15%
S1	0.50%	0.01%(17)	N/A	0.65%
S1 EUR H	0.50%	0.01%(17)	N/A	0.64%
S1 GBP H	0.50%	0.01%(17)	N/A	0.64%
ZT	N/A	N/A	N/A	0.05%
<u>Low Volatility Total Return Equity Portfolio</u>				
Klasse				
A	1.50%	0.05%	N/A	1.80%
A AUD H	1.50%	0.05%	N/A	1.79%
A CAD H	1.50%	0.05%	N/A	1.77%
A EUR H	1.50%	0.05%	N/A	1.77%
A GBP H	1.50%	0.05%	N/A	1.79%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Low Volatility Total Return Equity Portfolio (Fortsetzung)				
Klasse				
A HKD	1.50%	0.05%	N/A	1.80%
A NZD H	1.50%	0.05%	N/A	1.77%
A PLN H	1.50%	0.05%	N/A	1.80%
A SGD H	1.50%	0.05%	N/A	1.79%
AD	1.50%	0.05%	N/A	1.80%
AD AUD H	1.50%	0.05%	N/A	1.80%
AD CAD H	1.50%	0.05%	N/A	1.81%
AD GBP H	1.50%	0.05%	N/A	1.81%
AD HKD	1.50%	0.05%	N/A	1.81%
AD NZD H	1.50%	0.05%	N/A	1.77%
AD SGD H	1.50%	0.05%	N/A	1.80%
I	0.70%	0.05%	N/A	1.05%
I EUR H	0.70%	0.05%	N/A	1.02%
I PLN H	0.70%	0.05%	N/A	0.96%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.50%	0.01%(17)	N/A	0.65%
S1 JPY H	0.50%	0.01%(17)	N/A	0.65%

Sustainable Global Thematic Credit Portfolio

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%(17)	N/A	0.15%
S GBP H	N/A	0.01%(17)	N/A	0.15%
S1	0.40%	0.01%(17)	N/A	0.55%
S1 GBP H	0.40%	0.01%(17)	N/A	0.55%
S1 USD H	0.40%	0.01%(17)	N/A	0.55%
Z2	N/A	N/A	N/A	0.05%

Sustainable European Thematic Portfolio (o)

Klasse				
A	1.25%	0.05%	N/A	1.50%
I	0.625%	0.05%	N/A	0.875%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.575%	0.01%(17)	N/A	0.725%

Event Driven Portfolio

Klasse				
I	0.80%	0.05%	N/A	1.05%
I EUR H	0.80%	0.05%	N/A	1.09%
I GBP H	0.80%	0.05%	N/A	1.10%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.75%	0.01%(17)	N/A	0.87%
S1 EUR H	0.75%	0.01%(17)	N/A	0.89%
S1 GBP H	0.75%	0.01%(17)	N/A	0.90%
S1 SEK H	0.75%	0.01%(17)	N/A	0.90%
SU	0.80%	0.01%(17)	N/A	0.92%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
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 USD H	1.40%	0.05%	N/A	1.70%
EI USD H	1.40%	0.05%	1.00%	2.70%
F	0.40%(20)	0.01%(17)	N/A	0.55%
F CHF H	0.40%(20)	0.01%(17)	N/A	0.55%
F GBP H	0.40%(20)	0.01%(17)	N/A	0.55%
F USD H	0.40%(20)	0.01%(17)	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%(17)	N/A	0.15%
S GBP H	N/A	0.01%(17)	N/A	0.15%
S1	0.60%	0.01%(17)	N/A	0.75%
Short Duration Income Portfolio**				
Klasse				
A2	1.00%	0.05%	N/A	1.25%
AT	1.00%	0.05%	N/A	1.25%
I2	0.40%	0.05%	N/A	0.70%
I2 EUR H	0.40%	0.05%	N/A	0.70%
I2 GBP H	0.40%	0.05%	N/A	0.70%
IT	0.40%	0.05%	N/A	0.70%
S	N/A	0.01%(17)	N/A	0.15%
S1	0.35%	0.01%(17)	N/A	0.50%
Sustainable Income Portfolio				
Klasse				
A2	1.10%	0.05%	N/A	1.40%
AA	1.10%	0.05%	N/A	1.40%
AA AUD H	1.10%	0.05%	N/A	1.40%
AA EUR H	1.10%	0.05%	N/A	1.40%
AA GBP H	1.10%	0.05%	N/A	1.40%
AA RMB H	1.10%	0.05%	N/A	1.40%
AA SGD H	1.10%	0.05%	N/A	1.40%
AT	1.10%	0.05%	N/A	1.40%
AT 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%(17)	N/A	0.15%
S1	0.50%	0.01%(17)	N/A	0.65%
S1QG JPY	0.50%	0.01%(17)	N/A	0.65%
S1QG JPY H	0.50%	0.01%(17)	N/A	0.65%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
<u>Sustainable Climate Solutions Portfolio</u>				
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%(17)	N/A	0.15%
S1	0.70%	0.01%(17)	N/A	0.85%
S1 EUR	0.70%	0.01%(17)	N/A	0.85%
S1 GBP	0.70%	0.01%(17)	N/A	0.85%
<u>Global Low Carbon Equity Portfolio</u>				
Klasse				
I	0.60%	0.05%	N/A	0.85%
I CHF	0.60%	0.05%	N/A	0.85%
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%(17)	N/A	0.15%
S1	0.50%	0.01%(17)	N/A	0.65%
S1 EUR	0.50%	0.01%(17)	N/A	0.65%
S1 GBP	0.50%	0.01%(17)	N/A	0.65%
<u>Climate High Income Portfolio</u>				
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%(21)	0.01%	N/A	0.43%
F CHF H	0.275%(21)	0.01%	N/A	0.43%
F EUR H	0.275%(21)	0.01%	N/A	0.43%
F GBP H	0.275%(21)	0.01%	N/A	0.43%
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%(17)	N/A	0.15%
S1	0.55%	0.01%(17)	N/A	0.70%
S1 EUR H	0.55%	0.01%(17)	N/A	0.70%
S1 GBP H	0.55%	0.01%(17)	N/A	0.70%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Sustainable US Thematic Portfolio				
Klasse				
A	1.50%	0.05%	N/A	1.72%
A AUD H	1.50%	0.05%	N/A	1.72%
A CAD H	1.50%	0.05%	N/A	1.72%
A EUR	1.50%	0.05%	N/A	1.72%
A EUR H	1.50%	0.05%	N/A	1.72%
A GBP H	1.50%	0.05%	N/A	1.68%
A HKD	1.50%	0.05%	N/A	1.72%
A SGD H	1.50%	0.05%	N/A	1.72%
B	1.50%	0.05%	1.00%	2.72%
C	1.95%	0.05%	N/A	2.17%
C EUR	1.95%	0.05%	N/A	2.17%
C EUR H	1.95%	0.05%	N/A	2.17%
C SGD	1.95%	0.05%	N/A	2.17%
E	1.50%	0.05%	1.00%	2.72%
I	0.70%	0.05%	N/A	0.92%
I EUR	0.70%	0.05%	N/A	0.92%
I EUR H	0.70%	0.05%	N/A	0.92%
I GBP	0.70%	0.05%	N/A	0.92%
I GBP H	0.70%	0.05%	N/A	0.89%
IN	0.70%	0.05%	N/A	0.92%
IN EUR	0.70%	0.05%	N/A	0.90%
INN EUR	0.70%	0.05%	N/A	0.92%
S	N/A	0.01%(17)	N/A	0.09%
S1	0.65%	0.01%(17)	N/A	0.75%
S1 EUR	0.65%	0.01%(17)	N/A	0.74%
S1 GBP	0.65%	0.01%(17)	N/A	0.70%
S1 GBP H	0.65%	0.01%(17)	N/A	0.70%
S1 JPY H	0.65%	0.01%(17)	N/A	0.74%
S1NN GBP	0.65%	0.01%(17)	N/A	0.77%
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%(17)	N/A	0.15%
S1	0.75%	0.01%(17)	N/A	0.90%

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
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%
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%(17)	N/A	0.15%
S1	0.60%	0.01%(17)	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%(17)	N/A	0.62%
F CHF	0.50%	0.01%(17)	N/A	0.62%
F CHF HP	0.50%	0.01%(17)	N/A	0.62%
F EUR HP	0.50%	0.01%(17)	N/A	0.62%
F GBP HP	0.50%	0.01%(17)	N/A	0.62%
F USD HP	0.50%	0.01%(17)	N/A	0.62%
FNN CHF	0.50%	0.01%(17)	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%(17)	N/A	0.15%
S1	0.70%	0.01%(17)	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%

TABELLE 1
GEBÜHRENSTRUKTUR (Fortsetzung)

AB SICAV I

	<u>Verwaltung</u>	<u>Verwaltungsgesellschaft</u>	<u>Ausschüttung</u>	<u>Gesamt- kostenquote*</u>
Global ESG Improvers Portfolio				
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%(22)	0.01%(17)	N/A	0.55%
F EUR	0.45%(22)	0.01%(17)	N/A	0.55%
F GBP	0.45%(22)	0.01%(17)	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%(17)	N/A	0.10%
S1	0.70%	0.01%(17)	N/A	0.80%
Global Value Portfolio				
Klasse				
A	1.50%	0.10%	N/A	1.78%
A EUR	1.50%	0.10%	N/A	1.78%
A SGD	1.50%	0.10%	N/A	1.78%
A SGD H	1.50%	0.10%	N/A	1.78%
AD	1.50%	0.10%	N/A	1.78%
AD AUD H	1.50%	0.10%	N/A	1.77%
AD CAD H	1.50%	0.10%	N/A	1.78%
AD EUR H	1.50%	0.10%	N/A	1.78%
AD GBP H	1.50%	0.10%	N/A	1.78%
AD HKD	1.50%	0.10%	N/A	1.78%
AD ZAR H	1.50%	0.10%	N/A	1.78%
B	1.50%	0.10%	1.00%	2.78%
C	1.95%	0.10%	N/A	2.23%
C EUR	1.95%	0.10%	N/A	2.23%
I	0.70%	0.10%	N/A	0.98%
I EUR	0.70%	0.10%	N/A	0.97%
I GBP	0.70%	0.10%	N/A	0.94%
I SGD	0.70%	0.10%	N/A	0.98%
S	N/A	0.01%(17)	N/A	0.10%
S GBP	N/A	0.01%(17)	N/A	0.10%
S GBP H	N/A	0.01%(17)	N/A	0.10%
S1	0.70%	0.01%(17)	N/A	0.80%
S1 AUD H	0.70%	0.01%(17)	N/A	0.80%
S1 EUR	0.70%	0.01%(17)	N/A	0.77%
S1 GBP	0.70%	0.01%(17)	N/A	0.80%
SD	N/A	0.01%(17)	N/A	0.10%

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

** Bei der Berechnung der Gesamtkostenquote der Portefeuilles wird das gesamte Nettovermögen der vom Anlageverwalter verwalteten zugrunde liegenden Fonds aus der Berechnung der Nettoverwaltungsgebühr, der Gebühr der Verwaltungsgesellschaft und der taxe d'abonnement des Portefeuilles herausgenommen, um doppelte Gebühren zu vermeiden.

- (a) Die Anteilklasse wurde am 30. November 2022 aufgelöst.
- (b) Die Anteilklasse wurde am 6. April 2023 aufgelöst.
- (c) Die Anteilklasse wurde am 26. Oktober 2022 aufgelöst.
- (d) Die Anteilklasse wurde am 25. Mai 2023 aufgelöst.
- (e) Die Anteilklasse wurde am 13. April 2023 aufgelöst.
- (f) Die Anteilklasse wurde am 26. September 2022 aufgelöst.
- (g) Die Anteilklasse wurde am 17. Oktober 2022 aufgelöst.
- (h) Die Anteilklasse wurde am 6. September 2022 aufgelöst.
- (i) Die Anteilklasse wurde am 24. März 2023 aufgelöst.

- (j) Die Anteilklasse wurde am 1. Juni 2022 aufgelöst.
- (k) Letzte offizielle NIW-Berechnung am 20. April 2023.
- (l) Letzte offizielle NIW-Berechnung am 7. Dezember 2022.
- (m) Die Anteilklasse wurde am 13. Januar 2023 aufgelöst.
- (n) Die Anteilklasse wurde am 26. August 2022 aufgelöst.
- (o) Letzte offizielle NIW-Berechnung am 25. Juli 2022.
- (p) Letzte offizielle NIW-Berechnung am 26. September 2022.
- (q) Letzte offizielle NIW-Berechnung am 28. März 2023.
- (r) Letzte offizielle NIW-Berechnung am 18. Oktober 2022.
- (s) Die Anteilklasse wurde am 11. Oktober 2022 aufgelöst.
- (t) Die Anteilklasse wurde am 10. Oktober 2022 aufgelöst.

Verwaltungsgebühren für den Berichtszeitraum werden zu ihrem tatsächlichen Satz ausgewiesen, der durch Folgendes bestimmt wird:

- (1) 1.80% bis zu \$300,000,000, 1.75% 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.
- (13) Geändert während des Geschäftsjahres von 1.20% auf 1.10%, wirksam ab 30. September 2022.
- (14) Geändert während des Geschäftsjahres von 1.65% auf 1.55%, wirksam ab 30. September 2022.
- (15) Geändert während des Geschäftsjahres von 0.65% auf 0.55%, wirksam ab 30. September 2022.
- (16) Geändert während des Geschäftsjahres von 0.60% auf 0.50%, wirksam ab 30. September 2022.

Gebühr der Verwaltungsgesellschaft

- (17) 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

- (18) Max. 0.55%
- (19) Max. 1.00%
- (20) Max. 0.40%
- (21) Max. 0.35%
- (22) Max. 0.50%

TABELLE 2
PORTEFEUILLEUMSATZ

AB SICAV I

	Umsatz*
AB SICAV–	
International Health Care Portfolio	(31.35)%
International Technology Portfolio	165.90%
Global Real Estate Securities Portfolio	47.89%
Sustainable Global Thematic Portfolio	44.77%
India Growth Portfolio	34.68%
Sustainable Euro High Yield Portfolio	124.00%
US Small and Mid-Cap Portfolio	54.71%
Emerging Markets Multi-Asset Portfolio	139.89%
RMB Income Plus Portfolio	16.30%
Short Duration High Yield Portfolio	2.23%
Select US Equity Portfolio	333.50%
Global Plus Fixed Income Portfolio	342.74%
Select Absolute Alpha Portfolio	496.84%
Emerging Market Local Currency Debt Portfolio	148.62%
Asia Pacific Local Currency Debt Portfolio	78.76%
Emerging Market Corporate Debt Portfolio	84.23%
US High Yield Portfolio	29.15%
Low Volatility Equity Portfolio	22.15%
Emerging Markets Low Volatility Equity Portfolio	152.67%
Global Dynamic Bond Portfolio	276.70%
Concentrated US Equity Portfolio	(22.47)%
Concentrated Global Equity Portfolio	16.53%
Global Core Equity Portfolio	66.88%
Asia Income Opportunities Portfolio	78.44%
Global Income Portfolio	82.92%
European Equity Portfolio	13.96%
Eurozone Equity Portfolio	19.55%
American Growth Portfolio	(5.17)%
All Market Income Portfolio	99.18%
China A Shares Equity Portfolio	178.78%
China Bond Portfolio	50.78%
Financial Credit Portfolio	248.29%
Low Volatility Total Return Equity Portfolio	199.10%
Sustainable Global Thematic Credit Portfolio	71.31%
Event Driven Portfolio	235.98%
Sustainable All Market Portfolio	61.94%
Short Duration Income Portfolio	52.38%
Sustainable Income Portfolio	83.75%
Sustainable Climate Solutions Portfolio	93.68%
Global Low Carbon Equity Portfolio	110.56%
Climate High Income Portfolio	87.20%
Sustainable US Thematic Portfolio	14.28%
China Net Zero Solutions Portfolio	326.49%
American Multi-Asset Portfolio	39.58%
Diversity Champions Equity Portfolio	14.39%
Global ESG Improvers Portfolio	24.34%
Global Value Portfolio	9.94%

* Ungeprüft.

An die Anteilinhaber von AB SICAV I

Bestätigungsvermerk

Wir haben den Jahresabschluss von AB SICAV I (der „Fonds“) und der einzelnen Portefeuilles geprüft, der aus der Zusammensetzung des Fondsvermögens und dem Wertpapierbestand zum 31. Mai 2023, 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 2023 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 Portfolios 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 Portfolios 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 Unternehmenstätigkeit ernsthaft in Zweifel stellen könnten. Wenn wir zu dem Schluss kommen, dass eine wesentliche Unsicherheit besteht, sind wir verpflichtet, im Bericht des „Réviseur d'entreprises agréé“ auf die entsprechenden Offenlegungen im Abschluss hinzuweisen bzw. unseren Bestätigungsvermerk zu ändern, falls die Offenlegungen unangemessen sind. Unsere Schlussfolgerungen basieren auf den bis zum Datum unseres Berichts des „Réviseur d'entreprises agréé“ erlangten Prüfungsnachweisen. Zukünftige Ereignisse oder Bedingungen können jedoch dazu führen, dass der Fonds oder eines seiner Portefeuilles (mit Ausnahme der Portefeuilles, bei denen ein Beschluss oder die Absicht zur Schließung besteht) nicht mehr nach dem Grundsatz der Unternehmensfortführung weitergeführt wird. Unsere Schlussfolgerungen basieren auf den bis zum Datum unseres Berichts des „Réviseur d'entreprises agréé“ erlangten Prüfungsnachweisen. Allerdings können zukünftige Ereignisse oder Bedingungen dazu führen, dass der Fonds oder eines seiner Portefeuilles (Mit Ausnahme der Portfolios, für die eine Entscheidung über die Schließung getroffen wurde) nicht mehr fortgeführt werden kann.
- In Bezug auf das Portfolio, dessen 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, 12. September 2023

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 2023 hat der Anlageverwalter die Anlageverwaltungsdienstleistungen für die nachstehend aufgeführten Portefeuilles an die folgenden verbundenen Unteranlageverwalter übertragen:

AllianceBernstein Limited:

- All Market Income Portfolio
- Concentrated Global Equity Portfolio
- Sustainable Euro High Yield Portfolio
- European Equity Portfolio
- Eurozone Equity Portfolio
- Financial Credit Portfolio
- Sustainable Global Thematic Credit Portfolio
- Sustainable All Market Portfolio
- Global Dynamic Bond Portfolio
- Global Income Portfolio
- Global Plus Fixed Income Portfolio
- Sustainable Income Portfolio
- American Multi-Asset Portfolio
- Climate High Income Portfolio
- Global ESG Improvers Portfolio
- Global Value Portfolio

AllianceBernstein Australia Limited:

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

AllianceBernstein Hong Kong Limited:

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

AllianceBernstein (Singapore) Ltd.:

- India Growth Portfolio
- China A Shares Equity Portfolio
- Asia Income Opportunities Portfolio

- Asia Pacific Local Currency Debt Portfolio
- China Bond Portfolio
- China Net Zero Solutions 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 Dokumente mit den wesentlichen Anlegerinformationen, Informationen zu Emissions- und Rückkaufpreisen, zum Kauf und Verkauf von Wertpapieren, zur Finanzlage des Fonds und Exemplare der Jahres- und Halbjahresberichte können kostenlos angefordert werden bei:

AllianceBernstein Investor Services, ein Geschäftsbereich von AllianceBernstein (Luxembourg) S.à r.l.
2-4, rue Eugène Ruppert
L-2453 Luxemburg

UniCredit Bank Austria AG (bis 31. Dezember 2022)
Schottengasse 6-8
1010 Wien
Österreich

BNP Paribas Securities Services (bis 1. August 2022)
Rue de Loxum 25
1000 Brüssel
Belgien

Nordea Bank Danmark A/S
Strandgade 3
DK-0900 Kopenhagen C
Dänemark

Skandinaviska Enskilda Banken AB (publ) (bis 31. Dezember 2022)
Kungsträdgårdsgatan 8
SE-106 40 Stockholm
Schweden

BNP Paribas Securities Services (bis 31. Dezember 2022)
3, rue d'Antin
75002, Paris
Frankreich

ODDO BHF Aktiengesellschaft (bis 31. Dezember 2022)
Bockenheimer Landstraße 10
60323 Frankfurt am Main
Deutschland

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

BNP Paribas Securities Services SA, Zweigniederlassung
Mailand
Via Ansperto 5
Mailand
Italien

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 Luxembourg, Zweigniederlassung Amsterdam
(bis 31. Dezember 2022)
De Ruyterkade 6
1013 AA Amsterdam
P.O. Box 192
1000 AD Amsterdam
Niederlande

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

UniCredit Bank Czech Republic and Slovakia, a.s.
(bis 31. Dezember 2022)
Prague 4 – Michle,
Želetavská 1525/1
140 92, Tschechische Republik

Proservice Finteco Spółka z o.o.
(Ehemals Moventum Spółka z o.o.)
Konstruktorska 12A
02-673 Warschau
Polen

Bank Polska Kasa Opieki Spółka Akcyjna
ul. Grzybowska 53/57
00-950 Warschau, Polen

Raiffeisenbank Austria d.d. (bis 31. Dezember 2022)
Petrinjska 59,
HR-10000 Zagreb
Kroatien

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.

Ab 1. Januar 2023 sind Einrichtungsinformationen für Anleger im Zusammenhang mit Artikel 92 Absatz 1 Ziffer b bis f der OGAW-Richtlinie für Österreich, Belgien, Kroatien, Finnland, die Tschechische Republik, Dänemark, Finnland, Frankreich, Deutschland, Ungarn, Island, Liechtenstein, Luxemburg, die Niederlande, Norwegen, Portugal, Rumänien, die Slowakei und Schweden 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 vom CPF-Vorstand Singapur erstellten Anlagerichtlinien (die „CPF-Anlagerichtlinien“), da diese von Zeit zu Zeit vom CPF-Vorstand geändert, ergänzt, neu erlassen oder neu verfasst werden können.

Der Nettoinventarwert der Portefeuilles des Fonds wird täglich auf www.alliancebernstein.com veröffentlicht.

Die Dokumente mit wesentlichen Anlegerinformationen (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 sorgt dafür, dass Unternehmen

weltweit auf ihre betriebliche Verwicklung in Tretminen, Streumunition und/oder Uranmunition überprüft werden. Wenn eine solche betriebliche Verwicklung bestätigt wurde, ist es die Richtlinie der Verwaltungsgesellschaft, dem Fonds die Anlage in Wertpapiere, die von solchen Unternehmen begeben werden, nicht zu gestatten.

Value-at-Risk (gefährdeter Wert)

Für OGAWs kann der Value-at-Risk (VaR) auf absoluter oder relativer Basis gemessen werden. Der VaR ist ein verbreitet verwendeter Risikomaßstab für das Verlustrisiko eines bestimmten Portefeuilles an Finanzanlagen. Der Anlageverwalter hat das Gesamtrisiko (Marktrisiko) der Aktienportefeuilles im Geschäftsjahr zum 31. Mai 2023 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	53.27%	93.66%	65.76%
All Market Income Portfolio	50% MSCI World Index / 40% Bloomberg Global High Yield (Hedged USD) / 10% Bloomberg Global Treasuries (Hedged USD)	–	86.19%	64.92%
Sustainable All Market Portfolio	30% MSCI World Index / 30% MSCI World Index (EUR hedged) / 40% Bloomberg Global Aggregate Index (EUR hedged)	82.74%	109.03%	93.99%
American Multi-Asset Portfolio	45% S & P 500 TR Index / 45% Bloomberg US Corporate High Yield Index / 10% Bloomberg US Treasuries Index	73.10%	118.54%	98.28%

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:

Portefeuille	Tiefstwert	Höchstwert	Durchschnitt
Sustainable Euro High Yield Portfolio	1.66%	4.58%	3.97%
RMB Income Plus Portfolio	1.87%	4.03%	2.38%
Short Duration High Yield Portfolio	1.28%	3.52%	2.84%
Global Plus Fixed Income Portfolio	1.93%	3.63%	2.77%
Select Absolute Alpha Portfolio	3.02%	7.70%	5.73%
Emerging Market Local Currency Debt Portfolio	1.83%	6.42%	4.86%
Asia Pacific Local Currency Debt Portfolio	1.46%	6.73%	4.25%
Emerging Market Corporate Debt Portfolio	1.26%	2.81%	2.46%
US High Yield Portfolio	2.03%	4.64%	3.77%
Global Dynamic Bond Portfolio	0.90%	4.54%	1.94%
Asia Income Opportunities Portfolio	1.75%	3.25%	2.64%
Global Income Portfolio	2.91%	4.32%	3.63%
China Bond Portfolio	0.86%	1.78%	1.15%
Low Volatility Total Return Equity Portfolio	1.61%	2.19%	1.88%
Sustainable Global Thematic Credit Portfolio	2.44%	4.23%	3.56%
Event Driven Portfolio	5.46%	11.19%	8.23%
Short Duration Income Portfolio	1.55%	3.45%	2.21%
Sustainable Income Portfolio	1.61%	3.85%	3.25%
Climate High Income Portfolio	1.65%	4.39%	3.87%

Fremdfinanzierung

Für nachstehende Portefeuilles erwartet der Anlageverwalter, dass er keine Bankdarlehen benutzen wird, um die Anlagestrategie des Portefeuilles umzusetzen.

Das erwartete Fremdfinanzierungsniveau wird als Summe der Nominalbeträge der derivativen Finanzinstrumente berechnet, die vom Portefeuille gehalten werden. Laut CSSF-Rundschreiben 11/512 vom 30. Mai 2011 berücksichtigt diese Berech-

nungsmethode weder die Tatsache, dass ein bestimmtes derivatives Finanzinstrument das Anlagerisiko des Portefeuilles erhöht oder senkt, noch erlaubt sie es, derivative Finanzinstrumente mit umgekehrten Positionen zu verrechnen.

Anleger sollten sich dessen bewusst sein, dass (i) ein höheres erwartetes Fremdfinanzierungsniveau nicht automatisch ein höheres Anlagerisiko impliziert und (ii) dass das oben angegebene erwartete Fremdfinanzierungsniveau überwiegend die Verwendung von Derivaten zu Absicherungszwecken oder zum effizienten Portefeuillemanagement widerspiegelt. Darüber hinaus kann das tatsächliche Fremdfinanzierungsniveau des Portefeuilles von dem nachstehend genannten erwarteten Fremdfinanzierungsniveau abweichen:

- Sustainable Euro High Yield Portfolio
20%-250% des Nettoinventarwerts des Portefeuilles
- Emerging Markets Multi-Asset Portfolio
50%-300% des Nettoinventarwerts des Portefeuilles
- RMB Income Plus Portfolio
50%-300% des Nettoinventarwerts des Portefeuilles
- Short Duration High Yield Portfolio
20%-300% des Nettoinventarwerts des Portefeuilles
- Global Plus Fixed Income Portfolio
0%-100% des Nettoinventarwerts des Portefeuilles
- Select Absolute Alpha Portfolio
0%-50% des Nettoinventarwerts des Portefeuilles
- Emerging Market Local Currency Debt Portfolio
20%-300% des Nettoinventarwerts des Portefeuilles
- Asia Pacific Local Currency Debt Portfolio
100%-350% des Nettoinventarwerts des Portefeuilles
- Emerging Market Corporate Debt Portfolio
0%-100% des Nettoinventarwerts des Portefeuilles
- US High Yield Portfolio
20%-100% des Nettoinventarwerts des Portefeuilles
- Global Dynamic Bond Portfolio
100%-200% des Nettoinventarwerts des Portefeuilles
- Asia Income Opportunities Portfolio
0%-100% des Nettoinventarwerts des Portefeuilles
- Global Income Portfolio
0%-400% des Nettoinventarwerts des Portefeuilles
- Multi-Strategy Alternative Portfolio
300%-1000% des Nettoinventarwerts des Portefeuilles
- All Market Income Portfolio
0%-350% des Nettoinventarwerts des Portefeuilles
- China Bond Portfolio
0%-100% des Nettoinventarwerts des Portefeuilles
- Low Volatility Total Return Equity Portfolio
0%-200% des Nettoinventarwerts des Portefeuilles
- Sustainable Global Thematic Credit Portfolio
0%-200% des Nettoinventarwerts des Portefeuilles
- Event Driven Portfolio
200%-500% des Nettoinventarwerts des Portefeuilles
- Sustainable All Market Portfolio
0%-200% des Nettoinventarwerts des Portefeuilles
- Short Duration Income Portfolio
0%-250% des Nettoinventarwerts des Portefeuilles
- Sustainable Income Portfolio
0%-400% des Nettoinventarwerts des Portefeuilles
- Climate High Income Portfolio
0%-250% des Nettoinventarwerts des Portefeuilles
- American Multi-Asset Portfolio
0%-350% des Nettoinventarwerts des Portefeuilles

Infolge der Verwendung des Summe-der-Nominalbeträge-Ansatzes betrug die durchschnittliche Fremdfinanzierung der Portefeuilles im Geschäftsjahr zum 31. Mai 2023:

Portefeuille	Fremd- finanzierung
Sustainable Euro High Yield Portfolio	8.03%
Emerging Markets Multi-Asset Portfolio	92.70%
RMB Income Plus Portfolio	192.19%
Short Duration High Yield Portfolio	25.75%
Global Plus Fixed Income Portfolio	127.67%
Select Absolute Alpha Portfolio	2.96%
Emerging Market Local Currency Debt Portfolio	255.04%
Asia Pacific Local Currency Debt Portfolio	108.44%
Emerging Market Corporate Debt Portfolio	9.35%
US High Yield Portfolio	27.60%
Global Dynamic Bond Portfolio	289.57%
Asia Income Opportunities Portfolio	14.39%
Global Income Portfolio	75.45%
All Market Income Portfolio	81.48%
China Bond Portfolio	-
Low Volatility Total Return Equity Portfolio	102.55%
Sustainable Global Thematic Credit Portfolio	111.57%
Event Driven Portfolio	139.59%
Sustainable All Market Portfolio	69.91%
Short Duration Income Portfolio	29.40%
Sustainable Income Portfolio	52.86%
Climate High Income Portfolio	50.40%
American Multi-Asset Portfolio	20.78%

Für die unten aufgeführten Portefeuilles hat der Anlageverwalter den Commitment-Ansatz gemäß CSSF-Rundschreiben 11/512 vom 30. Mai 2011 angewendet, um das Gesamtrisiko (Marktrisiko) zu überwachen, das sich aus der Verwendung von derivativen Finanzinstrumenten ergibt. Folglich wird das Netto-Derivatrisiko, das aus Derivattransaktionen sowie Barmitteln und anderen Anlagen entsteht, dem NIW des Portefeuilles weitgehend entsprechen.

Infolge der Verwendung des Commitment-Ansatzes betrug die durchschnittliche Fremdfinanzierung der Portefeuilles im Geschäftsjahr zum 31. Mai 2023:

Portefeuille	Fremd- finanzierung
International Health Care Portfolio	0.00%
International Technology Portfolio	-
Global Real Estate Securities Portfolio	3.33%
Sustainable Global Thematic Portfolio	13.05%
India Growth Portfolio	0.01%
US Small and Mid-Cap Portfolio	-
Select US Equity Portfolio	-
Low Volatility Equity Portfolio	2.95%
Emerging Markets Low Volatility Equity Portfolio	-
Concentrated US Equity Portfolio	-
Concentrated Global Equity Portfolio	11.79%

Portefeuille	Fremdfinanzierung
Global Core Equity Portfolio	0.00%
European Equity Portfolio	7.29%
Eurozone Equity Portfolio	0.06%
American Growth Portfolio	0.00%
China A Shares Equity Portfolio	0.01%
Financial Credit Portfolio	1.84%
Sustainable Climate Solutions Portfolio	-

Portefeuille	Fremdfinanzierung
Global Low Carbon Equity Portfolio	3.22%
Sustainable US Thematic Portfolio	-
China Net Zero Solutions Portfolio	0.00%
Diversity Champions Equity Portfolio	-
Global ESG Improvers Portfolio	-
Global Value Portfolio	5.13%

Vergütung

Vom 1. Januar 2022 bis zum 31. Dezember 2022 (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 99 Mitarbeitern zusammensetzte) gezahlten Vergütung auf EUR 21,184,729.

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

- Feste Vergütung: EUR 11,214,290
- Variable Vergütung: EUR 9,970,439

Im Referenzzeitraum belief sich der Gesamtbetrag der an die identifizierte Belegschaft gezahlten Bezüge, die während des Referenzzeitraums aus 5 Mitarbeitern bestand, auf EUR 1,285,268 (wie folgt aufgeteilt: feste Vergütung EUR 905,584 variable Vergütung EUR 379,684, was weniger als 6% der Gesamtvergütung entspricht).

Die oben genannten Mitarbeiter setzen sich aus den folgenden Personengruppen zusammen: a) Mitglieder der Geschäftsleitung (während des Berichtszeitraums: vier), 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: eins).

Es werden keine auf der Performance des Fonds basierenden Gebühren oder Gewinnbeteiligungen für die Vergütung von Mitarbeitern der Gesellschaft verwendet.

Während des Referenzzeitraums wurde von dem Fonds und/oder der Gesellschaft keine Vergütung an die identifizierte Belegschaft des Anlageverwalters gezahlt.

Bitte beachten Sie, dass die vorstehend genannten Zahlen für alle von der Gesellschaft bereitgestellten Dienstleistungen gelten und keine Aufschlüsselung auf Fondsebene darstellen.

Detaillierte Informationen zu den finanziellen und nicht finanziellen Kriterien der Vergütungspolitik und -praxis, zum Entscheidungsfindungsprozess bei der Festlegung der Vergütungspolitik sowie zum Zusammenhang zwischen Bezahlung und Leistung sind im Vergütungsbericht auf der Website von AB Global verfügbar: www.alliancebernstein.com/go/remuneration_policy

Während des Referenzzeitraums wurde eine Überprüfung der Vergütungspolitik und ihrer Umsetzung vorgenommen, wobei keine Unregelmäßigkeiten aufgedeckt wurden. Schliesslich wurde während des Referenzzeitraums keine wesentliche Änderung an der Vergütungspolitik in ihrer ursprünglich vorgesehenen Form vorgenommen.

PEA-Fähigkeit (Plan d'Épargne en Actions)

Der Plan d'Épargne en Actions („PEA“) ist ein französischer Steuersparplan, der es in Frankreich ansässigen Personen ermöglicht, von bestimmten Steuerbefreiungen für Investitionen in europäische Aktien zu profitieren. Ein PEA-fähiger Fonds muss mindestens 75% seiner Vermögenswerte permanent in PEA-fähige aktienbezogene Wertpapiere (ausgenommen Wandelanleihen) von Unternehmen investieren, die in einem Mitgliedstaat der Europäischen Union oder in Island und Norwegen ansässig sind und der Körperschaftssteuer oder einer vergleichbaren Steuer unterliegen.

Im Geschäftsjahr zum 31. Mai 2023 investierte das folgende Portefeuille überwiegend in PEA-fähige aktienbezogene Wertpapiere. Der durchschnittliche tägliche Prozentsatz der Anlage in diese Wertpapiere stellt sich wie folgt dar:

Portefeuille	Täglicher Durchschnitt (%)
Eurozone Equity Portfolio	91.84%

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 2023 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 2023 belief sich das Vermögen über alle Wertpapierfinanzierungsgeschäfte, Total-Return-Swaps und umgekehrten Pensionsgeschäfte hinweg auf folgende Beträge:

International Health Care Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$51,721,006	1.68%	3.37%

Global Real Estate Securities Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$684,892	2.38%	4.76%

US Small and Mid-Cap Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$2,635,278	2.84%	5.57%

Emerging Markets Multi-Asset Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$2,412,048	0.39%	0.77%

Low Volatility Equity Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$25,515,897	0.51%	1.01%

Concentrated Global Equity Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$16,575,009	3.87%	7.61%

Global Core Equity Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$3,868,960	0.32%	0.63%

European Equity Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	€7,155,454	1.37%	2.70%

Eurozone Equity Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	€19,225,355	4.43%	8.70%

Sustainable US Thematic Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$11,570,903	1.07%	2.12%

Global Value Portfolio

Art der Anlage	Betrag	% des NIW	% der verleihbaren Anlagen
Wertpapierleihe	\$14,557,725	2.39%	4.71%

Emerging Markets Multi-Asset Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$450,348	0.07%

Short Duration High Yield Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$29,825	0.00%

Select Absolute Alpha Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$26,682	0.00%

US High Yield Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$33,075	0.02%

All Market Income Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$16,825	0.00%

Event Driven Portfolio

Art der Anlage	Betrag	% des NIW
Total-Return-Swaps	\$(235,082)	(0.13)%

Global Income Portfolio

Art der Anlage	Betrag	% des NIW
Umgekehrte Pensionsgeschäfte	\$18,354,650	17.82%

Short Duration Income Portfolio

Art der Anlage	Betrag	% des NIW
Umgekehrte Pensionsgeschäfte	\$13,311,500	11.99%

Angaben zur Wiederverwendung von Sicherheiten

Während des Geschäftsjahres zum 31. Mai 2023 wurden keine Sicherheiten wiederverwendet.

Während des Geschäftsjahres zum 31. Mai 2021 wurden keine Barsicherheiten wiederangelegt.

Angaben zur Konzentration

Zum 31. Mai 2023 waren Folgende die zehn größten Emittenten der bezüglich sämtlicher Wertpapierfinanzierungsgeschäfte, Total-Return-Swaps und umgekehrter Pensionsgeschäfte erhaltenen Sicherheitswertpapiere:

Wertpapierleihe

International Health Care Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	Französische Regierung	\$23,594,139
2	US-Regierung	\$18,383,564
3	Deutsche Regierung	\$8,005,802
4	Regierung des Vereinigten Königreichs	\$2,191,743
5	Niederländische Regierung	\$2,141,026

Global Real Estate Securities Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	Deutsche Regierung	\$291,166
2	Regierung des Vereinigten Königreichs	\$218,597
3	Französische Regierung	\$169,382
4	Niederländische Regierung	\$20,227
5	US-Regierung	\$20,224

US Small and Mid-Cap Portfolio

Nr.	Sicherheitsemittenten	Betrag
1	Französische Regierung	\$1,358,829
2	US-Regierung	\$1,127,091
3	Deutsche Regierung	\$311,399
4	Niederländische Regierung	\$59,195

Emerging Markets Multi-Asset Portfolio

Nr.	Sicherheitsemittenten	Amount
1	Französische Regierung	\$1,237,754
2	US-Regierung	\$834,685
3	Deutsche Regierung	\$281,691
4	Regierung des Vereinigten Königreichs	\$90,371
5	Niederländische Regierung	\$89,560

Low Volatility Equity Portfolio

Nr.	Sicherheitsemittenten	Amount
1	Französische Regierung	\$12,052,343
2	US-Regierung	\$11,066,636
3	Deutsche Regierung	\$3,678,802

Concentrated Global Equity Portfolio

Nr.	Sicherheitsemittenten	Amount
1	Französische Regierung	\$7,791,085
2	Deutsche Regierung	\$4,760,446
3	US-Regierung	\$2,856,769
4	Niederländische Regierung	\$2,021,680

Global Core Equity Portfolio

Nr.	Sicherheitsemittenten	Amount
1	Deutsche Regierung	\$1,870,096
2	Regierung des Vereinigten Königreichs	\$1,463,514
3	Französische Regierung	\$731,763

European Equity Portfolio

Nr.	Sicherheitsemittenten	Amount
1	Französische Regierung	€3,379,853
2	US-Regierung	€3,103,430
3	Deutsche Regierung	€1,031,651

Eurozone Equity Portfolio

Nr.	Sicherheitsemittenten	Amount
1	Französische Regierung	€9,727,538
2	US-Regierung	€5,436,043
3	Deutsche Regierung	€3,050,797
4	Niederländische Regierung	€1,585,371
5	Regierung des Vereinigten Königreichs	€390,546

Sustainable US Thematic Portfolio

Nr.	Sicherheitsemittenten	Amount
1	Französische Regierung	\$5,984,613
2	Deutsche Regierung	\$3,752,322
3	Niederländische Regierung	\$2,265,467
4	US-Regierung	\$164,592

Global Value Portfolio

Nr.	Sicherheitsemittenten	Amount
1	Französische Regierung	\$7,292,211
2	US-Regierung	\$5,172,006
3	Deutsche Regierung	\$1,942,475
4	Niederländische Regierung	\$881,997

Total-Return-Swaps

Zum 31. Mai 2023 wurden keine Wertpapiersicherheiten für Total-Return-Swaps erhalten.

Umgekehrte Pensionsgeschäfte

Zum 31. Mai 2023 wurden keine Wertpapiersicherheiten für umgekehrte Pensionsgeschäfte erhalten.

Zum 31. Mai 2023 waren Folgende die zehn größten Gegenparteien bezüglich sämtlicher Wertpapierfinanzierungsgeschäfte, Total-Return-Swaps und umgekehrter Pensionsgeschäfte:

International Health Care Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	JPMorgan Chase	\$21,336,494
	2	Morgan Stanley	\$18,899,642
	3	Societe Generale	\$9,666,049
	4	Citigroup Global Markets Limited	\$1,660,516
	5	Merrill Lynch	\$158,305

Global Real Estate Securities Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	Merrill Lynch	\$577,884
	2	UBS AG	\$107,008

US Small and Mid-Cap Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	JPMorgan Chase	\$1,861,465
	2	Morgan Stanley	\$471,075
	3	UBS AG	\$302,738

Emerging Markets Multi-Asset Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	Morgan Stanley	\$1,727,924
	2	BNP Paribas	\$403,455
	3	Merrill Lynch	\$238,907
	4	Citigroup Global Markets Limited	\$41,762

Concentrated Global Equity Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	BNP Paribas	\$9,988,272
	2	JPMorgan Chase	\$6,586,737

Global Core Equity Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	Merrill Lynch	\$3,868,960

European Equity Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	JPMorgan Chase	€7,155,454

Eurozone Equity Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	UBS AG	€8,387,247
	2	JPMorgan Chase	€7,769,936
	3	Barclays	€2,072,494
	4	Morgan Stanley	€995,678

Sustainable US Thematic Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	BNP Paribas	\$5,818,470
	2	Citigroup Global Markets Limited	\$4,881,543
	3	UBS AG	\$870,890

Global Value Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Wertpapierleihe	1	JPMorgan Chase	\$9,891,610
	2	UBS AG	\$4,666,115

Emerging Markets Multi-Asset Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	Goldman Sachs	\$450,348

Short Duration High Yield Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	JPMorgan Chase	\$29,825

Select Absolute Alpha Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	Morgan Stanley	\$26,682

US High Yield Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	JPMorgan Chase	\$33,075

All Market Income Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	Goldman Sachs	\$28,957
	2	JPMorgan Chase	\$(2,450)
	3	Morgan Stanley	\$(9,682)

Event Driven Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Total-Return-Swaps	1	Goldman Sachs	\$47,675
	2	Morgan Stanley	\$(282,757)

Global Income Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Umgekehrte Pensionsgeschäfte	1	JPMorgan Chase	18,354,650

Short Duration Income Portfolio

Art der Anlage	Nr.	Gegenpartei	Betrag
Umgekehrte Pensionsgeschäfte	1	JPMorgan Chase	13,311,500

Verwahrung der erhaltenen Sicherheiten

Wertpapierleihe

Zum 31. Mai 2023 hielten vier Depotbanken die folgenden erhaltenen Sicherheiten:

International Health Care Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$35,932,710
Federal Reserve	Wertpapiersicherheit	\$18,383,564

Global Real Estate Securities Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$607,221
Clearstream	Wertpapiersicherheit	\$92,151
Federal Reserve	Wertpapiersicherheit	\$20,224

US Small and Mid-Cap Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$1,459,738
Federal Reserve	Wertpapiersicherheit	\$1,127,090
Clearstream	Wertpapiersicherheit	\$269,686

Emerging Markets Multi-Asset Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$1,699,376
Federal Reserve	Wertpapiersicherheit	\$834,685

Low Volatility Equity Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$15,731,145
Federal Reserve	Wertpapiersicherheit	\$11,066,636

Concentrated Global Equity Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$14,573,211
Federal Reserve	Wertpapiersicherheit	\$2,856,769

Global Core Equity Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$4,065,373

European Equity Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	€4,411,504
Federal Reserve	Wertpapiersicherheit	€3,103,430

Eurozone Equity Portfolio

Depotbank	Art der Sicherheit	Betrag
Clearstream	Wertpapiersicherheit	€7,222,764
Euroclear	Wertpapiersicherheit	€7,140,942
Federal Reserve	Wertpapiersicherheit	€5,436,043
CREST	Wertpapiersicherheit	€390,546

Sustainable US Thematic Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$11,252,426
Clearstream	Wertpapiersicherheit	\$749,976
Federal Reserve	Wertpapiersicherheit	\$164,592

Global Value Portfolio

Depotbank	Art der Sicherheit	Betrag
Euroclear	Wertpapiersicherheit	\$6,098,408
Federal Reserve	Wertpapiersicherheit	\$5,172,007
Clearstream	Wertpapiersicherheit	\$4,018,274

Total-Return-Swaps

Zum 31. Mai 2023 hielt eine Depotbank die folgenden erhaltenen Sicherheiten:

Emerging Markets Multi-Asset Portfolio

Depotbank	Art der Sicherheit	Betrag*
Brown Brothers Harriman	Barsicherheit	\$420,000

Select Absolute Alpha Portfolio

Depotbank	Art der Sicherheit	Betrag*
Brown Brothers Harriman	Barsicherheit	\$1,610,000

* Ein Teil der Sicherheit bezieht sich auf Derivate, die nicht unter die SFTR fallen.

Umgekehrte Pensionsgeschäfte

Zum 31. Mai 2023 wurden keine Wertpapiersicherheiten für umgekehrte Pensionsgeschäfte erhalten.

Verwahrung der gewährten Sicherheiten

Total-Return-Swaps

Zum 31. Mai 2023 beläuft sich Anteil der Sicherheiten, der in separaten, gepoolten oder sonstigen Konten gehalten wird, auf Folgendes:

Select Absolute Alpha Portfolio

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

All Market Income Portfolio

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

Event Driven Portfolio

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

Reverse Repurchase Agreements

Global Income Portfolio

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

Short Duration Income Portfolio

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

Erträge/Kosten

Zum 31. Mai 2023 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	\$309,794	80%
Für dritte Partei	\$77,449	20%

International Technology Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$43,347	80%
Für dritte Partei	\$10,837	20%

Global Real Estate Securities Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$4,943	80%
Für dritte Partei	\$1,236	20%

Sustainable Global Thematic Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$64,627	80%
Für dritte Partei	\$16,157	20%

US Small and Mid-Cap Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$25,513	80%
Für dritte Partei	\$6,378	20%

Emerging Markets Multi-Asset Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$78,199	80%
Für dritte Partei	\$19,550	20%

Select US Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$6,545	80%
Für dritte Partei	\$1,636	20%

Select Absolute Alpha Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$1,296	80%
Für dritte Partei	\$324	20%

Low Volatility Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$848,774	80%
Für dritte Partei	\$212,194	20%

Emerging Markets Low Volatility Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$3,154	80%
Für dritte Partei	\$789	20%

Concentrated Global Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$78,295	80%
Für dritte Partei	\$19,574	20%

Global Core Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$125,857	80%
Für dritte Partei	\$31,464	20%

Multi-Strategy Alternative Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$116	80%
Für dritte Partei	\$29	20%

European Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	€127,037	80%
Für dritte Partei	€31,759	20%

Eurozone Equity Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	€123,106	80%
Für dritte Partei	€30,777	20%

Sustainable All Market Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	€4,005	80%
Für dritte Partei	€1,001	20%

Sustainable US Thematic Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$79,138	80%
Für dritte Partei	\$19,785	20%

Global Value Portfolio

Erträge	Betrag	% der Gesamterträge
Für den Fonds	\$73,820	80%
Für dritte Partei	\$18,455	20%

Total-Return-Swaps

Emerging Markets Multi-Asset Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$2,701,272	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$11,884,647	100%

Short Duration High Yield Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$281,486	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$369,996	100%

Select Absolute Alpha Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$246,066	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$254,538	100%

US High Yield Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$313,711	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$429,740	100%

All Market Income Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$77,153,744	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$78,131,649	100%

Event Driven Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$2,414,138	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$11,853,584	100%

*Umgekehrte Pensionsgeschäfte***Global Income Portfolio**

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$14,181	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$606,281	100%

Short Duration Income Portfolio

Erträge*	Betrag	% der Gesamterträge**
Für den Fonds	\$0	100%
Kosten*	Betrag	% der Gesamterträge**
Für den Fonds	\$498,920	100%

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

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

Zusammenfassende Transaktionsangaben

Zum 31. Mai 2023 besitzen die verschiedenen Wertpapierfinanzierungsgeschäfte, Total-Return-Swaps und umgekehrten Pensionsgeschäfte 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	\$51,721,006

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	\$684,892

US Small and Mid-Cap Portfolio

Fälligkeit	Betrag
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$2,635,278

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	\$2,412,048

Low Volatility Equity Portfolio

Fälligkeit	Betrag
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$25,515,897

Concentrated Global Equity Portfolio

Fälligkeit	Betrag
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$16,575,009

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	\$3,868,960

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	€7,155,454

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	€19,225,355

Sustainable US 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	\$11,570,903

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	\$14,557,725

Total-Return-Swaps

Emerging Markets Multi-Asset Portfolio

Fälligkeit	Betrag
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$412,349
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$37,999
Über ein Jahr	\$0
Offene Fälligkeit	\$0

Short Duration High Yield Portfolio

Fälligkeit	Betrag
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$29,825
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$0

Select Absolute Alpha 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	\$26,682
Über ein Jahr	\$0
Offene Fälligkeit	\$0

US High Yield Portfolio

Fälligkeit	Betrag
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$33,075
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$0

All Market Income Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	\$(2,450)
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$(9,682)
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$28,957
Über ein Jahr	\$0
Offene Fälligkeit	\$0

Event Driven Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$(282,757)
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$47,675
Offene Fälligkeit	\$0

*Umgekehrte Pensionsgeschäfte***Global Income Portfolio**

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$18,354,650

Short Duration Income Portfolio

<u>Fälligkeit</u>	<u>Betrag</u>
Weniger als ein Tag	\$0
Ein Tag bis eine Woche	\$0
Eine Woche bis ein Monat	\$0
Ein bis drei Monate	\$0
Drei Monate bis ein Jahr	\$0
Über ein Jahr	\$0
Offene Fälligkeit	\$13,311,500

Zum 31. Mai 2023 kommen folgende Abrechnungs- und Clearing-Mechanismen für Wertpapierfinanzierungsgeschäfte, Total-Return-Swaps und umgekehrte Pensionsgeschäfte zum Einsatz:

*Wertpapierleihe***International Health Care Portfolio**

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$51,721,006

Global Real Estate Securities Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$684,892

US Small and Mid-Cap Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$2,635,278

Emerging Markets Multi-Asset Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$2,412,048

Low Volatility Equity Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$25,515,897

Concentrated Global Equity Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$16,575,009

Global Core Equity Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$3,868,960

European Equity Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	€7,155,454

Eurozone Equity Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	€19,225,355

Sustainable US Thematic Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$11,570,903

Global Value Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Drei Parteien	\$14,557,725

*Total-Return-Swaps***Emerging Markets Multi-Asset Portfolio**

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	\$450,348

Short Duration High Yield Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	\$29,825

Select Absolute Alpha Portfolio

<u>Abrechnungs- und Clearing-Mechanismus</u>	<u>Betrag</u>
Bilateral	\$26,682

US High Yield Portfolio

Abrechnungs- und Clearing-Mechanismus	Betrag
Bilateral	\$33,075

All Market Income Portfolio

Abrechnungs- und Clearing-Mechanismus	Betrag
Bilateral	\$16,825

Event Driven Portfolio

Abrechnungs- und Clearing-Mechanismus	Betrag
Bilateral	\$(235,082)

Umgekehrte Pensionsgeschäfte

Global Income Portfolio

Abrechnungs- und Clearing-Mechanismus	Betrag
Bilateral	\$18,354,650

Short Duration Income Portfolio

Abrechnungs- und Clearing-Mechanismus	Betrag
Bilateral	\$13,311,500

Die zusammenfassenden Transaktionsangaben für Sicherheitenpositionen (einschließlich Barmittel), die zum 31. Mai 2023 für sämtliche Wertpapierfinanzierungsgeschäfte, Total-Return-Swaps und umgekehrte Pensionsgeschäfte erhalten wurden, lauten folgendermaßen:

Wertpapierleihe

International Health Care Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	Französische Staatsanleihe 0.50%, 05/25/2029	\$4,033,500	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 3.25%, 06/30/2029	\$4,033,469	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	Französischer Schatzwechsel 0.00%, 02/21/2024	\$3,572,437	AA	3 Monate bis 1 Jahr	€	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 2.88%, 05/15/2028	\$3,572,435	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	Französische Staatsanleihe 0.75%, 05/25/2028	\$3,572,433	AA	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 3.25%, 06/30/2027	\$3,572,415	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	Französische Staatsanleihe 0.00%, 11/25/2030	\$3,572,406	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 4.13%, 11/15/2032	\$3,504,673	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 5.50%, 04/25/2029	\$2,388,130	AA	Weniger als ein Monat	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.50%, 02/15/2025	\$2,275,100	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 03/25/2025	\$2,112,459	AA	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 2.75%, 04/30/2027	\$1,984,749	AA+	>1 Jahr	\$	Vereinigte Staaten
Societe Generale	Niederländische Staatsanleihe 0.75%, 07/15/2027	\$1,827,002	AAA	>1 Jahr	€	Frankreich
Societe Generale	Deutsche Staatsanleihe 0.00%, 10/13/2023	\$1,826,875	AAA	3 Monate bis 1 Jahr	€	Frankreich
Societe Generale	Französische Staatsanleihe 0.00%, 11/25/2030	\$1,826,639	AA	>1 Jahr	€	Frankreich
JPMorgan Chase	US-amerikanische Schatzanweisung 2.63%, 02/15/2029	\$1,715,749	AA+	>1 Jahr	\$	Vereinigte Staaten
Societe Generale	Britische Staatsanleihe (Gilt) 0.25%, 07/31/2031	\$1,350,397	AA	>1 Jahr	£	Frankreich
Societe Generale	Deutsche Staatsanleihe 0.00%, 04/16/2027	\$1,291,143	AAA	>1 Jahr	€	Frankreich
JPMorgan Chase	Französische Staatsanleihe 0.00%, 11/25/2030	\$958,892	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.00%, 08/15/2031	\$801,125	AAA	>1 Jahr	€	Vereinigte Staaten
Societe Generale	Deutsche Staatsanleihe 0.00%, 08/15/2031	\$786,141	AAA	>1 Jahr	€	Frankreich
JPMorgan Chase	Französische Staatsanleihe 0.25%, 11/25/2026	\$585,236	AA	>1 Jahr	€	Vereinigte Staaten
Societe Generale	Deutsche Staatsanleihe 0.00%, 02/15/2031	\$460,405	AAA	>1 Jahr	€	Frankreich
Societe Generale	Britische Staatsanleihe (Gilt) 0.38%, 10/22/2026	\$400,079	AA	>1 Jahr	£	Frankreich
Societe Generale	Britische Staatsanleihe (Gilt) 1.63%, 10/22/2028	\$381,385	AA	>1 Jahr	£	Frankreich
Citigroup Global Markets Limited	Französische Staatsanleihe 0.00%, 03/25/2025	\$314,024	AA	>1 Jahr	€	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Citigroup Global Markets Limited	Niederländische Staatsanleihe 0.00%, 01/15/2029	\$314,024	AAA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Französische Staatsanleihe 1.75%, 11/25/2024	\$314,021	AA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Französische Staatsanleihe 5.75%, 10/25/2032	\$314,021	AA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Deutsche Staatsanleihe 2.10%, 11/15/2029	\$314,014	AAA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Deutsche Staatsanleihe 0.00%, 10/09/2026	\$174,477	AAA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Deutsche Staatsanleihe 2.20%, 12/12/2024	\$29,941	AAA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Britische Staatsanleihe (Gilt) 0.13%, 01/31/2028	\$29,941	AA	>1 Jahr	£	Vereinigte Staaten
Merrill Lynch	Britische Staatsanleihe (Gilt) 0.63%, 06/07/2025	\$29,941	AA	>1 Jahr	£	Vereinigte Staaten
Merrill Lynch	Französische Staatsanleihe 0.00%, 11/25/2029	\$29,941	AA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Deutsche Staatsanleihe 5.50%, 01/04/2031	\$29,939	AAA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Deutsche Staatsanleihe 0.00%, 08/15/2030	\$16,638	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 1.88%, 02/28/2027	\$48	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 3.50%, 02/15/2033	\$26	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 1.00%, 08/15/2025	\$4	AAA	>1 Jahr	€	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Global Real Estate Securities Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Merrill Lynch	Deutsche Staatsanleihe 2.20%, 12/12/2024	\$109,299	AAA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Britische Staatsanleihe (Gilt) 0.63%, 06/07/2025	\$109,299	AA	>1 Jahr	£	Vereinigte Staaten
Merrill Lynch	Französische Staatsanleihe 0.00%, 11/25/2029	\$109,299	AA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Britische Staatsanleihe (Gilt) 0.13%, 01/31/2028	\$109,298	AA	>1 Jahr	£	Vereinigte Staaten
Merrill Lynch	Deutsche Staatsanleihe 5.50%, 01/04/2031	\$109,291	AAA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Deutsche Staatsanleihe 0.00%, 08/15/2030	\$60,735	AAA	>1 Jahr	€	Vereinigte Staaten
UBS AG	Niederländische Staatsanleihe 0.75%, 07/15/2027	\$20,227	AAA	>1 Jahr	€	Schweiz
UBS AG	Französischer Schatzwechsel 0.00%, 03/20/2024	\$20,227	AA	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	US-amerikanische Schatzanweisung 6.13%, 08/15/2029	\$20,224	AA+	>1 Jahr	\$	Schweiz
UBS AG	Französische Staatsanleihe 0.10%, 03/01/2028	\$14,680	AA	>1 Jahr	€	Schweiz
UBS AG	Französischer Schatzwechsel 0.00%, 11/29/2023	\$13,062	AA	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihe 0.00%, 02/25/2026	\$12,114	AA	>1 Jahr	€	Schweiz
UBS AG	Deutsche Schatzanweisung 0.00%, 06/21/2023	\$11,841	AAA	Weniger als ein Monat	€	Schweiz

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

US Small and Mid-Cap Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	Französische Staatsanleihe 0.50%, 05/25/2029	\$362,864	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 3.25%, 06/30/2029	\$362,862	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 4.13%, 11/15/2032	\$315,290	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 5.50%, 04/25/2029	\$214,843	AA	Weniger als ein Monat	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.50%, 02/15/2025	\$204,674	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 03/25/2025	\$190,042	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 2.63%, 02/15/2029	\$154,353	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 3.25%, 06/30/2027	\$92,110	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	Französische Staatsanleihe 0.75%, 05/25/2028	\$92,110	AA	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley & Co. International PLC	Französischer Schatzwechsel 0.00%, 02/21/2024	\$92,110	AA	3 Monate bis 1 Jahr	€	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 2.88%, 05/15/2028	\$92,110	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	Französische Staatsanleihe 0.00%, 11/25/2030	\$92,109	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 11/25/2030	\$86,264	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.00%, 08/15/2031	\$72,071	AAA	>1 Jahr	€	Vereinigte Staaten
UBS AG	Französischer Schatzwechsel 0.00%, 03/20/2024	\$59,197	AA	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Niederländische Staatsanleihe 0.75%, 07/15/2027	\$59,195	AAA	>1 Jahr	€	Schweiz
UBS AG	US-amerikanische Schatzanweisung 6.13%, 08/15/2029	\$59,186	AA+	>1 Jahr	\$	Schweiz
JPMorgan Chase	Französische Staatsanleihe 0.25%, 11/25/2026	\$52,649	AA	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 2.75%, 04/30/2027	\$51,174	AA+	>1 Jahr	\$	Vereinigte Staaten
UBS AG	Französische Staatsanleihe 0.10%, 03/01/2028	\$42,962	AA	>1 Jahr	€	Schweiz
UBS AG	Französischer Schatzwechsel 0.00%, 11/29/2023	\$38,228	AA	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihe 0.00%, 02/25/2026	\$35,451	AA	>1 Jahr	€	Schweiz
UBS AG	Deutsche Schatzanweisung 0.00%, 06/21/2023	\$34,654	AAA	Weniger als ein Monat	€	Schweiz
JPMorgan Chase	US-amerikanische Schatzanweisung 1.88%, 02/28/2027	\$4	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 3.50%, 02/15/2033	\$2	AA+	>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
Morgan Stanley & Co. International PLC	Französischer Schatzwechsel 0.00%, 02/21/2024	\$326,615	AA	3 Monate bis 1 Jahr	€	Vereinigte Staaten
Morgan Stanley & Co. International PLC	Französische Staatsanleihe 0.75%, 05/25/2028	\$326,614	AA	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 2.88%, 05/15/2028	\$326,614	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 3.25%, 06/30/2027	\$326,613	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	Französische Staatsanleihe 0.00%, 11/25/2030	\$326,612	AA	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 2.75%, 04/30/2027	\$181,458	AA+	>1 Jahr	\$	Vereinigte Staaten
BNP Paribas	Französische Staatsanleihe 0.50%, 05/25/2029	\$76,431	AA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihe 0.50%, 02/15/2025	\$76,424	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihe 0.10%, 03/01/2026	\$59,436	AA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihe 6.50%, 07/04/2027	\$53,771	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihe 5.75%, 10/25/2032	\$53,166	AA	>1 Jahr	€	Frankreich
Merrill Lynch	Deutsche Staatsanleihe 2.20%, 12/12/2024	\$45,186	AAA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Britische Staatsanleihe (Gilt) 0.63%, 06/07/2025	\$45,186	AA	>1 Jahr	£	Vereinigte Staaten
Merrill Lynch	Französische Staatsanleihe 0.00%, 11/25/2029	\$45,186	AA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Britische Staatsanleihe (Gilt) 0.13%, 01/31/2028	\$45,185	AA	>1 Jahr	£	Vereinigte Staaten
Merrill Lynch	Deutsche Staatsanleihe 5.50%, 01/04/2031	\$45,183	AAA	>1 Jahr	€	Vereinigte Staaten
BNP Paribas	Niederländische Staatsanleihe 0.75%, 07/15/2028	\$44,528	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Niederländische „Fungible STRIP“-Anleihe 0.00%, 01/15/2024	\$37,134	AAA	3 Monate bis 1 Jahr	€	Frankreich
Merrill Lynch	Deutsche Staatsanleihe 0.00%, 08/15/2030	\$25,109	AAA	>1 Jahr	€	Vereinigte Staaten
BNP Paribas	Deutsche Staatsanleihe 0.00%, 07/04/2027	\$23,733	AAA	>1 Jahr	€	Frankreich
Citigroup Global Markets Limited	Französische Staatsanleihe 0.00%, 03/25/2025	\$7,898	AA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Französische Staatsanleihe 1.75%, 11/25/2024	\$7,898	AA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Französische Staatsanleihe 5.75%, 10/25/2032	\$7,898	AA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Niederländische Staatsanleihe 0.00%, 01/15/2029	\$7,898	AAA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Deutsche Staatsanleihe 2.10%, 11/15/2029	\$7,897	AAA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Deutsche Staatsanleihe 0.00%, 10/09/2026	\$4,388	AAA	>1 Jahr	€	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Low Volatility Equity Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	Französische Staatsanleihe 0.50%, 05/25/2029	\$4,823,583	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 3.25%, 06/30/2029	\$4,823,546	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 4.13%, 11/15/2032	\$4,191,170	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 5.50%, 04/25/2029	\$2,855,919	AA	Weniger als ein Monat	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.50%, 02/15/2025	\$2,720,748	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 03/25/2025	\$2,526,248	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 2.63%, 02/15/2029	\$2,051,831	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 11/25/2030	\$1,146,720	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.00%, 08/15/2031	\$958,049	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.25%, 11/25/2026	\$699,873	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 1.88%, 02/28/2027	\$58	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 3.50%, 02/15/2033	\$31	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 1.00%, 08/15/2025	\$5	AAA	>1 Jahr	€	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Concentrated Global Equity Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
BNP Paribas	Französische Staatsanleihe 0.50%, 05/25/2029	\$1,892,196	AA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihe 0.50%, 02/15/2025	\$1,892,027	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihe 0.10%, 03/01/2026	\$1,471,454	AA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihe 6.50%, 07/04/2027	\$1,331,198	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihe 5.75%, 10/25/2032	\$1,316,213	AA	>1 Jahr	€	Frankreich
JPMorgan Chase	Französische Staatsanleihe 0.50%, 05/25/2029	\$1,245,172	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 3.25%, 06/30/2029	\$1,245,162	AA+	>1 Jahr	\$	Vereinigte Staaten
BNP Paribas	Niederländische Staatsanleihe 0.75%, 07/15/2028	\$1,102,369	AAA	>1 Jahr	€	Frankreich
JPMorgan Chase	US-amerikanische Schatzanweisung 4.13%, 11/15/2032	\$1,081,919	AA+	>1 Jahr	\$	Vereinigte Staaten
BNP Paribas	Niederländische „Fungible STRIP“ -Anleihe 0.00%, 01/15/2024	\$919,311	AAA	3 Monate bis 1 Jahr	€	Frankreich
JPMorgan Chase	Französische Staatsanleihe 5.50%, 04/25/2029	\$737,234	AA	Weniger als ein Monat	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.50%, 02/15/2025	\$702,341	AAA	>1 Jahr	€	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	Französische Staatsanleihe 0.00%, 03/25/2025	\$652,132	AA	>1 Jahr	€	Vereinigte Staaten
BNP Paribas	Deutsche Staatsanleihe 0.00%, 07/04/2027	\$587,566	AAA	>1 Jahr	€	Frankreich
JPMorgan Chase	US-amerikanische Schatzanweisung 2.63%, 02/15/2029	\$529,665	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 11/25/2030	\$296,017	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.00%, 08/15/2031	\$247,313	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.25%, 11/25/2026	\$180,667	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 1.88%, 02/28/2027	\$15	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 3.50%, 02/15/2033	\$8	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 1.00%, 08/15/2025	\$1	AAA	>1 Jahr	€	Vereinigte Staaten

* 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	Deutsche Staatsanleihe 2.20%, 12/12/2024	\$731,763	AAA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Britische Staatsanleihe (Gilt) 0.63%, 06/07/2025	\$731,762	AA	>1 Jahr	£	Vereinigte Staaten
Merrill Lynch	Französische Staatsanleihe 0.00%, 11/25/2029	\$731,763	AA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Britische Staatsanleihe (Gilt) 0.13%, 01/31/2028	\$731,752	AA	>1 Jahr	£	Vereinigte Staaten
Merrill Lynch	Deutsche Staatsanleihe 5.50%, 01/04/2031	\$731,712	AAA	>1 Jahr	€	Vereinigte Staaten
Merrill Lynch	Deutsche Staatsanleihe 0.00%, 08/15/2030	\$406,621	AAA	>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
JPMorgan Chase	Französische Staatsanleihe 0.50%, 05/25/2029	€1,352,683	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 3.25%, 06/30/2029	€1,352,673	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 4.13%, 11/15/2032	€1,175,335	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 5.50%, 04/25/2029	€800,889	AA	Weniger als ein Monat	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.50%, 02/15/2025	€762,983	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 03/25/2025	€708,439	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 2.63%, 02/15/2029	€575,397	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 11/25/2030	€321,576	AA	>1 Jahr	€	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	Deutsche Staatsanleihe 0.00%, 08/15/2031	€268,667	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.25%, 11/25/2026	€196,266	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 1.88%, 02/28/2027	€16	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 3.50%, 02/15/2033	€9	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 1.00%, 08/15/2025	€1	AAA	>1 Jahr	€	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Eurozone Equity Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
UBS AG	Französischer Schatzwechsel 0.00%, 03/20/2024	€1,585,418	AA	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Niederländische Staatsanleihe 0.75%, 07/15/2027	€1,585,371	AAA	>1 Jahr	€	Schweiz
UBS AG	US-amerikanische Schatzanweisung 6.13%, 08/15/2029	€1,585,135	AA+	>1 Jahr	\$	Schweiz
JPMorgan Chase	Französische Staatsanleihe 0.50%, 05/25/2029	€1,468,846	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 3.25%, 06/30/2029	€1,468,835	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 4.13%, 11/15/2032	€1,276,268	AA+	>1 Jahr	\$	Vereinigte Staaten
UBS AG	Französische Staatsanleihe 0.10%, 03/01/2028	€1,150,602	AA	>1 Jahr	€	Schweiz
UBS AG	Französischer Schatzwechsel 0.00%, 11/29/2023	€1,023,815	AA	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihe 0.00%, 02/25/2026	€949,459	AA	>1 Jahr	€	Schweiz
UBS AG	Deutsche Schatzanweisung 0.00%, 06/21/2023	€928,099	AAA	Weniger als ein Monat	€	Schweiz
JPMorgan Chase	Französische Staatsanleihe 5.50%, 04/25/2029	€869,666	AA	Weniger als ein Monat	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.50%, 02/15/2025	€828,504	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 03/25/2025	€769,277	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 2.63%, 02/15/2029	€624,810	AA+	>1 Jahr	\$	Vereinigte Staaten
Barclays	Deutsche Staatsanleihe 0.00%, 08/15/2029	€391,769	AAA	>1 Jahr	€	United Kingdom
Barclays	Französische Staatsanleihe 0.00%, 11/25/2031	€391,766	AA	>1 Jahr	€	United Kingdom
Barclays	Französische Staatsanleihe 0.00%, 11/25/2029	€391,764	AA	>1 Jahr	€	United Kingdom
Barclays	Deutsche Staatsanleihe 0.00%, 08/15/2030	€390,890	AAA	>1 Jahr	€	United Kingdom
Barclays	Britische Staatsanleihe (Gilt) 0.13%, 03/22/2024	€390,546	AA	3 Monate bis 1 Jahr	£	United Kingdom
JPMorgan Chase	Französische Staatsanleihe 0.00%, 11/25/2030	€349,192	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.00%, 08/15/2031	€291,739	AAA	>1 Jahr	€	Vereinigte Staaten

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Barclays	Deutsche Staatsanleihe 0.00%, 02/15/2031	€219,794	AAA	>1 Jahr	€	United Kingdom
JPMorgan Chase	Französische Staatsanleihe 0.25%, 11/25/2026	€213,121	AA	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley & Co. International PLC	Französischer Schatzwechsel 0.00%, 02/21/2024	€188,205	AA	3 Monate bis 1 Jahr	€	Vereinigte Staaten
Morgan Stanley & Co. International PLC	Französische Staatsanleihe 0.75%, 05/25/2028	€188,204	AA	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 2.88%, 05/15/2028	€188,204	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 3.25%, 06/30/2027	€188,203	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley & Co. International PLC	Französische Staatsanleihe 0.00%, 11/25/2030	€188,203	AA	>1 Jahr	€	Vereinigte Staaten
Morgan Stanley & Co. International PLC	US-amerikanische Schatzanweisung 2.75%, 04/30/2027	€104,561	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 1.88%, 02/28/2027	€18	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 3.50%, 02/15/2033	€9	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 1.00%, 08/15/2025	€2	AAA	>1 Jahr	€	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Sustainable US Thematic Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
BNP Paribas	Französische Staatsanleihe 0.50%, 05/25/2029	\$1,102,261	AA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihe 0.50%, 02/15/2025	\$1,102,163	AAA	>1 Jahr	€	Frankreich
Citigroup Global Markets Limited	Niederländische Staatsanleihe 0.00%, 01/15/2029	\$923,160	AAA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Französische Staatsanleihe 0.00%, 03/25/2025	\$923,159	AA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Französische Staatsanleihe 1.75%, 11/25/2024	\$923,152	AA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Französische Staatsanleihe 5.75%, 10/25/2032	\$923,151	AA	>1 Jahr	€	Vereinigte Staaten
Citigroup Global Markets Limited	Deutsche Staatsanleihe 2.10%, 11/15/2029	\$923,130	AAA	>1 Jahr	€	Vereinigte Staaten
BNP Paribas	Französische Staatsanleihe 0.10%, 03/01/2026	\$857,166	AA	>1 Jahr	€	Frankreich
BNP Paribas	Deutsche Staatsanleihe 6.50%, 07/04/2027	\$775,463	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Französische Staatsanleihe 5.75%, 10/25/2032	\$766,734	AA	>1 Jahr	€	Frankreich
BNP Paribas	Niederländische Staatsanleihe 0.75%, 07/15/2028	\$642,164	AAA	>1 Jahr	€	Frankreich
BNP Paribas	Niederländische „Fungible STRIP“ -Anleihe 0.00%, 01/15/2024	\$535,526	AAA	3 Monate bis 1 Jahr	€	Frankreich
Citigroup Global Markets Limited	Deutsche Staatsanleihe 0.00%, 10/09/2026	\$512,922	AAA	>1 Jahr	€	Vereinigte Staaten
BNP Paribas	Deutsche Staatsanleihe 0.00%, 07/04/2027	\$342,275	AAA	>1 Jahr	€	Frankreich
UBS AG	Französischer Schatzwechsel 0.00%, 03/20/2024	\$164,622	AA	3 Monate bis 1 Jahr	€	Schweiz

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
UBS AG	Niederländische Staatsanleihe 0.75%, 07/15/2027	\$164,617	AAA	>1 Jahr	€	Schweiz
UBS AG	US-amerikanische Schatzanweisung 6.13%, 08/15/2029	\$164,592	AA+	>1 Jahr	\$	Schweiz
UBS AG	Französische Staatsanleihe 0.10%, 03/01/2028	\$119,473	AA	>1 Jahr	€	Schweiz
UBS AG	Französischer Schatzwechsel 0.00%, 11/29/2023	\$106,308	AA	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihe 0.00%, 02/25/2026	\$98,587	AA	>1 Jahr	€	Schweiz
UBS AG	Deutsche Schatzanweisung 0.00%, 06/21/2023	\$96,369	AAA	Weniger als ein Monat	€	Schweiz

* 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
JPMorgan Chase	Französische Staatsanleihe 0.50%, 05/25/2029	\$1,869,932	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 3.25%, 06/30/2029	\$1,869,918	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 4.13%, 11/15/2032	\$1,624,768	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 5.50%, 04/25/2029	\$1,107,139	AA	Weniger als ein Monat	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.50%, 02/15/2025	\$1,054,737	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.00%, 03/25/2025	\$979,337	AA	>1 Jahr	€	Vereinigte Staaten
UBS AG	Französischer Schatzwechsel 0.00%, 03/20/2024	\$882,023	AA	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Niederländische Staatsanleihe 0.75%, 07/15/2027	\$881,997	AAA	>1 Jahr	€	Schweiz
UBS AG	US-amerikanische Schatzanweisung 6.13%, 08/15/2029	\$881,864	AA+	>1 Jahr	\$	Schweiz
JPMorgan Chase	US-amerikanische Schatzanweisung 2.63%, 02/15/2029	\$795,422	AA+	>1 Jahr	\$	Vereinigte Staaten
UBS AG	Französische Staatsanleihe 0.10%, 03/01/2028	\$640,120	AA	>1 Jahr	€	Schweiz
UBS AG	Französischer Schatzwechsel 0.00%, 11/29/2023	\$569,584	AA	3 Monate bis 1 Jahr	€	Schweiz
UBS AG	Französische Staatsanleihe 0.00%, 02/25/2026	\$528,217	AA	>1 Jahr	€	Schweiz
UBS AG	Deutsche Schatzanweisung 0.00%, 06/21/2023	\$516,334	AAA	Weniger als ein Monat	€	Schweiz
JPMorgan Chase	Französische Staatsanleihe 0.00%, 11/25/2030	\$444,543	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 0.00%, 08/15/2031	\$371,402	AAA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	Französische Staatsanleihe 0.25%, 11/25/2026	\$271,316	AA	>1 Jahr	€	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 1.88%, 02/28/2027	\$22	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-amerikanische Schatzanweisung 3.50%, 02/15/2033	\$12	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	Deutsche Staatsanleihe 1.00%, 08/15/2025	\$2	AAA	>1 Jahr	€	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Total-Return-Swaps

Emerging Markets Multi-Asset Portfolio

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Goldman Sachs	Barmittel	420,000	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.

Select Absolute Alpha Portfolio

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Morgan Stanley	Barmittel	1,610,000	N/A	N/A	\$	Vereinigte Staaten

* Ein Teil der Sicherheit bezieht sich auf Derivate, die nicht unter die SFTR fallen.

** Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Die zusammenfassenden Transaktionsangaben für Sicherheitspositionen (einschließlich Barmittel), die zum 31. Mai 2023 für sämtliche Wertpapierfinanzierungsgeschäfte, Total-Return-Swaps und umgekehrte Pensionsgeschäfte gewährt wurden, lauten folgendermaßen:

Total-Return-Swaps

Select Absolute Alpha Portfolio

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Morgan Stanley	US-Schatzwechsel, 0.00%, 07/18/2023	3,476,605	AA+	1 Monat bis 3 Monate	\$	Vereinigte Staaten

* Ein Teil der Sicherheit bezieht sich auf Derivate, die nicht unter die SFTR fallen.

** Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

All Market Income Portfolio

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Goldman Sachs	US-Schatzanweisung, 4.25%, 12/31/2024	377,864	AA+	>1 Jahr	\$	Vereinigte Staaten
JPMorgan Chase	US-Schatzanweisung, 4.25%, 12/31/2024	125,690	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley	US-Schatzanweisung, 0.88%, 06/30/2026	171,347	AA+	>1 Jahr	\$	Vereinigte Staaten
Morgan Stanley	US-Schatzwechsel, 0.00%, 08/10/2023	6,929,495	AA+	1 month to 3 months	\$	Vereinigte Staaten

* Ein Teil der Sicherheit bezieht sich auf Derivate, die nicht unter die SFTR fallen.

** Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Event Driven Portfolio

Gegenpartei	Art der Sicherheit	Betrag*	Qualität**	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
Goldman Sachs	US-Schatzwechsel, 0.00%, 09/21/23	5,018,544	AA+	3 Monate bis 1 Jahr	\$	Vereinigte Staaten
Goldman Sachs	US-Schatzwechsel, 0.00%, 08/24/23	6,362,160	AA+	1 Monat bis 3 Monate	\$	Vereinigte Staaten
Goldman Sachs	Barmittel	2,188,000	N/A	N/A	\$	Vereinigte Staaten
Morgan Stanley	Barmittel	13,581,120	N/A	N/A	\$	Vereinigte Staaten

* Ein Teil der Sicherheit bezieht sich auf Derivate, die nicht unter die SFTR fallen.

** Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Umgekehrte Pensionsgeschäfte

Global Income Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	US-Schatzanleihen, 6.50%, 11/15/26	3,519,352	AA+	>1 Jahr	USD	Vereinigte Staaten
JPMorgan Chase	US-Schatzanleihen, 6.75%, 08/15/26	3,880,688	AA+	>1 Jahr	USD	Vereinigte Staaten
JPMorgan Chase	US-Schatzanleihen, 6.00%, 02/15/26	5,225,000	AA+	>1 Jahr	USD	Vereinigte Staaten
JPMorgan Chase	US-Schatzanleihen, 6.00%, 02/15/26	3,030,500	AA+	>1 Jahr	USD	Vereinigte Staaten
JPMorgan Chase	US-Schatzanleihen, 6.75%, 08/15/26	2,155,938	AA+	>1 Jahr	USD	Vereinigte Staaten

* Bonitätsbewertung langfristiger Emissionen durch Standard and Poor's.

Short Duration Income Portfolio

Gegenpartei	Art der Sicherheit	Betrag	Qualität*	Laufzeit der Sicherheit	Währung der Sicherheit	Sitzland der Gegenpartei
JPMorgan Chase	US-Schatzanleihen, 6.75%, 08/15/26	4,204,078	AA+	>1 Jahr	USD	Vereinigte Staaten
JPMorgan Chase	US-Schatzanleihen, 6.00%, 02/15/26	8,882,500	AA+	>1 Jahr	USD	Vereinigte Staaten

* 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) Portfolio(s):

- Asia Pacific Local Currency Debt Portfolio
- China Bond Portfolio
- Emerging Market Local Currency Debt Portfolio
- India Growth Portfolio

Nachhaltigkeitsbezogene Offenlegungen

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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?

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassen:

- ESG-Integration. Bei seinen Anlageentscheidungen, einschließlich der laufenden Bewertung und Überwachung der Portfoliopositionen, stützt sich AB auf Fundamentaldatenanalysen, um die Zielemittenten zu bewerten. Im Rahmen des Stewardship-Ansatzes von AB umfasst die Fundamentaldatenanalyse die Berücksichtigung von ESG-Faktoren, d. h. AB bewertet ESG-Faktoren für einen Zielemittenten in jeder Phase des Anlageentscheidungsprozesses.
- ESG-Scoring. AB verwendet eine Reihe eigener Bewertungsmethoden, um Emittenten anhand von ESG-Faktoren zu bewerten.
- Engagement. AB ermutigt Emittenten, 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.
- Ausschlüsse, die im Prospekt aufgeführt sind. Das Portfolio schließt Anlagen in bestimmten Sektoren aus, wie im Prospekt näher ausgeführt.

Weitere Informationen zu diesen Merkmalen finden Sie in den Nachhaltigkeitsbezogenen Offenlegungen von AB unter www.alliancebernstein.com/go/EQ8webdisclosures und weitere Informationen zum Stewardship-Ansatz von AB unter www.alliancebernstein.com/go/ABGlobalStewardship.

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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 81% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen bewerten. Im Einzelnen gab es im Jahr zum 31. Mai 2023 184 ESG-Engagement-Einträge bei 93 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 73 Diskussionen zu Umweltthemen und 140 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren Vergütung, Entwicklung des Humankapitals, Diversität und Inklusion, CO2-Emissionen und Arbeitsmanagement. AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs berücksichtigt:
 - Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 3% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

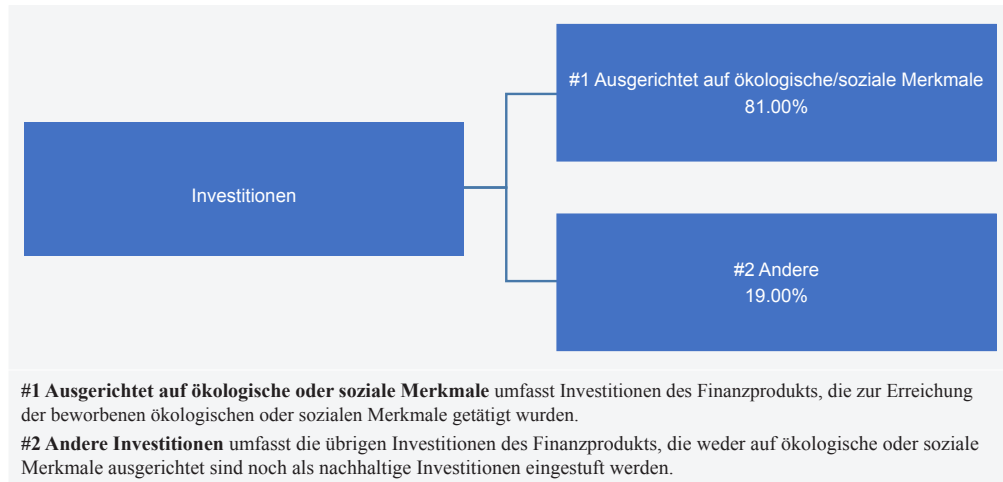
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Apple, Inc.	Informationstechnologie	4.86	USA
Microsoft Corp.	Informationstechnologie	4.7	USA
Berkshire Hathaway, Inc.	Finanzen	3.88	USA
Alphabet, Inc.	Kommunikationsdienste	2.79	USA
Amazon.com, Inc.	Zyklische Konsumgüter	2.01	USA
Honeywell Intl	Industrie	1.97	USA
Johnson & Johnson	Gesundheitswesen	1.94	USA
Visa, Inc.	Finanzen	1.84	USA
PepsiCo, Inc.	Basiskonsumgüter	1.84	USA
NVIDIA Corp.	Informationstechnologie	1.73	USA
UnitedHealth Group, Inc.	Gesundheitswesen	1.73	USA
Meta Platforms, Inc.	Kommunikationsdienste	1.67	USA
Exxon Mobil Corp.	Energie	1.62	USA
Raytheon Technologies	Industrie	1.6	USA
Booking Holdings, Inc.	Zyklische Konsumgüter	1.57	USA



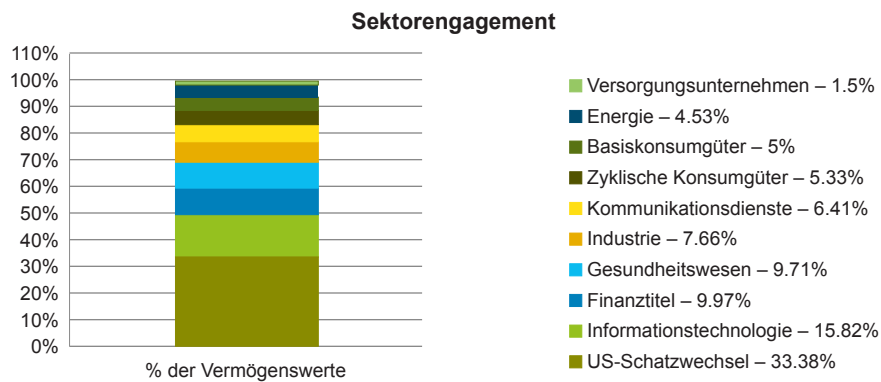
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 81%
 - #2 Andere Investitionen: 19%



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



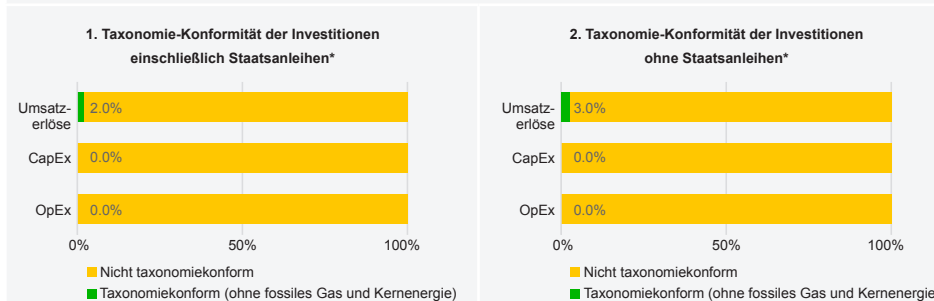
Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● **Wurde mit dem Finanzprodukt in EU-taxoniekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?**

- Ja:
- In fossiles Gas
 - In Kernenergie
- Nein

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 2%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 3%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden können, bei denen aber nicht davon ausgegangen wird, dass sie die vorstehend beschriebenen ökologischen oder sozialen Merkmale bewerben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die in den Portfoliobeschreibungen im Prospekt beschriebenen Zwecke eingesetzt wurden. Engagements in Wertpapieren, die ökologische oder soziale Merkmale bewerben, werden unter „#1 Ausgerichtet auf ökologische oder soziale Merkmale“ erfasst.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren – zum 31. Mai 2023 erfüllten 81% des Portfolios diese Kriterien:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement.
- Zur Bewertung der Emittenten anhand von ESG-Faktoren wurde ein ESG-Scoring verwendet.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendet 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.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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"/> <input type="checkbox"/> Ja	<input type="radio"/> <input type="radio"/> <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?

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- ESG-Integration: AB nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenden zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 86% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen bewerben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 221 ESG-Engagement-Einträge bei 118 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 112 Diskussionen zu Umweltthemen und 152 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Entwicklung des Humankapitals, Vergütung, Diversität und Integration, Personalmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

- Ja, das Portfolio hat die folgenden PAIs berücksichtigt:
 - Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)

- Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 4% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die der größte Anteil der Investitionen entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	5.62	USA
Alphabet, Inc.	Kommunikationsdienste	3.58	USA
Broadcom, Inc.	Informationstechnologie	3.36	USA
Apple, Inc.	Informationstechnologie	2.93	USA
AutoZone, Inc.	Zyklische Konsumgüter	2.49	USA
Novo Nordisk A/S	Gesundheitswesen	2.47	Dänemark
Oracle Corp.	Informationstechnologie	2.32	USA
UnitedHealth Group, Inc.	Gesundheitswesen	2.29	USA
Merck & Co., Inc.	Gesundheitswesen	1.97	USA
Constellation Software	Informationstechnologie	1.95	Kanada
Koninklijke Ahold Delhaize	Basiskonsumgüter	1.86	Niederlande
Visa, Inc.	Finanzen	1.71	USA
Roche Holding AG	Gesundheitswesen	1.7	Schweiz
Adobe, Inc.	Informationstechnologie	1.66	USA
Wolters Kluwer NV	Industrie	1.61	Niederlande



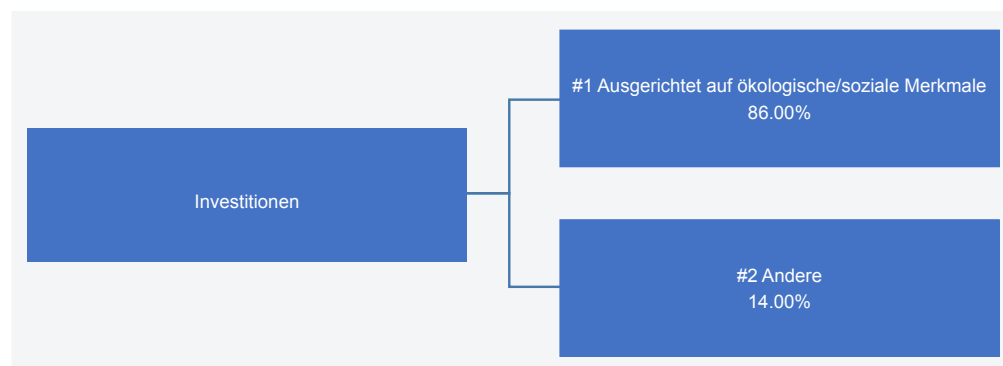
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

● Wie sah die Vermögensallokation aus?

#1 Ausgerichtet auf ökologische/soziale Merkmale: 86%

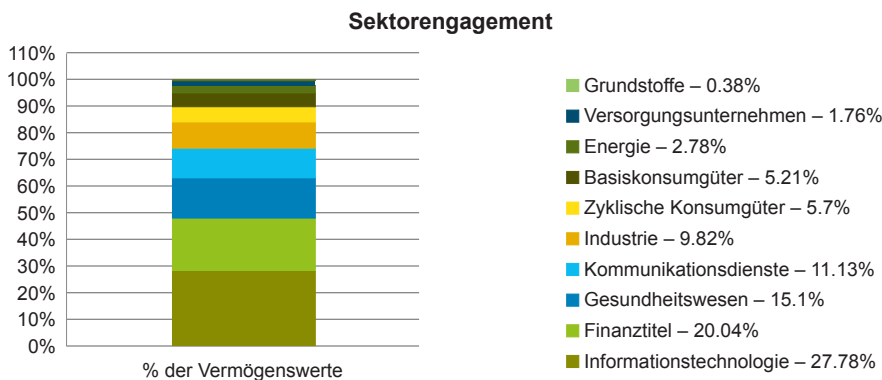
#2 Andere Investitionen: 14%



#1 Ausgerichtet auf ökologische oder 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 investiert?**

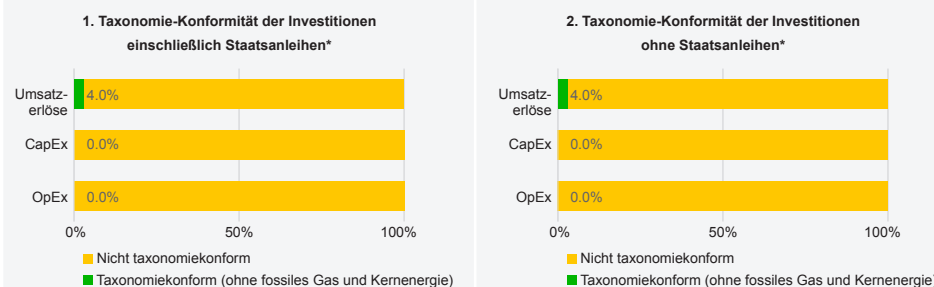
- Ja:
 In fossiles Gas In Kernenergie
 Nein

Derzeit gibt es 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-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der: – **Umsatzerlöse**, die die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 4%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 4%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

n. z.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewirken. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirkt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 87% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



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.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 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 <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 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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenten zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

● **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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 86% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen bewerben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 135 ESG-Engagement-Einträge bei 64 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 50 Diskussionen zu Umweltthemen und 114 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementsbeitrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren Vergütung, Entwicklung des Humankapitals, Diversität und Inklusion, Organisationskultur und Arbeitsmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

Ja, das Portfolio hat die folgenden PAIs berücksichtigt:

- Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
- Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 5% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	10.23	USA
UnitedHealth Group, Inc.	Gesundheitswesen	5.64	USA
Visa, Inc.	Finanzen	5.21	USA
Alphabet, Inc.	Kommunikationsdienste	5.01	USA
Amazon.com, Inc.	Zyklische Konsumgüter	4.58	USA
NVIDIA Corp.	Informationstechnologie	3.98	USA
Monster Beverage Corp.	Basiskonsumgüter	3.4	USA
Intuitive Surgical, Inc.	Gesundheitswesen	3.03	USA
Vertex Pharmaceuticals	Gesundheitswesen	3.01	USA
Fortinet, Inc.	Informationstechnologie	3	USA
Costco Wholesale Corp.	Basiskonsumgüter	2.93	USA
Zoetis, Inc.	Gesundheitswesen	2.85	USA
Arista Networks, Inc.	Informationstechnologie	2.51	USA
Copart, Inc.	Industrie	2.5	USA
IDEXX Laboratories, Inc.	Gesundheitswesen	2.46	USA



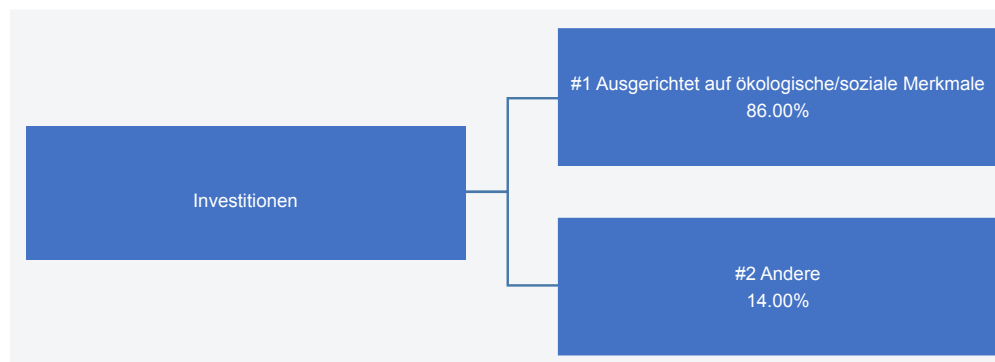
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

● **Wie sah die Vermögensallokation aus?**

#1 Ausgerichtet auf ökologische/soziale Merkmale: 86%

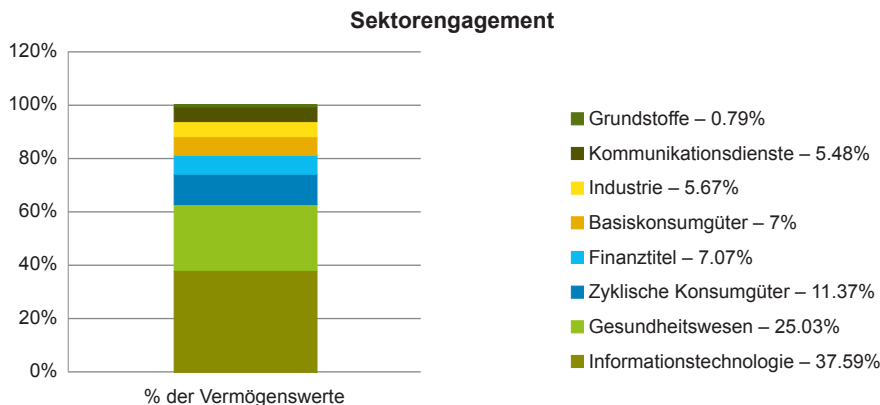
#2 Andere Investitionen: 14%



#1 Ausgerichtet auf ökologische oder 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?

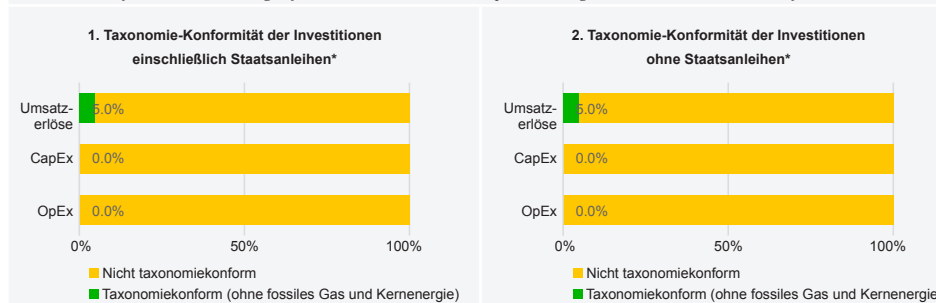
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Derzeit gibt es 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 5%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 5%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

– **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **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.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



● **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 nicht berücksichtigen**, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



● **Wie hoch war der Anteil der sozial nachhaltigen Investitionen?**

n. z.



● **Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?**

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 91.6% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 .



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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenten zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

● **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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 80% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen bewerben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 130 ESG-Engagement-Einträge bei 112 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 117 Diskussionen zu Umweltthemen und 62 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Vergütung, Netto-Null, Gesundheit und Sicherheit der Mitarbeiter, Diversität und Inklusion.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs berücksichtigt:
- Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 8% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 4% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

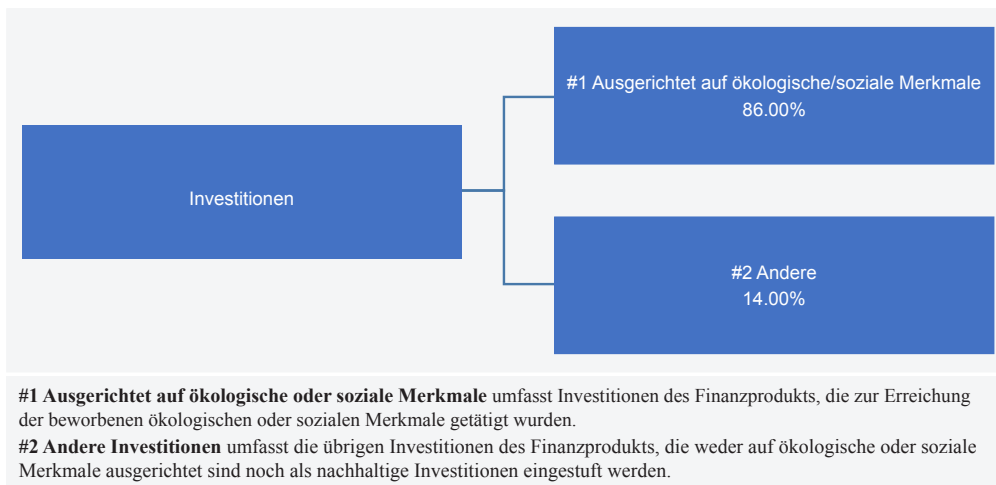
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Kweichow Moutai Co., Ltd.	Basiskonsumgüter	4.5	China
Ping An Insurance Group of China	Finanzen	3.64	China
BOE Technology Group	Informationstechnologie	3.45	China
Guotai Junan Securities	Finanzen	2.93	China
Zijin Mining Group	Grundstoffe	2.83	China
Tsingtao Brewery	Basiskonsumgüter	2.71	China
Gree Electric Appliances of Zhuhai	Zyklische Konsumgüter	2.68	China
Sichuan Kelun Pharmaceutical	Gesundheitswesen	2.67	China
G-bits Network Technology Xiamen	Kommunikationsdienste	2.45	China
Shandong Hi-speed	Industrie	2.32	China
Yutong Bus Co., Ltd.	Industrie	2.28	China
NARI Technology Co., Ltd.	Industrie	2.27	China
China State Construction Engineering	Industrie	2.17	China
China Merchants Securities	Finanzen	2.09	China
TCL Technology Group	Zyklische Konsumgüter	2.02	China



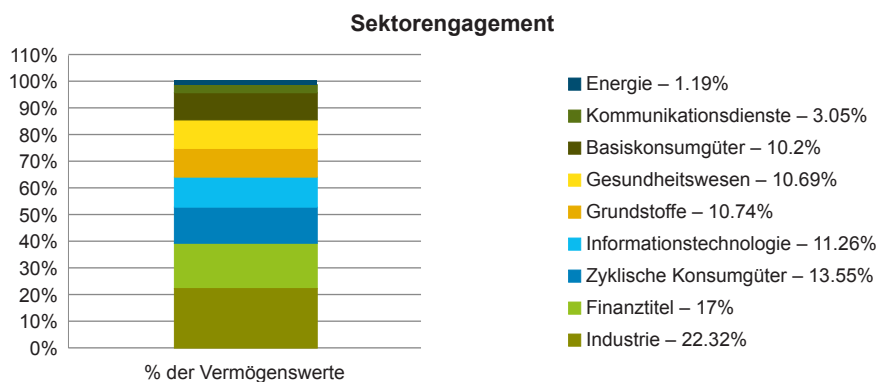
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 86%
 - #2 Andere Investitionen: 14%



● **In welchen Wirtschaftssektoren wurden die Investitionen getätigt?**



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

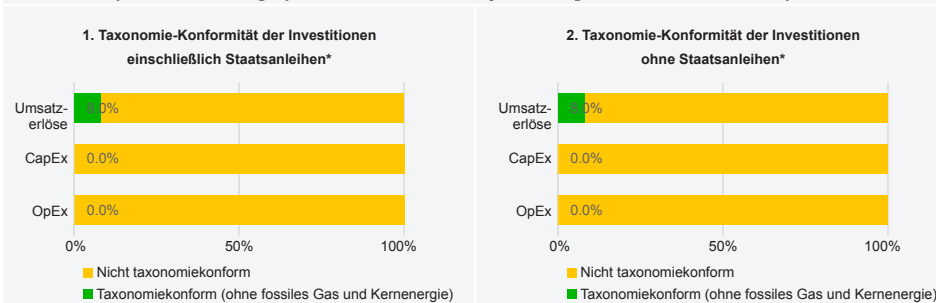
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● **Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?**

- Ja:
- In fossiles Gas
 - In Kernenergie
- Nein

Derzeit gibt es 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 8%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 8%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der: – **Umsatzerlöse**, die die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **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.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- 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 bewarben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
 - Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
 - Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.
- 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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 86.5% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenten zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

● **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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 83% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen beworben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 87 ESG-Engagement-Einträge bei 71 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 84 Diskussionen zu Umweltthemen und 66 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementsbeitrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Vergütung, Gesundheit und Sicherheit der Mitarbeiter, Lieferkette – Soziales, Diversität und Inklusion.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs 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 Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)
 - Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen

Die PAIs 1, 2, 3, 5 und die PAI zu Investitionen in Unternehmen ohne Initiativen zur Reduzierung von CO2-Emissionen wurden im Rahmen der Fundamentaldatenanalyse und Engagementaktivität des Portfolios berücksichtigt. Das Portfolio besteht aus Wertpapieren, die nach Ansicht des Anlageverwalters ein positives Engagement in Chinas Politik des Übergangs zu einer CO2-freien Wirtschaft aufweisen; bei diesen Aktien handelt es sich um „China Net Zero Solutions“.

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 25% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 3% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

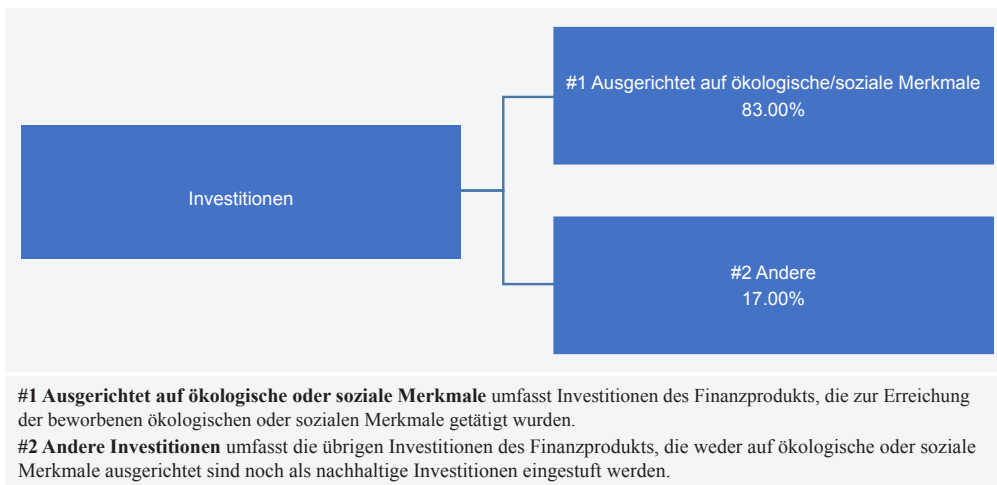
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
BYD Co., Ltd.	Zyklische Konsumgüter	3.8	China
NARI Technology Co., Ltd.	Industrie	3.69	China
China Longyuan Power Group	Versorgungsunternehmen	3.45	China
Li Auto, Inc.	Zyklische Konsumgüter	3.43	Kaimaninseln
Sungrow Power Supply	Industrie	3.13	China
China Datang Renewable Power	Versorgungsunternehmen	3	China
Contemporary Amperex Technology	Industrie	2.97	China
Shenzhen Kedali Industry	Zyklische Konsumgüter	2.91	China
Sieyuan Electric	Industrie	2.91	China
Weichai Power Co., Ltd.	Industrie	2.86	China
China Resources Gas Group	Versorgungsunternehmen	2.67	Bermuda
Xuji Electric Co., Ltd.	Industrie	2.53	China
Zhejiang Sanhua Intelligent Controls	Industrie	2.33	China
Hainan Drinda New Energy Technology	Informationstechnologie	2.33	China
JA Solar Technology	Informationstechnologie	2.32	China



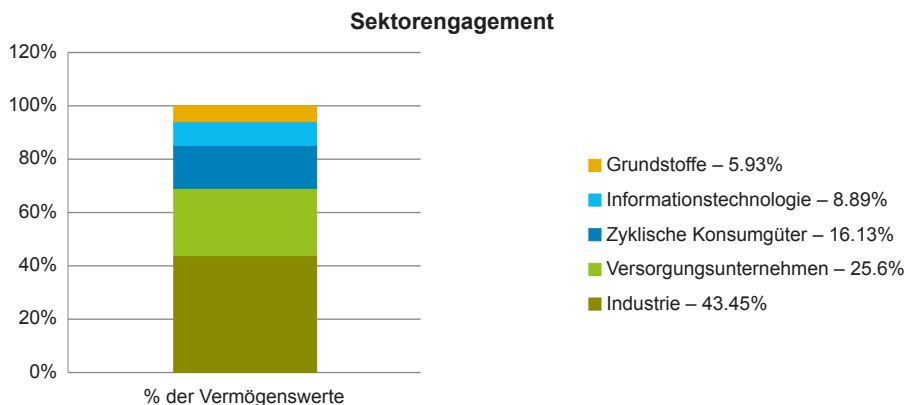
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 83%
 - #2 Andere Investitionen: 17%



● **In welchen Wirtschaftssektoren wurden die Investitionen getätigt?**



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

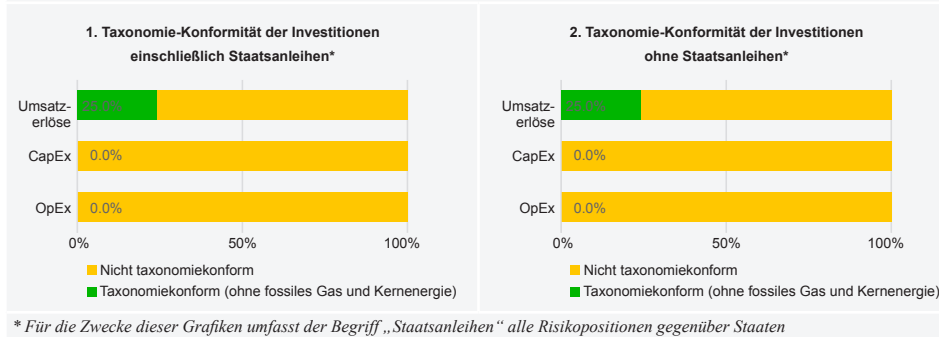
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● **Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?**

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Derzeit gibt es 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der: – **Umsatzerlöse**, die die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 25%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 25%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- 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 bewarben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 85% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 .



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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Ziele mitnichten zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 95% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen beworben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 129 ESG-Engagement-Einträge bei 41 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 62 Diskussionen zu Umweltthemen und 82 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Vergütung, Entwicklung des Humankapitals, CO2-Emissionen, Diversität und Inklusion, Arbeitsmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs 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)
 - Anteil der Energieerzeugung aus nicht erneuerbaren Energiequellen (Nr: 5)
 - Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)
 - Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen

Die PAIs 1, 2, 3, 5 und die optionale PAI zu Investitionen in Unternehmen ohne Initiativen zur Reduzierung von CO2-Emissionen wurden im Rahmen der Engagementpolitik des Portfolios berücksichtigt. Das Portfolio verfolgt das spezifische Engagement-Ziel, unternehmensspezifische Zusagen zum Klimaschutz voranzutreiben, um sein Anlageziel zu erreichen. Für Unternehmen, die als „Nachzügler“ gelten, kann dies bedeuten, dass sie grundlegende Treibhausgasemissionen (THG) melden müssen. Bei Unternehmen, die bereits Scope-1- und Scope-2-Emissionen melden, wird die Einführung von Zielen zur Reduzierung der CO2-Emissionen angeregt. Bei Unternehmen mit CO2-Reduktionszielen wird die Möglichkeit der Anpassung an das 1.5-°C-Abkommen von Paris diskutiert. Bei den Unternehmen des Portfolios, die sich zur Verringerung der CO2-Emissionen verpflichtet haben, bemühte sich der Anlageverwalter darum, die Durchführbarkeit solcher Ziele zu verstehen und zu beurteilen, wie gründlich die Pläne für den Übergang zu einer Netto-Null-Zusage sind.

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 6% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

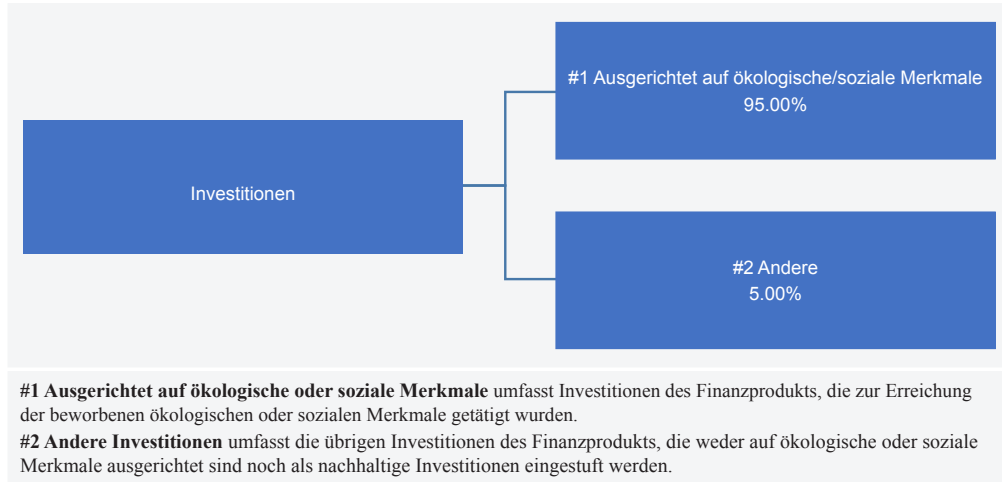
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	7.77	USA
Mastercard, Inc.	Finanzen	5.89	USA
Compass Group PLC	Zyklische Konsumgüter	4.65	Vereinigtes Königreich
Automatic Data Processing	Industrie	4.09	USA
Nestle SA	Basiskonsumgüter	4.03	Schweiz
Novo Nordisk A/S	Gesundheitswesen	3.88	Dänemark
ASML Holding NV	Informationstechnologie	3.74	Niederlande
Charles Schwab	Finanzen	3.69	USA
IQVIA Holdings, Inc.	Gesundheitswesen	3.47	USA
Eaton Corp. PLC	Industrie	3.45	Irland
Amazon.com, Inc.	Zyklische Konsumgüter	3.4	USA
Constellation Brands	Basiskonsumgüter	3.37	USA
Lonza Group AG	Gesundheitswesen	3.34	Schweiz
HDFC Bank Ltd.	Finanzen	3.14	Indien
Abbott Laboratories	Gesundheitswesen	3.12	USA



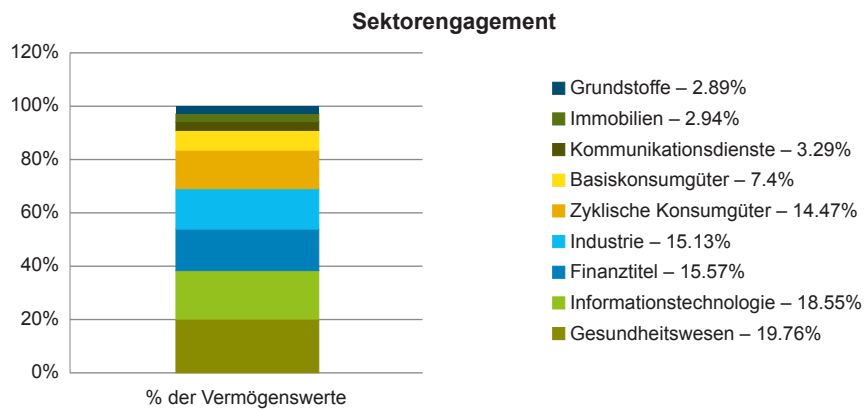
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

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?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

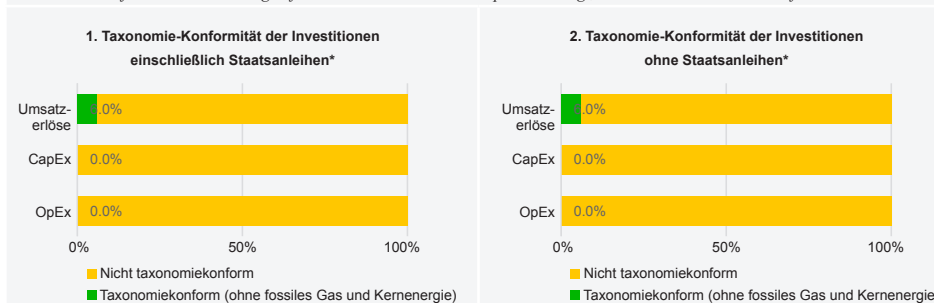
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Derzeit gibt es 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-taxonomekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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

Taxonomekonforme Tätigkeiten, ausgedrückt durch den Anteil der: – **Umsatzerlöse**, die die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonome-Konformität der Investitionen einschließlich Staatsanleihen: 6%

Taxonome-Konformität der Investitionen ohne Staatsanleihen: 6%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- 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 bewarben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 93% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 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 <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 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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielelementen zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

● **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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 97% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen bewerten. Im Einzelnen gab es im Jahr zum 31. Mai 2023 75 ESG-Engagement-Einträge bei 22 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 33 Diskussionen zu Umweltthemen und 45 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren Vergütung, Entwicklung des Humankapitals, CO2-Emissionen, Diversität und Inklusion, Organisationskultur. AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs 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)
 - Anteil der Energieerzeugung aus nicht erneuerbaren Energiequellen (Nr: 5)
 - Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)
 - Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen

Die PAIs 1, 2, 3, 5 und die optionale PAI zu Investitionen in Unternehmen ohne Initiativen zur Reduzierung von CO2-Emissionen werden im Rahmen der Engagementpolitik des Portfolios berücksichtigt. Das Portfolio verfolgt das spezifische Engagement-Ziel, unternehmensspezifische Zusagen zum Klimaschutz voranzutreiben, um sein Anlageziel zu erreichen. Für Unternehmen, die als „Nachzügler“ gelten, kann dies bedeuten, dass sie grundlegende Treibhausgasemissionen (THG) melden müssen. Bei Unternehmen, die bereits Scope-1- und Scope-2-Emissionen melden, wird die Einführung von Zielen zur Reduzierung der CO2-Emissionen angeregt. Bei Unternehmen mit CO2-Reduktionszielen wird die Möglichkeit der Anpassung an das 1.5-°C-Abkommen von Paris diskutiert. Bei den Unternehmen des Portfolios, die sich zur Verringerung der CO2-Emissionen verpflichtet haben, bemüht sich der Anlageverwalter darum, die Durchführbarkeit solcher Ziele zu verstehen und zu beurteilen, wie gründlich die Pläne für den Übergang zu einer Netto-Null-Zusage sind.

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 4% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Die spezifischen PAI-Indikatoren, die berücksichtigt werden, können sich im Laufe der Zeit ändern. Weitere Informationen zu PAIs werden im Jahresbericht des Fonds veröffentlicht, wie gemäß SFDR-Artikel 11(2) vorgeschrieben.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

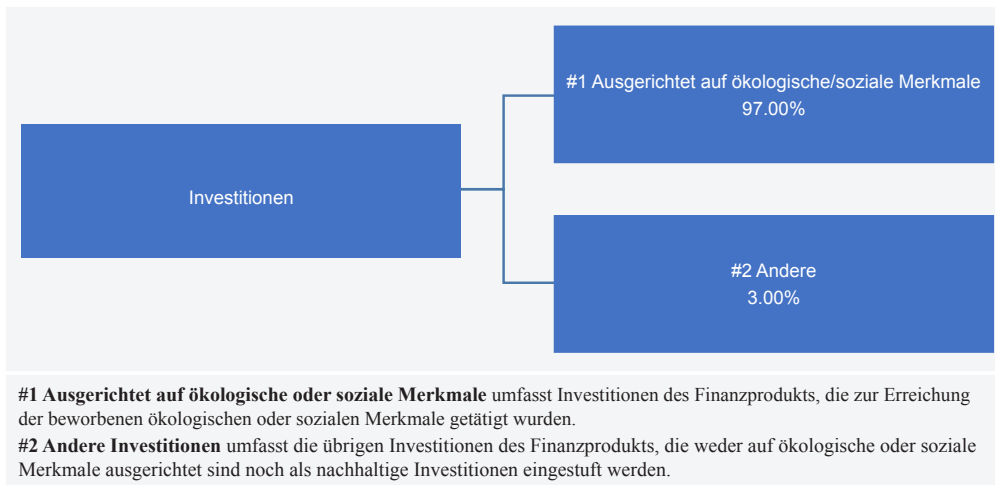
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	10.2	USA
Mastercard, Inc.	Finanzen	8.73	USA
Amazon.com, Inc.	Zyklische Konsumgüter	7.73	USA
IQVIA Holdings, Inc.	Gesundheitswesen	6.61	USA
Cooper Cos., Inc. (The)	Gesundheitswesen	4.91	USA
Eaton Corp. PLC	Industrie	4.91	Irland
CDW Corp./DE	Informationstechnologie	4.71	USA
Adobe, Inc.	Informationstechnologie	4.66	USA
Constellation Brands	Basiskonsumgüter	4.62	USA
Abbott Laboratories	Gesundheitswesen	4.53	USA
Charles Schwab	Finanzen	4.47	USA
American Tower Corp.	Immobilien	4.28	USA
Amphenol Corp.	Informationstechnologie	4.25	USA
Automatic Data Processing	Industrie	4	USA
TJX Cos., Inc. (The)	Zyklische Konsumgüter	3.92	USA



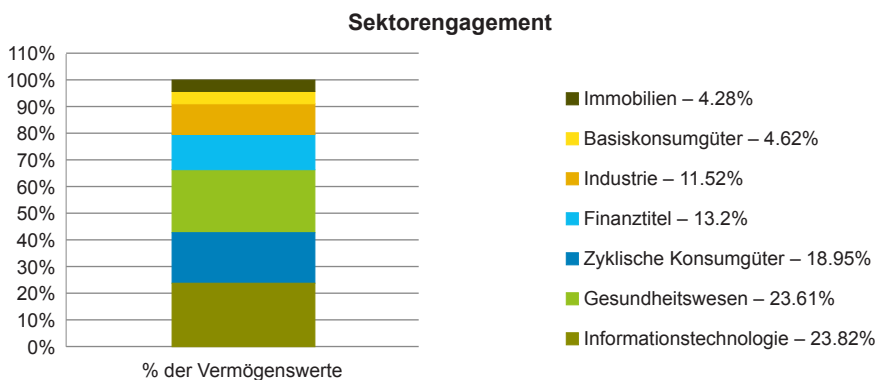
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

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?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

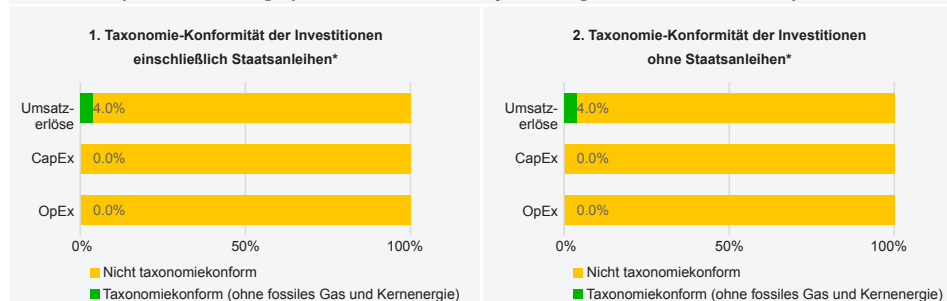
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● **Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?**

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Derzeit gibt es 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 4%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 4%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewirken. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirkt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 98% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Name des Produkts: Diversity Champions Equity Portfolio

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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"/> <input checked="" type="checkbox"/> Ja		<input type="radio"/> <input type="radio"/> <input type="checkbox"/> Nein	
<input checked="" type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: 0.00%	<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"/>	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 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: 98.00%	<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 attraktive Renditen bieten, unter anderem aufgrund der Tatsache, dass sie die Vorteile von Diversität, Fairness und Inklusion („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 UN-SDGs in Bezug auf DEI (Gleichstellung der Geschlechter, menschenwürdige Arbeit und Wirtschaftswachstum sowie Verringerung von Ungleichheiten) sowie anhand einer eigenen DEI-Ökosystementwicklung gemessen. Im Folgenden sind die drei wichtigsten SDGs nach der konformen Portfoliogewichtung zum 31. Mai 2023 aufgeführt. Bitte beachten Sie, dass Emittenten mit mehr als einem SDG konform sein können:

- SDG 5 „Geschlechtergleichheit“: 87%
- SDG 8 „Menschenwürdige Arbeit und Wirtschaftswachstum“: 98%
- SDG 10 „Weniger Ungleichheiten“: 89%

Für das vorgenannte DEI-Ökosystem erzielte jedes beteiligte Unternehmen in jeder der DEI-Dimensionen einen Wert unter den ersten 50%.

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?

n. z.

● **Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?**

n. z.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Artikel-9-Produkte von AB nutzen eine Kombination aus einer sektorbezogenen Politik für Ausschlüsse 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 – Keinen erheblichen Schaden verursachen) 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 eines erheblichen Schadens 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.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

Ja, für jede nachhaltige Anlage im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier das DNSH-Prinzip 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?

Ja,

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAIs zu berücksichtigen, und hatte die folgenden zwei zusätzlichen PAIs ausgewählt:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

An der Weiterentwicklung des PAI-Frameworks wird derzeit gearbeitet.

Wie bereits erwähnt, werden PAI-Indikatoren im Rahmen der Ausschlusspolitik des Portfolios berücksichtigt und fließen auch in die AB-eigene Methodik ein, um festzustellen, ob ein bestimmtes Wertpapier den DNSH-Grundsatz sowie die Ausschlusspolitik des Portfolios erfüllt.

Weitere Informationen zu den PAI werden im European ESG Template (EET) veröffentlicht.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die der größte Anteil der Investitionen entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden.

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
ServiceNow, Inc.	Informationstechnologie	4.31	USA
AIA Group Ltd.	Finanzen	3.7	Hongkong
Zoetis, Inc.	Gesundheitswesen	3.69	USA
IQVIA Holdings, Inc.	Gesundheitswesen	3.67	USA
Novo Nordisk A/S	Gesundheitswesen	3.65	Dänemark
Electronic Arts, Inc.	Kommunikationsdienste	3.63	USA
Otis Worldwide Corp.	Industrie	3.43	USA
CubeSmart	Immobilien	3.39	USA
Schneider Electric SE	Industrie	3.38	Frankreich
Hershey Co. (The)	Basiskonsumgüter	3.33	USA
IMI PLC	Industrie	3.32	Vereinigtes Königreich
Colgate-Palmolive Co.	Basiskonsumgüter	3.29	USA
Gen Digital, Inc.	Informationstechnologie	3.24	USA
SG Holdings Co., Ltd.	Industrie	3.18	Japan
Bank Central Asia Tbk PT	Finanzen	3.02	Indonesien

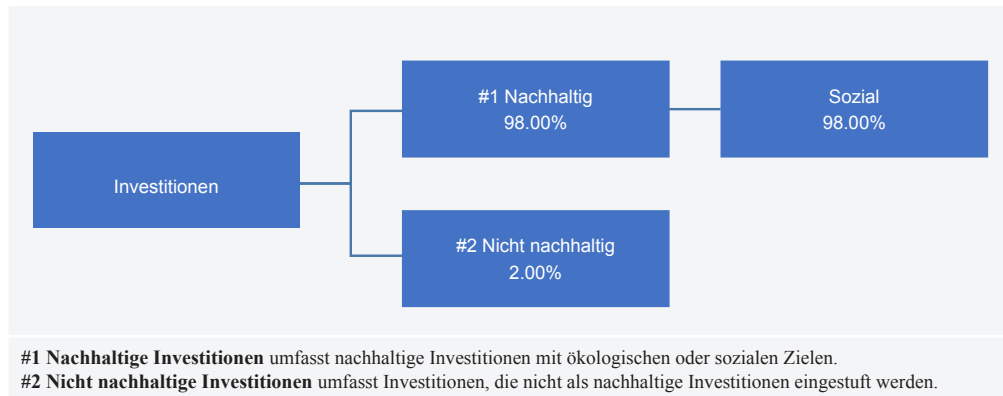


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

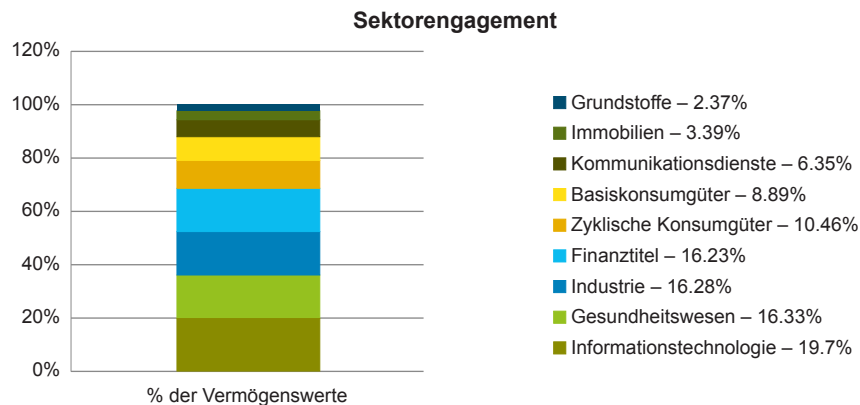
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

Wie sah die Vermögensallokation aus?

Sustainable: 98% (ökologisch: 0%, sozial: 98%), taxonomiekonform: 3%
Nicht nachhaltig: 2%



In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

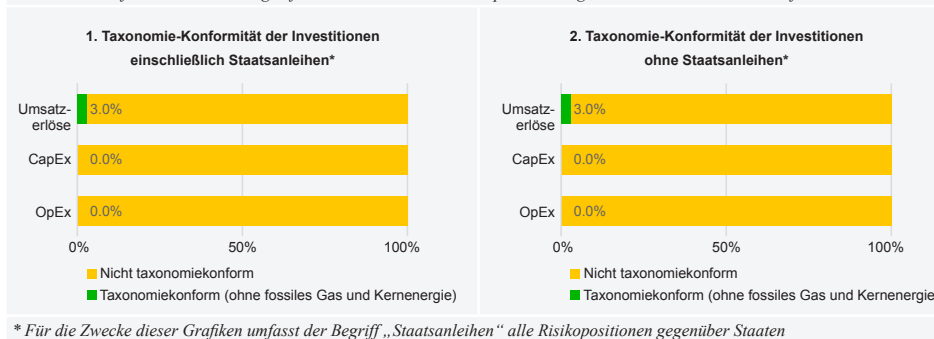
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

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 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. Er kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringfügiges Engagement in solchen Tätigkeiten aufweisen.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der: – **Umsatz**, der den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegelt – **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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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?

Der Anteil nachhaltiger Investitionen mit einem sozialen Ziel beträgt 98%.

Welche Investitionen fielen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Zahlungsmittel und Zahlungsmitteläquivalente sind keine nachhaltigen Anlagen und wurden aus Liquiditätsgründen gehalten. Das Portfolio kann zu verschiedenen Zeitpunkten des Geschäftsjahres auch Derivate zur Absicherung und zur effizienten Portfolioverwaltung eingesetzt haben. Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Siehe vorherige Frage „Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?“



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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"/> 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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielelementen zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 76% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen bewerben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 179 ESG-Engagement-Einträge bei 116 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 127 Diskussionen zu Umweltthemen und 98 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Diversität und Inklusion, Vergütung, Netto-Null, Unabhängigkeit des Vorstands.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs berücksichtigt:
- Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 3% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 2% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

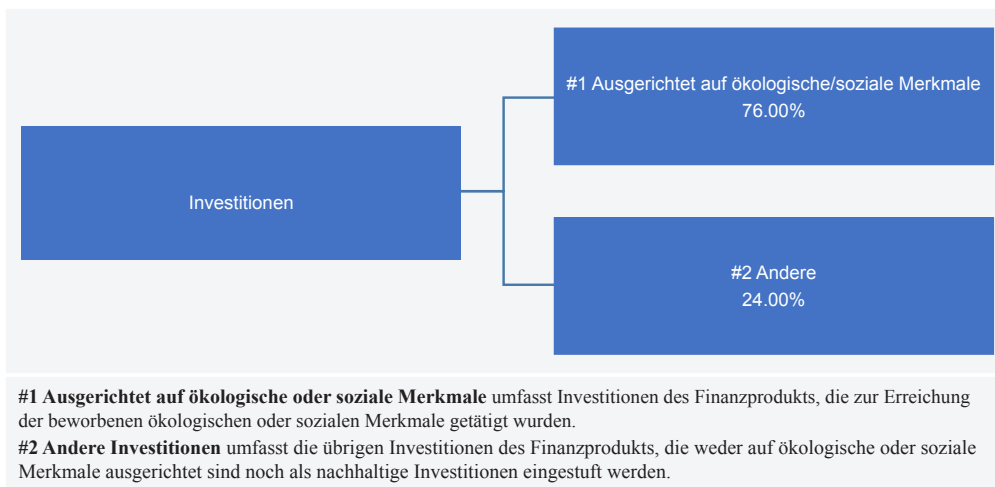
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Taiwan Semiconductor Manufacturing	Informationstechnologie	8.14	Taiwan
Tencent Holdings Ltd.	Kommunikationsdienste	4.34	Kaimaninseln
Samsung Electronics	Informationstechnologie	3.92	Südkorea
Agricultural Bank of China	Finanzen	2.44	China
Bajaj Auto Ltd.	Zyklische Konsumgüter	2.31	Indien
HDFC Bank Ltd.	Finanzen	2.24	Indien
Intl Games System	Kommunikationsdienste	2.19	Taiwan
BB Seguridade Participacoes	Finanzen	2.19	Brasilien
Jeronimo Martins SGPS SA	Basiskonsumgüter	2.06	Portugal
Wal-Mart de Mexico SAB de CV	Basiskonsumgüter	2.05	Mexiko
PetroChina Co., Ltd.	Energie	1.98	China
Broadcom, Inc.	Informationstechnologie	1.95	USA
Kia Corp.	Zyklische Konsumgüter	1.92	Südkorea
Lotes Co., Ltd.	Informationstechnologie	1.91	Taiwan
China Construction Bank	Finanzen	1.85	China



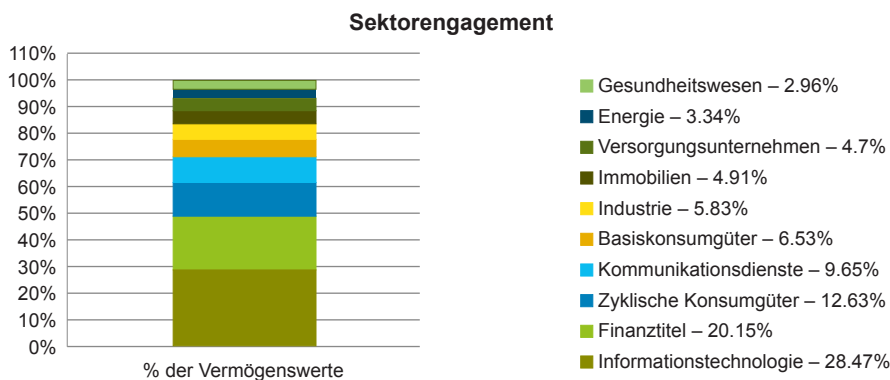
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 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?

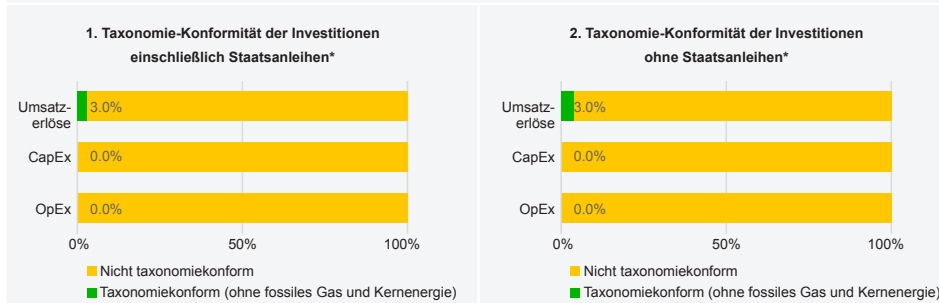
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● **Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?**

- Ja:
- In fossiles Gas
 - In Kernenergie
- Nein

Derzeit gibt es 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 3%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 3%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der: – **Umsatzerlöse**, die die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben (CapEx)**, die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 82% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

<p><input checked="" type="radio"/> <input type="radio"/> Ja</p> <p><input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___%</p> <p style="margin-left: 20px;"><input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind</p> <p style="margin-left: 20px;"><input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind</p> <p><input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___%</p>	<p><input type="radio"/> <input checked="" type="radio"/> Nein</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> <p style="margin-left: 20px;"><input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind</p> <p style="margin-left: 20px;"><input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind</p> <p style="margin-left: 20px;"><input type="checkbox"/> mit einem sozialen Ziel</p> <p><input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.</p>
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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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenten zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 79% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen beworben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 96 ESG-Engagement-Einträge bei 62 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 57 Diskussionen zu Umweltthemen und 38 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Entwicklung des Humankapitals, Vergütung, Möglichkeiten im Clean-Tech-Bereich, Diversität und Inklusion.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs berücksichtigt:
 - Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 3% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

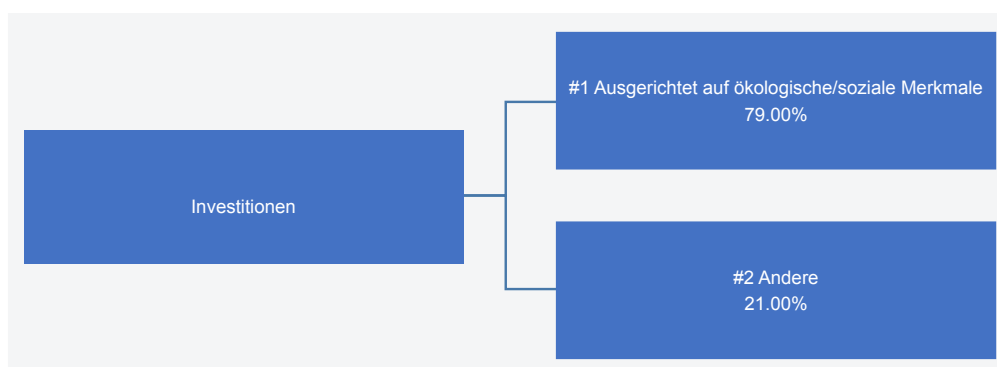
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Shell PLC	Energie	5.55	Vereinigtes Königreich
Roche Holding AG	Gesundheitswesen	3.94	Schweiz
BAE Systems PLC	Industrie	2.98	Vereinigtes Königreich
Deutsche Telekom AG	Kommunikationsdienste	2.92	Deutschland
Sanofi	Gesundheitswesen	2.79	Frankreich
Safran SA	Industrie	2.68	Frankreich
Saab AB	Industrie	2.48	Schweden
Fresenius SE & Co. KGaA	Gesundheitswesen	2.35	Deutschland
Bank of Ireland Group PLC	Finanzen	2.22	Irland
SCOR SE	Finanzen	2.15	Frankreich
Pernod Ricard SA	Basiskonsumgüter	2.14	Frankreich
Airbus SE	Industrie	2.13	Niederlande
Pandora A/S	Zyklische Konsumgüter	2.11	Dänemark
NatWest Group PLC	Finanzen	2.09	Vereinigtes Königreich
CRH PLC	Grundstoffe	2.08	Irland



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

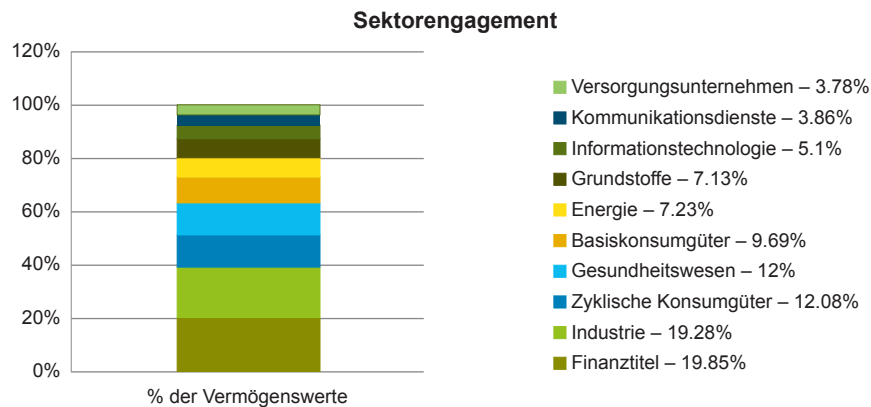
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 79%
 - #2 Andere Investitionen: 21%



#1 Ausgerichtet auf ökologische oder 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?

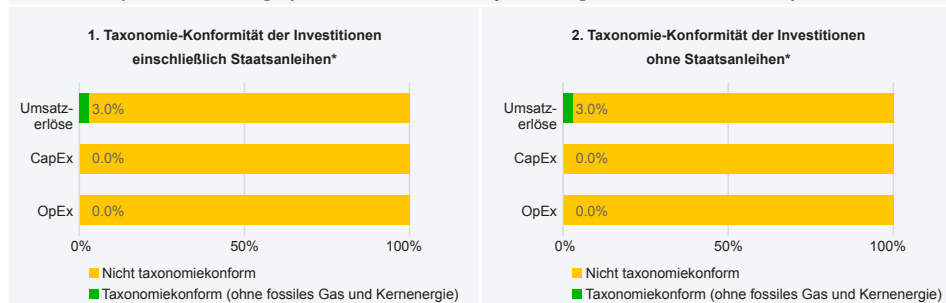
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Derzeit gibt es 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 3%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 3%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

– **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **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.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



● **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 nicht berücksichtigen**, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



● **Wie hoch war der Anteil der sozial nachhaltigen Investitionen?**

n. z.



● **Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?**

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 77% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 .



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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielelementen zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 80% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen bewerben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 88 ESG-Engagement-Einträge bei 54 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 57 Diskussionen zu Umweltthemen und 33 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementsbeitrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Entwicklung des Humankapitals, Möglichkeiten im Clean-Tech-Bereich, Vergütung, Netto-Null.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

Ja, das Portfolio hat die folgenden PAIs berücksichtigt:

- Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
- Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 5% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden.

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Sanofi	Gesundheitswesen	4.85	Frankreich
TotalEnergies SE	Energie	4.23	Frankreich
ASM International NV	Informationstechnologie	4.11	Niederlande
Siemens AG	Industrie	4.02	Deutschland
Energias de Portugal	Versorgungsunternehmen	3.46	Portugal
Pernod Ricard SA	Basiskonsumgüter	3.21	Frankreich
Airbus SE	Industrie	3.21	Niederlande
Deutsche Telekom AG	Kommunikationsdienste	3.2	Deutschland
Banco Bilbao Vizcaya Argentaria	Finanzen	3.05	Spanien
Enel SpA	Versorgungsunternehmen	3	Italien
Safran SA	Industrie	2.93	Frankreich
Kering SA	Zyklische Konsumgüter	2.72	Frankreich
BNP Paribas SA	Finanzen	2.64	Frankreich
Heineken NV	Basiskonsumgüter	2.48	Niederlande
Bank of Ireland Group PLC	Finanzen	2.4	Irland



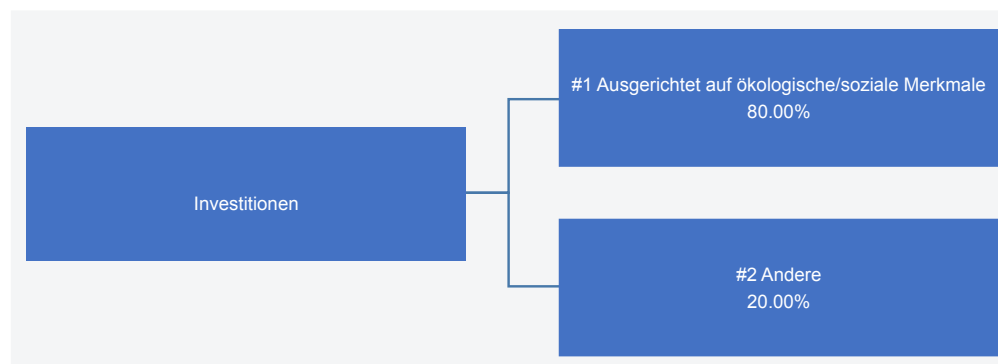
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

Wie sah die Vermögensallokation aus?

#1 Ausgerichtet auf ökologische/soziale Merkmale: 80%

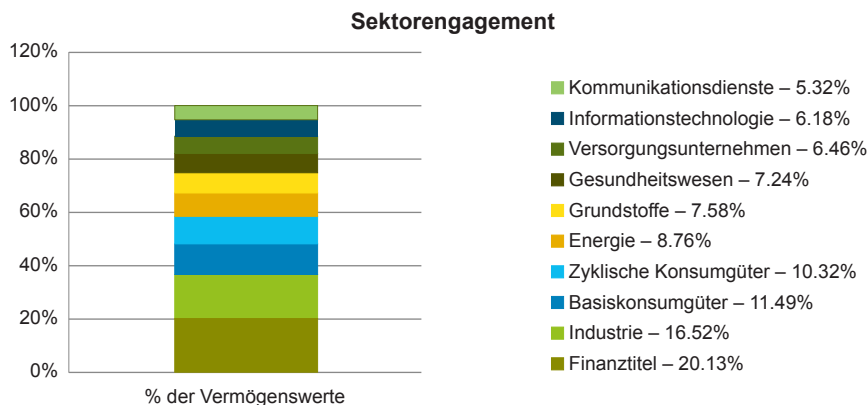
#2 Andere Investitionen: 20%



#1 Ausgerichtet auf ökologische oder 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?

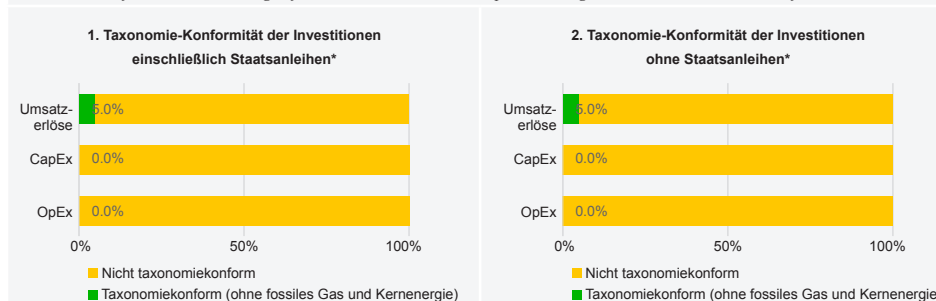
● **Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?**

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Derzeit gibt es 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-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 5%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 5%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

– **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **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.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



● **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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



● **Wie hoch war der Anteil der sozial nachhaltigen Investitionen?**

n. z.



● **Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?**

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 78% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 .



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“) umfassen:

- ESG-Integration: AB nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielelementen zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 83% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen beworben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 129 ESG-Engagement-Einträge bei 66 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 68 Diskussionen zu Umweltthemen und 78 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Vergütung, CO2-Emissionen, Diversität und Inklusion, Entwicklung des Humankapitals, Arbeitsmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs 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 Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)
 - Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen

Die PAIs 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. Der Anlageverwalter berücksichtigt Faktoren wie die aktuellen CO2-Emissionen und den CO2-Fußabdruck der Unternehmen.

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 6% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 1% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

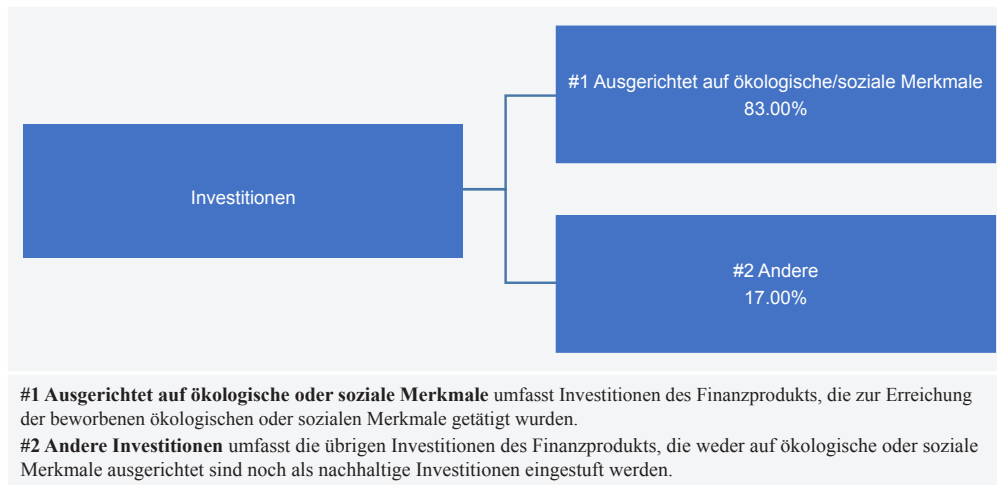
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	7.17	USA
Alphabet, Inc.	Kommunikationsdienste	4.28	USA
Coca-Cola Co. (The)	Basiskonsumgüter	3.87	USA
Elevance Health, Inc.	Gesundheitswesen	3.85	USA
Asahi Group Holdings Ltd.	Basiskonsumgüter	3.7	Japan
Goldman Sachs Group	Finanzen	3.66	USA
Otis Worldwide Corp.	Industrie	3.51	USA
Visa, Inc.	Finanzen	3.35	USA
Shell PLC	Energie	2.54	Vereinigtes Königreich
Samsung Electronics	Informationstechnologie	2.31	Südkorea
Roche Holding AG	Gesundheitswesen	2.26	Schweiz
Sanofi	Gesundheitswesen	2.19	Frankreich
CBRE Group, Inc.	Immobilien	2.15	USA
Thermo Fisher Scientific	Gesundheitswesen	2.08	USA
Medtronic PLC	Gesundheitswesen	2.07	Irland



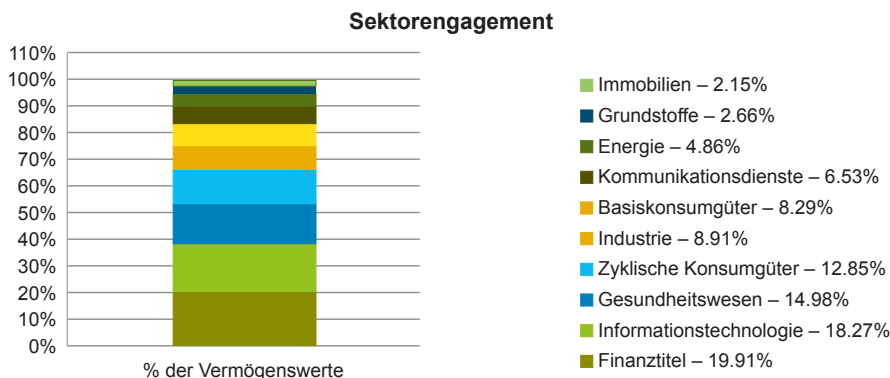
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

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?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

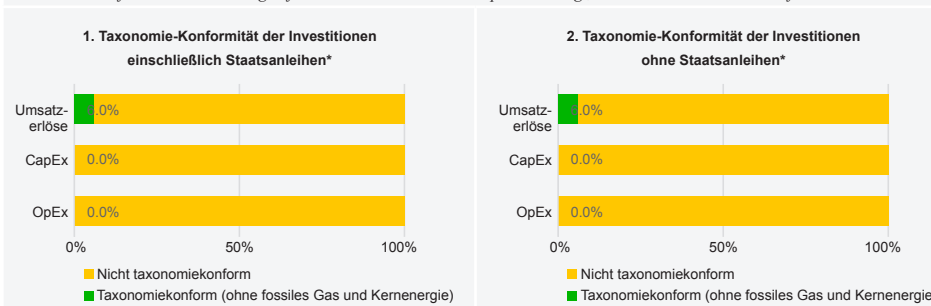
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonmiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Derzeit gibt es 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 6%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 6%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der: – **Umsatzerlöse**, die die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben (CapEx)**, die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewirken. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirkt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 83% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



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.

Name des Produkts: Global ESG Improvers Portfolio

Unternehmenskennung (LEI-Code): 254900UFINCC7SPY9760

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 .



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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielermittlungen zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 76% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen bewerten. Im Einzelnen gab es im Jahr zum 31. Mai 2023 49 ESG-Engagement-Einträge bei 30 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 30 Diskussionen zu Umweltthemen und 26 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Entwicklung des Humankapitals, Vergütung, Diversität und Inklusion, Möglichkeiten im Bereich erneuerbare Energien.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs 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 Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)
 - Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen

Bei den PAIs 1, 2, 3, 5 und der PAI für Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen versucht das Portfolio, Umweltkategorien für ESG-Verbesserungen zu nutzen, wie z. B. Erzeugung erneuerbarer Energie, Energieeffizienz, Verringerung des CO2-Fußabdrucks und Verringerung der Umweltverschmutzung.

Bei PAI 4 berücksichtigt das Portfolio das Engagement in Unternehmen, die im Sektor fossile Brennstoffe tätig sind, einschließlich des Ausschlusses von Kraftwerkskohle.

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 9% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

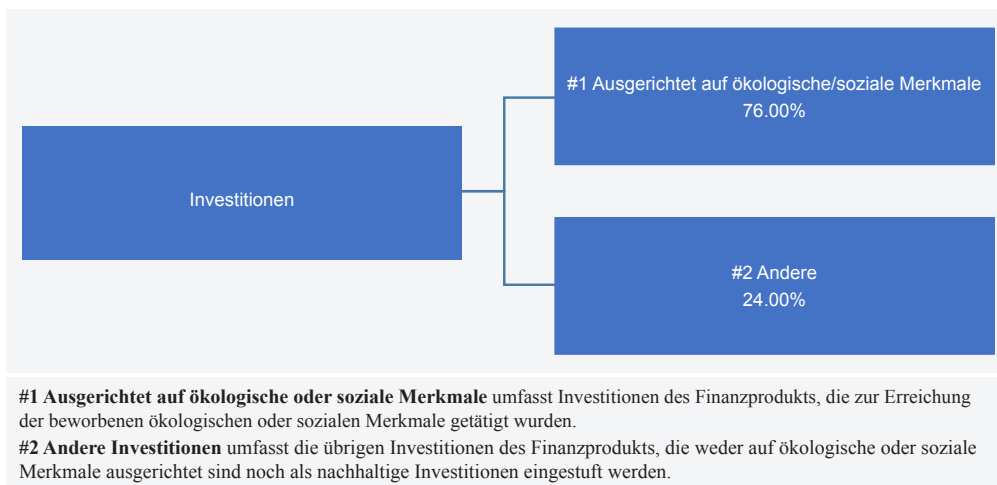
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Shell PLC	Energie	5.11	Vereinigtes Königreich
Enel SpA	Versorgungsunternehmen	4.55	Italien
Analog Devices, Inc.	Informationstechnologie	4.42	USA
Sanofi	Gesundheitswesen	4.4	Frankreich
Wells Fargo & Co.	Finanzen	4.35	USA
Geringe AB	Gesundheitswesen	4.25	Schweden
Progressive Corp. (The)	Finanzen	4.13	USA
Solvay SA	Grundstoffe	3.58	Belgien
Everest Re Group Ltd.	Finanzen	3.54	Bermuda
Texas Instruments, Inc.	Informationstechnologie	3.49	USA
Energias de Portugal	Versorgungsunternehmen	3.48	Portugal
Maple Leaf Foods, Inc.	Basiskonsumgüter	3.26	Kanada
Check Point Software Technologies	Informationstechnologie	3.25	Israel
Sensata Technologies Holding	Industrie	3.25	Vereinigtes Königreich
Mowi ASA	Basiskonsumgüter	3.23	Norwegen



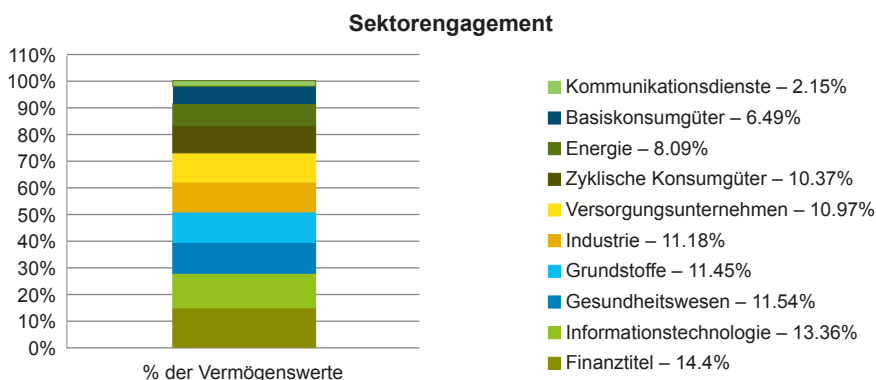
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

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?

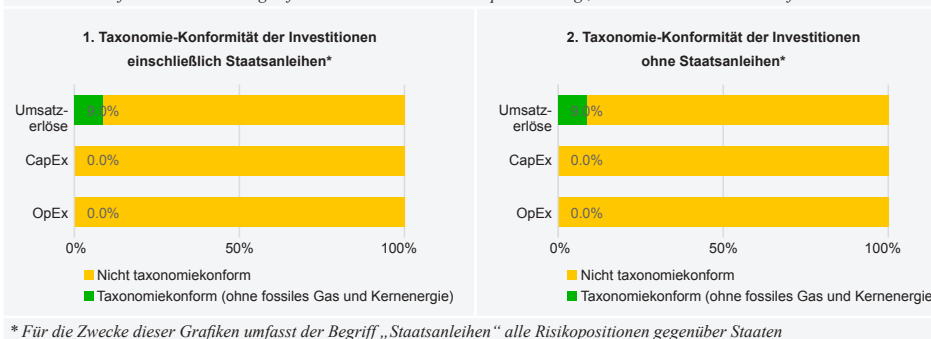
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Derzeit gibt es 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 9%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 9%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der: – **Umsatzerlöse**, die die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewirken. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirkt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Während des Berichtszeitraums erfüllten 75% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



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.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielenmittenten zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

● **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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 82% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen beworben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 198 ESG-Engagement-Einträge bei 106 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 92 Diskussionen zu Umweltthemen und 137 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Entwicklung des Humankapitals, CO2-Emissionen, Vergütung, Diversität und Inklusion, Arbeitsmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio berücksichtigt die folgenden PAIs:
 - 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 Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)
 - Investitionen in Unternehmen ohne Initiativen zur Verringerung der CO2-Emissionen

Die PAIs 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 den PAIs 10 und 11 überwacht AB die von einem Portfolio gehaltenen Wertpapiere auf Verstöße gegen die Prinzipien des Global Compact der Vereinten Nationen. Bei jedem Verstoß führt AB zusätzliche Untersuchungen durch, um den Verstoß zu klären und zu entscheiden, ob das Wertpapier im investierbaren Universum des Portfolios verbleiben sollte.

Bei PAI 14 schließt das Portfolio umstrittene Waffen aus.

Die spezifischen PAI-Indikatoren, die berücksichtigt werden, können sich im Laufe der Zeit ändern. Weitere Informationen zu PAIs werden im Jahresbericht des Fonds veröffentlicht, wie gemäß SFDR-Artikel 11(2) vorgeschrieben.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

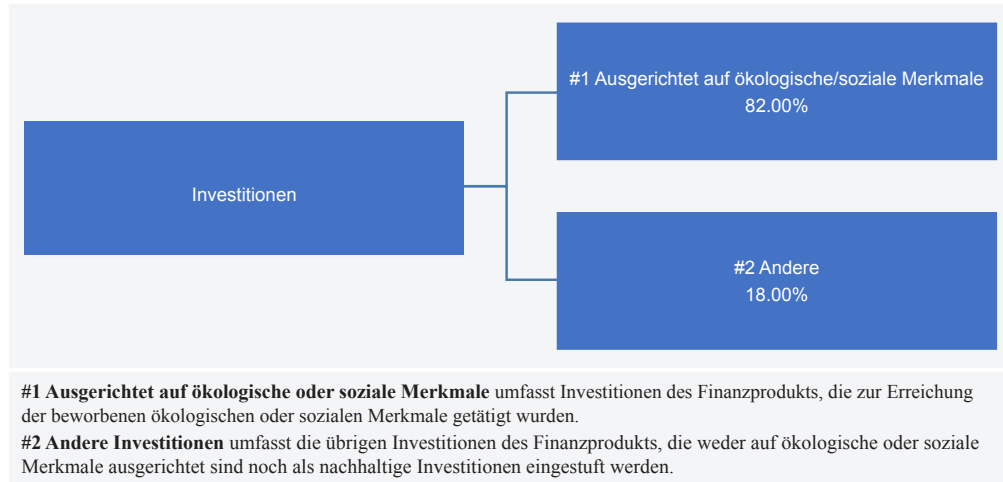
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	7.12	USA
Apple, Inc.	Informationstechnologie	3.81	USA
Alphabet, Inc.	Kommunikationsdienste	3.19	USA
Novo Nordisk A/S	Gesundheitswesen	2.99	Dänemark
Oracle Corp.	Informationstechnologie	2.8	USA
Adobe, Inc.	Informationstechnologie	2.57	USA
Broadcom, Inc.	Informationstechnologie	2.39	USA
AutoZone, Inc.	Zyklische Konsumgüter	2.2	USA
VMware, Inc.	Informationstechnologie	1.98	USA
UnitedHealth Group, Inc.	Gesundheitswesen	1.97	USA
McKesson Corp.	Gesundheitswesen	1.94	USA
Merck & Co., Inc.	Gesundheitswesen	1.93	USA
Schneider Electric SE	Industrie	1.79	Frankreich
AECOM	Industrie	1.76	USA
Visa, Inc.	Finanzen	1.56	USA



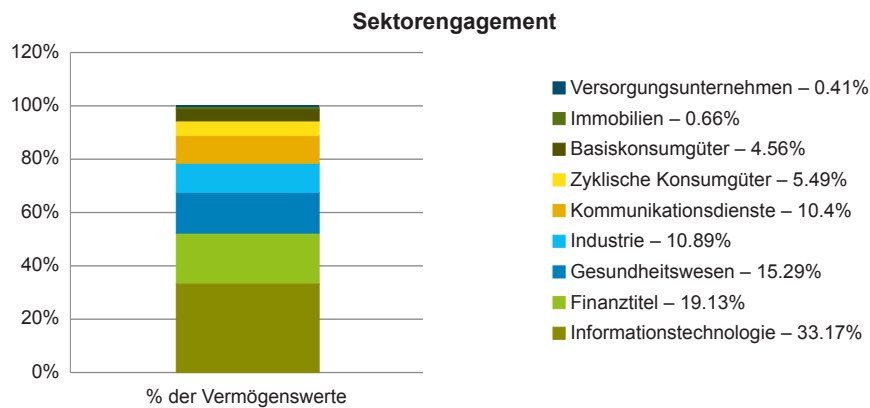
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 82%
 - #2 Andere Investitionen: 18%



● **In welchen Wirtschaftssektoren wurden die Investitionen getätigt?**



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

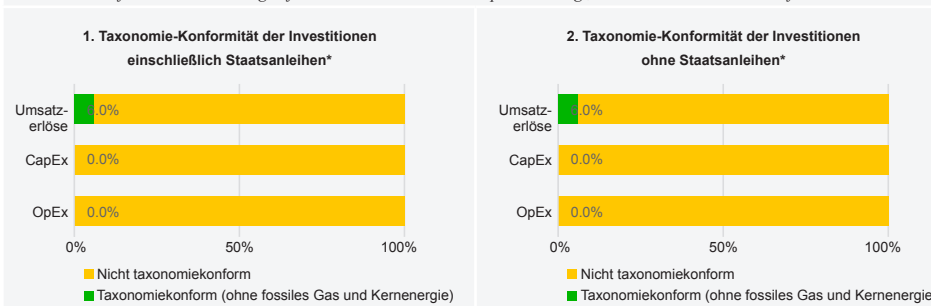
● **Wurde mit dem Finanzprodukt in EU-taxonmiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?**

- Ja:
- In fossiles Gas
 - In Kernenergie
- Nein

Derzeit gibt es 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-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 6%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 6%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der: – **Umsatzerlöse**, die die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewirken. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirkt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 86% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



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.

Name des Produkts: Global Real Estate Securities Portfolio

Unternehmenskennung (LEI-Code): 549300KP078J3IQ5E346

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenten zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 78% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen bewerben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 96 ESG-Engagement-Einträge bei 93 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 90 Diskussionen zu Umweltthemen und 46 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementsbeitrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Möglichkeiten im Bereich umweltfreundlicher Gebäude, CO2-Emissionen, Entwicklung von Humankapital, Diversität und Inklusion, Diversität auf Vorstandsebene.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs berücksichtigt:
 - Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 17% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

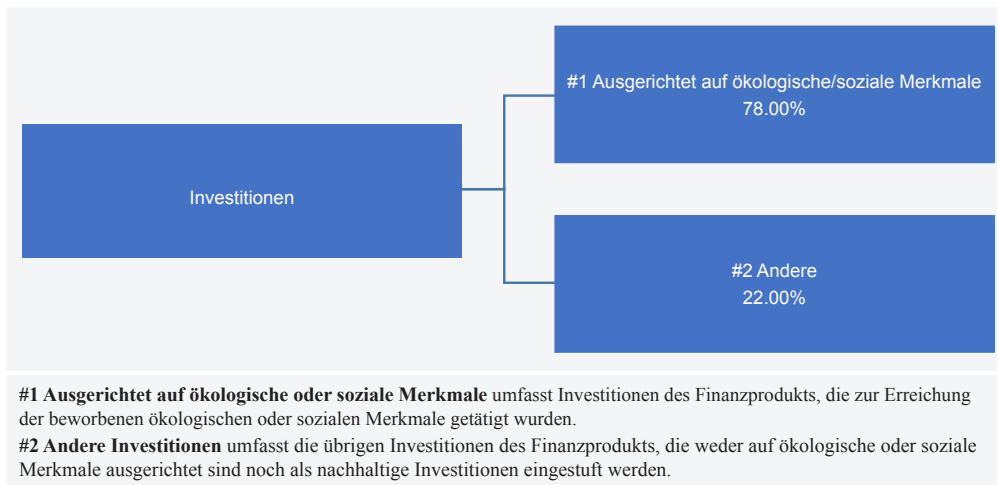
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Prologis, Inc.	Equity Real Estate Investment Trusts (REITs)	8.6	USA
Equinix, Inc.	Equity Real Estate Investment Trusts (REITs)	5.24	USA
Public Storage	Equity Real Estate Investment Trusts (REITs)	3.82	USA
Equity Residential	Equity Real Estate Investment Trusts (REITs)	2.97	USA
Mitsui Fudosan Co., Ltd.	Immobilienbewirtschaftung und -entwicklung	2.89	Japan
VICI Properties, Inc.	Equity Real Estate Investment Trusts (REITs)	2.61	USA
Sun Hung Kai Properties	Immobilienbewirtschaftung und -entwicklung	2.32	Hongkong
Ventas, Inc.	Equity Real Estate Investment Trusts (REITs)	2.27	USA
Sun Communities, Inc.	Equity Real Estate Investment Trusts (REITs)	2.01	USA
Link REIT	Equity Real Estate Investment Trusts (REITs)	1.95	Hongkong
UDR, Inc.	Equity Real Estate Investment Trusts (REITs)	1.94	USA
Segro PLC	Equity Real Estate Investment Trusts (REITs)	1.88	Vereinigtes Königreich
Welltower, Inc.	Equity Real Estate Investment Trusts (REITs)	1.74	USA
Extra Space Storage, Inc.	Equity Real Estate Investment Trusts (REITs)	1.59	USA
STAG Industrial, Inc.	Equity Real Estate Investment Trusts (REITs)	1.52	USA



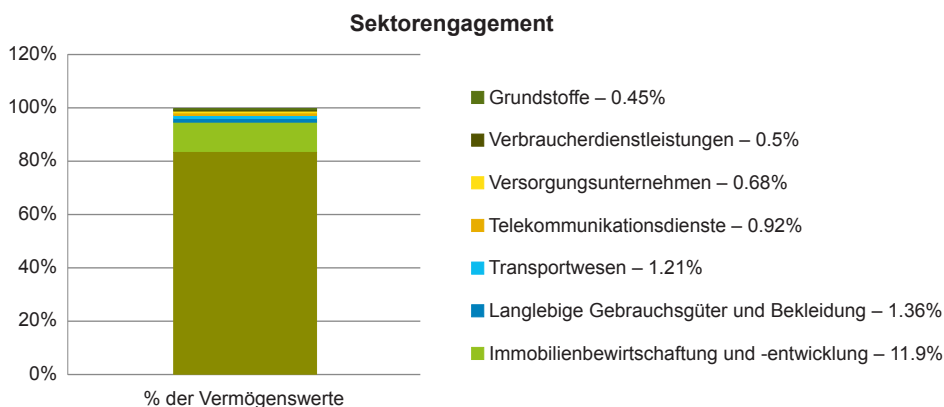
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

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?**



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

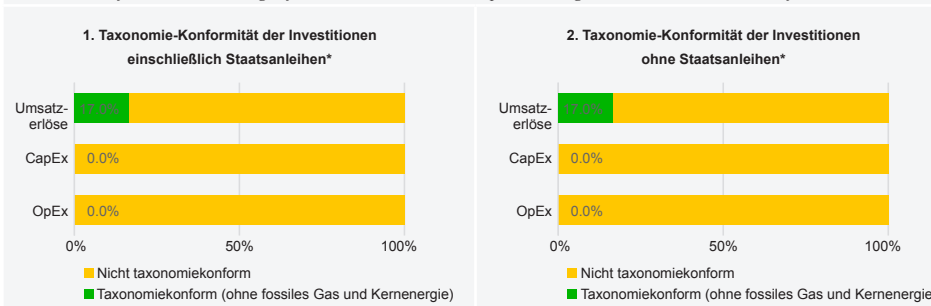
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● **Wurde mit dem Finanzprodukt in EU-taxoniekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?**

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Derzeit gibt es 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 17%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 17%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
 - Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
 - Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.
- 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 glaubte, dass sie ökologische oder soziale Merkmale bewirken. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirkt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 80% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

<p><input checked="" type="radio"/> <input type="radio"/> Ja</p> <p><input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___%</p> <p style="margin-left: 20px;"><input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind</p> <p style="margin-left: 20px;"><input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind</p> <p><input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___%</p>	<p><input type="radio"/> <input checked="" type="radio"/> Nein</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> <p style="margin-left: 20px;"><input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind</p> <p style="margin-left: 20px;"><input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind</p> <p style="margin-left: 20px;"><input type="checkbox"/> mit einem sozialen Ziel</p> <p><input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.</p>
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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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenten zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 80% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen bewerben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 72 ESG-Engagement-Einträge bei 37 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 27 Diskussionen zu Umweltthemen und 61 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Vergütung, Entwicklung des Humankapitals, Diversität und Inklusion, Organisationskultur, Arbeitsmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs berücksichtigt:
 - Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 0% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
UnitedHealth Group, Inc.	Gesundheitswesen	8.81	USA
Novo Nordisk A/S	Gesundheitswesen	8.15	Dänemark
Roche Holding AG	Gesundheitswesen	7.32	Schweiz
Eli Lilly & Co.	Gesundheitswesen	5.64	USA
Elevance Health, Inc.	Gesundheitswesen	5.04	USA
Amgen, Inc.	Gesundheitswesen	5.01	USA
Gilead Sciences, Inc.	Gesundheitswesen	5	USA
Vertex Pharmaceuticals	Gesundheitswesen	4.99	USA
Regeneron Pharmaceuticals	Gesundheitswesen	4.54	USA
GSK PLC	Gesundheitswesen	4.4	Vereinigtes Königreich
Zoetis, Inc.	Gesundheitswesen	3.1	USA
Genmab A/S	Gesundheitswesen	3.02	Dänemark
Edwards Lifesciences	Gesundheitswesen	2.98	USA
Veeva Systems, Inc.	Gesundheitswesen	2.91	USA
Intuitive Surgical, Inc.	Gesundheitswesen	2.89	USA



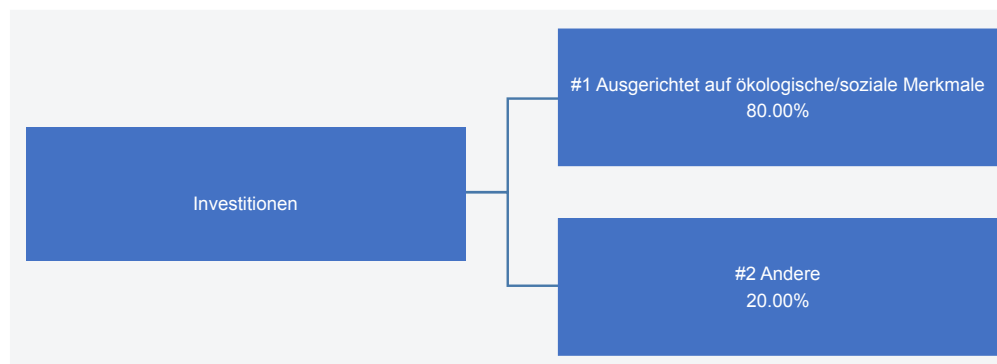
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

Wie sah die Vermögensallokation aus?

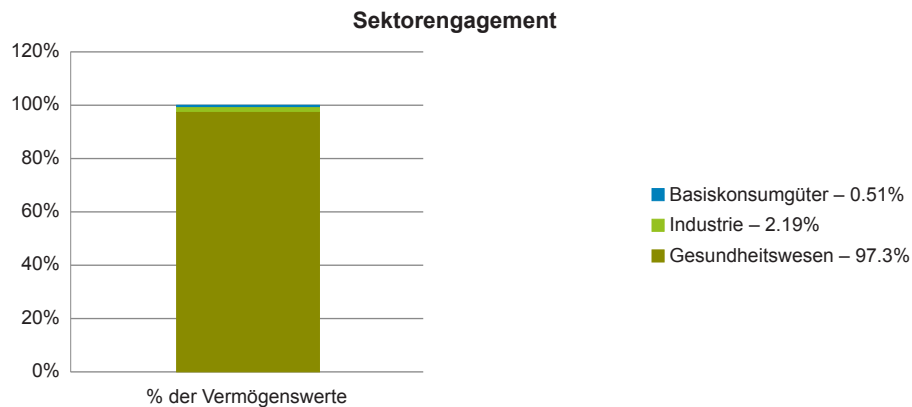
#1 Ausgerichtet auf ökologische/soziale Merkmale: 80%

#2 Andere Investitionen: 20%



#1 Ausgerichtet auf ökologische oder 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?

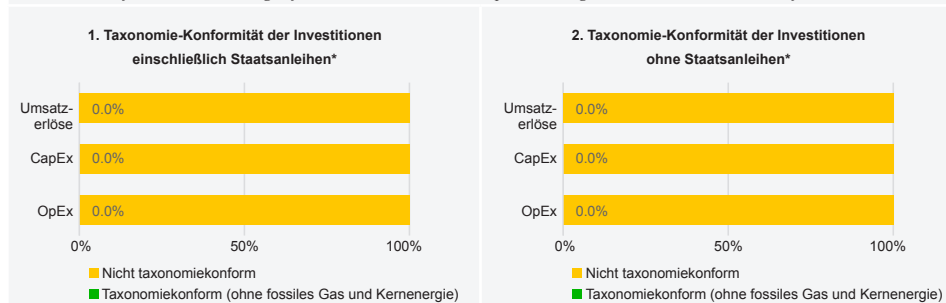
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Derzeit gibt es 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 0%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 0%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

– **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **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.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



● **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 nicht berücksichtigen**, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



● **Wie hoch war der Anteil der sozial nachhaltigen Investitionen?**

n. z.



● **Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?**

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 85% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

Ja **Nein**

- Es wurden damit **nachhaltige Investitionen mit einem Umweltziel getätigt**: ___%
- in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind
- in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind
- Es wurden damit **nachhaltige Investitionen mit einem sozialen Ziel** getätigt: ___%

- Es wurden damit **ökologische/soziale Merkmale beworben** und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___% an nachhaltigen Investitionen
- mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind
- mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind
- mit einem sozialen Ziel
- 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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielelementen zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

● 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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 76% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen bewerben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 191 ESG-Engagement-Einträge bei 112 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 103 Diskussionen zu Umweltthemen und 126 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementsbeitrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Entwicklung des Humankapitals, CO2-Emissionen, Vergütung, Diversität und Inklusion, Arbeitsmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

● ... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Ja, das Portfolio hat die folgenden PAIs berücksichtigt:

- Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)

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.

- Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
- Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 10% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
NVIDIA Corp.	Informationstechnologie	8.97	USA
Microsoft Corp.	Informationstechnologie	6.55	USA
Apple, Inc.	Informationstechnologie	5.74	USA
Meta Platforms, Inc.	Kommunikationsdienste	2.83	USA
Mastercard, Inc.	Finanzen	2.64	USA
Advanced Micro Devices	Informationstechnologie	2.29	USA
Alphabet, Inc.	Kommunikationsdienste	2.19	USA
Amazon.com, Inc.	Zyklische Konsumgüter	2.03	USA
ASML Holding NV	Informationstechnologie	1.93	Niederlande
ServiceNow, Inc.	Informationstechnologie	1.86	USA
Arista Networks, Inc.	Informationstechnologie	1.68	USA
Taiwan Semiconductor Manufacturing	Informationstechnologie	1.6	Taiwan
Advantest Corp.	Informationstechnologie	1.57	Japan
Tesla, Inc.	Zyklische Konsumgüter	1.55	USA
Broadcom, Inc.	Informationstechnologie	1.44	USA



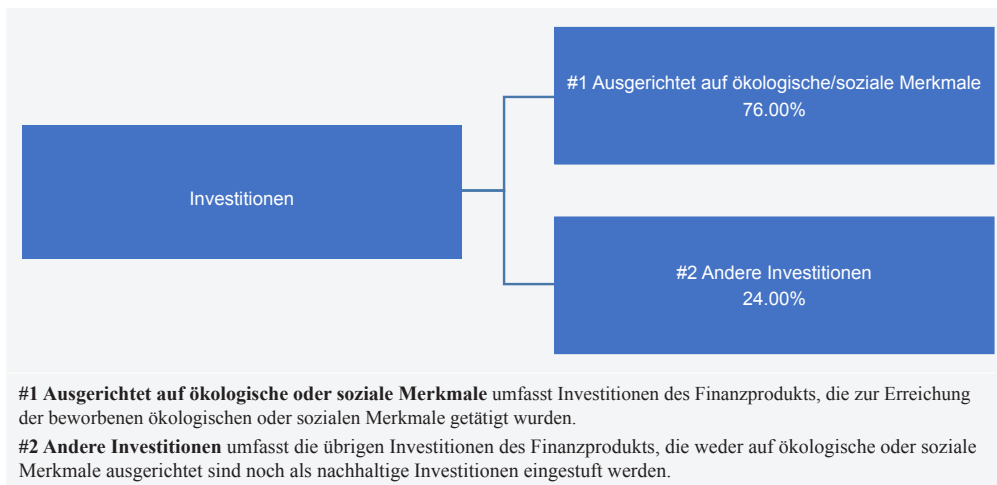
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

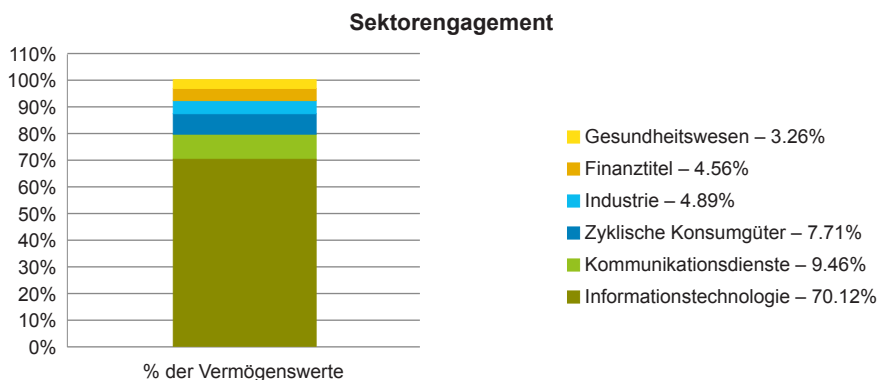
● Wie sah die Vermögensallokation aus?

#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?

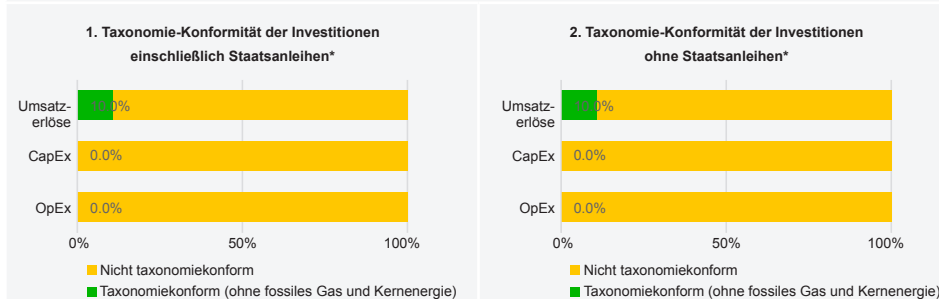
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● **Wurde mit dem Finanzprodukt in EU-taxoniekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?**

- Ja:
- In fossiles Gas
 - In Kernenergie
- Nein

Derzeit gibt es 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 10%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 10%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewirken. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirkt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 80% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 .



Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

Inwieweit wurden die mit dem Finanzprodukt beworbenen ökologischen und/oder sozialen Merkmale erfüllt?

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- ESG-Integration: AB nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielelementen zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 84% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen beworben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 221 ESG-Engagement-Einträge bei 118 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 112 Diskussionen zu Umweltthemen und 152 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Entwicklung des Humankapitals, Vergütung, Diversität und Integration, Personalmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

- Ja, das Portfolio hat die folgenden PAIs berücksichtigt:
 - Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)

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.

- Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
- Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 4% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	5.5	USA
Alphabet, Inc.	Kommunikationsdienste	3.6	USA
Broadcom, Inc.	Informationstechnologie	3.36	USA
Apple, Inc.	Informationstechnologie	2.91	USA
AutoZone, Inc.	Zyklische Konsumgüter	2.52	USA
Novo Nordisk A/S	Gesundheitswesen	2.44	Dänemark
Oracle Corp.	Informationstechnologie	2.33	USA
UnitedHealth Group, Inc.	Gesundheitswesen	2.3	USA
Merck & Co., Inc.	Gesundheitswesen	1.99	USA
Constellation Software	Informationstechnologie	1.89	Kanada
Koninklijke Ahold Delhaize	Basiskonsumgüter	1.87	Niederlande
Roche Holding AG	Gesundheitswesen	1.74	Schweiz
Adobe, Inc.	Informationstechnologie	1.71	USA
Visa, Inc.	Finanzen	1.7	USA
Shell PLC	Energie	1.63	Vereinigtes Königreich



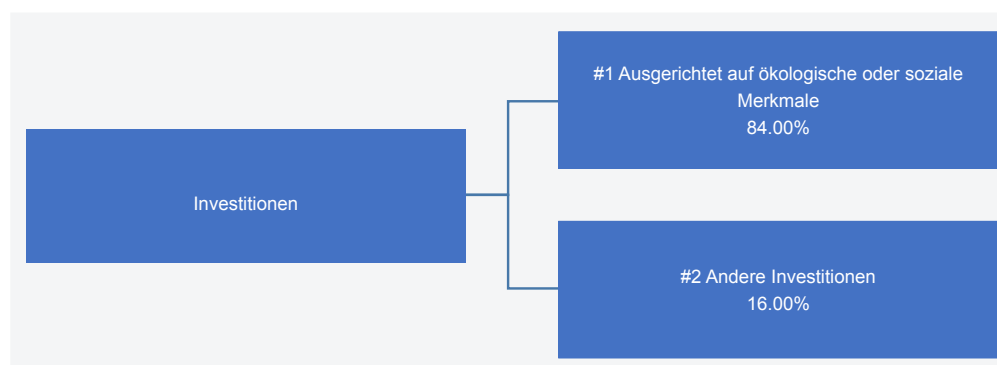
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

● Wie sah die Vermögensallokation aus?

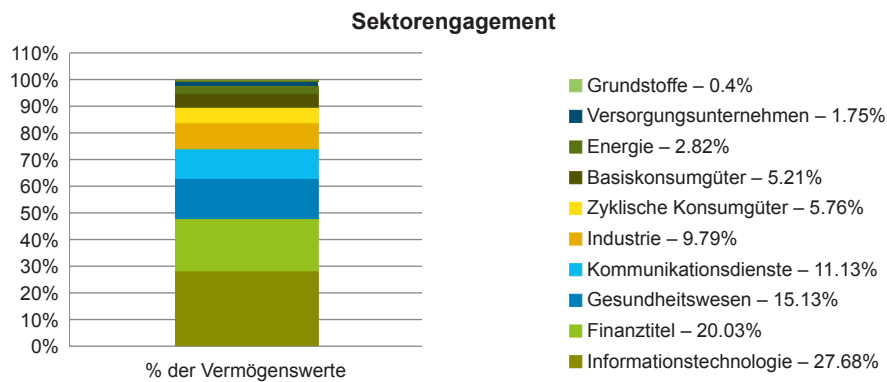
#1 Ausgerichtet auf ökologische/soziale Merkmale: 84%

#2 Andere Investitionen: 16%



#1 Ausgerichtet auf ökologische oder 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?

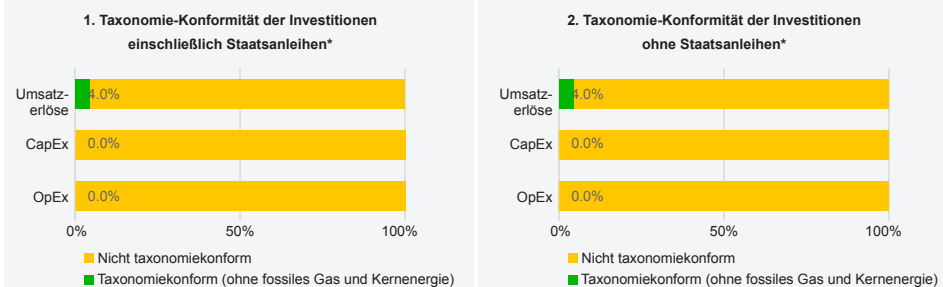
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Derzeit gibt es 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 4%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 4%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

– **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen
 – **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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



● **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 nicht berücksichtigen**, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



● **Wie hoch war der Anteil der sozial nachhaltigen Investitionen?**

n. z.



● **Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?**

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 88% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenten zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
- Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 78% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen beworben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 145 ESG-Engagement-Einträge bei 73 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 56 Diskussionen zu Umweltthemen und 109 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Vergütung, Entwicklung des Humankapitals, Diversität und Inklusion, CO2-Emissionen, Arbeitsmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

- Ja, das Portfolio hat die folgenden PAIs berücksichtigt:
 - Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)

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.

- Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
- Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 4% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

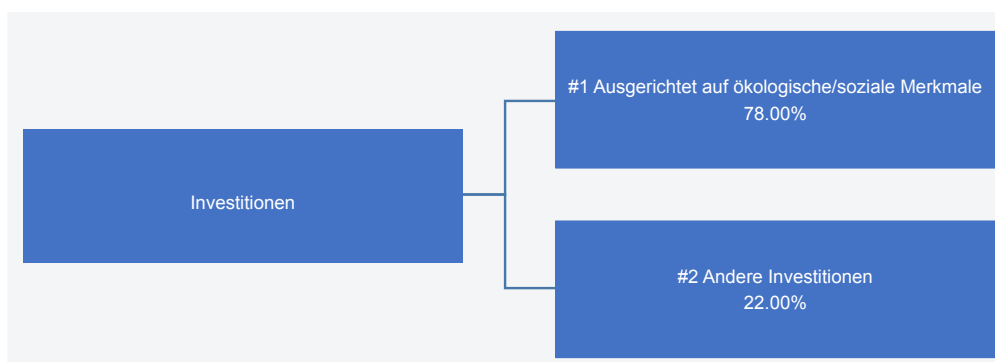
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Apple, Inc.	Informationstechnologie	7.37	USA
Microsoft Corp.	Informationstechnologie	7.12	USA
Berkshire Hathaway, Inc.	Finanzen	5.88	USA
Alphabet, Inc.	Kommunikationsdienste	4.23	USA
Amazon.com, Inc.	Zyklische Konsumgüter	3.05	USA
Honeywell Intl	Industrie	2.99	USA
Johnson & Johnson	Gesundheitswesen	2.94	USA
Visa, Inc.	Finanzen	2.79	USA
PepsiCo, Inc.	Basiskonsumgüter	2.78	USA
NVIDIA Corp.	Informationstechnologie	2.63	USA
UnitedHealth Group, Inc.	Gesundheitswesen	2.62	USA
Meta Platforms, Inc.	Kommunikationsdienste	2.54	USA
Exxon Mobil Corp.	Energie	2.46	USA
Raytheon Technologies	Industrie	2.43	USA
Booking Holdings, Inc.	Zyklische Konsumgüter	2.39	USA



Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

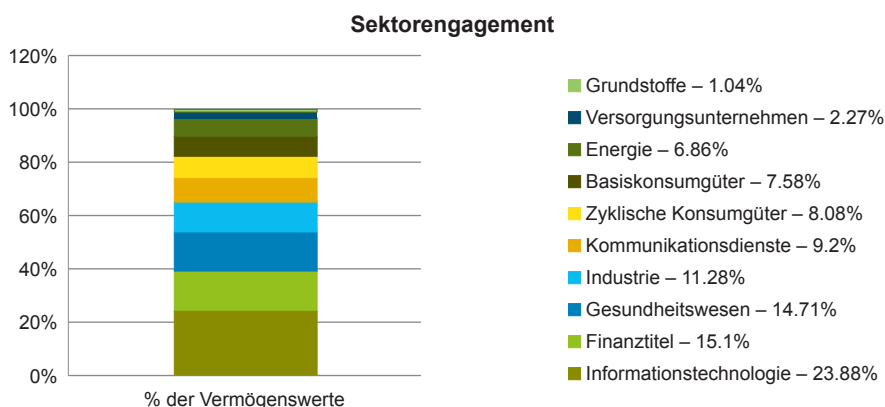
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 78%
 - #2 Andere Investitionen: 22%



#1 Ausgerichtet auf ökologische oder 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?

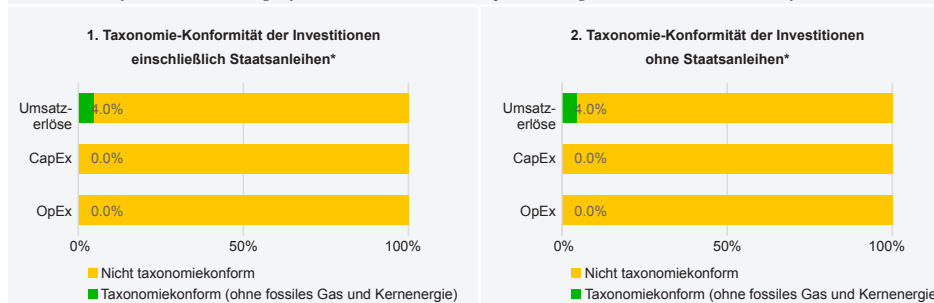
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Derzeit gibt es 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 4%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 4%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

– **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen

– **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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



● **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 nicht berücksichtigen**, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



● **Wie hoch war der Anteil der sozial nachhaltigen Investitionen?**

n. z.



● **Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?**

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 85% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

●● Ja Nein

<input checked="" type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: 97.00% <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 nachhaltige Investitionen mit einem sozialen Ziel getätigt: 0.00%	<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 ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.
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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 Klimalösungen auswirken, die sich aus den UN-Nachhaltigkeitszielen (Sustainable Development Goals, SDGs) 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.

● **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.

Im Folgenden sind die drei wichtigsten SDGs gemäß der konformen Portfoliogewichtung zum 31. Mai 2023 aufgeführt (die Gewichtung spiegelt das neu gewichtete Portfolio ohne Barmittel und Derivate wider). Bitte beachten Sie, dass Emittenten mit mehr als einem SDG konform sein können. Für die nachstehende Berechnung werden Emittenten jedoch dem primären SDG, mit dem sie konform sind, zugeordnet, und ein Emittent kann nur einem SDG zugeordnet werden.

- SDG 7: 46%
- SDG 12: 23%
- SDG 6: 9%

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?**

n. z.

● **Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?**

n. z.

● **Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Artikel-9-Produkte von AB nutzten eine Kombination aus einer sektorbezogenen Politik für Ausschlüsse 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 – Keinen erheblichen Schaden verursachen) von AB. Die DNSH-Politik von AB nutzte ein auf Schwellenwerten basierendes Scoring-System, um

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.

Emittenten anhand von Indikatoren für diese PAI zu bewerten, das die Auslegung von AB hinsichtlich eines erheblichen Schadens 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.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

Ja, für jede nachhaltige Anlage im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier das DNSH-Prinzip erfüllt.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Ja,

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAIs zu berücksichtigen, und hatte die folgenden zwei zusätzlichen PAIs ausgewählt:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

An der Weiterentwicklung des PAI-Frameworks wird derzeit gearbeitet.

Wie bereits erwähnt, werden PAI-Indikatoren im Rahmen der Ausschlusspolitik des Portfolios berücksichtigt und fließen auch in die AB-eigene Methodik ein, um festzustellen, ob ein bestimmtes Wertpapier den DNSH-Grundsatz sowie die Ausschlusspolitik des Portfolios erfüllt.

Weitere Informationen zu den PAI werden im European ESG Template (EET) veröffentlicht.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Waste Management, Inc.	Industrie	4.74	USA
Tetra Tech, Inc.	Industrie	4.51	USA
BYD Co., Ltd.	Zyklische Konsumgüter	4.36	China
Infineon Technologies AG	Informationstechnologie	4.34	Deutschland
Keyence Corp.	Informationstechnologie	4.31	Japan
Orsted AS	Versorgungsunternehmen	4.22	Dänemark
Tomra Systems ASA	Industrie	3.73	Norwegen
SMC Corp.	Industrie	3.63	Japan
China Longyuan Power Group	Versorgungsunternehmen	3.18	China
WSP Global, Inc.	Industrie	3.14	Kanada
Rockwell Automation, Inc.	Industrie	3.14	USA
Smurfit Kappa Group PLC	Grundstoffe	3.04	Irland
Descartes Systems Group	Informationstechnologie	2.99	Kanada
Xylem, Inc./NY	Industrie	2.95	USA
Enphase Energy, Inc.	Informationstechnologie	2.9	USA



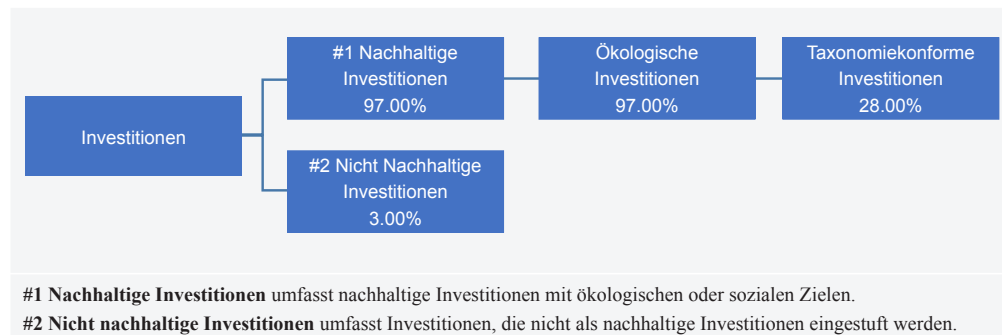
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

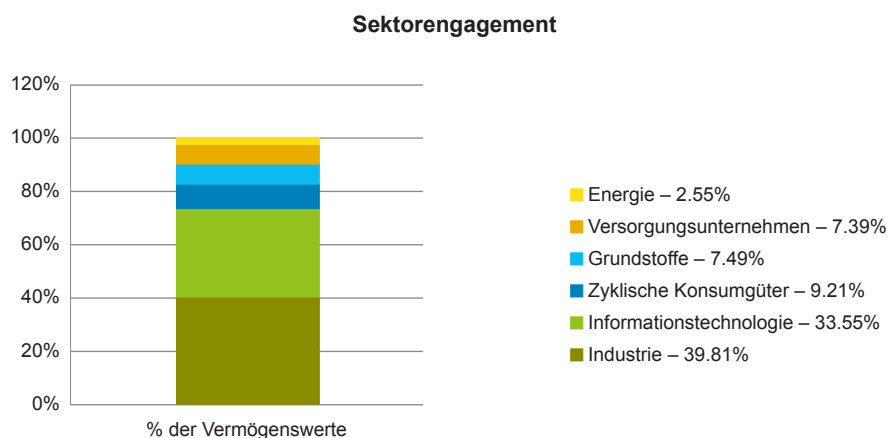
● **Wie sah die Vermögensallokation aus?**

Sustainable: 97% (ökologisch: 97%, sozial: 0%), taxonomiekonform: 28%

Nicht nachhaltig: 3%



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

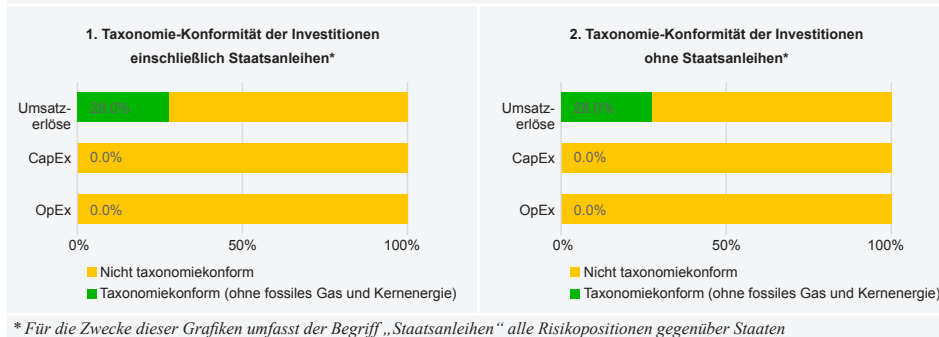
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für fossiles Gas die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für Kernenergie beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● 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 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. Er kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringfügiges Engagement in solchen Tätigkeiten aufweisen.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatz**, der den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegelt
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für einen Übergang zu einer grünen Wirtschaft.
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 28%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 28%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

69%



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?

Der Anteil nachhaltiger Investitionen mit einem sozialen Ziel beträgt 0%.

Welche Investitionen fielen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Zahlungsmittel und Zahlungsmitteläquivalente sind keine nachhaltigen Anlagen und wurden aus Liquiditätsgründen gehalten. Das Portfolio kann zu verschiedenen Zeitpunkten des Geschäftsjahres auch Derivate zur Absicherung und zur effizienten Portfolioverwaltung eingesetzt haben. Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Siehe vorherige Frage „Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?“



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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: 28.00% <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 checked="" type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: 67.00%	<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 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.

● **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.

Im Folgenden sind die drei wichtigsten SDGs gemäß der konformen Portfoliogewichtung zum 31. Mai 2023 aufgeführt (die Gewichtung spiegelt das neu gewichtete Portfolio ohne Barmittel und Derivate wider). Bitte beachten Sie, dass Emittenten mit mehr als einem SDG konform sein können. Für die nachstehende Berechnung werden Emittenten jedoch dem primären SDG, mit dem sie konform sind, zugeordnet, und ein Emittent kann nur einem SDG zugeordnet werden.

SDG 3 „Gesundheit und Wohlergehen“: 25%

SDG 8 „Menschenwürdige Arbeit und Wirtschaftswachstum“: 20%

SDG 7 „Bezahlbare und saubere Energie“: 11%

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?**

n. z.

● **Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?**

n. z.

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 Politik für Ausschlüsse 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 – Keinen erheblichen Schaden verursachen) 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 eines erheblichen Schadens 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.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

Ja, für jede nachhaltige Anlage im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier das DNSH-Prinzip erfüllt.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Ja,

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAIs zu berücksichtigen, und hatte die folgenden zwei zusätzlichen PAIs ausgewählt:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

An der Weiterentwicklung des PAI-Frameworks wird derzeit gearbeitet.

Wie bereits erwähnt, werden PAI-Indikatoren im Rahmen der Ausschlusspolitik des Portfolios berücksichtigt und fließen auch in die AB-eigene Methodik ein, um festzustellen, ob ein bestimmtes Wertpapier den DNSH-Grundsatz sowie die Ausschlusspolitik des Portfolios erfüllt.

Weitere Informationen zu den PAI werden im European ESG Template (EET) veröffentlicht.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die der größte Anteil der Investitionen entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Flex Ltd.	Informationstechnologie	3.47	Singapur
Microsoft Corp.	Informationstechnologie	3.17	USA
London Stock Exchange Group	Finanzen	3.01	Vereinigtes Königreich
Waste Management, Inc.	Industrie	2.91	USA
Visa, Inc.	Finanzen	2.8	USA
Deere & Co.	Industrie	2.57	USA
Accenture PLC	Informationstechnologie	2.55	Irland
MSCI, Inc.	Finanzen	2.43	USA
Deutsche Börse AG	Finanzen	2.41	Deutschland
Adobe, Inc.	Informationstechnologie	2.3	USA
Infineon Technologies AG	Informationstechnologie	2.29	Deutschland
Danaher Corp.	Gesundheitswesen	2.27	USA
Taiwan Semiconductor Manufacturing	Informationstechnologie	2.17	Taiwan
ASML Holding NV	Informationstechnologie	2.16	Niederlande
Becton Dickinson & Co.	Gesundheitswesen	2.12	USA

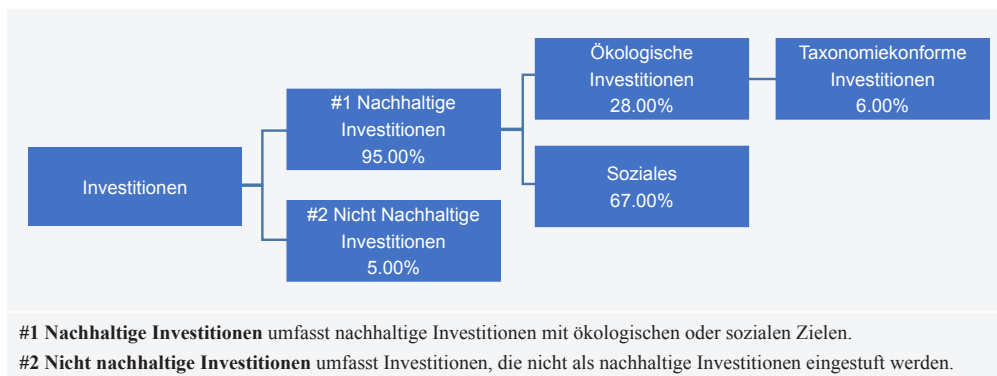


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

● **Wie sah die Vermögensallokation aus?**

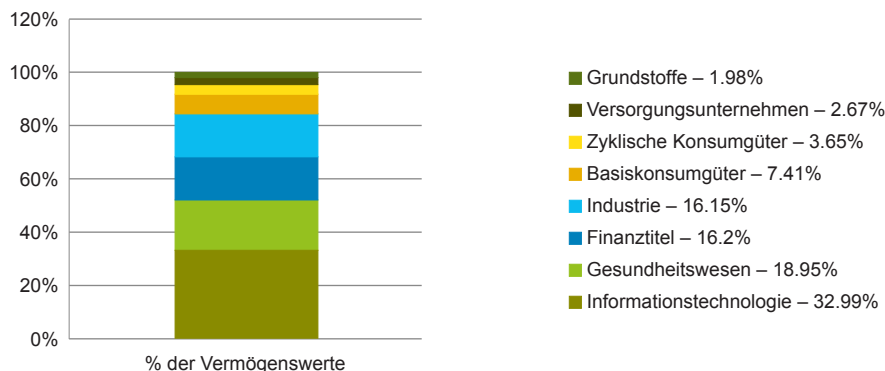
Sustainable: 95% (ökologisch: 28%, sozial: 67%), taxonomiekonform: 6%
Nicht nachhaltig: 5%

Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

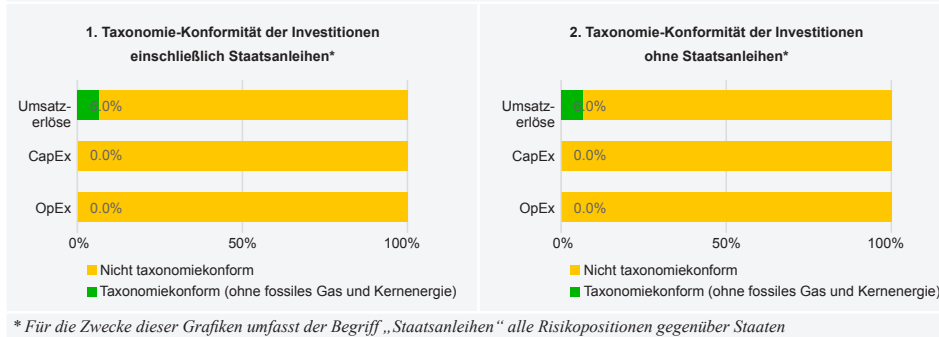
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für fossiles Gas die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für Kernenergie beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● 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 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. Er kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringfügiges Engagement in solchen Tätigkeiten aufweisen.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatz**, der den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegelt
- **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

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 6%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 6%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

22%



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?

Der Anteil nachhaltiger Investitionen mit einem sozialen Ziel beträgt 67%.

Welche Investitionen fielen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Zahlungsmittel und Zahlungsmitteläquivalente sind keine nachhaltigen Anlagen und wurden aus Liquiditätsgründen gehalten. Das Portfolio kann zu verschiedenen Zeitpunkten des Geschäftsjahres auch Derivate zur Absicherung und zur effizienten Portfolioverwaltung eingesetzt haben. Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Siehe vorherige Frage „Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?“



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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"/> <input checked="" type="checkbox"/> Ja		<input type="radio"/> <input type="radio"/> <input type="checkbox"/> Nein	
<input checked="" type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt : 28.00%	<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: 66.00%	<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.

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.

Im Folgenden sind die drei wichtigsten SDGs gemäß der konformen Portfoliogewichtung zum 31. Mai 2023 aufgeführt (die Gewichtung spiegelt das neu gewichtete Portfolio ohne Barmittel und Derivate wider). Bitte beachten Sie, dass Emittenten mit mehr als einem SDG konform sein können. Für die nachstehende Berechnung werden Emittenten jedoch dem primären SDG, mit dem sie konform sind, zugeordnet, und ein Emittent kann nur einem SDG zugeordnet werden.

- SDG 3 „Gesundheit und Wohlergehen“: 25%
- SDG 8 „Menschenwürdige Arbeit und Wirtschaftswachstum“: 18%
- SDG 7 „Bezahlbare und saubere Energie“: 15%

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?

n. z.

Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?

n. z.

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 Politik für Ausschlüsse 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 – Keinen erheblichen Schaden verursachen) 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 eines erheblichen Schadens 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.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

Ja, für jede nachhaltige Anlage im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier das DNSH-Prinzip erfüllt.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Ja,

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAIs zu berücksichtigen, und hatte die folgenden zwei zusätzlichen PAIs ausgewählt:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

An der Weiterentwicklung des PAI-Frameworks wird derzeit gearbeitet.

Wie bereits erwähnt, werden PAI-Indikatoren im Rahmen der Ausschlusspolitik des Portfolios berücksichtigt und fließen auch in die AB-eigene Methodik ein, um festzustellen, ob ein bestimmtes Wertpapier den DNSH-Grundsatz sowie die Ausschlusspolitik des Portfolios erfüllt.

Weitere Informationen zu den PAI werden im European ESG Template (EET) veröffentlicht.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen entfiel**, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Microsoft Corp.	Informationstechnologie	4.06	USA
Flex Ltd.	Informationstechnologie	3.53	Singapur
Visa, Inc.	Finanzen	3.2	USA
Keysight Technologies	Informationstechnologie	2.94	USA
Waste Management, Inc.	Industrie	2.91	USA
Unilever PLC	Basiskonsumgüter	2.78	Vereinigtes Königreich
Aflac, Inc.	Finanzen	2.75	USA
Deere & Co.	Industrie	2.75	USA
Accenture PLC	Informationstechnologie	2.72	Irland
Procter & Gamble	Basiskonsumgüter	2.66	USA
Danaher Corp.	Gesundheitswesen	2.62	USA
ON Semiconductor Corp.	Informationstechnologie	2.61	USA
MSCI, Inc.	Finanzen	2.58	USA
STERIS PLC	Gesundheitswesen	2.4	Irland
TE Connectivity Ltd.	Informationstechnologie	2.38	Schweiz

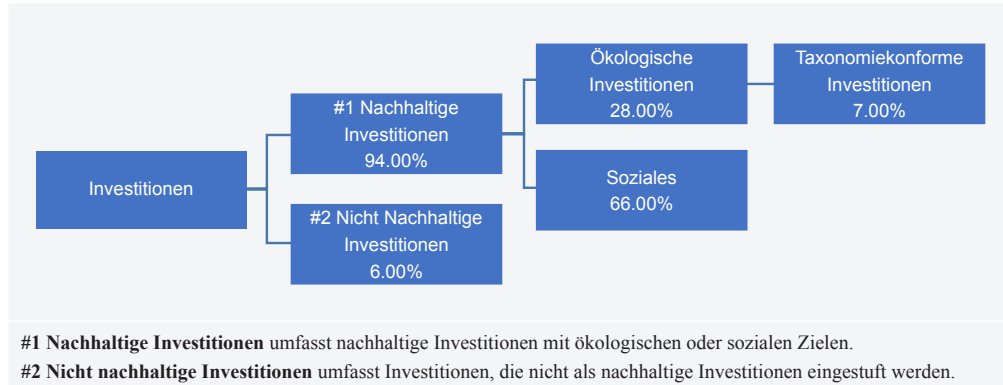


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

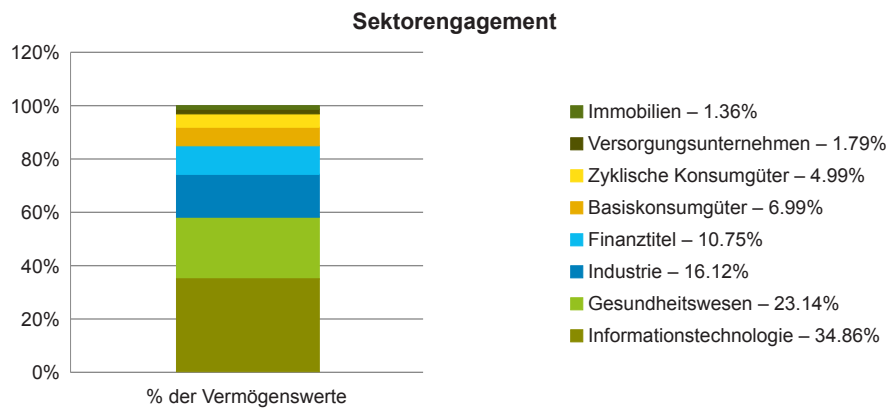
● **Wie sah die Vermögensallokation aus?**

Sustainable: 94% (ökologisch: 28%, sozial: 66%), taxonomiekonform: 7%
Nicht nachhaltig: 6%

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

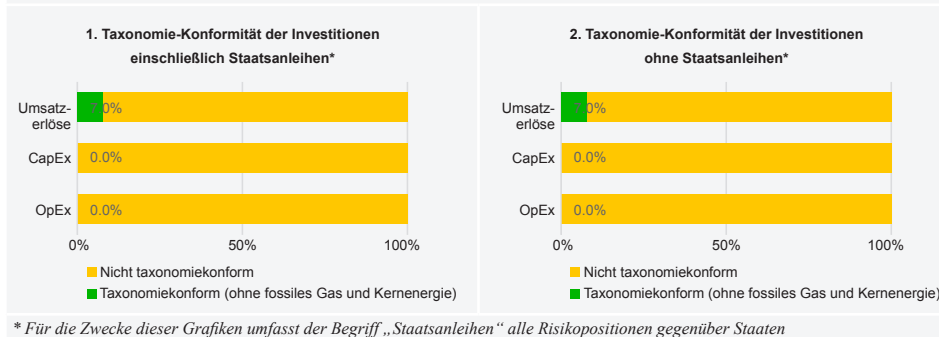
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● **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 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. Er kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringfügiges Engagement in solchen Tätigkeiten aufweisen.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 7%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 7%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatz**, der den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten von Unternehmen, in die investiert wird, widerspiegelt
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen Investitionen der Unternehmen, in die investiert wird, aufzeigen, z. B. für einen 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

21%



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?

Der Anteil nachhaltiger Investitionen mit einem sozialen Ziel beträgt 66%.

Welche Investitionen fielen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Zahlungsmittel und Zahlungsmitteläquivalente sind keine nachhaltigen Anlagen und wurden aus Liquiditätsgründen gehalten. Das Portfolio kann zu verschiedenen Zeitpunkten des Geschäftsjahres auch Derivate zur Absicherung und zur effizienten Portfolioverwaltung eingesetzt haben. Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Siehe vorherige Frage „Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?“



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

Ja **Nein**

<p><input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___%</p> <p style="margin-left: 40px;"><input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind</p> <p style="margin-left: 40px;"><input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind</p> <p><input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___%</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> <p style="margin-left: 40px;"><input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind</p> <p style="margin-left: 40px;"><input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind</p> <p style="margin-left: 40px;"><input type="checkbox"/> mit einem sozialen Ziel</p> <p><input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.</p>
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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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielelementen zu bewerten.
 - Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft führen können.
 - Ausschlüsse: Das Portfolio entsprach den im Prospekt genannten Ausschlüssen.

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, Engagement und relevanten Investitionsausschlüssen, vorbehaltlich zufriedenstellender Daten und Datenbeschaffung.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 81% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen bewerten. Im Einzelnen gab es im Jahr zum 31. Mai 2023 107 ESG-Engagement-Einträge bei 82 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 64 Diskussionen zu Umweltthemen und 74 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: CO2-Emissionen, Diversität und Inklusion, Vergütung, Entwicklung des Humankapitals, Arbeitsmanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

- Ja, das Portfolio hat die folgenden PAIs berücksichtigt:
- Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)

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.

- Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
- Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 2% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

2 Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
First Citizens BancShares	Finanzen	2.13	USA
Vertiv Holdings Co.	Industrie	1.77	USA
PulteGroup, Inc.	Zyklische Konsumgüter	1.77	USA
Dycom Industries, Inc.	Industrie	1.76	USA
IDACORP, Inc.	Versorgungsunternehmen	1.7	USA
Knight-Swift Transportation	Industrie	1.69	USA
Everest Re Group Ltd.	Finanzen	1.61	Bermuda
Berry Global Group, Inc.	Grundstoffe	1.6	USA
Regal Rexnord Corp.	Industrie	1.59	USA
Cameco Corp.	Energie	1.57	Kanada
STAG Industrial, Inc.	Immobilien	1.53	USA
Herc Holdings, Inc.	Industrie	1.49	USA
Portland General Electric	Versorgungsunternehmen	1.49	USA
Envista Holdings Corp.	Gesundheitswesen	1.46	USA
Hilton Grand Vacations	Zyklische Konsumgüter	1.43	USA

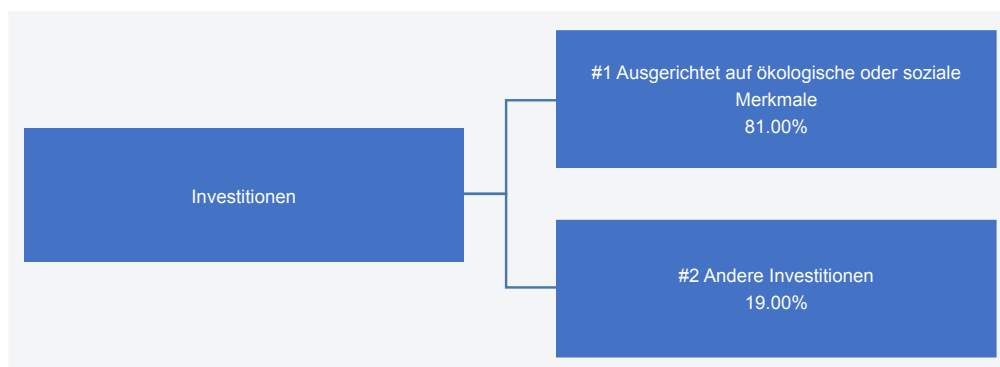


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

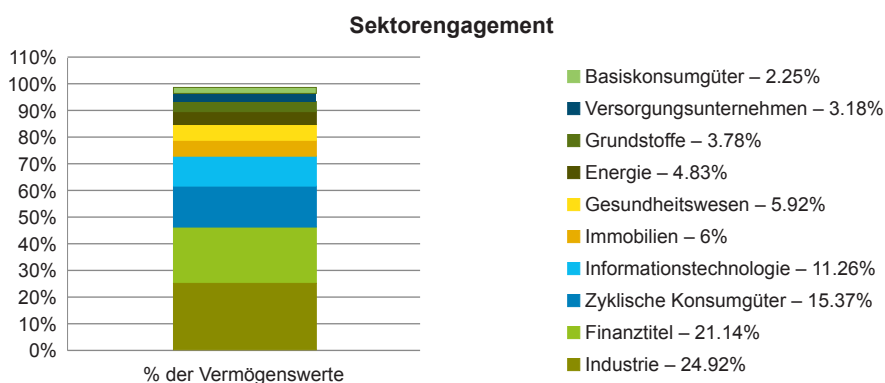
Wie sah die Vermögensallokation aus?

- #1 Ausgerichtet auf ökologische/soziale Merkmale: 81%
- #2 Andere Investitionen: 19%



#1 Ausgerichtet auf ökologische oder 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?

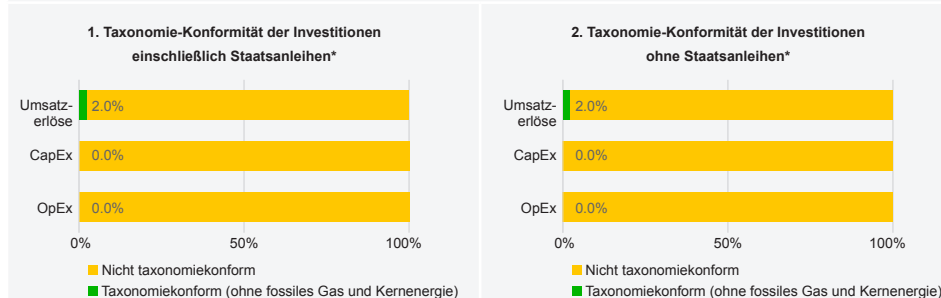
Wurde mit dem Finanzprodukt in EU-taxonomiekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Derzeit gibt es 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-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 2%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 2%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

– **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen
 – **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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- 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 Einhaltung der Good-Governance-Politik von AB.
- Zahlungsmittel und Zahlungsmitteläquivalente, die zu Zwecken der Liquidität, des Risikomanagements oder der Verwaltung von Sicherheiten gehalten werden.
- Derivate, die für die im Prospekt beschriebenen Zwecke eingesetzt wurden.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 78% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

Ja Nein

Es wurden damit **nachhaltige Investitionen mit einem Umweltziel** getätigt: ___%

in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind

in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind

Es wurden damit **nachhaltige Investitionen mit einem sozialen Ziel** getätigt: ___%

Es wurden damit **ökologische/soziale Merkmale beworben** und obwohl keine nachhaltigen Investitionen angestrebt wurden, enthielt es ___% an nachhaltigen Investitionen

mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind

mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind

mit einem sozialen Ziel

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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenden zu bewerten. Dazu zählten 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 entsprach den im Prospekt genannten Ausschlüssen.

Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB maß 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 2023 wiesen 90% 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. Im Einzelnen gab es im Jahr zum 31. Mai 2023 102 ESG-Engagements bei 73 verschiedenen Emittenten im Portfolio. Bei diesen Engagements wurden 72 Diskussionen zu Umweltthemen und 44 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die im Rahmen dieser Engagements am häufigsten diskutierten Themen waren: Mitarbeitergesundheit und -sicherheit, Vergütung, Möglichkeiten im Clean-Tech-Bereich, Lieferkette – Soziales, Wassermanagement.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Ja, das Portfolio hat die folgenden PAIs berücksichtigt:

- Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)

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.

- Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
- Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 3% des Portfolios gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% des Portfolios Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (der Prozentsatz schließt Fälle ohne nachgewiesene Daten ein).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 waren 0% des Portfolios in umstrittenen Waffen gemäß SFDR-Definition engagiert.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

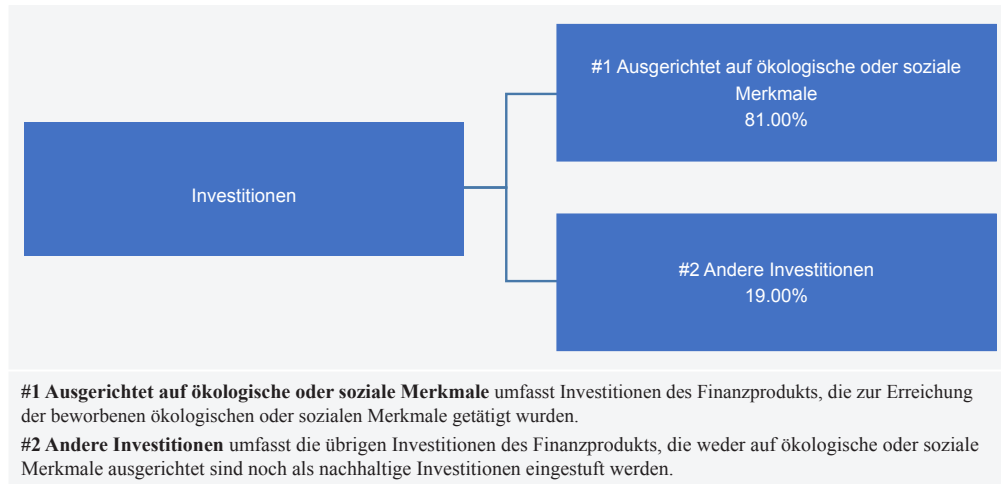
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Vedanta Resources Finance 13.875%, 01/21/24	Industrie	1.81	Vereinigtes Königreich
U.S. Treasury Bonds 7.625%, 02/15/25	Schatzanweisungen	1.74	USA
ICBCIL Finance Co., Ltd. 2.25%, 11/02/26	Industrie	1.64	Hongkong
Airport Authority 2.40%, 03/08/28	Quasi-Staatsanleihen	1.58	Hongkong
Chinalco Capital Holdings 4.10%, 09/11/24	Quasi-Staatsanleihen	1.48	Jungfernseln (BVI)
Huarong Finance II 5.50%, 01/16/25	Finanzen	1.37	Jungfernseln (BVI)
CDBL Funding 2 3.125%, 03/02/27	Finanzen	1.26	Kaimaninseln
Xingsheng BVI Co., Ltd. 1.375%, 08/25/24	Finanzen	1.23	Jungfernseln (BVI)
Shinhan Financial Group 3.34%, 02/05/30	Finanzen	1.22	Südkorea
Tencent Holdings Ltd. 3.975%, 04/11/29	Industrie	1.17	Kaimaninseln
Minejasa Capital BV 4.625%, 08/10/30	Versorgungsunternehmen	1.17	Niederlande
Korea Development Bank 4.00%, 09/08/25	Quasi-Staatsanleihen	1.13	Südkorea
CK Hutchison Intl 23 4.875%, 04/21/33	Industrie	1.04	Kaimaninseln
Standard Chartered PLC 6.301%, 01/09/29	Finanzen	1.04	Vereinigtes Königreich
Philippine Govt Intl Bond 5.609%, 04/13/33	Regierungen – Staatsanleihen	1.03	Philippinen



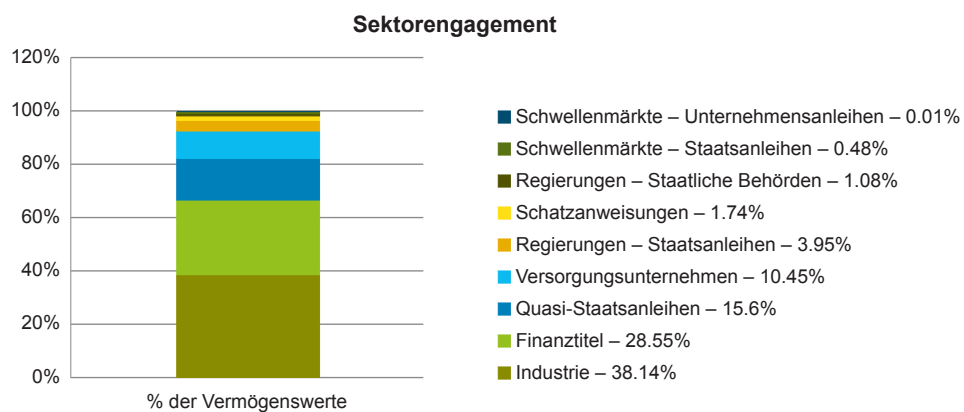
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

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?



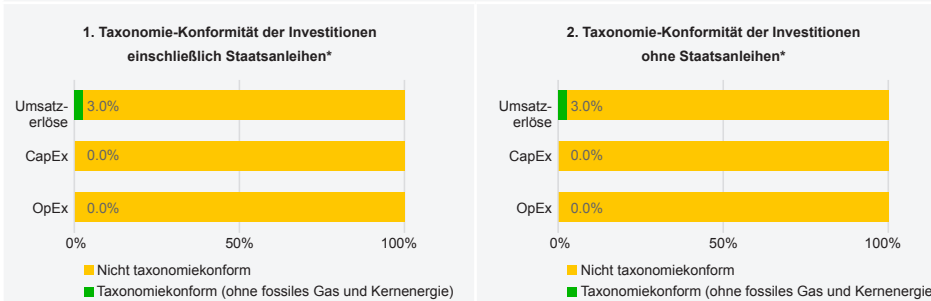
Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxoniekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?

- Ja:
- In fossiles Gas
 - In Kernenergie
- Nein

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 3%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 3%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden können, bei denen aber nicht davon ausgegangen wird, dass sie die vorstehend beschriebenen ökologischen oder sozialen Merkmale bewerben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement.
- ESG-Scoring, bei dem die Emittenten anhand von ESG-Faktoren bewertet wurden. Zum 31. Mai 2023 wiesen 90.5% des Portfolios einen ESG-Score auf.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendet keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Name des Produkts: Climate High Income Portfolio

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 : 96.00%	<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: 0.00%	<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, die nach Ansicht von AB positiv auf nachhaltige Investitionsthemen im Zusammenhang mit dem Klimawandel ausgerichtet waren.

Diese Themen leiten sich entweder von den SDGs der Vereinten Nationen ab oder sind mit den langfristigen Zielen des Pariser Abkommens hinsichtlich der globalen Erwärmung (Übergang) abgestimmt. Nachstehend sind die drei wichtigsten SDGs nach konformer Portfoliogewichtung zum 31. Mai 2023 näher aufgeführt. Bitte beachten Sie, dass Emittenten mit mehr als einem SDG konform sein können. Für die nachstehende Berechnung werden Emittenten jedoch dem primären SDG, mit dem sie konform sind, zugeordnet, und ein Emittent kann nur einem SDG zugeordnet werden:

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

Für das Portfolio wurde die Erreichung des nachhaltigen Investitionsziels durch eine Beurteilung der Übereinstimmung mit nachhaltigen Anlagethemen im Zusammenhang mit dem Klimawandel gemessen. Diese Themen leiteten sich entweder von den SDGs der Vereinten Nationen (Resilienz und Innovation) ab oder sind mit den langfristigen Zielen des Pariser Abkommens hinsichtlich der globalen Erwärmung (Übergang) abgestimmt. Nachstehend sind die drei wichtigsten SDGs nach konformer Portfoliogewichtung zum 31. Mai 2023 näher aufgeführt. Bitte beachten Sie, dass Emittenten mit mehr als einem SDG konform sein können. Für die nachstehende Berechnung werden Emittenten jedoch dem primären SDG, mit dem sie konform sind, zugeordnet, und ein Emittent kann nur einem SDG zugeordnet werden:

SDG 13 „Maßnahmen zum Klimaschutz“: 17%

SDG 3 „Gesundheit und Wohlergehen“: 12%

SDG 9 „Industrie, Innovation und Infrastruktur“: 12%

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?**

n. z.

● **Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?**

n. z.

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 Politik für Ausschlüsse 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 – Keinen erheblichen Schaden verursachen) 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 eines erheblichen Schadens 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.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

Ja, für jede nachhaltige Anlage im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier das DNSH-Prinzip erfüllt.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Ja

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAIs zu berücksichtigen, und hatte die folgenden zwei zusätzlichen PAIs ausgewählt:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

An der Weiterentwicklung des PAI-Frameworks wird derzeit gearbeitet.

Wie bereits erwähnt, werden PAI-Indikatoren im Rahmen der Ausschlusspolitik des Portfolios berücksichtigt und fließen auch in die AB-eigene Methodik ein, um festzustellen, ob ein bestimmtes Wertpapier den DNSH-Grundsatz sowie die Ausschlusspolitik des Portfolios erfüllt.

Weitere Informationen zu den PAI werden im European ESG Template (EET) veröffentlicht.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die der größte Anteil der Investitionen entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Ford Motor Co. 3.25%, 02/12/32	Industrie	1.99	USA
NatWest Group PLC 5.125%, 05/12/27	Finanzen	1.24	Vereinigtes Königreich
Abanca Corp. Bancaria SA 6.125%, 01/18/29	Finanzen	1.23	Spanien
Deutsche Bank AG 10.00%, 12/01/27	Finanzen	1.22	Deutschland
BNP Paribas SA 7.375%, 06/11/30	Finanzen	1.21	Frankreich
Greenko Wind Projects Mauritius 5.50%, 04/06/25	Industrie	1.11	Mauritius
Vmed O2 UK Financing I 4.50%, 07/15/31	Industrie	1.09	Vereinigtes Königreich
ZF Finance GmbH 2.00%, 05/06/27	Industrie	1.09	Deutschland
TK Elevator US Newco 5.25%, 07/15/27	Industrie	1.08	USA
KBC Group NV 4.25%, 10/24/25	Finanzen	1.07	Belgien
Rede D'or Finance SARL 4.95%, 01/17/28	Industrie	1.06	Luxemburg
Teva Pharmaceutical Finance 6.15%, 02/01/36	Industrie	1.05	USA
ING Groep NV 5.75%, 11/16/26	Finanzen	1.03	Niederlande
Cemex SAB de CV 5.125%, 06/08/26	Industrie	1.03	Mexiko
IHO Verwaltungs GmbH 8.75%, 05/15/28	Industrie	1.02	Deutschland

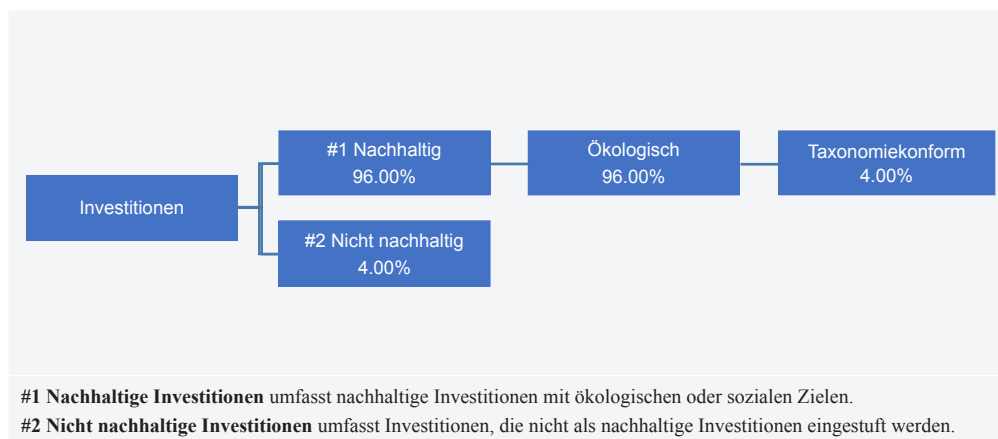


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

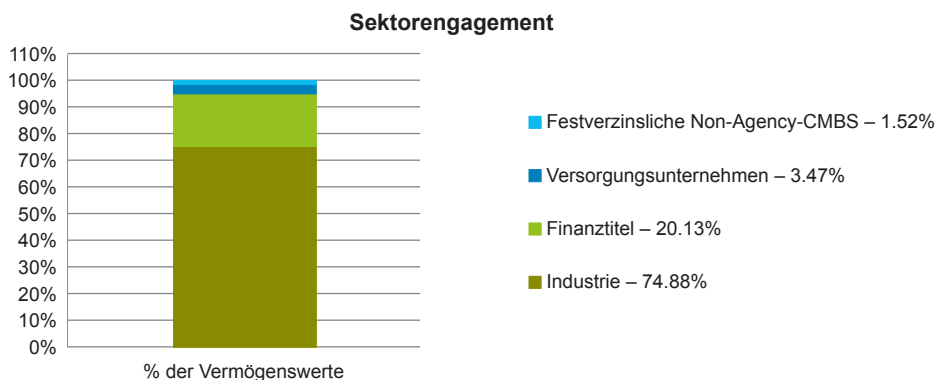
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

Wie sah die Vermögensallokation aus?

Sustainable: 96% (ökologisch: 96%, sozial: 0%), taxonomiekonform: 4%
 Nicht nachhaltig: 4%



In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

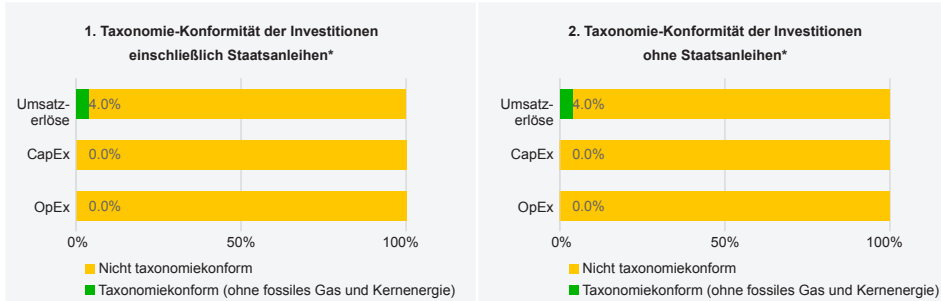
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

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 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. Er kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringfügiges Engagement in solchen Tätigkeiten aufweisen.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxoniekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 4%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 4%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der: – **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten der 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.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

92%



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% nachhaltige Investitionen mit einem sozialen Ziel:

Welche Investitionen fielen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Zahlungsmittel und Zahlungsmitteläquivalente sind keine nachhaltigen Anlagen und wurden aus Liquiditätsgründen gehalten. Das Portfolio kann zu verschiedenen Zeitpunkten des Geschäftsjahres auch Derivate zur Absicherung und zur effizienten Portfolioverwaltung eingesetzt haben. Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Siehe vorherige Frage „Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?“



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielmitteln zu bewerten. Dazu zählten 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 entsprach den im Prospekt genannten Ausschlüssen.

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB maß 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 2023 wiesen 91% 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. Im Einzelnen gab es im Jahr zum 31. Mai 2023 119 ESG-Engagements bei 82 verschiedenen Emittenten im Portfolio. Bei diesen Engagements wurden 84 Diskussionen zu Umweltthemen und 57 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die im Rahmen dieser Engagements am häufigsten diskutierten Themen waren: Entwicklung des Humankapitals, Datenschutz und -sicherheit, Vergütung, Wassermanagement, Möglichkeiten im Clean-Tech-Bereich.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs berücksichtigt:
- Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 3% des Portfolios gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 2% des Portfolios Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (der Prozentsatz schließt Fälle ohne nachgewiesene Daten ein).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 waren 0% des Portfolios in umstrittenen Waffen gemäß SFDR-Definition engagiert.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

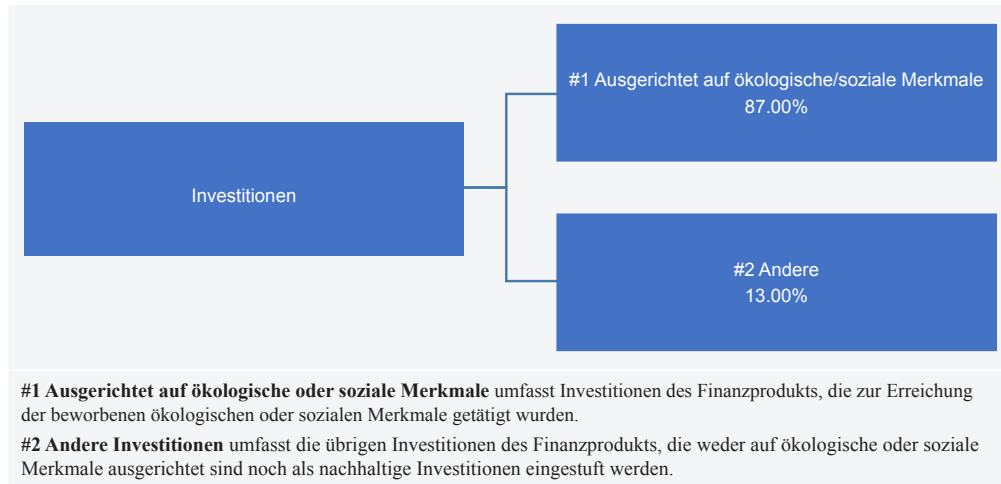
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
KazMunayGas National JSC 5.375%, 04/24/30	Unternehmensanleihen	1	Kasachstan
Wynn Macau Ltd. 5.50%, 01/15/26 - 10/01/27	Unternehmensanleihen	0.95	Kaimaninseln
Vedanta Resources Finance 13.875%, 01/21/24	Unternehmensanleihen	0.82	Vereinigtes Königreich
Ecopetrol SA 5.875%, 11/02/51	Unternehmensanleihen	0.8	Kolumbien
BOC Aviation Ltd. 1.75%, 01/21/26	Unternehmensanleihen	0.77	Singapur
Southern Copper Corp. 7.50%, 07/27/35	Unternehmensanleihen	0.69	USA
OCP SA 3.75%, 06/23/31	Unternehmensanleihen	0.67	Marokko
Krung Thai Bank PCL 4.40%, 03/25/26	Unternehmensanleihen	0.63	Thailand
Tencent Holdings Ltd. 2.39%, 06/03/30	Unternehmensanleihen	0.62	Kaimaninseln
Bank Leumi Le-Israel BM 7.129%, 07/18/33	Unternehmensanleihen	0.62	Israel
SEPLAT Energy PLC 7.75%, 04/01/26	Unternehmensanleihen	0.61	Nigeria
Stillwater Mining Co. 4.50%, 11/16/29	Unternehmensanleihen	0.61	USA
TSMC Arizona Corp. 4.25%, 04/22/32	Unternehmensanleihen	0.61	USA
Braskem Netherlands Finance BV 4.50%, 01/10/28 - 01/31/30	Unternehmensanleihen	0.58	Niederlande
Cometa Energia SA de CV 6.375%, 04/24/35	Unternehmensanleihen	0.57	Mexiko



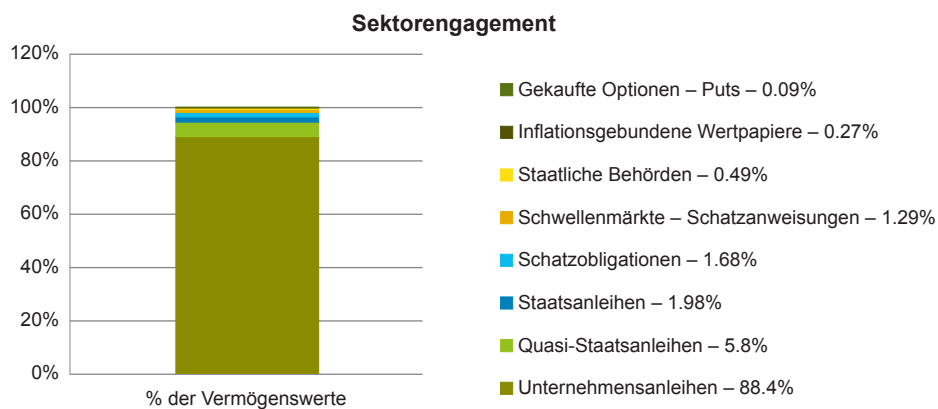
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

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?



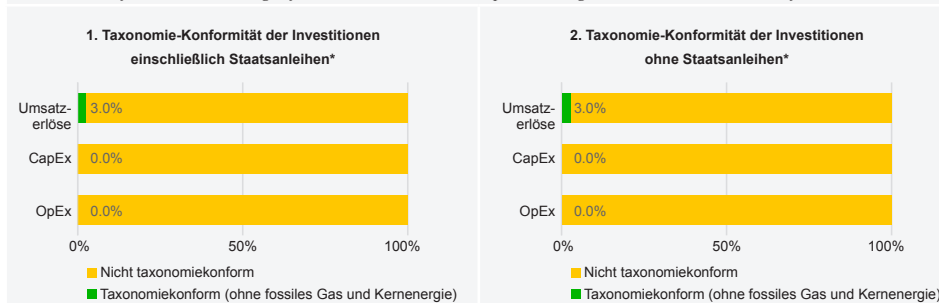
Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● **Wurde mit dem Finanzprodukt in EU-taxoniekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?**

- Ja:
- In fossiles Gas
 - In Kernenergie
- Nein

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 3%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 3%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden können, bei denen aber nicht davon ausgegangen wird, dass sie die vorstehend beschriebenen ökologischen oder sozialen Merkmale bewerben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement.
- ESG-Scoring, bei dem die Emittenten anhand von ESG-Faktoren bewertet wurden. Zum 31. Mai 2023 wiesen 91.2% des Portfolios einen ESG-Score auf.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendet keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Name des Produkts: Financial Credit Portfolio

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenden zu bewerten. Dazu zählten 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 entsprach den im Prospekt genannten Ausschlüssen.

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB maß 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 2023 wiesen 98% 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. Im Einzelnen gab es im Jahr zum 31. Mai 2023 25 ESG-Engagements bei 18 verschiedenen Emittenten im Portfolio. Bei diesen Engagements wurden 19 Diskussionen zu Umweltthemen und 12 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die im Rahmen dieser Engagements am häufigsten diskutierten Themen waren: Vergütung, Möglichkeiten im Bereich der finanziellen Inklusion, Entwicklung des Humankapitals, verantwortungsvolles Investieren, Sicherheit von Finanzprodukten.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

Ja, – Verstöße gegen die Prinzipien des UNGC und gegen die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD)

Leitsätze für multinationale Unternehmen (Nr. 10)

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Nationwide Building Society 5.75%, 06/20/27	Finanzen	5.42	Vereinigtes Königreich
KBC Group NV 4.25%, 10/24/25	Finanzen	4.85	Belgien
Svenska Handelsbanken AB 4.75%, 03/01/31	Finanzen	4.46	Schweden
UniCredit SpA 4.45%, 12/03/27	Finanzen	3.89	Italien
BNP Paribas SA 6.625%, 03/25/24	Finanzen	3.87	Frankreich
NatWest Group PLC 5.125%, 05/12/27	Finanzen	3.84	Vereinigtes Königreich
UBS Group AG 4.875%, 02/12/27	Finanzen	3.77	Schweiz
Barclays PLC 6.375%, 12/15/25	Finanzen	3.67	Vereinigtes Königreich
HSBC Holdings PLC 6.375%, 09/17/24	Finanzen	3.66	Vereinigtes Königreich
Banco Santander SA 4.375%, 01/14/26	Finanzen	3.15	Spanien
Deutsche Bank AG 4.50%, 11/30/26	Finanzen	3.13	Deutschland
Intesa Sanpaolo SpA 7.70%, 09/17/25	Finanzen	3.05	Italien
Nordea Bank Abp 3.75%, 03/01/29	Finanzen	2.79	Finnland
Danske Bank A/S 0.50%, 08/27/25	Finanzen	2.69	Dänemark
CaixaBank SA 5.875%, 10/09/27	Finanzen	2.67	Spanien



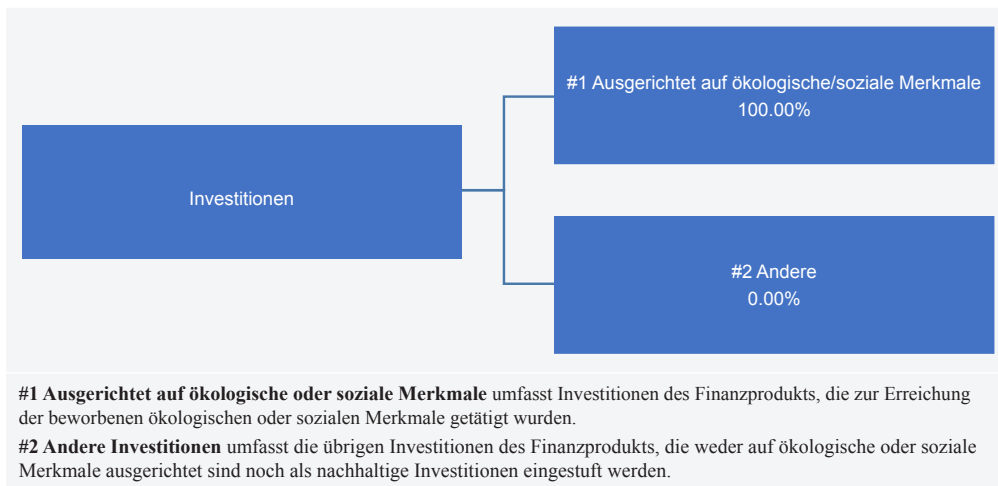
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

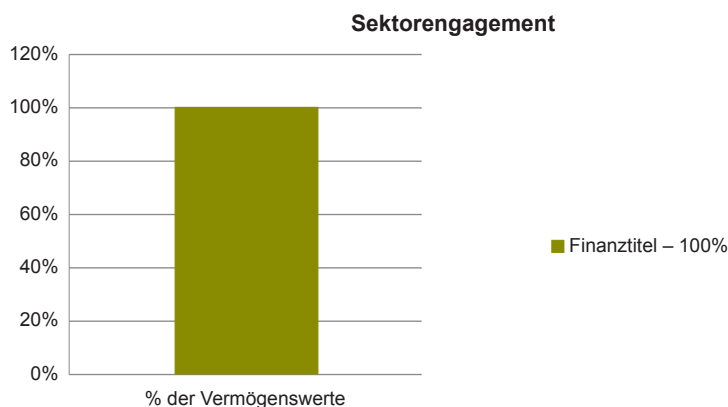
Wie sah die Vermögensallokation aus?

#1 Ausgerichtet auf ökologische/soziale Merkmale: 100%

#2 Andere Investitionen: 0%



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



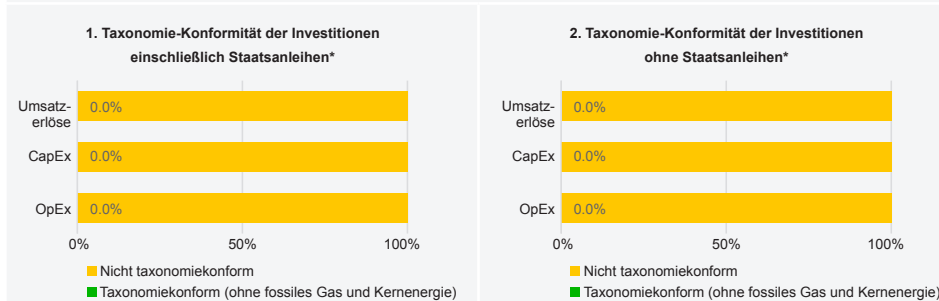
Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● **Wurde mit dem Finanzprodukt in EU-taxoniekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?**

- Ja:
 In fossiles Gas In Kernenergie
 Nein

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 0%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 0%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden können, bei denen aber nicht davon ausgegangen wird, dass sie die vorstehend beschriebenen ökologischen oder sozialen Merkmale bewerben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement.
- ESG-Scoring, bei dem die Emittenten anhand von ESG-Faktoren bewertet wurden. Zum 31. Mai 2023 wiesen 98.4% des Portfolios einen ESG-Score auf.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Das Portfolio verwendet 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.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielelementen zu bewerten. Dazu zählten 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 entsprach den im Prospekt genannten Ausschlüssen.

Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB maß 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 2023 wiesen 87% 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. Im Einzelnen gab es im Jahr zum 31. Mai 2023 149 ESG-Engagements bei 102 verschiedenen Emittenten im Portfolio. Bei diesen Engagements wurden 96 Diskussionen zu Umweltthemen und 83 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementsbeitrag Diskussionen zu mehreren Themen umfassen kann). Die im Rahmen dieser Engagements am häufigsten diskutierten Themen waren: Vergütung, Organisationskultur, Möglichkeiten im Bereich erneuerbare Energien, Produktsicherheit und -qualität, Lieferkette – Soziales.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, – Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
- Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

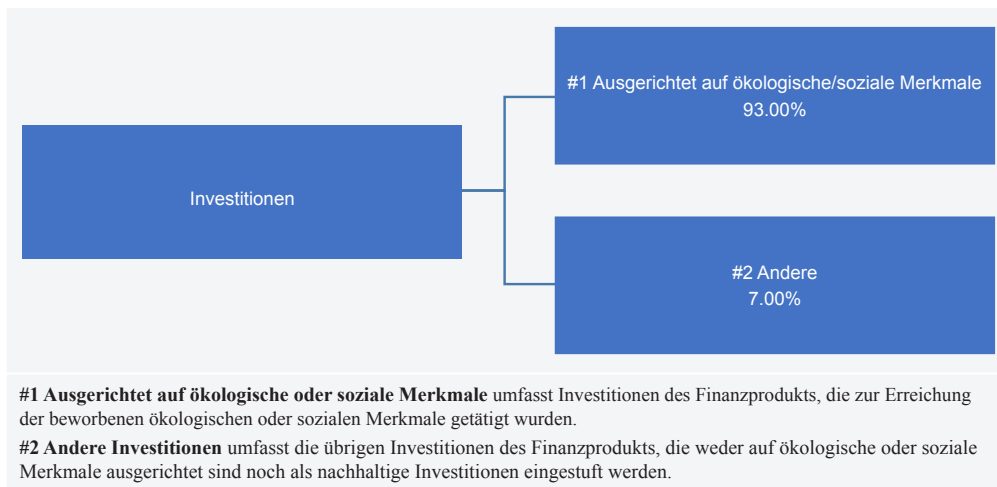
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
U.S. Treasury Inflation Index 0.125%, 10/15/26	Inflationsgebundene Wertpapiere	3.65	USA
Kreditanstalt fuer Wiederaufbau 3.875%, 09/02/25	Regierungen – Staatsanleihen	1.04	Deutschland
Peruvian Govt Intl Bond 6.95%, 08/12/31	Schatzanweisungen	0.84	Peru
Intl Bank for Reconstruction & Development 2.20%, 02/27/24	Supranationale Körperschaften	0.78	Supranational
Province of Manitoba Canada 4.25%, 03/03/25	Kommunalverwaltungen – Provinzanleihen	0.75	Kanada
Bain Capital Credit CLO 6.42%, 10/20/34	CLO – Variabel verzinslich	0.71	Kaimaninseln
Province of Quebec Canada 4.20%, 03/10/25	Kommunalverwaltungen – Provinzanleihen	0.71	Kanada
Japan Finance Organization for Municipalities 0.05%, 02/12/27	Kommunalverwaltungen – Regionale Anleihen	0.71	Japan
Province of Ontario Canada 3.10%, 08/26/25	Kommunalverwaltungen – Provinzanleihen	0.67	Kanada
New Mountain CLO 3 Ltd. 6.43%, 10/20/34	CLO – Variabel verzinslich	0.66	Kaimaninseln
Intl Finance 4.00%, 04/03/25	Supranationale Körperschaften	0.66	Supranational
Province of British Columbia Canada 4.25%, 11/27/24	Kommunalverwaltungen – Provinzanleihen	0.65	Kanada
Brazil Notas do Tesouro Nacional 10.00%, 01/01/31	Schwellenmärkte – Schatzanweisungen	0.64	Brasilien
Korea Housing Finance 0.01%, 07/07/25	Gedekte Anleihen	0.59	Südkorea
Pacific National Finance Pty 5.00%, 09/19/23	Industrie	0.58	Australien



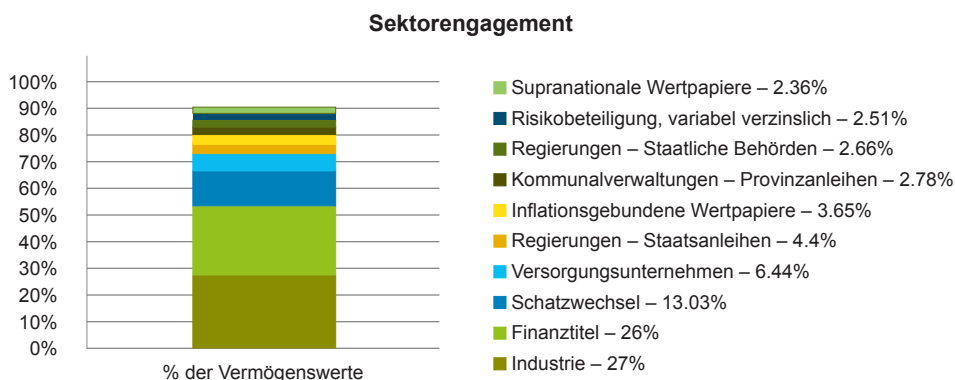
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 93%
 - #2 Andere Investitionen: 13%



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



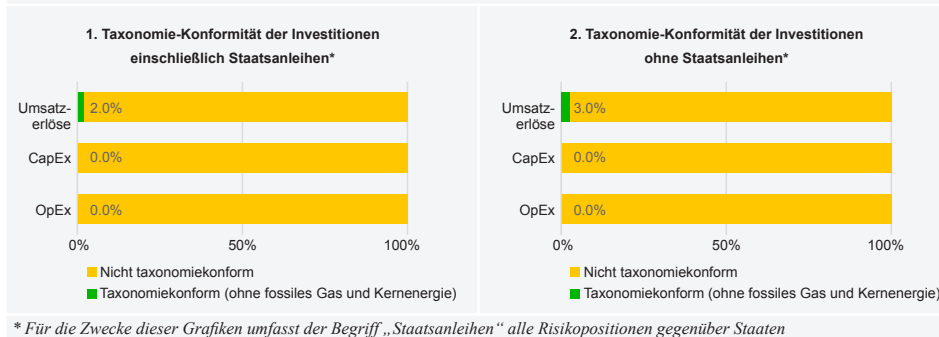
Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf 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

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der: – **Umsatzerlöse**, die die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 2%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 3%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden können, bei denen aber nicht davon ausgegangen wird, dass sie die vorstehend beschriebenen ökologischen oder sozialen Merkmale bewerben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement.
- ESG-Scoring, bei dem die Emittenten anhand von ESG-Faktoren bewertet wurden. Zum 31. Mai 2023 wiesen 87.6% des Portfolios einen ESG-Score auf.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendet keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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?

Die vom Portfolio beworbenen ökologischen und/oder sozialen Merkmale („E/S-Merkmale“) umfassten:

- ESG-Integration: AB nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenden zu bewerten. Dazu zählten 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 entsprach den im Prospekt genannten Ausschlüssen.

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die mit dem Finanzprodukt beworbenen ökologischen oder sozialen Merkmale erreicht werden.

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB maß 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 2023 wiesen 100% 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. Im Einzelnen gab es im Jahr zum 31. Mai 2023 132 ESG-Engagements bei 99 verschiedenen Emittenten im Portfolio. Bei diesen Engagements wurden 84 Diskussionen zu Umweltthemen und 63 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementsbeitrag Diskussionen zu mehreren Themen umfassen kann). Die im Rahmen dieser Engagements am häufigsten diskutierten Themen waren: Vergütung, Netto-Null, Lieferkette – Umwelt, CO2-Fußabdruck von Produkten, Datenschutz und -sicherheit.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Bei den **wichtigsten nachteiligen Auswirkungen** handelt es sich um die bedeutendsten nachteiligen Auswirkungen von Anlageentscheidungen zu Nachhaltigkeitsfaktoren in Bezug auf ökologische, soziale und Mitarbeiterbelange, die Achtung der Menschenrechte sowie die Bekämpfung von Korruption und Bestechung.

Ja, – Engagement in umstrittenen Waffen (Nr. 14)

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
U.S. Treasury Notes 4.125%, 01/31/25 - 11/15/32	Schatzanweisungen	14.79	USA
U.S. Treasury Bonds 6.00%, 02/15/26	Schatzanweisungen	7.35	USA
U.S. Treasury Bonds 6.75%, 08/15/26	Schatzanweisungen	7.17	USA
U.S. Treasury Bonds 6.50%, 11/15/26	Schatzanweisungen	4.49	USA
AB Emerging Market Corporate Debt Portfolio	Fonds und Investmentgesellschaften	3.32	Luxemburg
AB Asia Income Opportunities Portfolio	Fonds und Investmentgesellschaften	2.99	Luxemburg
U.S. Treasury Notes 3.50%, 01/31/28 - 04/30/28	Schatzanweisungen	2.74	USA
U.S. Treasury Notes 3.875%, 11/30/27 - 12/31/27	Schatzanweisungen	2.27	USA
Sustainable Euro High Yield Portfolio	Fonds und Investmentgesellschaften	1.15	Luxemburg
U.S. Treasury Bonds 4.00%, 11/15/42	Schatzanweisungen	0.96	USA
AIB Group PLC 4.263%, 04/10/25	Finanzen	0.68	Irland
U.S. Treasury Bonds 6.375%, 08/15/27	Schatzanweisungen	0.53	USA
AB Financial Credit Portfolio	Fonds und Investmentgesellschaften	0.5	Luxemburg
Province of Saskatchewan Canada 3.20%, 06/03/24	Kommunalverwaltungen – Provinzanleihen	0.47	Kanada
Santander UK Group Holdings 6.833%, 11/21/26	Finanzen	0.43	Vereinigtes Königreich



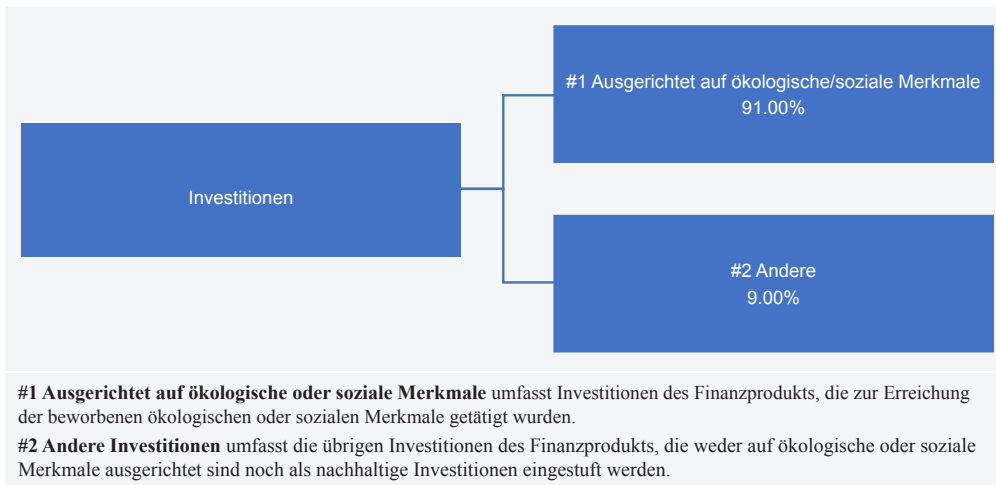
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

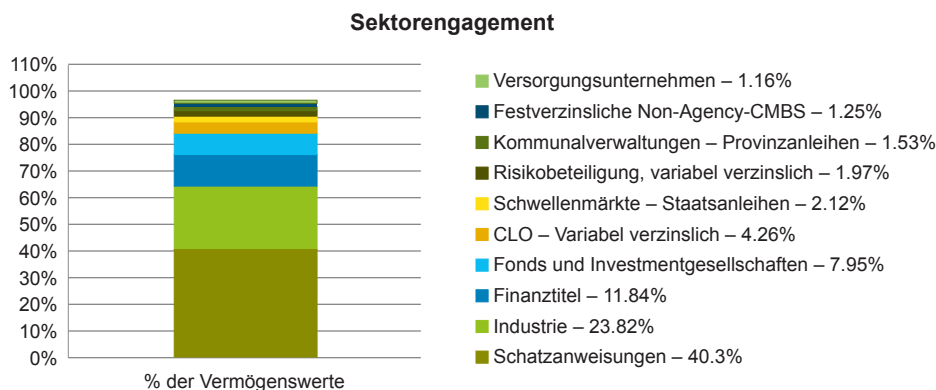
● **Wie sah die Vermögensallokation aus?**

#1 Ausgerichtet auf ökologische/soziale Merkmale: 91%

#2 Andere Investitionen: 9%



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



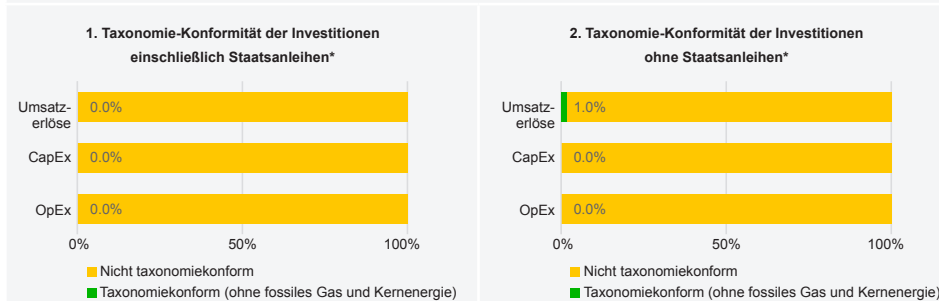
Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● **Wurde mit dem Finanzprodukt in EU-taxonomeikonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?**

- Ja:
- In fossiles Gas
 - In Kernenergie
- Nein

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxoniekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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

Taxoniekonforme Tätigkeiten, ausgedrückt durch den Anteil der: – **Umsatzerlöse**, die die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 0%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 1%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden können, bei denen aber nicht davon ausgegangen wird, dass sie die vorstehend beschriebenen ökologischen oder sozialen Merkmale bewerben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement.
- ESG-Scoring, bei dem die Emittenten anhand von ESG-Faktoren bewertet wurden. Zum 31. Mai 2023 wiesen 100% des Portfolios einen ESG-Score auf.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendet keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

<p><input checked="" type="radio"/> <input type="checkbox"/> Ja</p> <p><input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt: ___%</p> <p style="margin-left: 20px;"><input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind</p> <p style="margin-left: 20px;"><input type="checkbox"/> in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind</p> <p><input type="checkbox"/> Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: ___%</p>	<p><input type="radio"/> <input checked="" type="checkbox"/> Nein</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> <p style="margin-left: 20px;"><input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie als ökologisch nachhaltig einzustufen sind</p> <p style="margin-left: 20px;"><input type="checkbox"/> mit einem Umweltziel in Wirtschaftstätigkeiten, die nach der EU-Taxonomie nicht als ökologisch nachhaltig einzustufen sind</p> <p style="margin-left: 20px;"><input type="checkbox"/> mit einem sozialen Ziel</p> <p><input checked="" type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.</p>
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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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielelementen zu bewerten. Dazu zählten 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 entsprach den im Prospekt genannten Ausschlüssen.

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB maß 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 wiesen 96% 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. Im Einzelnen gab es im Jahr zum 31. Mai 2023 135 ESG-Engagements bei 94 verschiedenen Emittenten im Portfolio. Bei diesen Engagements wurden 79 Diskussionen zu Umweltthemen und 75 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die im Rahmen dieser Engagements am häufigsten diskutierten Themen waren: Vergütung, Organisationskultur, Möglichkeiten im Bereich erneuerbare Energien, Produktsicherheit und -qualität, Lieferkette – Soziales.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

Ja, bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 3% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
U.S. Treasury Notes 2.25%, 02/15/27	Schatzanweisungen	3.87	USA
U.S. Treasury Notes 1.125%, 02/28/27	Schatzanweisungen	2.96	USA
U.S. Treasury Bonds 1.125%, 08/15/40	Schatzanweisungen	2.88	USA
U.S. Treasury Notes 0.75%, 05/31/26 - 01/31/28	Schatzanweisungen	2.8	USA
United Kingdom Gilt 3.25%, 01/31/33	Schatzanweisungen	2.66	Vereinigtes Königreich
U.S. Treasury Notes 2.75%, 02/15/28	Schatzanweisungen	2.34	USA
U.S. Treasury Notes 3.375%, 05/15/33	Schatzanweisungen	2.31	USA
Republic of Austria Govt Bond 0.90%, 02/20/32	Schatzanweisungen	2.18	Österreich
U.S. Treasury Inflation Index 0.125%, 10/15/26	Inflationsgebundene Wertpapiere	1.75	USA
Canadian Government Bond 3.50%, 03/01/28	Schatzanweisungen	1.69	Kanada
Japan Govt 20-Yr Bond 1.40%, 12/20/42	Schatzanweisungen	1.44	Japan
China Government Bond 2.75%, 06/15/29	Schatzanweisungen	1.39	China
U.S. Treasury Notes 1.75%, 03/15/25	Schatzanweisungen	1.38	USA
GNMA 4.50%, TBA	Agency Fixed Rate 30-Year	1.36	USA
U.S. Treasury Bonds 1.25%, 05/15/50	Schatzanweisungen	1.32	USA



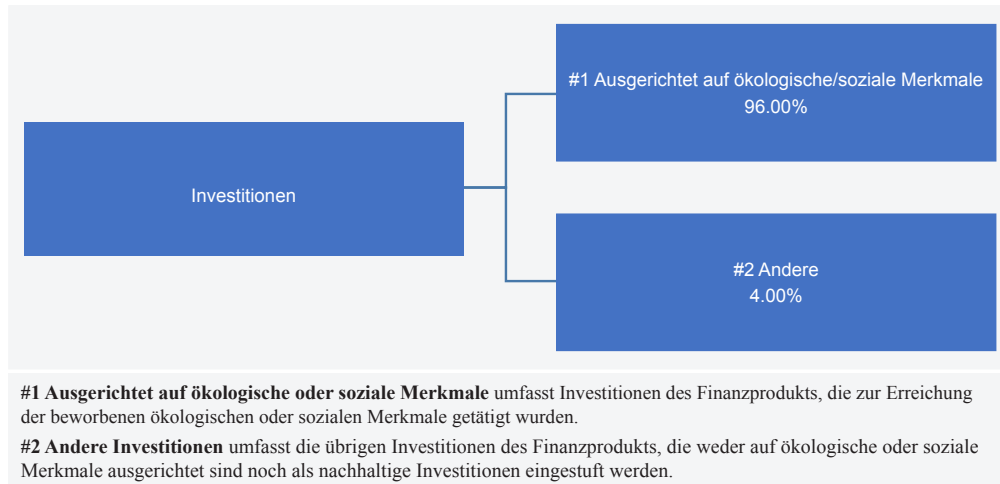
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

● Wie sah die Vermögensallokation aus?

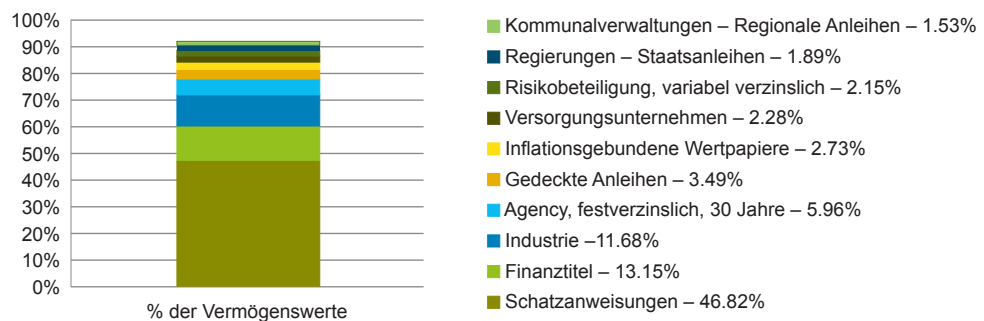
#1 Ausgerichtet auf ökologische/soziale Merkmale: 96%

#2 Andere Investitionen: 4%



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?

Sektorengagement



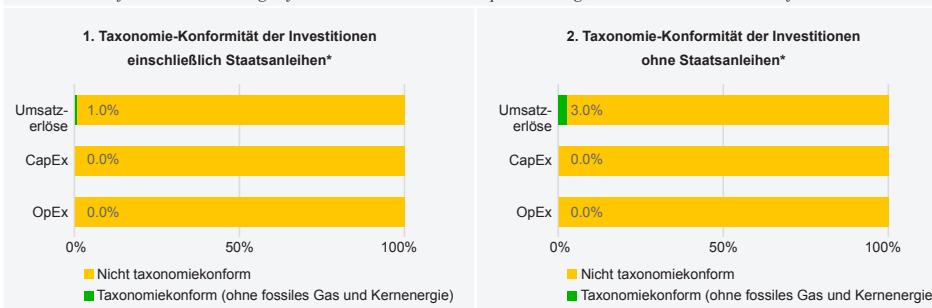
Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf 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

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben (CapEx)**, die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 1%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 3%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden können, bei denen aber nicht davon ausgegangen wird, dass sie die vorstehend beschriebenen ökologischen oder sozialen Merkmale bewerben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement.
- ESG-Scoring, bei dem die Emittenten anhand von ESG-Faktoren bewertet wurden. Zum 31. Mai 2023 wiesen 96.7% des Portfolios einen ESG-Score auf.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendet keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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"/> 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"/> 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"/> mit einem sozialen Ziel	<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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenten zu bewerten. Dazu zählten 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 entsprach den im Prospekt genannten Ausschlüssen.

Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB maß 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 2023 wiesen 79% des Portfolios eine ESG-Bewertung auf der Grundlage der AB-eigenen Methodik auf, und bei 92% 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. Im Einzelnen gab es im Jahr zum 31. Mai 2023 66 ESG-Engagements bei 50 verschiedenen Emittenten im Portfolio. Bei diesen Engagements wurden 48 Diskussionen zu Umweltthemen und 31 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die im Rahmen dieser Engagements am häufigsten diskutierten Themen waren: Mitarbeitergesundheit und -sicherheit, Vergütung, Netto-Null, Datenschutz und -sicherheit, Wassermanagement

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

Ja, bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
China Bond Portfolio	Fonds und Investmentgesellschaften	10.22	Luxemburg
China Government Bond 3.02%, 05/27/31	Schatzanweisungen	5.57	China
China Government Bond 2.76%, 05/15/32	Schatzanweisungen	4.24	China
China Development Bank 3.48%, 01/08/29	Quasi-Staatsanleihen	3.72	China
China Development Bank 4.04%, 07/06/28	Quasi-Staatsanleihen	3.68	China
China Development Bank 3.66%, 03/01/31	Quasi-Staatsanleihen	3.33	China
China Government Bond 3.81%, 09/14/50	Schatzanweisungen	2.56	China
U.S. Treasury Notes 1.75%, 03/15/25	Schatzanweisungen	2.21	USA
China Development Bank 3.40%, 01/08/28	Quasi-Staatsanleihen	2.14	China
ICBCIL Finance Co., Ltd. 2.25%, 11/02/26	Industrie	1.7	Hongkong
China Government Bond 3.39%, 03/16/50	Schatzanweisungen	1.7	China
China Development Bank Financial Leasing 2.875%, 09/28/30	Finanzen	1.63	China
Airport Authority 2.40%, 03/08/28	Quasi-Staatsanleihen	1.39	Hongkong
China Development Bank 4.04%, 04/10/27	Quasi-Staatsanleihen	1.37	China
Export-Import Bank of China 3.26%, 02/24/27	Quasi-Staatsanleihen	1.34	China



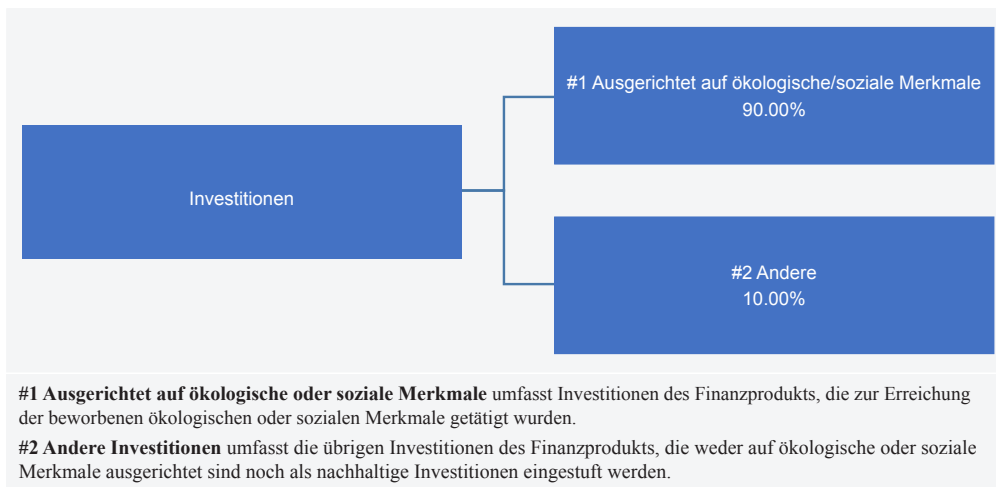
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

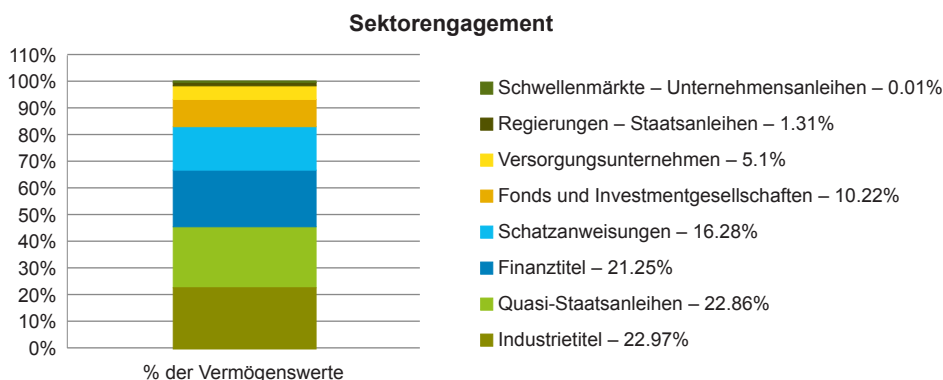
● **Wie sah die Vermögensallokation aus?**

#1 Ausgerichtet auf ökologische/soziale Merkmale: 90%

#2 Andere Investitionen: 10%



● 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-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

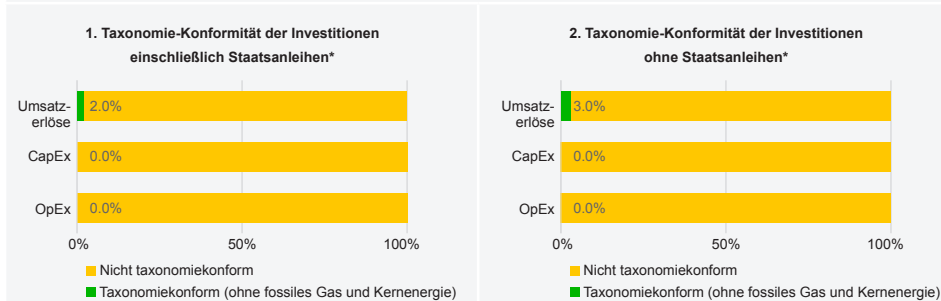
● **Wurde mit dem Finanzprodukt in EU-taxoniekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?**

- Ja:
- In fossiles Gas
 - In Kernenergie

Nein

0

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln – **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen – **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 2%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 3%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen**, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden können, bei denen aber nicht davon ausgegangen wird, dass sie die vorstehend beschriebenen ökologischen oder sozialen Merkmale bewerben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement.
- ESG-Scoring, bei dem die Emittenten anhand von ESG-Faktoren bewertet wurden. Zum 31. Mai 2023 wiesen 79.6% des Portfolios einen ESG-Score auf.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendet keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenten zu bewerten. Dazu zählten 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 entsprach den im Prospekt genannten Ausschlüssen.

Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?

AB maß 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 Mai 2023 wiesen 95% 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. Im Einzelnen gab es im Jahr zum 31. Mai 2023 117 ESG-Engagements bei 91 verschiedenen Emittenten im Portfolio. Bei diesen Engagements wurden 73 Diskussionen zu Umweltthemen und 62 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die im Rahmen dieser Engagements am häufigsten diskutierten Themen waren: Vergütung, Netto-Null, Produktsicherheit und -qualität, Möglichkeiten im Clean-Tech-Bereich, Lieferkette – Soziales.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs berücksichtigt:
 - Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 1% des Portfolios gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% des Portfolios Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (der Prozentsatz schließt Fälle ohne nachgewiesene Daten ein).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 waren 0% des Portfolios in umstrittenen Waffen gemäß SFDR-Definition engagiert.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

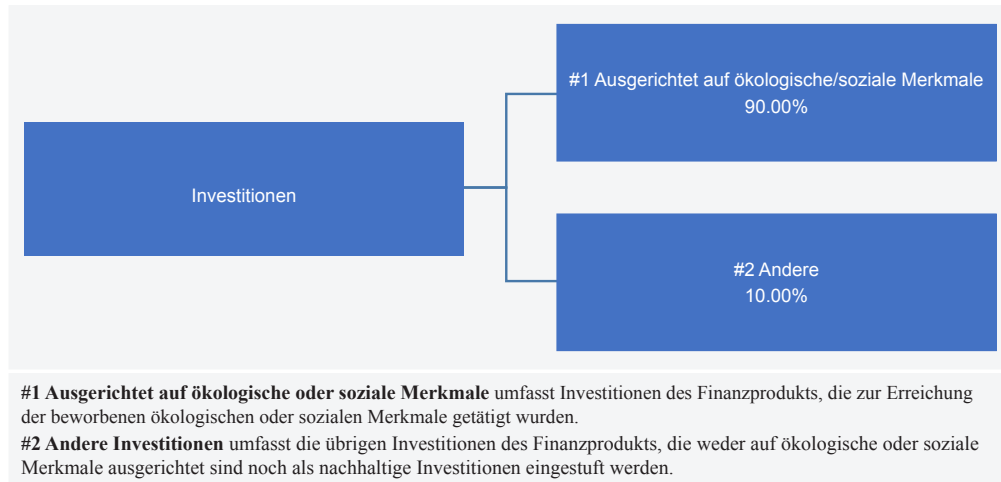
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Sustainable Euro High Yield Portfolio	Fonds und Investmentgesellschaften	1.65	Luxemburg
Blue Racer Midstream/Blue Racer Finance 7.625%, 12/15/25	Industrie	0.67	USA
WR Grace Holdings LLC 4.875%, 06/15/27	Industrie	0.66	USA
Block, Inc. 2.75%, 06/01/26	Industrie	0.62	USA
Cedar Fair/Canada's Wonderland 5.50%, 05/01/25	Industrie	0.61	USA
Hawaiian Brand Intellectual 5.75%, 01/20/26	Industrie	0.57	Kaimaninseln
Allied Universal Holdco/Allied Universal Finance 6.625%, 07/15/26	Industrie	0.56	USA
VOC Escrow Ltd. 5.00%, 02/15/28	Industrie	0.56	Bermuda
Gates Global/Gates 6.25%, 01/15/26	Industrie	0.55	USA
Prime Security Services Borrower/Prime Finance 5.75%, 04/15/26	Industrie	0.54	USA
Elanco Animal Health 6.65%, 08/28/28	Industrie	0.52	USA
Gen Digital, Inc. 6.75%, 09/30/27	Industrie	0.52	USA
NCL Corp., Ltd. 3.625%, 12/15/24	Industrie	0.52	Bermuda
SCIL IV/SCIL USA Holdings 5.375%, 11/01/26	Industrie	0.51	USA
MPT Operating Partnership LP/MPT Finance 5.00%, 10/15/27	Finanzen	0.49	USA



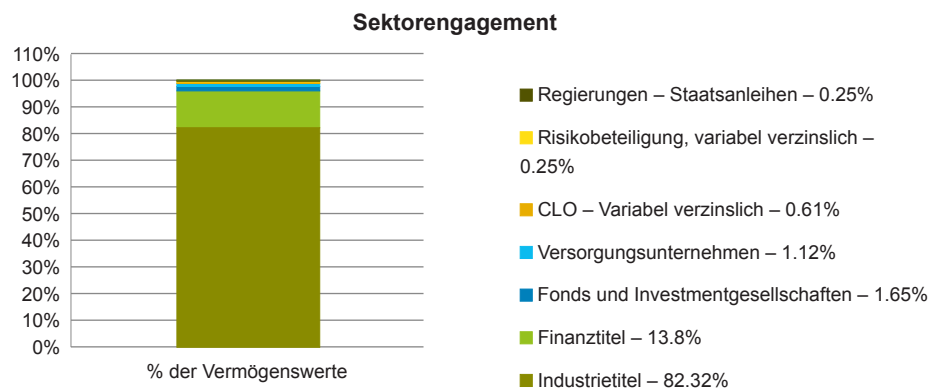
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 90%
 - #2 Andere Investitionen: 10%



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



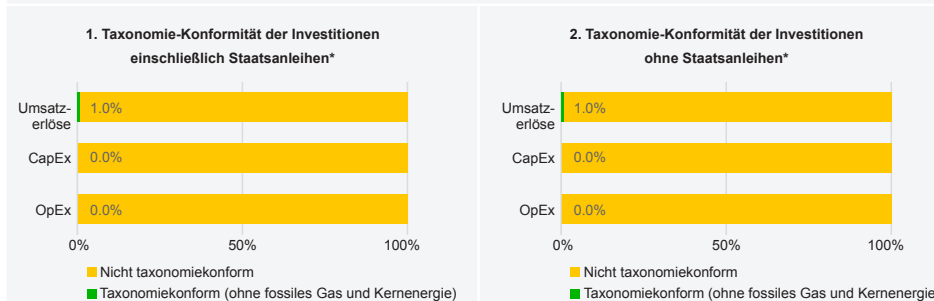
Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

● Wurde mit dem Finanzprodukt in EU-taxoniekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?

- Ja:
- In fossiles Gas
 - In Kernenergie
- Nein

Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf 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 hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln
– **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen
– **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 1%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 1%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden können, bei denen aber nicht davon ausgegangen wird, dass sie die vorstehend beschriebenen ökologischen oder sozialen Merkmale bewerben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement.
- ESG-Scoring, bei dem die Emittenten anhand von ESG-Faktoren bewertet wurden. Zum 31. Mai 2023 wiesen 95.8% des Portfolios einen ESG-Score auf.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendet keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

Name des Produkts: Short Duration Income Portfolio

Unternehmenskennung (LEI-Code): 254900ZJGV0OD53CBF82

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenten zu bewerten. Dazu zählten 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 entsprach den im Prospekt genannten Ausschlüssen.

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB maß 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 2023 wiesen 100% 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. Im Einzelnen gab es im Jahr zum 31. Mai 2023 97 ESG-Engagements bei 76 verschiedenen Emittenten im Portfolio. Bei diesen Engagements wurden 57 Diskussionen zu Umweltthemen und 55 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagements eintrag Diskussionen zu mehreren Themen umfassen kann). Die im Rahmen dieser Engagements am häufigsten diskutierten Themen waren: Vergütung, Netto-Null, Lieferkette – Umwelt, Wassermanagement, Verpackungsmüll.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

Ja, das Portfolio hat die folgenden PAIs berücksichtigt:

- Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
- Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 1% des Portfolios gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% des Portfolios Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (der Prozentsatz schließt Fälle ohne nachgewiesene Daten ein).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 waren 0% des Portfolios in umstrittenen Waffen gemäß SFDR-Definition engagiert.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
U.S. Treasury Bonds 6.75%, 08/15/26	Schatzobligationen	14.02	USA
U.S. Treasury Bonds 6.00%, 02/15/26	Schatzobligationen	13.99	USA
U.S. Treasury Notes 3.00%, 07/31/24	Schatzobligationen	8.42	USA
U.S. Treasury Notes 4.25%, 12/31/24	Schatzobligationen	6.32	USA
U.S. Treasury Notes 1.50%, 01/31/27	Schatzobligationen	3.91	USA
U.S. Treasury Bonds 6.125%, 11/15/27	Schatzobligationen	3.16	USA
Mortgage Income Portfolio	Fonds und Investmentgesellschaften	2.12	Luxemburg
Asia Income Opportunities Portfolio	Fonds und Investmentgesellschaften	2.05	Luxemburg
U.S. Treasury Notes 2.625%, 05/31/27	Schatzobligationen	1.51	USA
Emerging Market Corporate Debt Portfolio	Fonds und Investmentgesellschaften	1.46	Luxemburg
U.S. Treasury Notes 4.375%, 10/31/24	Schatzobligationen	0.86	USA
U.S. Treasury Notes 3.50%, 01/31/28	Schatzobligationen	0.46	USA
Santander UK Group Holdings 6.833%, 11/21/26	Finanzen	0.45	Vereinigtes Königreich
Connecticut Ave Securities Trust 8.823%, 05/25/42	Risikobeteiligung, variabel verzinslich	0.42	USA
Harley-Davidson Financial Services 6.50%, 03/10/28	Industrie	0.37	USA



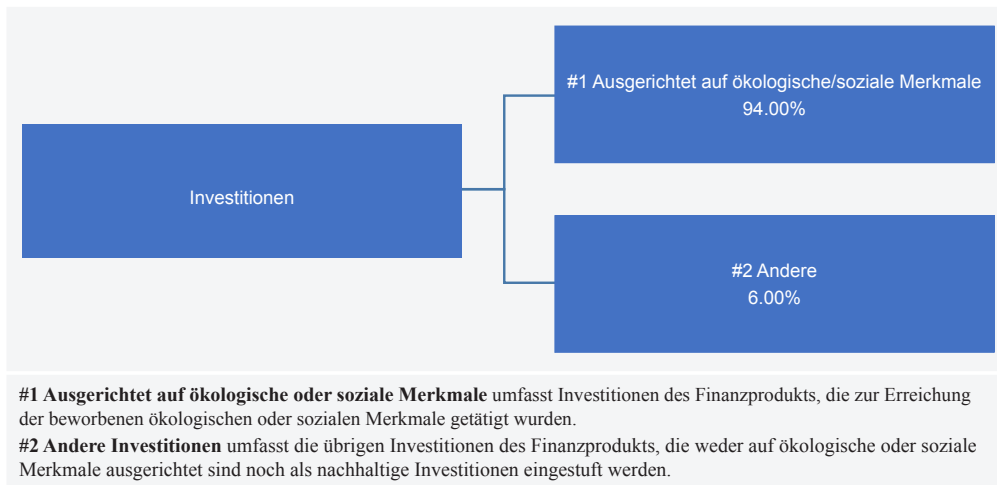
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

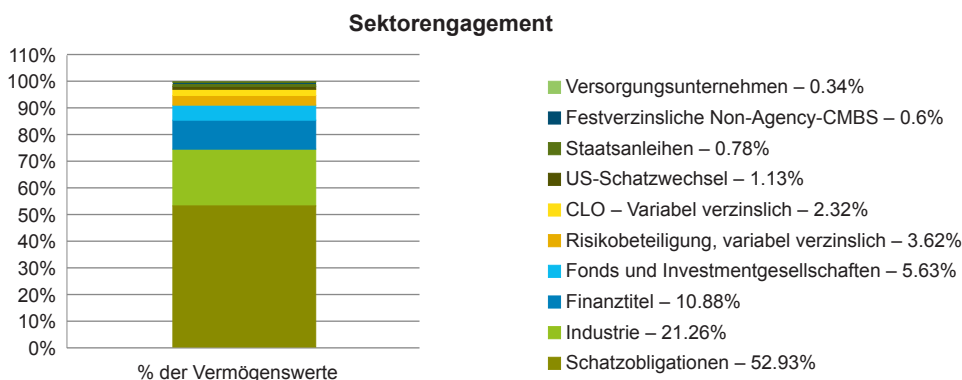
● Wie sah die Vermögensallokation aus?

#1 Ausgerichtet auf ökologische/soziale Merkmale: 94%

#2 Andere Investitionen: 6%



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



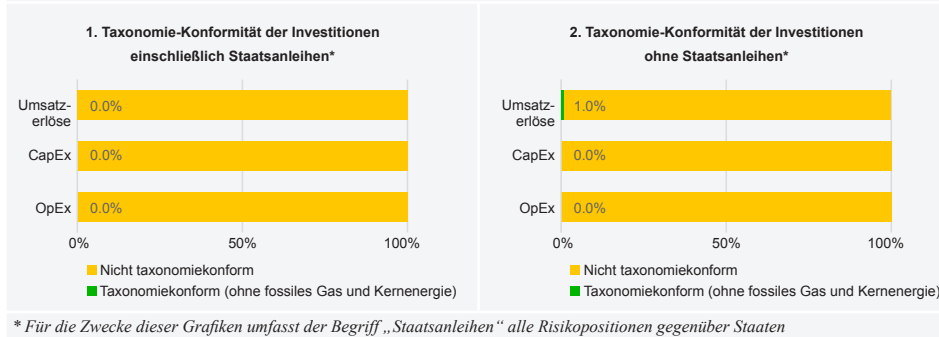
Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf 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

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 0%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 1%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden können, bei denen aber nicht davon ausgegangen wird, dass sie die vorstehend beschriebenen ökologischen oder sozialen Merkmale bewerben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement.
- ESG-Scoring, bei dem die Emittenten anhand von ESG-Faktoren bewertet wurden. Zum 31. Mai 2023 wiesen 100% des Portfolios einen ESG-Score auf.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendet keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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: 31.00% <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: 65.00%	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt.



Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?

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, sowie in das Thema Institutionen mit Blick auf staatliche Schuldverschreibungen. Alle Emittenten müssen direkt zum Erreichen von mindestens einem SDG der Vereinten Nationen beitragen.

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die nachhaltigen Ziele dieses Finanzprodukts erreicht werden.

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.

Nachstehend sind die drei wichtigsten SDGs nach konformer Portfoliogewichtung zum 31. Mai 2023 näher aufgeführt. Bitte beachten Sie, dass Emittenten mit mehr als einem SDG konform sein können. Für die nachstehende Berechnung werden Emittenten jedoch dem primären SDG, mit dem sie konform sind, zugeordnet, und ein Emittent kann nur einem SDG zugeordnet werden.

SDG 9 „Industrie, Innovation und Infrastruktur“: 19%

SDG 3 „Gesundheit und Wohlergehen“: 14%

SDG 7 „Bezahlbare und saubere Energie“: 13%

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?

n. z.

Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?

n. z.

Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Die Artikel-9-Produkte von AB nutzten eine Kombination aus einer sektorbezogenen Politik für Ausschlüsse 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 – Keinen erheblichen Schaden verursachen) 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 eines erheblichen Schadens 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.

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?**

Ja, für jede nachhaltige Anlage im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier das DNSH-Prinzip erfüllt.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Ja,

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAIs zu berücksichtigen, und hatte die folgenden zwei zusätzlichen PAIs ausgewählt:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

An der Weiterentwicklung des PAI-Frameworks wird derzeit gearbeitet.

Wie bereits erwähnt, werden PAI-Indikatoren im Rahmen der Ausschlusspolitik des Portfolios berücksichtigt und fließen auch in die AB-eigene Methodik ein, um festzustellen, ob ein bestimmtes Wertpapier den DNSH-Grundsatz sowie die Ausschlusspolitik des Portfolios erfüllt.

Weitere Informationen zu den PAI werden im European ESG Template (EET) veröffentlicht.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Grifols Escrow Issuer SA 3.875%, 10/15/28	Industrie	1.59	Spanien
ZF Finance GmbH 2.00%, 05/06/27	Industrie	1.25	Deutschland
IHO Verwaltungs GmbH 8.75%, 05/15/28	Industrie	1.23	Deutschland
Nidda Healthcare Holding 7.50%, 08/21/26	Industrie	1.13	Deutschland
Ford Motor Credit Co. LLC 6.125%, 05/15/28	Industrie	1.05	USA
Telecom Italia SpA/Milano 6.875%, 02/15/28	Industrie	1.02	Italien
United Group BV 3.125%, 02/15/26	Industrie	0.93	Niederlande
Techem Verwaltungsgesellschaft 2.00%, 07/15/25	Industrie	0.92	Deutschland
Reno de Medici SpA 8.207%, 12/14/26	Industrie	0.91	Italien
Faurecia SE 2.75%, 02/15/27	Industrie	0.9	Frankreich
Telefonica Europe BV 2.502%, 02/05/27	Industrie	0.9	Niederlande
Lorca Telecom Bondco SA 4.00%, 09/18/27	Industrie	0.89	Spanien
Virgin Media Vendor Financing 4.875%, 07/15/28	Industrie	0.88	Irland
PPF Telecom Group BV 3.25%, 09/29/27	Industrie	0.88	Niederlande
Paprec Holding SA 3.50%, 07/01/28	Industrie	0.87	Frankreich

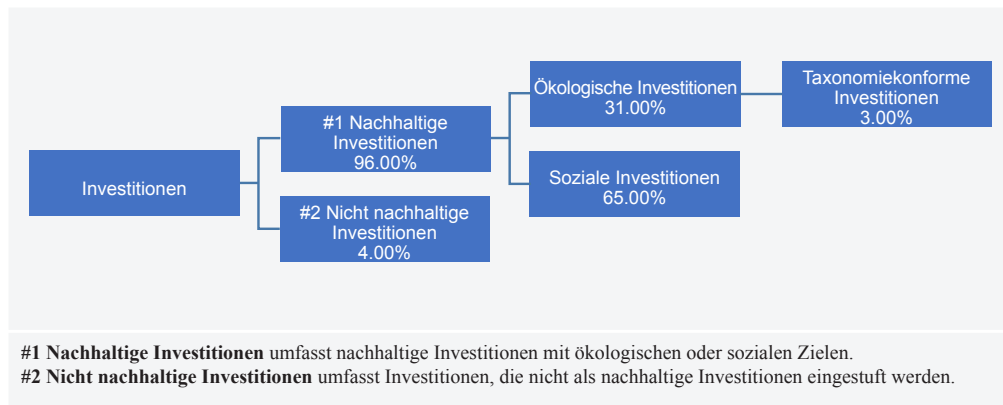


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

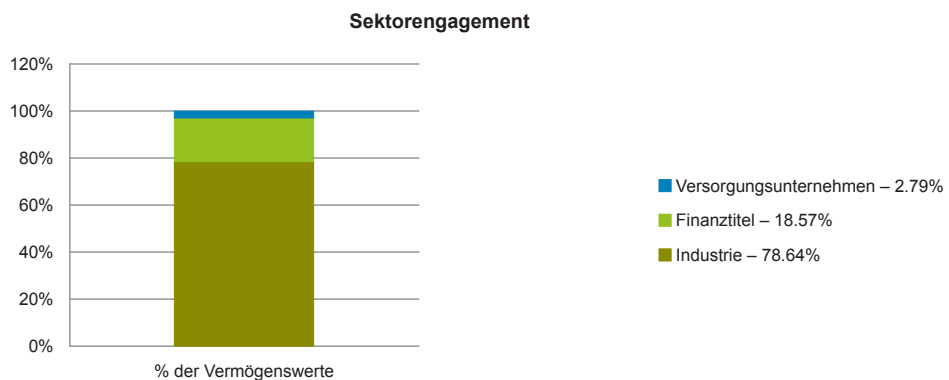
Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

Wie sah die Vermögensallokation aus?

Sustainable: 96% (ökologisch: 31%, sozial: 65%), taxonomiekonform: 3%
 Nicht nachhaltig: 4%



In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

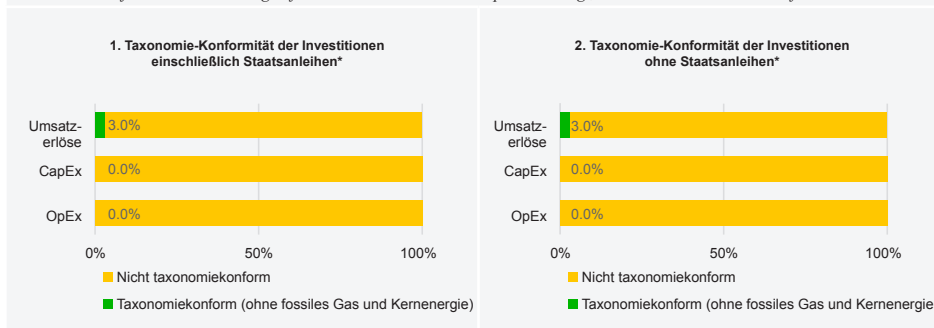
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für fossiles Gas die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für Kernenergie beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

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 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. Er kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringfügiges Engagement in solchen Tätigkeiten aufweisen.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 der 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.

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 3%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 3%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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?

Der Anteil nachhaltiger Investitionen mit einem sozialen Ziel beträgt 65%.

Welche Investitionen fielen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Zahlungsmittel und Zahlungsmitteläquivalente sind keine nachhaltigen Anlagen und wurden aus Liquiditätsgründen gehalten. Das Portfolio kann zu verschiedenen Zeitpunkten des Geschäftsjahres auch Derivate zur Absicherung und zur effizienten Portfolioverwaltung eingesetzt haben. Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Siehe vorherige Frage „Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?“



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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"/> <input checked="" type="checkbox"/> Ja		<input type="radio"/> <input type="radio"/> <input type="checkbox"/> Nein	
<input checked="" type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt : 34.00%	<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: 62.00%	<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?

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, sowie in das Thema Institutionen mit Blick auf staatliche Schuldverschreibungen. Alle Emittenten trugen direkt zum Erreichen von mindestens einem SDG der Vereinten Nationen bei.

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die nachhaltigen Ziele dieses Finanzprodukts erreicht werden.

● 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.

Nachstehend sind die drei wichtigsten SDGs nach konformer Portfoliogewichtung zum 31. Mai 2023 näher aufgeführt. Bitte beachten Sie, dass Emittenten mit mehr als einem SDG konform sein können. Für die nachstehende Berechnung werden Emittenten jedoch dem primären SDG, mit dem sie konform sind, zugeordnet, und ein Emittent kann nur einem SDG zugeordnet werden.

SDG 13 „Maßnahmen zum Klimaschutz“: 26 %

SDG 8 „Menschenwürdige Arbeit und Wirtschaftswachstum“: 24%

SDG 3 „Gesundheit und Wohlergehen“: 13%

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?

n. z.

● Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?

n. z.

● Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Die Artikel-9-Produkte von AB nutzten eine Kombination aus einer sektorbezogenen Politik für Ausschlüsse 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 – Keinen erheblichen Schaden verursachen) 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 eines erheblichen Schadens 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.

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?**

Ja, für jede nachhaltige Anlage im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier das DNSH-Prinzip erfüllt.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Ja,

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAIs zu berücksichtigen, und hatte die folgenden zwei zusätzlichen PAIs ausgewählt:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

An der Weiterentwicklung des PAI-Frameworks wird derzeit gearbeitet.

Wie bereits erwähnt, werden PAI-Indikatoren im Rahmen der Ausschlusspolitik des Portfolios berücksichtigt und fließen auch in die AB-eigene Methodik ein, um festzustellen, ob ein bestimmtes Wertpapier den DNSH-Grundsatz sowie die Ausschlusspolitik des Portfolios erfüllt.

Weitere Informationen zu den PAI werden im European ESG Template (EET) veröffentlicht.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Bundesobligation, 10/10/25	Schatzanweisungen	3.5	Deutschland
Bank of America Corp. 2.456%, 10/22/25	Finanzen	1.17	USA
EDP Finance BV 1.71%, 01/24/28	Versorgungsunternehmen	1.08	Niederlande
CNH Industrial Finance Europe 1.875%, 01/19/26	Industrie	1.06	Luxemburg
Caisse Francaise de Financement Local 0.10%, 11/13/29	Gedekte Anleihen	0.97	Frankreich
Global Payments, Inc. 3.20%, 08/15/29	Industrie	0.97	USA
Healthcare Realty Holdings 3.10%, 02/15/30	Finanzen	0.96	USA
Sparebanken Soer Boligkreditt 0.01%, 10/26/26	Gedekte Anleihen	0.94	Norwegen
ABN AMRO Bank NV 3.324%, 03/13/37	Finanzen	0.92	Niederlande
Micron Technology, Inc. 2.703%, 04/15/32	Industrie	0.89	USA
Prudential Financial 5.20%, 03/15/44	Finanzen	0.87	USA
Mastercard, Inc. 1.00%, 02/22/29	Industrie	0.86	USA
Banco Bilbao Vizcaya Argentaria 1.00%, 01/16/30	Finanzen	0.79	Spanien
American Intl Group 5.75%, 04/01/48	Finanzen	0.78	USA
Orsted AS 2.50%, 02/18/21	Versorgungsunternehmen	0.72	Dänemark

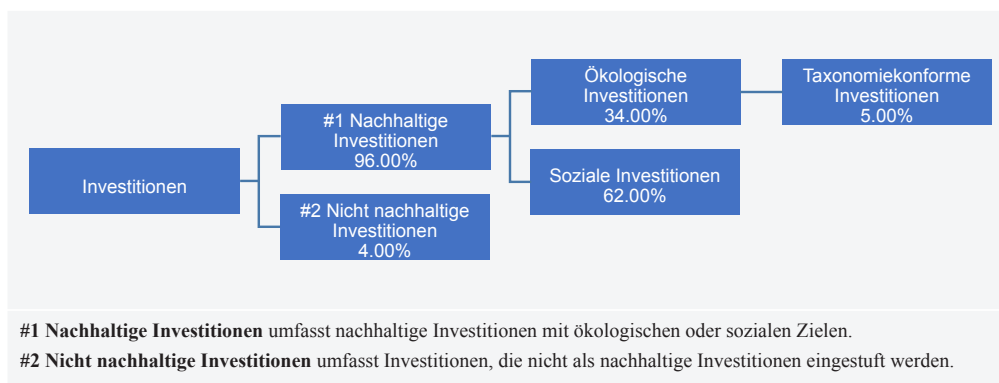


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

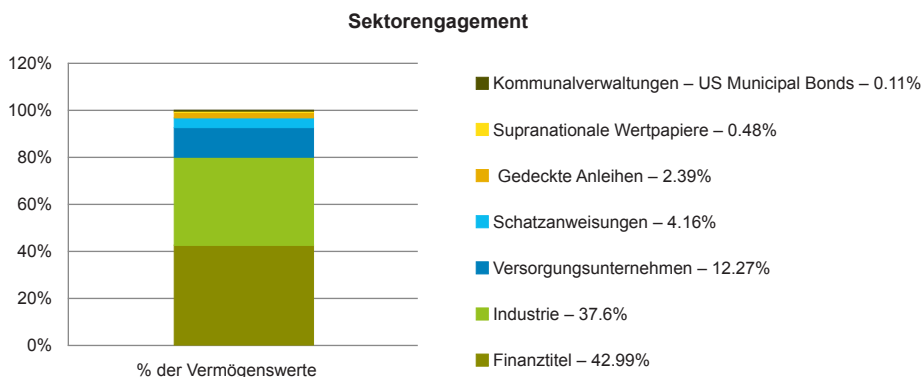
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

Wie sah die Vermögensallokation aus?

Sustainable: 96% (ökologisch: 34%, sozial: 62%), taxonomiekonform: 5%
 Nicht nachhaltig: 4%



In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

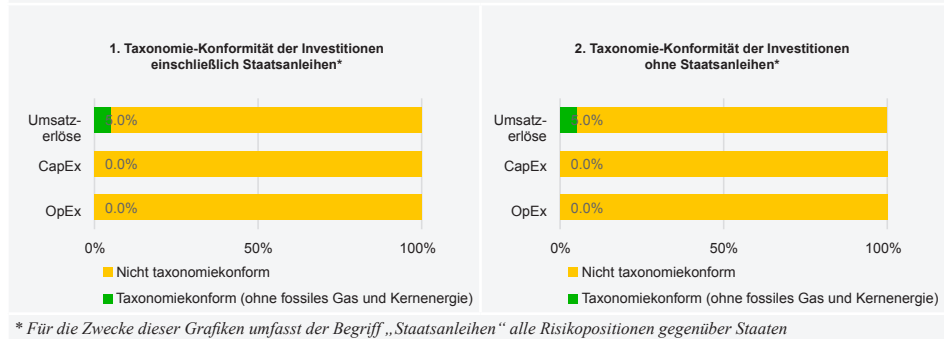
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

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 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. Er kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringfügiges Engagement in solchen Tätigkeiten aufweisen.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 der 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.

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 5%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 5%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



● **Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?**

29%



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?

Der Anteil nachhaltiger Investitionen mit einem sozialen Ziel beträgt 62%.

Welche Investitionen fielen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Zahlungsmittel und Zahlungsmitteläquivalente sind keine nachhaltigen Anlagen und wurden aus Liquiditätsgründen gehalten. Das Portfolio kann zu verschiedenen Zeitpunkten des Geschäftsjahres auch Derivate zur Absicherung und zur effizienten Portfolioverwaltung eingesetzt haben. Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Siehe vorherige Frage „Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?“



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger Wirtschaftstätigkeiten. Nachhaltige Investitionen mit einem Umweltziel könnten taxonomiekonform sein oder nicht.



Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die nachhaltigen Ziele dieses Finanzprodukts erreicht werden.

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.

Wurden mit diesem Finanzprodukt nachhaltige Investitionen angestrebt?

<input checked="" type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> Ja		<input type="radio"/> <input type="radio"/> <input type="checkbox"/> Nein	
<input checked="" type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem Umweltziel getätigt : 32.00%	<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"/>	<input checked="" 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 checked="" type="checkbox"/>	<input checked="" 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 checked="" type="checkbox"/>	Es wurden damit nachhaltige Investitionen mit einem sozialen Ziel getätigt: 66.00%	<input type="checkbox"/>	<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?

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, sowie in das Thema Institutionen mit Blick auf staatliche Schuldverschreibungen. Alle Emittenten trugen direkt zum Erreichen von mindestens einem SDG der Vereinten Nationen bei.

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.

Nachstehend sind die drei wichtigsten SDGs nach konformer Portfoliogewichtung zum 31. Mai 2023 näher aufgeführt. Bitte beachten Sie, dass Emittenten mit mehr als einem SDG konform sein können. Für die nachstehende Berechnung werden Emittenten jedoch dem primären SDG, mit dem sie konform sind, zugeordnet, und ein Emittent kann nur einem SDG zugeordnet werden.

SDG 16 „Frieden, Gerechtigkeit und starke Institutionen“: 23%

SDG 13 „Maßnahmen zum Klimaschutz“: 14%

SDG 8 „Menschenwürdige Arbeit und Wirtschaftswachstum“: 13%

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?

n. z.

Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?

n. z.

Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Die Artikel-9-Produkte von AB nutzten eine Kombination aus einer sektorbezogenen Politik für Ausschlüsse 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 – Keinen erheblichen Schaden verursachen) 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 eines erheblichen Schadens 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.

● **Standen die nachhaltigen Investitionen mit den OECD-Leitsätzen für multinationale Unternehmen und den Leitprinzipien der Vereinten Nationen für Wirtschaft und Menschenrechte in Einklang?**

Ja, für jede nachhaltige Anlage im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier das DNSH-Prinzip erfüllt.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Ja,

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAIs zu berücksichtigen, und hatte die folgenden zwei zusätzlichen PAIs ausgewählt:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

An der Weiterentwicklung des PAI-Frameworks wird derzeit gearbeitet.

Wie bereits erwähnt, werden PAI-Indikatoren im Rahmen der Ausschlusspolitik des Portfolios berücksichtigt und fließen auch in die AB-eigene Methodik ein, um festzustellen, ob ein bestimmtes Wertpapier den DNSH-Grundsatz sowie die Ausschlusspolitik des Portfolios erfüllt.

Weitere Informationen zu den PAI werden im European ESG Template (EET) veröffentlicht.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
U.S. Treasury Bonds 6.50%, 11/15/26	Schatzobligationen	13.19	USA
U.S. Treasury Notes 2.75%, 08/15/32	Schatzobligationen	4.3	USA
U.S. Treasury Notes 4.125%, 01/31/25 - 11/15/32	Schatzobligationen	2.14	USA
U.S. Treasury Notes 4.375%, 10/31/24	Schatzobligationen	1.24	USA
U.S. Treasury Bonds 6.25%, 05/15/30	Schatzobligationen	1.22	USA
CAB SELAS 3.375%, 02/01/28	Industrie	0.71	Frankreich
Canadian Government Bond 2.25%, 12/01/29	Schatzobligationen	0.67	Kanada
Aegon NV 5.50%, 04/11/48	Finanzen	0.67	Niederlande
Celulosa Arauco y Constitucion 4.20%, 01/29/30	Industrie	0.64	Chile
Morgan Stanley Bank of America Merrill Lynch Trust 3.708%, 05/15/46	Festverzinsliche Non-Agency-CMBS	0.63	USA
Micron Technology, Inc. 2.703%, 04/15/32	Industrie	0.62	USA
U.S. Treasury Notes 3.50%, 02/15/33	Schatzobligationen	0.6	USA
Cooperatieve Rabobank UA 4.625%, 12/29/25	Finanzen	0.6	Niederlande
SK Hynix, Inc. 2.375%, 01/19/31	Industrie	0.6	Südkorea
Citigroup Commercial Mortgage Trust 4.747%, 02/10/49	Festverzinsliche Non-Agency-CMBS	0.59	USA

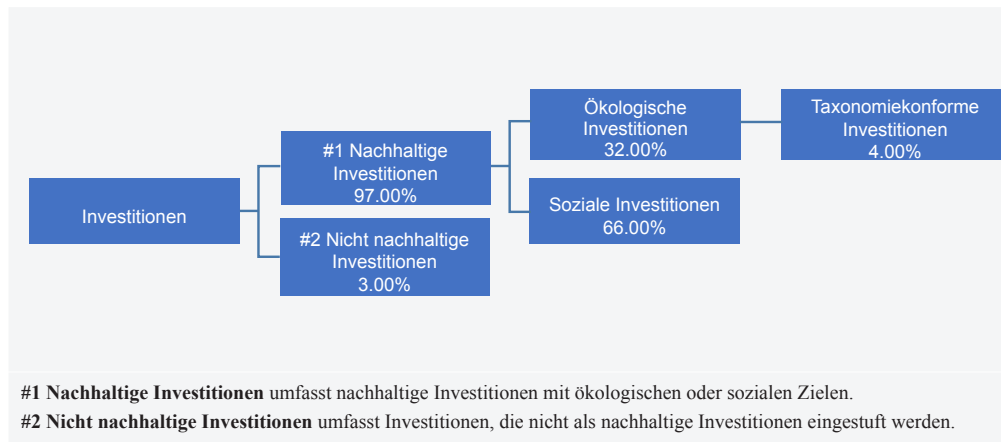


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

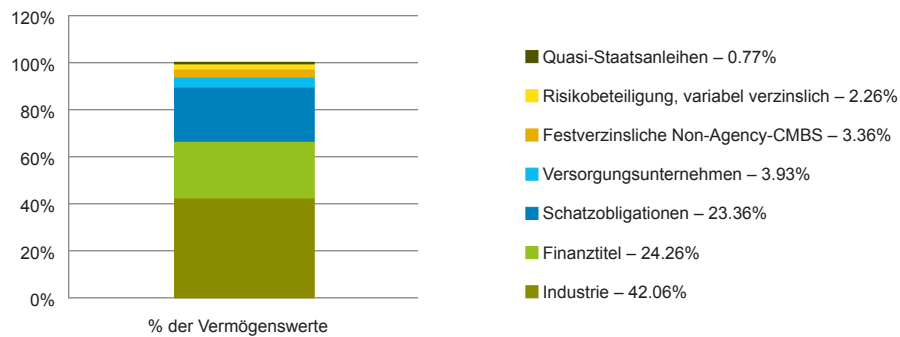
Wie sah die Vermögensallokation aus?

Sustainable: 97% (ökologisch: 32%, sozial: 66%), taxonomiekonform: 4%
Nicht nachhaltig: 3%



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-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

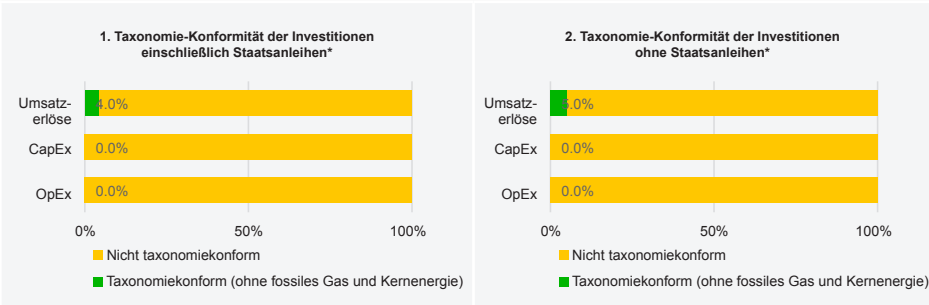
● Wurde mit dem Finanzprodukt in EU-taxoniekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?

- Ja:
 In fossiles Gas In Kernenergie

Nein

Zum Zeitpunkt der Erstellung dieses Berichts gibt es 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. Er kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringfügiges Engagement in solchen Tätigkeiten aufweisen.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxoniekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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

Taxoniekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten der 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

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 4%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 5%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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?

Der Anteil nachhaltiger Investitionen mit einem sozialen Ziel beträgt 66%.

Welche Investitionen fielen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Zahlungsmittel und Zahlungsmitteläquivalente sind keine nachhaltigen Anlagen und wurden aus Liquiditätsgründen gehalten. Das Portfolio kann zu verschiedenen Zeitpunkten des Geschäftsjahres auch Derivate zur Absicherung und zur effizienten Portfolioverwaltung eingesetzt haben. Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Siehe vorherige Frage „Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?“



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das nachhaltige Ziel des Finanzprodukts erreicht wird

Das Portfolio verwendete keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von nachhaltigen Investitionen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielelementen zu bewerten. Dazu zählten 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 entsprach den im Prospekt genannten Ausschlüssen.

● **Wie haben die Nachhaltigkeitsindikatoren abgeschnitten?**

AB maß 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 2023 wiesen 92% 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. Im Einzelnen gab es im Jahr zum 31. Mai 2023 126 ESG-Engagements bei 94 verschiedenen Emittenten im Portfolio. Bei diesen Engagements wurden 69 Diskussionen zu Umweltthemen und 74 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die im Rahmen dieser Engagements am häufigsten diskutierten Themen waren: Vergütung, Netto-Null, Produktsicherheit und -qualität, Verpackungsmüll, Lieferkette – Soziales.

AB hat die Einhaltung der im Prospekt aufgeführten Ausschlüsse überwacht und bestätigt, dass diese eingehalten wurden.

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs berücksichtigt:
 - Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 2% des Portfolios gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% des Portfolios Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (der Prozentsatz schließt Fälle ohne nachgewiesene Daten ein).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 waren 0% des Portfolios in umstrittenen Waffen gemäß SFDR-Definition engagiert.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

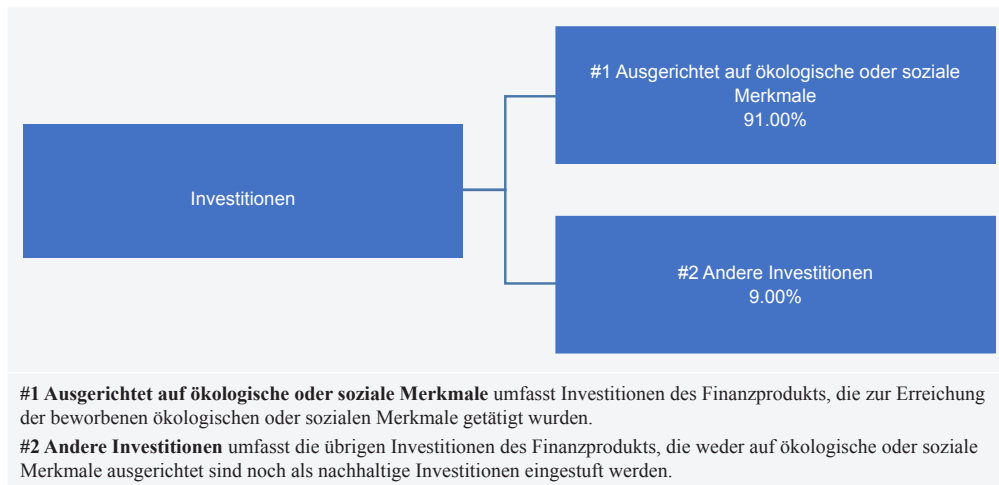
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
U.S. Treasury Notes 1.50%, 09/30/24	Schatzanweisungen	1.09	USA
AB Financial Credit Portfolio	Fonds und Investmentgesellschaften	1.02	Luxemburg
Ford Motor Co. 4.75%, 01/15/43	Industrie	0.69	USA
American Airlines/AAAdvantage 5.50%, 04/20/26	Industrie	0.62	Multinational
Albertsons/Safeway 3.50%, 03/15/29	Industrie	0.61	USA
AB Mortgage Income Portfolio	Fonds und Investmentgesellschaften	0.61	Luxemburg
Tenet Healthcare Corp. 6.125%, 10/01/28 - 06/15/30	Industrie	0.59	USA
Santander UK Group Holdings 6.833%, 11/21/26	Finanzen	0.51	Vereinigtes Königreich
INEOS Quattro Finance 2 3.375%, 01/15/26	Industrie	0.5	Vereinigtes Königreich
Specialty Building Products Holdings 6.375%, 09/30/26	Industrie	0.48	USA
Altice Financing SA 5.00%, 01/15/28	Industrie	0.47	Luxemburg
Occidental Petroleum 5.55%, 03/15/26	Industrie	0.47	USA
Telecom Italia Capital SA 6.00%, 09/30/34	Industrie	0.47	Luxemburg
Eco Material Technologies 7.875%, 01/31/27	Industrie	0.45	USA
CCO Holdings 4.25%, 02/01/31 - 01/15/34	Industrie	0.45	USA



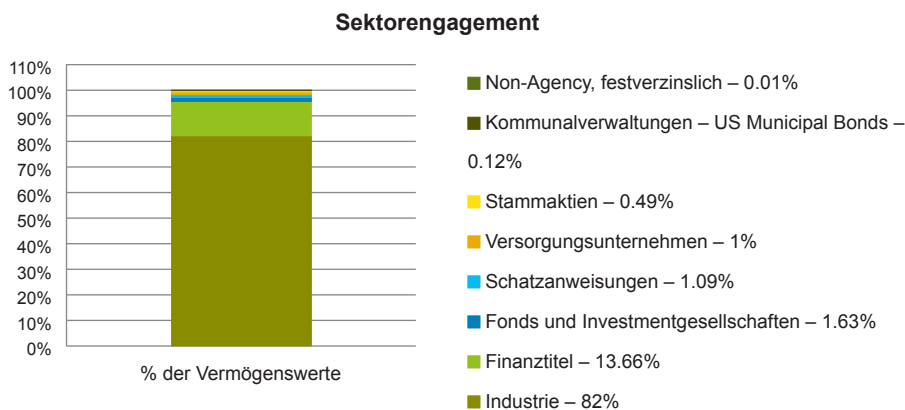
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 91%
 - #2 Andere Investitionen: 9%



● **In welchen Wirtschaftssektoren wurden die Investitionen getätigt?**



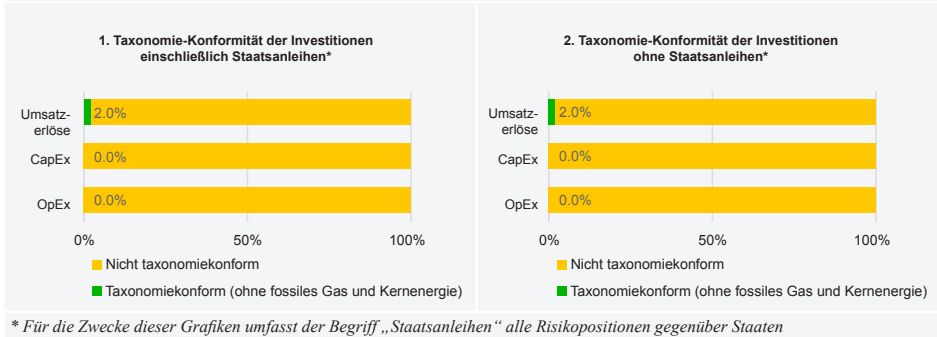
Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf 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 investiert?**

- Ja:
- In fossiles Gas
 - In Kernenergie
- Nein
- 0

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben** (CapEx), die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen
- **Betriebsausgaben** (OpEx), die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 2%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 2%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.

 sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



● **Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?**

n. z.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden können, bei denen aber nicht davon ausgegangen wird, dass sie die vorstehend beschriebenen ökologischen oder sozialen Merkmale bewerben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Zu Absicherungszwecken eingesetzte Derivate.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement.
- ESG-Scoring, bei dem die Emittenten anhand von ESG-Faktoren bewertet wurden. Zum 31. Mai 2023 wiesen 92.7% des Portfolios einen ESG-Score auf.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendet keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 .



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 nutzte Fundamentaldatenanalyse, einschließlich der Berücksichtigung von ESG-Faktoren, um Zielemittenten zu bewerten.
- Engagement: AB ermutigte Unternehmen, 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 der Gesellschaft 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.

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. Dies beinhaltet unter anderem die Überprüfung, Überwachung und/oder Messung der verschiedenen ESG-Faktoren oder Themen, die im Rahmen der verschiedenen quantitativen und qualitativen Methoden berücksichtigt werden.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 49% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch ESG-Research und -Scoring sowie Engagement in ökologischen und sozialen Fragen bewerben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 714 ESG-Engagement-Einträge bei 470 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 428 Diskussionen zu Umweltthemen und 428 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementsbeitrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren Vergütung, Organisationskultur, Möglichkeiten im Bereich umweltfreundlicher Gebäude, Produktsicherheit und -qualität, Datenschutz und -sicherheit.

Dieses Portfolio verfolgt eine Anlagestrategie, bei der der Anlageverwalter das Engagement über verschiedenen Anlageklassen hinweg flexibel anpasst, um unter allen Marktbedingungen ein optimales Risiko-/Ertragsprofil zu erzielen. Dementsprechend können sich die Anlagestrategie und die Art und Weise, wie AB die Strategie umsetzt, im Laufe der Zeit verändern und angepasst werden, wenn sich die Marktbedingungen ändern. Im vorangegangenen Geschäftsjahr hat AB aufgrund verschiedener Faktoren, wie z. B. Marktveränderungen, die Anlagestrategie so umgesetzt, dass es ein zusätzliches Engagement in Anlageklassen gab, die nicht die Kriterien für die Bewerbung von ökologischen oder sozialen Merkmalen erfüllten, was zum 31. Mai 2023 zu einem ökologische oder soziale Merkmale bewerbenden Nettovermögen mit von 49% führte. Obwohl das ökologische oder soziale Merkmale bewerbende Nettovermögen unter dem im Prospekt angegebenen Anteil von 51% liegt, hat AB ermittelt, dass das Portfolio über das Geschäftsjahr ökologische oder soziale Merkmale in Übereinstimmung mit der SFDR beworben hat.

Weitere Informationen zu diesen Indikatoren finden Sie in den nachhaltigkeitsbezogenen Offenlegungen von AB unter www.alliancebernstein.com/go/MAS8webdisclosures

● ... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

Ja, das Portfolio hat die folgenden PAIs berücksichtigt:

- Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
- Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 3% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 1% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
U.S. Treasury Notes 1.625%, 08/15/29	Schatzanweisungen	1.85	USA
Microsoft Corp.	Informationstechnologie	1.84	USA
U.S. Treasury Notes 0.375%, 01/31/26	Schatzanweisungen	1.6	USA
Apple, Inc.	Informationstechnologie	1.55	USA
U.S. Treasury Notes 4.125%, 01/31/25 - 11/15/32	Schatzanweisungen	1.34	USA
U.S. Treasury Notes 0.625%, 07/31/26 - 08/15/30	Schatzanweisungen	1.18	USA
U.S. Treasury Notes 0.875%, 06/30/26 - 11/15/30	Schatzanweisungen	1.09	USA
U.S. Treasury Notes 4.50%, 11/30/24	Schatzanweisungen	0.92	USA
U.S. Treasury Notes 4.375%, 10/31/24	Schatzanweisungen	0.69	USA
U.S. Treasury Notes 1.125%, 10/31/26	Schatzanweisungen	0.69	USA
Alphabet, Inc.	Kommunikationsdienste	0.65	USA
Amazon.com, Inc.	Zyklische Konsumgüter	0.53	USA
Eli Lilly & Co.	Gesundheitswesen	0.52	USA
AB Emerging Market Corporate Debt Portfolio	Fonds und Investmentgesellschaften	0.52	Luxemburg
AB Euro High Yield Portfolio	Fonds und Investmentgesellschaften	0.48	Luxemburg



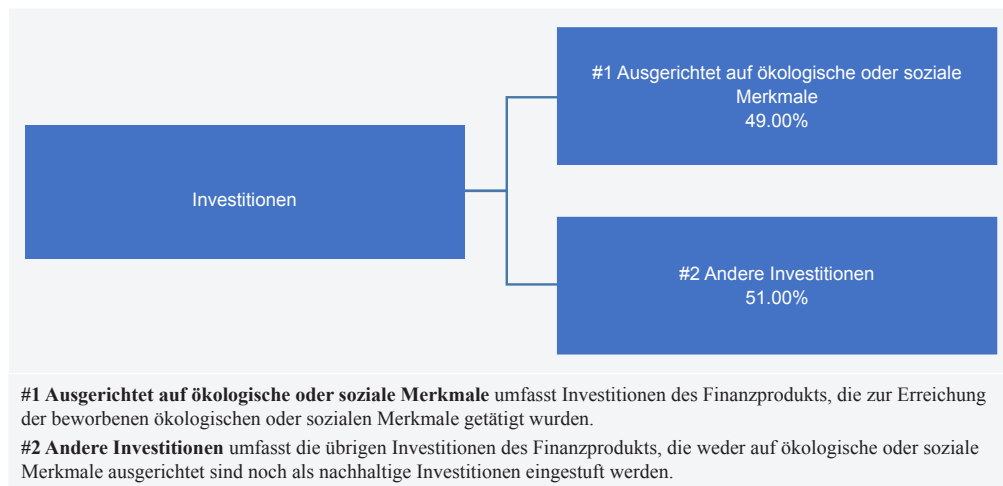
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

● **Wie sah die Vermögensallokation aus?**

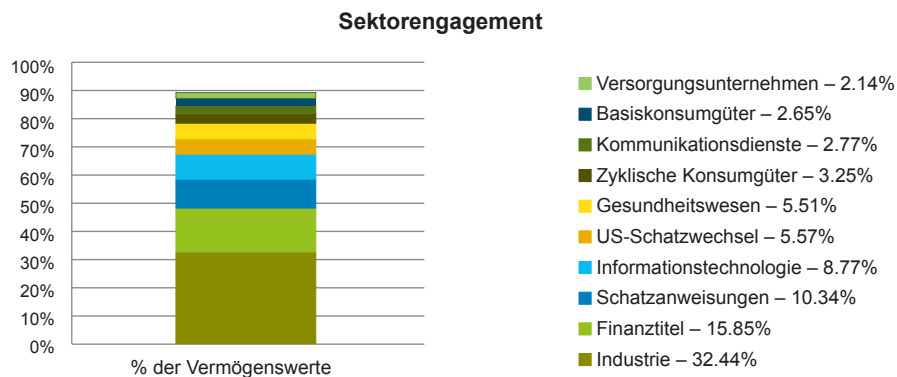
- #1 Ausgerichtet auf ökologische/soziale Merkmale: 49%
- #2 Andere Investitionen: 51%

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

Dieses Portfolio verfolgt eine Anlagestrategie, bei der der Anlageverwalter das Engagement über verschiedenen Anlageklassen hinweg flexibel anpasst, um unter allen Marktbedingungen ein optimales Risiko-/Ertragsprofil zu erzielen. Dementsprechend können sich die Anlagestrategie und die Art und Weise, wie AB die Strategie umsetzt, im Laufe der Zeit verändern und angepasst werden, wenn sich die Marktbedingungen ändern. Im vorangegangenen Geschäftsjahr hat AB aufgrund verschiedener Faktoren, wie z. B. Marktveränderungen, die Anlagestrategie so umgesetzt, dass es ein zusätzliches Engagement in Anlageklassen gab, die nicht die Kriterien für die Bewerbung von ökologischen oder sozialen Merkmalen erfüllten, was zum 31. Mai 2023 zu einem ökologische oder soziale Merkmale bewerbenden Nettovermögen mit von 49% führte. Obwohl das ökologische oder soziale Merkmale bewerbende Nettovermögen unter dem im Prospekt angegebenen Anteil von 51% liegt, hat AB ermittelt, dass das Portfolio über das Geschäftsjahr ökologische oder soziale Merkmale in Übereinstimmung mit der SFDR beworben hat.



In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



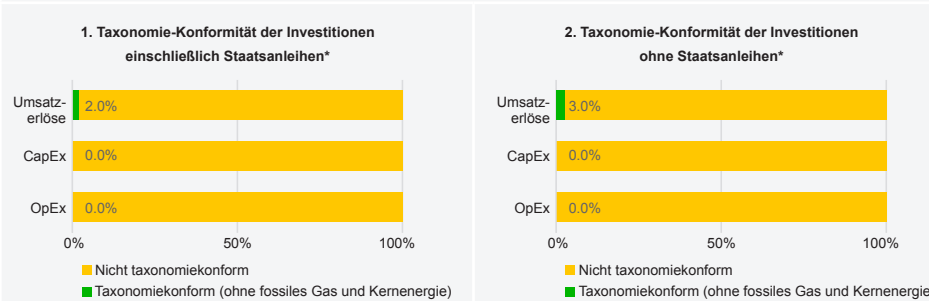
Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf 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

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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 die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen
- **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.

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 2%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 3%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

● **Wie hoch ist der Anteil der Investitionen, die in Übergangstätigkeiten und ermöglichende Tätigkeiten geflossen sind?**

Zum Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



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 nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden können, bei denen aber nicht davon ausgegangen wird, dass sie die vorstehend beschriebenen ökologischen oder sozialen Merkmale bewerben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Derivate, die für die in den Portfoliobeschreibungen im Prospekt beschriebenen Zwecke eingesetzt wurden. Engagements in Wertpapieren, die ökologische oder soziale Merkmale bewerben, werden unter „#1 Ausgerichtet auf ökologische oder soziale Merkmale“ erfasst.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement.
- ESG-Scoring, bei dem die Emittenten anhand von ESG-Faktoren bewertet wurden. Zum 31. Mai 2023 wiesen 75.9% des Portfolios einen ESG-Score auf.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendet keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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: Bei seinen Anlageentscheidungen, einschließlich der laufenden Bewertung und Überwachung der Portfoliopositionen, stützt sich AB auf Fundamentaldatenanalysen, um die Zielemittenten zu bewerten. Im Rahmen des Stewardship-Ansatzes von AB umfasst die Fundamentaldatenanalyse die Berücksichtigung von ESG-Faktoren, d. h. AB bewertete ESG-Faktoren für einen Zielemittenten in jeder Phase des Anlageentscheidungsprozesses. Dazu zählen Engagements, in deren Rahmen AB Emittenten ermutigt, 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.
- Engagement: AB ermutigte Emittenten, 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 eine Reihe eigener Bewertungsmethoden, um Emittenten anhand von ESG-Faktoren zu bewerten.
- Ausschlüsse, die im Prospekt aufgeführt sind. Das Portfolio schloss Anlagen in bestimmten Sektoren aus, wie im Prospekt näher ausgeführt.

● **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 2023 wurde davon ausgegangen, dass 54% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch dokumentiertes ESG-Research und Engagement in ökologischen und sozialen Fragen bewerben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 237 ESG-Engagement-Einträge bei 123 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 110 Diskussionen zu Umweltthemen und 184 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren Vergütung, Verpackungsmüll, Netto-Null, Produktsicherheit und -qualität, Wassermanagement.

Weitere Informationen zu diesen Indikatoren finden Sie in den nachhaltigkeitsbezogenen Offenlegungen von AB unter www.alliancebernstein.com/go/MAS8webdisclosures

● **... und im Vergleich zu vorangegangenen Zeiträumen?**

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

- Ja, das Portfolio hat die folgenden PAIs berücksichtigt:
 - Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
 - Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
 - Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 2% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 0% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

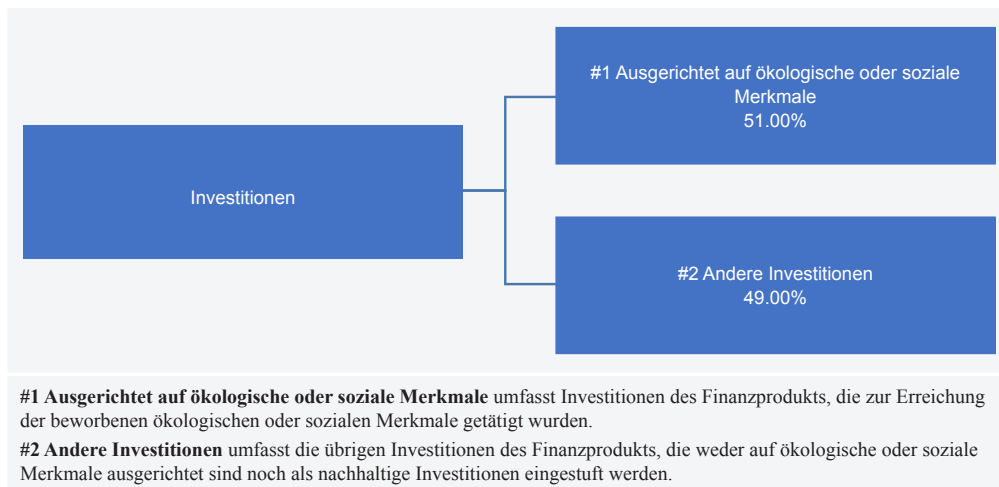
Größte Investitionen	Sektor	In % der Vermögenswerte	Land
SPDR Refinitiv Global Convertible Bond UCITS ETF	Wandelanleihen	17.13	Irland
American Income Portfolio	Fonds und Investmentgesellschaften	15.98	Luxemburg
AB US High Yield Portfolio	Fonds und Investmentgesellschaften	9.07	Luxemburg
iShares Fallen Angels High Yield Bond UCITS ETF	Hochzinsanleihen	6.65	Irland
Invesco US High Yield Fallen Angels UCITS ETF	Hochzinsanleihen	6.29	Irland
Microsoft Corp.	Informationstechnologie	4.31	USA
Alphabet, Inc.	Kommunikationsdienste	2.21	USA
UnitedHealth Group, Inc.	Gesundheitswesen	2.08	USA
iShares Edge MSCI USA Value Factor UCITS ETF	Fonds und Investmentgesellschaften	2.07	Irland
Visa, Inc.	Finanzen	1.86	USA
Amazon.com, Inc.	Zyklische Konsumgüter	1.65	USA
NVIDIA Corp.	Informationstechnologie	1.27	USA
Monster Beverage Corp.	Basiskonsumgüter	1.08	USA
Fortinet, Inc.	Informationstechnologie	1.05	USA
Vertex Pharmaceuticals	Gesundheitswesen	1.04	USA



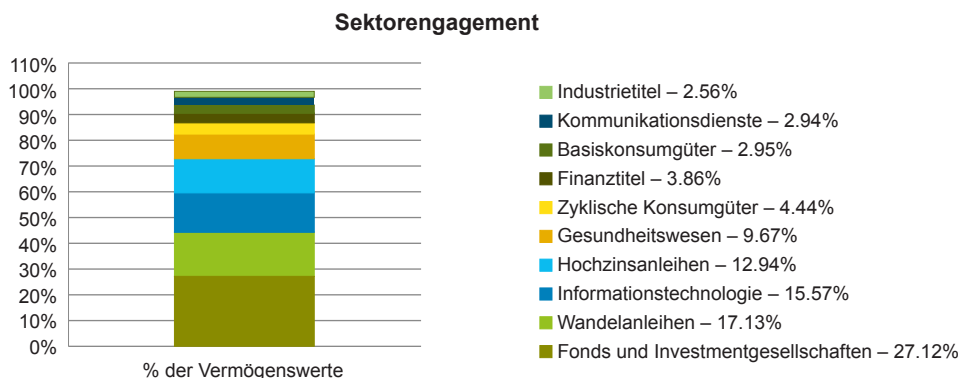
Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

- **Wie sah die Vermögensallokation aus?**
 - #1 Ausgerichtet auf ökologische/soziale Merkmale: 51%
 - #2 Andere Investitionen: 49%



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



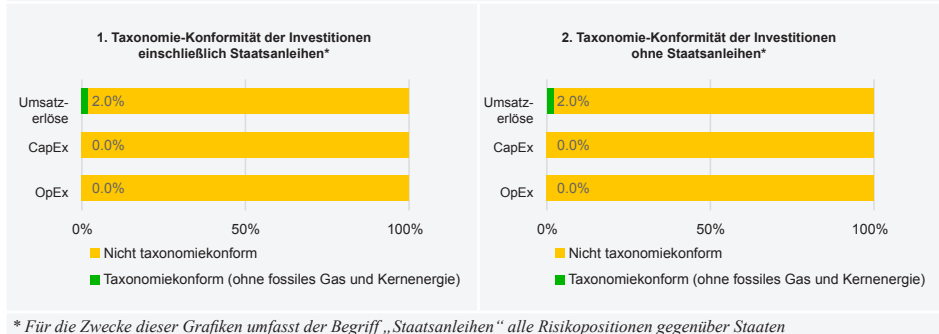
● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO₂-arme Kraftstoffe bis Ende 2035. Die Kriterien für **Kernenergie** beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● Wurde mit dem Finanzprodukt in EU-taxoniekonforme Tätigkeiten im Bereich fossiles Gas und/oder Kernenergie investiert?

- Ja:
- In fossiles Gas In Kernenergie
- Nein

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 2%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 2%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



● **Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?**

n. z.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden konnten, bei denen aber nicht davon ausgegangen wird, dass sie ökologische oder soziale Merkmale bewirken, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Derivate, die für die in den Portfoliobeschreibungen im Prospekt beschriebenen Zwecke eingesetzt 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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement. Zum 31. Mai 2023 erfüllten 18.3% des Portfolios diese Kriterien.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den **Referenzwerten** handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendet keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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"/> <input type="checkbox"/>	Ja	<input type="radio"/> <input type="radio"/> <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 .



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“) umfassen:

- ESG-Integration. Bei seinen Anlageentscheidungen, einschließlich der laufenden Bewertung und Überwachung der Portfoliopositionen, stützt sich AB auf Fundamentaldatenanalysen, um die Zielemittenten zu bewerten. Im Rahmen des Stewardship-Ansatzes von AB umfasst die Fundamentaldatenanalyse die Berücksichtigung von ESG-Faktoren, d. h. AB bewertet ESG-Faktoren für einen Zielemittenten in jeder Phase des Anlageentscheidungsprozesses. Dazu zählen Engagements, in deren Rahmen AB Emittenten ermutigt, 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.
- Engagement. AB ermutigt Emittenten, 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 verwendet eine Reihe eigener Bewertungsmethoden, um Emittenten anhand von ESG-Faktoren zu bewerten.
- Ausschlüsse, die im Prospekt aufgeführt sind. Das Portfolio schließt Anlagen in bestimmten Sektoren aus, wie im Prospekt näher ausgeführt.

Weitere Informationen zu diesen Merkmalen finden Sie in den Nachhaltigkeitsbezogenen Offenlegungen von AB unter www.alliancebernstein.com/go/MAS8webdisclosures und weitere Informationen zum Stewardship-Ansatz von AB unter www.alliancebernstein.com/go/ABGlobalStewardship.

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. Dies beinhaltet unter anderem die Überprüfung, Überwachung und/oder Messung der verschiedenen ESG-Faktoren oder Themen, die im Rahmen der verschiedenen quantitativen und qualitativen Methoden berücksichtigt werden.

Zum 31. Mai 2023 wurde davon ausgegangen, dass 66% der von der Gesellschaft gehaltenen Wertpapiere ökologische oder soziale Merkmale durch ESG-Research und -Scoring sowie Engagement in ökologischen und sozialen Fragen beworben. Im Einzelnen gab es im Jahr zum 31. Mai 2023 320 ESG-Engagement-Einträge bei 235 verschiedenen Unternehmen im Portfolio. Bei diesen Engagements wurden 234 Diskussionen zu Umweltthemen und 148 zu sozialen Themen geführt (vorsorglich wird darauf hingewiesen, dass ein Engagementeintrag Diskussionen zu mehreren Themen umfassen kann). Die am häufigsten diskutierten ökologischen oder sozialen Themen waren: Vergütung, Netto-Null, Möglichkeiten im Bereich erneuerbare Energien, Wassermanagement, Lieferkette – Soziales.

Weitere Informationen zu diesen Indikatoren finden Sie in den nachhaltigkeitsbezogenen Offenlegungen von AB unter www.alliancebernstein.com/go/MAS8webdisclosures

● ... und im Vergleich zu vorangegangenen Zeiträumen?

n. z.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

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.

Ja, das Portfolio hat die folgenden PAIs berücksichtigt:

- Verstöße gegen die Prinzipien des UN Global Compact und die Leitsätze der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD) für multinationale Unternehmen (Nr. 10)
- Fehlende Prozesse und Compliance-Mechanismen zur Überwachung der Einhaltung der UNGC-Prinzipien und der OECD-Leitsätze für multinationale Unternehmen (Nr. 11)
- Engagement in umstrittenen Waffen (Nr. 14)

Bei den PAIs 10 und 11 überwachte AB Verstöße gegen die Prinzipien des UN Global Compact bezüglich der von der Gesellschaft gehaltenen Wertpapiere. Zum 31. Mai 2023 verstießen 3% der vom Portfolio gehaltenen Wertpapiere gegen die Prinzipien des UN Global Compact und die Leitsätze für multinationale Unternehmen der Organisation für wirtschaftliche Zusammenarbeit und Entwicklung (OECD). Im gleichen Zeitraum fehlten bei 3% der Gesellschaft Verfahren und Compliance-Mechanismen zur Überwachung der Einhaltung der Prinzipien des UN Global Compact und der OECD-Leitsätze für multinationale Unternehmen (dieser Prozentsatz schließt auch Wertpapiere ein, für die keine Angaben zu diesen Verfahren verfügbar sind).

Bei PAI 14 schloss die Gesellschaft umstrittene Waffen aus. Zum 31. Mai 2023 wiesen 0% der vom Portfolio gehaltenen Wertpapiere ein Engagement in umstrittenen Waffen auf.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Taiwan Semiconductor Manufacturing	Informationstechnologie	2.78	Taiwan
Tencent Holdings Ltd.	Kommunikationsdienste	2.47	Kaimaninseln
Kia Corp.	Zyklische Konsumgüter	1.77	Südkorea
Samsung Electronics	Informationstechnologie	1.62	Südkorea
Agricultural Bank of China	Finanzen	1.61	China
Hana Financial Group	Finanzen	1.53	Südkorea
HDFC Bank Ltd.	Finanzen	1.52	Indien
PetroChina Co., Ltd.	Energie	1.5	China
GAIL India Ltd.	Versorgungsunternehmen	1.48	Indien
United Microelectronics	Informationstechnologie	1.26	Taiwan
Novatek Microelectronics	Informationstechnologie	1.23	Taiwan
Sinbon Electronics	Informationstechnologie	1.22	Taiwan
Bank Mandiri Persero Tbk	Finanzen	1.19	Indonesien
Elm Co.	Informationstechnologie	1.15	Saudi-Arabien
Alibaba Group Holding	Zyklische Konsumgüter	1.14	Kaimaninseln

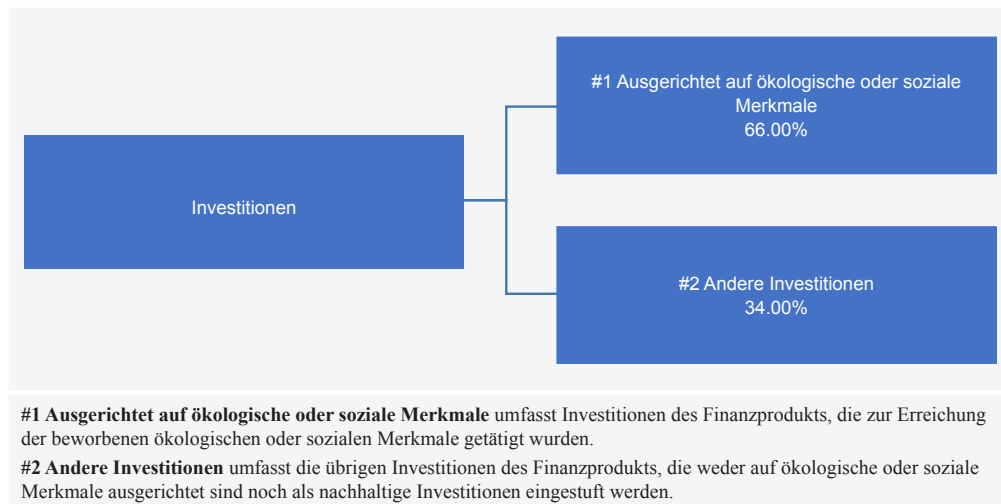


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

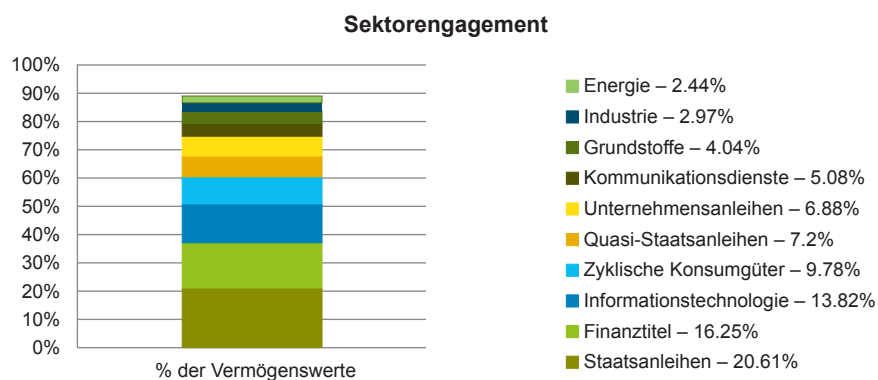
Die **Vermögensallokation** gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

● **Wie sah die Vermögensallokation aus?**

- #1 Ausgerichtet auf ökologische/soziale Merkmale: 66%
- #2 Andere Investitionen: 34%



● In welchen Wirtschaftssektoren wurden die Investitionen getätigt?



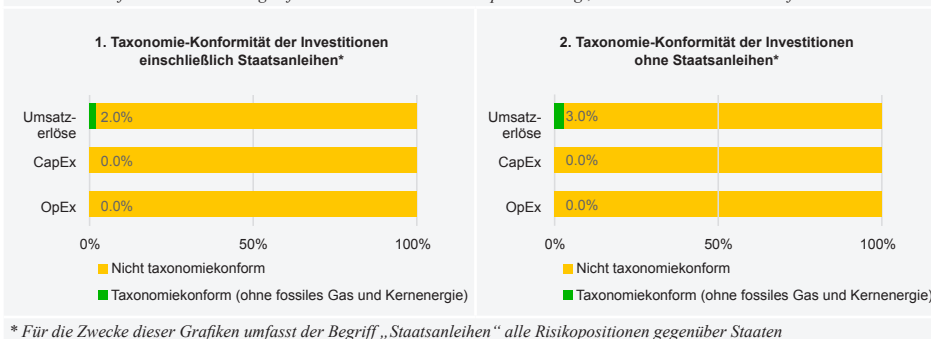
● Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für **fossiles Gas** die Begrenzung der Emissionen und die Umstellung auf 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

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxoniekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität nur in Bezug auf die Investitionen des Finanzprodukts zeigt, die keine Staatsanleihen umfassen.



Taxoniekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

- **Umsatzerlöse**, die die gegenwärtige „Umweltfreundlichkeit“ der Unternehmen, in die investiert wird, widerspiegeln
- **Investitionsausgaben (CapEx)**, die die umweltfreundlichen, für den Übergang zu einer grünen Wirtschaft relevanten Investitionen der Unternehmen, in die investiert wird, aufzeigen
- **Betriebsausgaben (OpEx)**, die die umweltfreundlichen betrieblichen Aktivitäten der Unternehmen, in die investiert wird, widerspiegeln

Taxoniekonformität der Investitionen einschließlich Staatsanleihen: 2%

Taxoniekonformität der Investitionen ohne Staatsanleihen: 3%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten 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 in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.

sind nachhaltige Investitionen mit einem Umweltziel, die die Kriterien nicht berücksichtigen, die für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 erforderlich sind.



● **Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?**

n. z.



Wie hoch war der Anteil der sozial nachhaltigen Investitionen?

n. z.



Welche Investitionen fielen unter „Andere Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Darunter fielen:

- Wertpapiere, die nach Auffassung von AB zur Erreichung des Anlageziels durch das Portfolio gehalten werden können, bei denen aber nicht davon ausgegangen wird, dass sie die vorstehend beschriebenen ökologischen oder sozialen Merkmale bewerben, vorbehaltlich der Einhaltung der Good-Governance-Politik von AB.
- Derivate, die für die in den Portfoliobeschreibungen im Prospekt beschriebenen Zwecke eingesetzt wurden. Engagements in Wertpapieren, die ökologische oder soziale Merkmale bewerben, werden unter „#1 Ausgerichtet auf ökologische oder soziale Merkmale“ erfasst.

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 glaubte, dass sie ökologische oder soziale Merkmale bewarben. Bei einem Wertpapier wurde davon ausgegangen, dass es ein oder mehrere ökologische oder soziale Merkmale bewirbt, wenn die folgenden verbindlichen Elemente erfüllt waren:

- Dokumentierte ESG-Integration durch nachgewiesenes ESG-Research und -Engagement.
- ESG-Scoring, bei dem die Emittenten anhand von ESG-Faktoren bewertet wurden. Zum 31. Mai 2023 wiesen 49.3% des Portfolios einen ESG-Score auf.
- Während des Referenzzeitraums entsprachen alle Emittenten von Wertpapieren der Good-Governance-Politik von AB.
- Die Anlageausschlüsse des Portfolios wurden alle eingehalten.



Wie hat dieses Finanzprodukt im Vergleich zum Referenzwert abgeschnitten?

Bei den Referenzwerten handelt es sich um Indizes, mit denen gemessen wird, ob das Finanzprodukt die beworbenen ökologischen oder sozialen Merkmale erreicht.

Das Portfolio verwendet keinen bestimmten Referenzwert zur Messung der Nachhaltigkeit oder Ermittlung von ökologischen oder sozialen Merkmalen.

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. Die genannte Verordnung enthält keine Liste sozial nachhaltiger 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 : 39.00% <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: 55.00%	<input type="checkbox"/> Es wurden damit ökologische/soziale Merkmale beworben, aber keine nachhaltigen Investitionen getätigt .



Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?

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, sowie in das Thema Institutionen mit Blick auf staatliche Schuldverschreibungen. Alle Emittenten trugen direkt zum Erreichen von mindestens einem SDG der Vereinten Nationen bei.

Mit **Nachhaltigkeitsindikatoren** wird gemessen, inwieweit die nachhaltigen Ziele dieses Finanzprodukts erreicht werden.

● 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.

Im Folgenden sind die drei wichtigsten SDGs gemäß der konformen Portfoliogewichtung zum 31. Mai 2023 aufgeführt (die Gewichtung spiegelt das neu gewichtete Portfolio ohne Barmittel und Derivate wider). Bitte beachten Sie, dass Emittenten mit mehr als einem SDG konform sein können. Für die nachstehende Berechnung werden Emittenten jedoch dem primären SDG, mit dem sie konform sind, zugeordnet, und ein Emittent kann nur einem SDG zugeordnet werden.

SDG 13 „Maßnahmen zum Klimaschutz“: 29%

SDG 3 „Gesundheit und Wohlergehen“: 13%

SDG 8 „Menschenwürdige Arbeit und Wirtschaftswachstum“: 12%

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?

n. z.

● Inwiefern wurden nachhaltige Investitionsziele durch die nachhaltigen Investitionen nicht erheblich beeinträchtigt?

n. z.

● Wie wurden die Indikatoren für nachteilige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Die Artikel-9-Produkte von AB nutzten eine Kombination aus einer sektorbezogenen Politik für Ausschlüsse 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 – Keinen erheblichen Schaden verursachen) 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 eines erheblichen Schadens 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.

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?**

Ja, für jede nachhaltige Anlage im Portfolio wurde die Übereinstimmung mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte als Teil der AB-eigenen Methodik verlangt, um festzustellen, ob ein Wertpapier das DNSH-Prinzip erfüllt.



Wie wurden bei diesem Finanzprodukt die wichtigsten nachteiligen Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Ja,

Das Portfolio erfüllte die Anforderungen der SFDR, alle obligatorischen PAIs zu berücksichtigen, und hatte die folgenden zwei zusätzlichen PAIs ausgewählt:

- Reduzierung der CO2-Emissionen
- Menschenrechtsrichtlinie

An der Weiterentwicklung des PAI-Frameworks wird derzeit gearbeitet.

Wie bereits erwähnt, werden PAI-Indikatoren im Rahmen der Ausschlusspolitik des Portfolios berücksichtigt und fließen auch in die AB-eigene Methodik ein, um festzustellen, ob ein bestimmtes Wertpapier den DNSH-Grundsatz sowie die Ausschlusspolitik des Portfolios erfüllt.

Weitere Informationen zu den PAI werden im European ESG Template (EET) veröffentlicht.

Nein



Was waren die Hauptinvestitionen bei diesem Finanzprodukt?

Die Liste umfasst die folgenden Investitionen, auf die **der größte Anteil der Investitionen** entfiel, die im Referenzzeitraum mit dem Finanzprodukt getätigt wurden:

Größte Investitionen	Sektor	In % der Vermögenswerte	Land
Sustainable Global Thematic Credit Portfolio	Fonds und Investmentgesellschaften	10.01	Luxemburg
Microsoft Corp.	Informationstechnologie	3.07	USA
Visa, Inc.	Finanzen	1.69	USA
Adobe, Inc.	Informationstechnologie	1.43	USA
London Stock Exchange Group	Finanzen	1.41	Vereinigtes Königreich
Flex Ltd.	Informationstechnologie	1.3	Singapur
Unilever PLC	Basiskonsumgüter	1.12	Vereinigtes Königreich
Apple, Inc.	Informationstechnologie	1.1	USA
Waste Management, Inc.	Industrie	1.09	USA
Taiwan Semiconductor Manufacturing	Informationstechnologie	0.98	Taiwan
Deere & Co.	Industrie	0.97	USA
Accenture PLC	Informationstechnologie	0.96	Irland
ASML Holding NV	Informationstechnologie	0.96	Niederlande
Broadcom, Inc.	Informationstechnologie	0.95	USA
Procter & Gamble	Basiskonsumgüter	0.94	USA

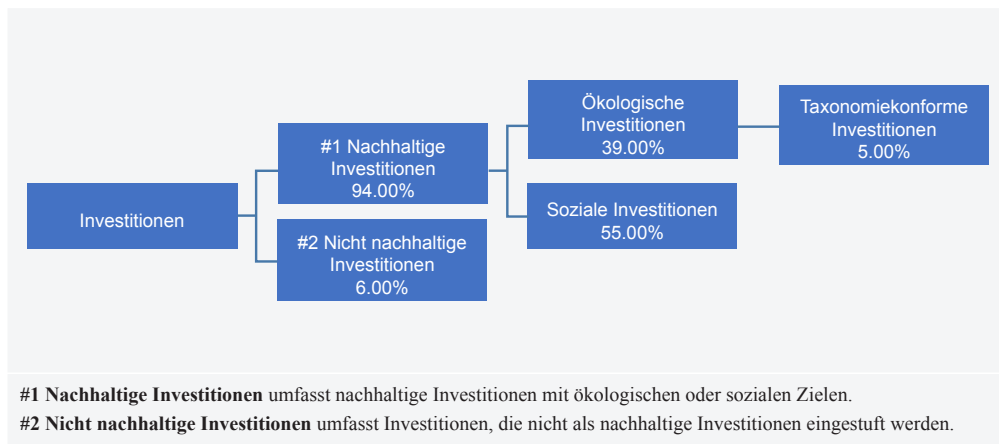


Wie hoch war der Anteil der nachhaltigkeitsbezogenen Investitionen?

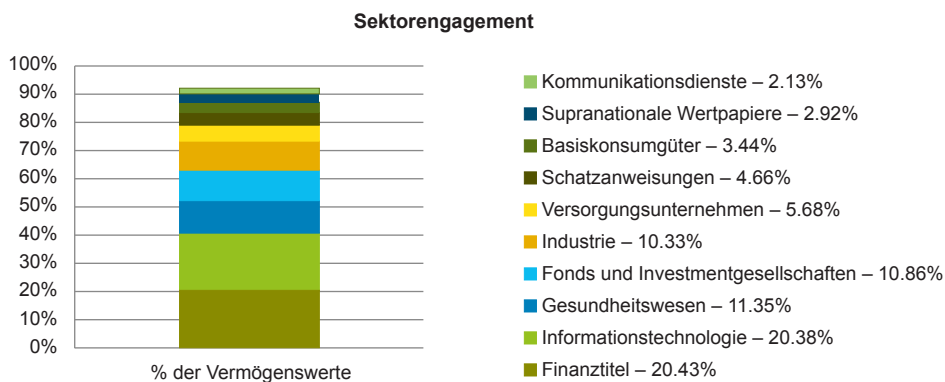
Die Vermögensallokation gibt den jeweiligen Anteil der Investitionen in bestimmte Vermögenswerte an.

● **Wie sah die Vermögensallokation aus?**

Sustainable: 94% (ökologisch: 39%, sozial: 55%), taxonomiekonform: 5%
Nicht nachhaltig: 6%



● **In welchen Wirtschaftssektoren wurden die Investitionen getätigt?**



Inwiefern waren die nachhaltigen Investitionen mit einem Umweltziel mit der EU-Taxonomie konform?

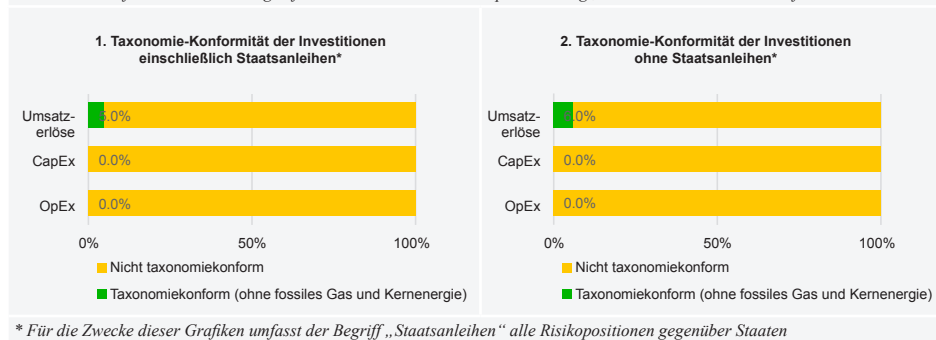
Mit Blick auf die EU-Taxonomie-Konformität umfassen die Kriterien für fossiles Gas die Begrenzung der Emissionen und die Umstellung auf erneuerbare Energie oder CO2-arme Kraftstoffe bis Ende 2035. Die Kriterien für Kernenergie beinhalten umfassende Sicherheits- und Abfallentsorgungsvorschriften.

● **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 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. Er kann aufgrund der Umsetzung seiner spezifischen Anlagestrategie Anlagen halten, die ein geringfügiges Engagement in solchen Tätigkeiten aufweisen.

Die nachstehenden Grafiken zeigen den Mindestprozentsatz der EU-taxonomiekonformen Investitionen in hellblauer Farbe. Da es keine geeignete Methode zur Bestimmung der Taxonomie-Konformität von Staatsanleihen* gibt, zeigt die erste Grafik die Taxonomie-Konformität in Bezug auf alle Investitionen des Finanzprodukts einschließlich der Staatsanleihen, während die zweite Grafik die Taxonomie-Konformität 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

Taxonomie-Konformität der Investitionen einschließlich Staatsanleihen: 5%

Taxonomie-Konformität der Investitionen ohne Staatsanleihen: 6%

Zum Zeitpunkt der Erstellung dieses Berichts hat AB keinen Zugang zu geeigneten Daten für die Taxonomie-Konformitätsindikatoren Capex und Opex, um genau über diese Indikatoren zu berichten.

Taxonomiekonforme Tätigkeiten, ausgedrückt durch den Anteil der:

– **Umsatzerlöse**, die den Anteil der Einnahmen aus umweltfreundlichen Aktivitäten der 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 Zeitpunkt der Erstellung dieses Berichts hatte AB keinen Zugang zu geeigneten Daten, um genau über die Übergangstätigkeiten und ermöglichenden Tätigkeiten zu berichten.

● **Wie hat sich der Anteil der Investitionen, die mit der EU-Taxonomie in Einklang gebracht wurden, im Vergleich zu früheren Bezugszeiträumen entwickelt?**

n. z.



Wie hoch war der Anteil der nicht mit der EU-Taxonomie konformen nachhaltigen Investitionen mit einem Umweltziel?

34%



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?

Der Anteil nachhaltiger Investitionen mit einem sozialen Ziel beträgt 55%.

Welche Investitionen fielen unter „nicht nachhaltige Investitionen“, welcher Anlagezweck wurde mit ihnen verfolgt und gab es einen ökologischen oder sozialen Mindestschutz?

Zahlungsmittel und Zahlungsmitteläquivalente sind keine nachhaltigen Anlagen und wurden aus Liquiditätsgründen gehalten. Das Portfolio kann zu verschiedenen Zeitpunkten des Geschäftsjahres auch Derivate zur Absicherung und zur effizienten Portfolioverwaltung eingesetzt haben. Für diese Vermögenswerte gab es keinen ökologischen oder sozialen Mindestschutz.



Welche Maßnahmen wurden während des Bezugszeitraums zur Erfüllung des nachhaltigen Investitionsziels ergriffen?

Siehe vorherige Frage „Inwieweit wurde das nachhaltige Investitionsziel dieses Finanzprodukts erreicht?“



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

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
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 a unit of AllianceBernstein (Luxembourg) S.à r.l. 2-4, rue Eugène Ruppert L-2453 Luxembourg
UNABHÄNGIGER WIRTSCHAFTSPRÜFER		Ernst & Young S.A. 35E Avenue John F. Kennedy L-1855 Luxembourg
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 Luxembourg
	<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

