

JAHRES-
BERICHT

30/06/24

AMUNDI FUNDS

SICAV mit Teilfonds nach luxemburgischem Recht

Verwaltungsgesellschaft
Amundi Luxembourg S.A.

Verwaltungsstelle
Société Générale Luxembourg

Depotstelle
CACEIS Bank, Niederlassung Luxemburg

Wirtschaftsprüfer
PricewaterhouseCoopers, Société coopérative

AMUNDI FUNDS

Geprüfter Jahresbericht

R.C.S. Luxemburg B 68.806

Für das zum 30.06.2024 beendete Geschäftsjahr

Auf alleiniger Grundlage der Geschäftsberichte kann keine Zeichnung entgegengenommen werden. Zeichnungen sind nur gültig, falls sie auf Grundlage des aktuellen Prospekts erfolgen, der durch den letzten verfügbaren Geschäftsbericht der SICAV und den ungeprüften Halbjahresbericht (sofern nach diesem Jahresbericht veröffentlicht) und das neuste Produktinformationsblatt zum betreffenden Teilfonds ergänzt wurde.

Ergänzende Informationen zur Vertretung und zum Vertrieb des Fonds in Hongkong zum 30. Juni 2024:

Einwohner von Hongkong beachten bitte, dass die folgenden Teilfonds in Hongkong derzeit nicht zugelassen und entsprechend für Einwohner von Hongkong nicht verfügbar sind:

Aktienteilfonds:

Climate Transition Global Equity / Euroland Equity / European Equity ESG Improvers / Euroland Equity Small Cap / European Equity / Europe ex UK Equity / European Equity Green Technology / European Equity Value / European Equity Income ESG / European Equity Small Cap / Equity Japan Target / Global Ecology ESG / Global Equity ESG Improvers / Net Zero Ambition Global Equity / Global Equity Income ESG / Japan Equity Engagement / Japan Equity Value / Montpensier Great European Models SRI / Montpensier M Climate Solutions / US Equity Dividend Growth / US Equity ESG Improvers / US Equity Fundamental Growth / US Equity Research / Polen Capital Global Growth / US Pioneer Fund / China A Shares / Emerging Europe Middle East and Africa / Emerging Markets Equity Focus ex China / Emerging Markets Equity ESG Improvers / Net Zero Ambition Emerging Markets Equity / New Silk Road / Russian Equity / Euroland Equity Dynamic Multi Factors / Euroland Equity Risk Parity / European Equity Conservative / European Equity Dynamic Multi Factors / Global Equity Conservative / Global Equity Dynamic Multi Factors.

Anleihteilfonds:

European Convertible Bond / Montpensier Global Convertible Bond / Euro Aggregate Bond / Euro Corporate ESG Bond / Euro Corporate Short Term Impact Green Bond / Euro Government Bond / Euro Inflation Bond / Strategic Bond / Euro High Yield Short Term Bond / Global Subordinated Bond / Pioneer Global High Yield Bond / Global High Yield ESG Improvers Bond / US High Yield Bond / European Subordinated Bond ESG / Global Aggregate Bond / Global Corporate Bond / Global Corporate ESG Improvers Bond / Net Zero Ambition Global Corporate Bond / Global Inflation Short Duration Bond / Global Short Term Bond / Global Total Return Bond / Impact Green Bonds / Optimal Yield / Optimal Yield Short Term / Strategic Income / Net Zero Ambition US Corporate Bond / US Corporate Bond / China RMB Aggregate Bond / Emerging Markets Blended Bond / Emerging Markets Corporate Bond / Emerging Markets Corporate High Yield Bond / Emerging Markets Hard Currency Bond / Emerging Markets Local Currency Bond / Emerging Markets Short Term Bond.

Multi Asset-Teilfonds:

Euro Multi-Asset Target Income / Global Multi-Asset / Global Multi-Asset Conservative / Global Multi-Asset Target Income / Net Zero Ambition Multi-Asset / Multi-Asset Real Return / Multi-Asset Sustainable Future / Pioneer Flexible Opportunities / Target Coupon.

Absolute Return-Teilfonds:

Absolute Return Credit / Absolute Return Multi-Strategy / Absolute Return Global Opportunities Bond / Quantitative Global Absolute Return Bond / Global Macro Bonds & Currencies Low Vol / Absolute Return Forex / Multi-Strategy Growth / Volatility Euro / Volatility World.

Geschützte Teilfonds:

Protect 90.

Cash-Teilfonds:

Cash EUR.

Hinsichtlich der in Hongkong genehmigten Teilfonds beachten Sie bitte, dass die Anteile der Klassen

A AUD MTD3 (D), A CHF HGD (C), A CZK (C), A CZK HGD (C), A EUR (C), A EUR AD (D), A EUR HGD AD (D), A EUR HGD (C), A EUR MTD (D), A USD (C), A USD AD (D), A USD HGD (C), A USD MGI (D), A USD MTD (D), A USD MTD3 (D), A ZAR MTD3 (D), A11 USD (C), A2 AUD HGD MTD3 (D), A2 CHF HGD (C), A2 EUR (C), A2 EUR AD (D), A2 EUR HGD (C), A2 EUR HGD MTI (D), A2 EUR HGD QTI (D), A2 EUR MTD (D), A2 EUR MTD3 (D), A2 EUR QD (D), A2 EUR QTD (D), A2 EUR QTI (D), A2 GBP HGD QD (D), A2 SGD HGD (C), A2 SGD HGD MGI (D), A2 SGD HGD MTI (D), A2 USD (C), A2 USD AD (D), A2 USD HGD MTD3 (D), A2 USD MD (D), A2 USD MGI (D), A2 USD MTD (D), A2 USD QTD (D), A2 USD QTI (D), A2 ZAR HGD MTD3 (D), A2 ZAR MTD3 (D), A2-7 USD (C), A5 EUR (C), A6 EUR (C), B AUD HGD MTD3 (D), B AUD MTD3 (D), B EUR (C), B USD (C), B USD MGI (D), B USD MTD3 (D), B ZAR HGD MTD3 (D), B ZAR MTD3 (D), C EUR (C), C EUR MTD (D), C USD (C), C USD HGD (C), C USD MTD (D), E2 CHF HGD (C), E2 EUR (C), E2 EUR ATI (D), E2 EUR HGD (C), E2 EUR HGD QTI (D), E2 EUR QTD (D), E2 EUR QTI (D), E2 EUR HGD SATI (D), E2 EUR PHGD QTI (D), E2 USD (C), E2 USD AD (D), F EUR (C), F EUR HGD MTD (D), F EUR HGD QTD (D), F EUR MTD (D), F EUR QTD (D), F USD (C), F2 EUR (C), F2 EUR ATI (D), F2 EUR HGD (C), F2 EUR HGD MTD (D), F2 EUR HGD QTD (D), F2 EUR MTD (D), F2 USD (C), G AUD HGD MTD (D), G EUR (C), G EUR HGD MTD (D), G EUR HGD MTD (D), G EUR HGD (C), G EUR HGD QTI (D), G EUR MTD (D), G EUR PHGD QTI (D), G EUR QTD (D), G EUR QTI (D), G USD (C), G USD HGD MTD (D), G2 EUR HGD QTI (D), G2 EUR HGD (C), G2 USD (C), H EUR (C), H USD (C), I EUR (C), I EUR AD (D), I EUR HGD (C), I USD (C), I USD AD (D), I USD HGD (C), I14 GBP HGD QD (D), I18 USD (C), I2 CHF HGD (C), I2 EUR (C), I2 EUR HGD AD (D), I2 EUR HGD (C), I2 EUR HGD QTI (D), I2 EUR MTD2 (D), I2 EUR QTD (D), I2 GBP (C), I2 GBP HGD (C), I2 GBP HGD QD (D), I2 GBP QD (D), I2 SEK (C), I2 USD (C), I2 USD AD (D), I2 USD HGD (C), I2 USD QD (D), I2 USD QTD (D), I20 USD (C), I21 EUR (C), I3 USD QTI (D), J EUR HGD (C), J USD (C), J13 USD (C), J2 USD (C), J2 EUR HGD (C), J3 GBP (C), J3 GBP HGD (C), J3 GBP QD (D), J5 EUR (C), M EUR (C), M EUR HGD (C), M USD (C), M2 EUR AD (D), M2 EUR HGD (C), M2 USD (C), M2 USD ATI (D), O EUR (C), O USD (C), OR EUR (C), P2 USD (C), P2 USD HGD (C), P2 USD MTD (D), Q-A5 CZK (C), Q-D USD (C), Q-D USD MTD (D), Q-I GBP (C), Q-I15 EUR AD (D), Q-I21 GBP HGD (C), Q-I4 USD (C), Q-I6 USD (C), Q-I8 USD (C), Q-I9 USD (C), Q-O1 USD (C), Q-OF EUR (C), Q-X USD (C), Q-X USD AD (D), R EUR (C), R EUR HGD (C), R GBP HGD (C), R USD (C), R USD AD (D), R2 EUR (C), R2 EUR HGD (C), R2 EUR QD (D), R2 GBP (C), R2 GBP HGD (C), R2 USD (C), R2 USD AD (D), R2 USD HGD (C), R3 GBP (C), R3 GBP HGD (C), R4 EUR HGD (C), R4 EUR HGD (D), R4 GBP HGD AD (D), R4 GBP HGD (C), SE USD (C), T AUD MTD3 (D), T EUR (C), T USD (C), T USD MGI (D), T USD MTD3 (D), T ZAR MTD3 (D), U AUD HGD MTD3 (D), U AUD MTD3 (D), U EUR (C), U EUR MTD3 (D), U USD (C), U USD HGD (C), U USD HGD MTD3 (D), U USD MGI (D), U USD MTD3 (D), U ZAR HGD MTD3 (D), U ZAR MTD3 (D), X EUR (C), X USD (C), X19 CAD (C), Z EUR (C), Z EUR AD (D), Z EUR HGD AD (D), Z EUR HGD (C), Z EUR QD (D), Z USD (C) und Z USD QTI (D)

in Hongkong nicht zugelassen sind.

Hinsichtlich der in Hongkong genehmigten Teilfonds beachten Sie bitte, dass die Anteile der Klasse J2 USD (C) in Hongkong außer für den Teilfonds Cash EUR nicht zugelassen sind.

Bitte beachten Sie, dass für alle in Hongkong genehmigten Teilfonds eine erfolgsabhängige Gebühr gilt.

	Seite		
Organisation	7	Euro High Yield Short Term Bond	118
Bericht des Verwaltungsrats	11	Global Subordinated Bond	121
Portfolioangaben zum 30.06.2024		Pioneer Global High Yield Bond	123
Aktienteilfonds		Global High Yield ESG Improvers Bond	127
Climate Transition Global Equity	15	US High Yield Bond	130
Euroland Equity	16	European Subordinated Bond ESG	134
European Equity ESG Improvers	17	Global Aggregate Bond	136
Euroland Equity Small Cap	18	Global Bond	140
European Equity	19	Global Corporate Bond	142
Europe ex UK Equity	20	Global Corporate ESG Improvers Bond	145
European Equity Green Technology	21	Net Zero Ambition Global Corporate Bond	148
European Equity Value	23	Global High Yield Bond	151
European Equity Income ESG	24	Global Inflation Short Duration Bond	155
European Equity Small Cap	25	Global Short Term Bond	156
Equity Japan Target	26	Global Total Return Bond	158
Global Ecology ESG	27	Impact Green Bonds	159
Global Equity ESG Improvers	28	Optimal Yield	160
Net Zero Ambition Global Equity	29	Optimal Yield Short Term	164
Global Equity Income ESG	30	Strategic Income	168
Japan Equity Engagement	31	Net Zero Ambition US Corporate Bond	181
Japan Equity Value	32	US Bond	183
Montpensier Great European Models SRI	34	US Corporate Bond	197
Montpensier M Climate Solutions	35	US Short Term Bond	200
Global Equity	36	Asia Income ESG Bond	208
US Equity Dividend Growth	37	China RMB Aggregate Bond	210
US Equity ESG Improvers	38	Emerging Markets Blended Bond	211
US Equity Fundamental Growth	40	Emerging Markets Bond	217
US Equity Research	41	Emerging Markets Corporate Bond	223
US Equity Research Value	42	Emerging Markets Green Bond	227
Polen Capital Global Growth	44	Emerging Markets Corporate High Yield Bond	230
Net Zero Ambition Top European Players	45	Emerging Markets Hard Currency Bond	234
US Pioneer Fund	46	Emerging Markets Local Currency Bond	238
Asia Equity Focus	47	Emerging Markets Short Term Bond	241
China A Shares	49	Multi-Asset-Teilfonds	
China Equity	51	Asia Multi-Asset Target Income	246
Emerging Europe Middle East and Africa	53	Euro Multi-Asset Target Income	250
Emerging Markets Equity Focus	55	Global Multi-Asset	259
Emerging Markets Equity Focus ex China	58	Global Multi-Asset Conservative	268
Emerging Markets Equity ESG Improvers	60	Global Multi-Asset Target Income	275
Emerging World Equity	62	Net Zero Ambition Multi-Asset	285
Latin America Equity	65	Multi-Asset Real Return	296
Equity MENA	67	Multi-Asset Sustainable Future	302
Net Zero Ambition Emerging Markets Equity	69	Pioneer Flexible Opportunities	305
New Silk Road	71	Income Opportunities	307
Russian Equity	74	Real Assets Target Income	314
SBI FM India Equity	75	Target Coupon	318
Euroland Equity Dynamic Multi Factors	76	Absolute-Return-Teilfonds	
Euroland Equity Risk Parity	78	Absolute Return Credit	319
European Equity Conservative	81	Absolute Return Multi-Strategy	322
European Equity Dynamic Multi Factors	83	Absolute Return Global Opportunities Bond	334
Global Equity Conservative	85	Quantitative Global Absolute Return Bond	336
Global Equity Dynamic Multi Factors	87	Global Macro Bonds & Currencies Low Vol	338
Anleiheteilfonds		Absolute Return Forex	339
European Convertible Bond	91	Multi-Strategy Growth	340
Montpensier Global Convertible Bond	92	Volatility Euro	351
Euro Aggregate Bond	94	Volatility World	352
Euro Corporate ESG Bond	100	Geschützte Teilfonds	
Euro Corporate Short Term Impact Green Bond	105	Protect 90	353
Euro Government Bond	107	Cash-Teilfonds	
Euro Inflation Bond	109	Cash EUR	354
Strategic Bond	110	Cash USD	357
Euro High Yield Bond	114		

	<u>Seite</u>
Konten:	
Nettovermögensaufstellung	360
Finanzielle Einzelheiten zu den letzten drei Jahren	399
Gewinn- und Verlustrechnung und Veränderungen des Nettovermögens	470
Anmerkungen zum Geschäftsbericht zum 30.06.2024	510
1 Einleitung	510
2 Grundsätze der Rechnungslegung	512
3 Verwendete Wechselkurse zum 30. Juni 2024	513
4 Management-, Verwaltungs- und Vertriebsgebühren	513
5 Erfolgsabhängige Gebühren	514
6 Besteuerung des Fonds - <i>Taxe d'abonnement</i>	515
7 Sonstige Erträge	515
8 Sonstige Ausgaben	515
9 Umgekehrte Pensionsgeschäfte	516
10 Pensionsgeschäfte	521
11 Offene Positionen aus Termingeschäften	522
12 Offene Positionen aus Devisenterminkontrakten	539
13 Optionen und Swaptions	570
14 Swapgeschäfte	585
15 Wertpapierbeleihungen	605
16 Wertpapierausleihen	620
17 Sicherheiten	620
18 Aufstellung der Portfoliobewegungen	621
19 Master-Feeder-Struktur	622
20 Geldmarkt-Teilfonds	625
21 Aktienanleihen	625
22 Gebühren für Annahme und Übermittlung von Aufträgen	627
23 Geschäfte mit verbundenen Parteien	628
24 Soft-Dollar-Provisionen	629
25 Dividenden	630
26 Swing Pricing	695
27 Russische Wertpapiere	697
28 Notleidende Wertpapiere	699
29 Folgeereignis	700
30 Verordnung über nachhaltigkeitsbezogene Offenlegungspflichten im Finanzdienstleistungssektor („SFDR“)	700
Bericht des Rechnungsprüfers	701
Bericht der Depotbank	704
Bekanntmachungen und Berichte	705
Zusätzliche Informationen (ungeprüft)	706

BEZEICHNUNG UND GESCHÄFTSSITZ

Amundi Funds
5, allée Scheffer
L-2520 Luxemburg

VERWALTUNGSRAT DER GESELLSCHAFT

Verwaltungsratsmitglieder

Yannic RAULIN (seit 8. November 2023)
Head of Global Products
Amundi Asset Management S.A.S.
in Frankreich ansässig

Thierry ANCONA
Global Head of Sales Distribution and Wealth Division
Amundi Asset Management S.A.S.
91-93, boulevard Pasteur
75015 Paris, Frankreich

Eric Francis VAN EYKEN (seit 7. Juli 2023)
Verwaltungsratsmitglied
in Belgien ansässig

Bruno PRIGENT
Unabhängiges Verwaltungsratsmitglied

Eric PINON
Unabhängiges Verwaltungsratsmitglied

Christophe LEMARIÉ (bis 7. November 2023)
Stellvertretender Marketingleiter Privatkundengeschäft
Amundi Ireland Ltd
1, George's Quay Plaza
Dublin 2 Irland

GESCHÄFTSLEITER DER SICAV

Pierre JOND (seit 1. September 2023)
Chief Executive Officer und Managing Director,
Amundi Luxembourg S.A.
in Luxemburg ansässig

Luca NARDONE (seit 4. April 2024)
Head of Clients Servicing
Amundi Luxembourg S.A.
in Luxemburg ansässig

Jeanne DUVOUX (bis 31. August 2023)
Chief Executive Officer und Managing Director
Amundi Luxembourg S.A.
in Luxemburg ansässig

Charles GIRALDEZ (bis 3. April 2024)
Deputy Chief Executive Officer
Amundi Luxembourg S.A.
in Luxemburg ansässig

VERWALTUNGSGESELLSCHAFT

Amundi Luxembourg S.A.
5, allée Scheffer
L-2520 Luxemburg

VERWALTUNGSRAT DER VERWALTUNGSGESELLSCHAFT

Vorsitzender

David Joseph HARTE
Chief Executive Officer, Amundi Ireland Limited,
in Irland ansässig

Verwaltungsratsmitglieder der Verwaltungsgesellschaft die bei Amundi beschäftigt sind

Pierre JOND (seit 1. September 2023)
Chief Executive Officer und Managing Director,
Amundi Luxembourg S.A.,
in Luxemburg ansässig

Bernard DE WIT (seit 27. September 2023)
Berater des CEO
Amundi Asset Management S.A.S.,
in Frankreich ansässig

Enrico TURCHI
Deputy Chief Executive Officer und Managing Director,
Amundi Luxembourg S.A.,
in Luxemburg ansässig

	Céline BOYER-CHAMMARD <i>(seit 30. November 2023)</i> Head of Sustainable Transformation and Organization Division, Amundi Asset Management S.A.S, in Frankreich ansässig Jeanne DUVOUX <i>(bis 26. September 2023)</i> Chief Executive Officer und Managing Director Amundi Luxembourg S.A. in Luxemburg ansässig
Verwaltungsratsmitglieder der Verwaltungsgesellschaft, die nicht bei Amundi beschäftigt sind	Claude KREMER Partner von Arendt & Medernach S.A., Unabhängiges Verwaltungsratsmitglied, in Luxemburg ansässig Pascal BIVILLE Unabhängiges Verwaltungsratsmitglied, in Frankreich ansässig François MARION Unabhängiges Verwaltungsratsmitglied in Frankreich ansässig
DEPOTSTELLE	CACEIS Bank, Niederlassung Luxemburg 5, allée Scheffer L-2520 Luxemburg
REGISTER-, TRANSFER- UND ZAHLSTELLE	CACEIS Bank, Niederlassung Luxemburg 5, allée Scheffer L-2520 Luxemburg
VERWALTUNGSSTELLE	Société Générale Luxembourg <i>(bis 10. Juli 2023)</i> 28-32, Place de la gare L-1616 Luxemburg Société Générale Luxembourg <i>(seit 11. Juli 2023)</i> 11, Avenue Emile Reuter L-2420 Luxemburg Großherzogtum Luxemburg
ANLAGEVERWALTER	Amundi Asset Management S.A.S. 91-93, Boulevard Pasteur 75015 Paris, Frankreich Amundi Austria GmbH Schwarzenbergplatz 3 1010 Wien - Österreich Amundi Deutschland GmbH Arnulfstraße 124 - 126 D-80636 München, Deutschland Amundi Hong Kong Ltd Suites 04-06, 32nd Floor, Two Taikoo Place, Taikoo Place 979 King's Road, Quarry Bay, Hong Kong, Volksrepublik China Amundi Ireland Limited 1, George's Quay Plaza George's Quay Dublin 2, Irland Amundi Japan Shiodome Sumitomo Building 14F 1-9-2, Higashi Shimbashi, Minato-Ku Tokio 105-0021, Japan Amundi SGR S.p.A. Via Cernaia, 8-10 20121 Mailand, Italien Amundi Asset Management US, Inc. 60, State Street Boston, MA 02109-1820, Vereinigte Staaten von Amerika Amundi (UK) Limited 77, Coleman Street London, EC2R 5BJ Großbritannien

	Amundi Singapore Limited 80, Raffles Place #23-01, UOB Plaza 1 Singapore 048624, Singapur Montpensier Finance 58, avenue Marceau 75008 Paris, Frankreich Polen Capital Management LLC 1825 NW Corporate Blvd. Suite 300 Boca Raton, Florida – 33431, Vereinigte Staaten von Amerika Resona Asset Management Co. Ltd Fukagawa Gatharia W2 Bldg, 5-65, Kiba 1-Chome, Koto-Ku, Tokio 135-8581, Japan
UNTERANLAGEVERWALTER	Amundi Asset Management S.A.S. 91-93, Boulevard Pasteur, 75015 Paris, Frankreich Amundi Asset Management US, Inc. 60, State Street Boston, MA 02109-1820, Vereinigte Staaten von Amerika Amundi Deutschland GmbH Arnulfstraße 124-126 D-80636 München, Deutschland Amundi SGR S.p.A. Via Cernaia, 8-10 20121 Mailand, Italien Amundi (UK) Limited 77, Coleman Street London, EC2R 5BJ Großbritannien Amundi Japan Shiodome Sumitomo Building 14F 1-9-2, Higashi Shimbashi, Minato-Ku Tokio 105-0021, Japan
ANLAGEBERATER	ABC-CA Fund Management Co., Ltd. 50th Floor, ABC Building, No 9 YinCheng Road Pudong New Area, Shanghai 200120, China SBI Funds Management Ltd. 9th Floor, Crescenzo, C-38 & 39, G Block Bandra-Kurla Complex Bandra (East), Mumbai 400051, Indien
BÜRGE	Amundi S.A. 91-93, Boulevard Pasteur, 75015 Paris, Frankreich
RECHNUNGSPRÜFER DER SICAV	PricewaterhouseCoopers, Société coopérative 2 rue Gerhard Mercator, B.P. 1443, L-1014 Luxemburg Großherzogtum Luxemburg
FINANZSTELLE IN BELGIEN	CACEIS Belgium SA/VN Avenue du Port / Havenlaan 86 C/320, B - 1000 Brüssel, Belgien
ZENTRALSTELLE IN FRANKREICH	CACEIS Bank France 1-3, Place Valhubert, F-75206 Paris Cedex 13, Frankreich
ZAHL- UND INFORMATIONSSTELLE IN DEUTSCHLAND	Marcard, Stein & Co AG Ballindam 36, D-20095 Hamburg, Deutschland

ZAHL- UND INFORMATIONSTELLE IN ÖSTERREICH	Société Générale Niederlassung Wien Prinz-Eugen-Strasse 8-10/5/TOP 11, A-1040, Wien, Österreich
ZAHLSTELLE IN GRIECHENLAND	Alpha Bank of Greece 40, Stadiou Street - GR, 102 52 Athens, Griechenland
VERTRETER IN HONGKONG	Amundi Hong-Kong Ltd Suites 04-06, 32nd Floor, Two Taikoo Place, Taikoo Place 979 King's Road, Quarry Bay, Hong Kong, Volksrepublik China
VERTRETER IN DEN NIEDERLANDEN	CACEIS Netherlands De Entree 500, 1101 EE Amsterdam, Niederlande
VERTRETER IN SPANIEN	Amundi Iberia SGICC Paseo de la Castellana 1, 28046 Madrid, Spanien
FAZILITÄTSSTELLE IN GROSSBRITANNIEN	Amundi (UK) Limited 77, Coleman Street London, EC2R 5BJ Großbritannien
ZAHLSTELLE UND VERTRETER IN BULGARIEN	Société Générale Express Bank AD 92,Vladislav Varnenchik Blvd, 9000 Varna, Bulgarien
ZAHLSTELLE IN DER SCHWEIZ	CACEIS Bank, Montrouge, Nyon Branch (Schweiz) Route de Signy 35 CH-1260 Nyon, Schweiz
VERTRETER IN DER SCHWEIZ	CACEIS (Switzerland) S.A. Route de Signy 35 CH-1260 Nyon, Schweiz
KONTAKTBANK IN DER TSCHECHISCHEN REPUBLIK	Komerční Banka A.S Na Příkopy 33, Prag 1, Tschechische Republik
ZAHLSTELLE UND VERTRETER IN SLOWENIEN	SKB Banka D.D. Ljubljana Ajdovščina 4, Ljubljana, Slowenien Unicredit Banka Slovenija d.d. Smartinska Cesta 140 1000, Ljubljana, Slowenien
FAZILITÄTSSTELLE IN IRLAND	Société Générale, Niederlassung Dublin 3 rd Floor, IFSC House, IFSC, Dublin 1, Irland
ZAHLSTELLE UND VERTRETER IN SINGAPUR	Amundi Singapore Ltd 80 Raffles Place #23-01, UOB Plaza 1, Singapur 048624
MASTER-AGENTUR IN TAIWAN	Amundi Taiwan Suite A, 14F, Tun Hua North Road, Taipeh, Taiwan

■ Drittes Quartal 2023

Im dritten Quartal verzeichnete die US-Wirtschaft eine gute Leistung, während das Klima in der Eurozone und in China weiterhin enttäuschend war. In den meisten Ländern ging die Inflation weiter zurück, war aber nach Ansicht der Zentralbanken weiterhin zu hoch. In den hoch entwickelten Volkswirtschaften setzten die großen Zentralbanken die Leitzinserhöhungen fort, allerdings langsamer als in den vorangegangenen Quartalen. In den Schwellenländern begannen einige Zentralbanken allerdings damit, ihre Zinsen zu senken. Auf den Anleihemärkten stiegen die Renditen und Aktien gaben nach.

USA

Die US-Wirtschaft erwies sich trotz eines deutlichen Zinsanstiegs stärker als erwartet. Viele Beobachter setzten ihre Rezessionsprognosen herab oder schwächten sie ab. Die Ursachen für diese gute Widerstandsfähigkeit waren unter anderem hohe Rücklagen privater Haushalte und öffentliche Maßnahmen zur Förderung von Investitionen. Ein Blick auf die Zahlen für August und September bestätigte dann auch, dass das BIP im zweiten Quartal mit einer annualisierten Rate von 2.1% weiterhin stark zulegte. Auch die ISM-Indikatoren für September signalisierten eine robuste Aktivität im Dienstleistungssektor und eine Abschwächung des Rückgangs in der Industrie. Es wurden zahlreiche Arbeitsplätze geschaffen, wenn auch nur langsam, und die Arbeitslosenquote stieg leicht an (3.8% im August gegenüber 3.6% im Juni). Der allgemeine Inflationsindex beschleunigte sich erneut (3.7% im August gegenüber 3.0% im Juni). Dies ist vor allem zurückzuführen auf höhere Kraftstoffpreise. Der zugrunde liegende Index verlangsamte sich hingegen weiter (4.3% im August gegenüber 4.8% im Juni). Die Fed erhöhte die Leitzinsen im Juli um 25 Basispunkte (und stützte damit ihren Bereich von 5.25 bis 5.50%), beließ sie aber im September unverändert und ließ die Möglichkeit für weitere Zinserhöhungen offen.

Eurozone

Die Eurozone verzeichnete eine enttäuschende Wirtschaftskonjunktur. Im zweiten Quartal stagnierten die Wachstumszahlen nahezu - das BIP stieg um 0.1% - nachdem bereits im ersten Quartal Stillstand herrschte. Die am stärksten von Dienstleistungen abhängigen Länder (Frankreich und Spanien) behielten ihr leicht positives Tempo bei, Länder mit bedeutenderen Industriesektoren hatten aber fast gar kein Wachstum (Deutschland) oder ein negatives Wachstum (Italien). Die Konjunktumfragen für das dritte Quartal (insbesondere die Einkaufsmanager-Indizes) zeigten, dass die bereits in der Industrie beobachtete Verschlechterung tendenziell auf den Dienstleistungssektor übergriff. Aber trotz gewisser Anzeichen einer Verlangsamung gab es einen stabilen Arbeitsmarkt mit einer Arbeitslosenquote von 6.4% im August, der niedrigste Stand seit Gründung der Eurozone. Die Inflation war insgesamt rückläufig. Im September stieg die allgemeine 12-Monats-Rate wieder auf 4.3% (gegenüber 5.5% im Juni), während der zugrunde liegende Index bei 4.5% lag (gegenüber 5.5%). Im Juli erhöhte die Europäische Zentralbank ihre Leitzinsen um 25 Basispunkte und im September erneut, so dass der Einlagensatz nun bei 4.00% lag. Sie hielt sich jedoch damit zurück, darauf hinzuweisen, dass es wahrscheinlich weitere Erhöhungen geben wird, und bekräftigte ihr Vertrauen in das derzeitige Zinsniveau, um die Inflation weiter zu senken.

Schwellenmärkte

Die Daten aus China für das dritte Quartal zeigten weiterhin eine Schwäche im Immobiliensektor und in anderen Sektoren, während Immobilienentwickler mit Schuldenproblemen zu kämpfen hatten. Die im August herausgegebenen Daten übertrafen jedoch die Erwartungen und deuteten darauf hin, dass der Tiefpunkt im dritten Quartal erreicht wurde. Doch trotz der vorhergesagten allmählichen zyklischen Erholung erlebt China seit mehreren Jahren einen lang anhaltenden Abschwung. Diese Verlangsamung ist und bleibt hauptsächlich auf den Immobiliensektor zurückzuführen. Die staatlichen Behörden reagierten mit einer Reihe politischer Maßnahmen, die jedoch nicht ausreichten, um das Wachstum rasch anzukurbeln. Priorität hat weiterhin der langfristige Übergang zu einem weniger wohnungs- und exportintensiven Wachstumsmodell. Die meisten Schwellenländer haben nach wie vor eine schwache gesamtwirtschaftliche Dynamik, auch wenn die Richtung nach oben geht. Die Ausfuhren scheinen tatsächlich ihren Tiefpunkt erreicht zu haben. Wegen nachlassender Basiseffekte, dem Anstieg der Lebensmittel- und Energiepreise und des Drucks auf die Devisenmärkte verlangsamte sich jedoch der Prozess des Inflationsrückgangs und belastete die Kaufkraft der Haushalte. Doch abgesehen von einigen Ausnahmefällen (z. B. Türkei, Russland und Thailand) starteten die Zentralbanken eine geldpolitische Lockerung mit Zinssenkungen und setzten sie fort. Nach den Äußerungen der Fed und der Möglichkeit eines länger anhaltenden Zinshochs gaben viele jedoch vorsichtigere Prognosen ab. Weitere wichtige Ereignisse in diesem Quartal waren die sechs neuen potenziellen BRICS-Mitglieder (Argentinien, Ägypten, Iran, Äthiopien, Saudi-Arabien und die Vereinigten Arabischen Emirate) und die Aufnahme Indiens in den EMGBI-Index.

Aktien

Aktien entwickelten sich im dritten Quartal zurückhaltend. Trotz der guten Ergebnisse der Unternehmen führte der aggressive Ton der Zentralbanken zu einem starken Anstieg langfristiger Zinssätze, was wiederum eine Korrektur an den Aktienmärkten auslöste. In den USA stieg der 10-Jahres-Satz in diesem Quartal um nahezu 75 Bp. Der MSCI World AC sank um 2.9%. Auf regionaler Ebene schnitten die USA (-3.4%) schlechter ab als Europa (-2.5%). In der Eurozone (-4.6%) schnitt Italien (+0.6%) weitaus besser ab als seine Nachbarländer. Die übrigen Mitgliedstaaten sind in diesem Quartal im Minus, wobei Portugal (-6.1%) und die Niederlande (-11.5%) die Schlusslichter bilden. Außerhalb der Eurozone legte der britische Markt um 1.3% zu. Schweden (-5.1%) und die Schweiz (-3.3%) beendeten das Quartal im negativen Bereich. Japan (+0.8% in lokaler Währung) profitiert weiterhin von der Abwertung des Yen und der Widerstandsfähigkeit der japanischen Wirtschaft. Der MSCI Emerging Markets Index schließlich verlor 2.2%. Dies ist zurückzuführen auf das unterdurchschnittliche Abschneiden des chinesischen Markts, der um 3% nachgab. In Europa liegt der Energiesektor mit einem Plus von 14.1% an der Spitze, gefolgt vom Immobiliensektor mit einem Plus von 7.9% und dem Bankensektor mit einem Plus von 4.1%. Zyklische Konsumgüter und Informationstechnologie waren in diesem Quartal mit einem Rückgang von 11.5% bzw. 10.7% die größten Verlierer. So genannte Value-Aktien (plus 1.8%) entwickelten sich besser als Wachstumsaktien (minus 6.5%).

Zinssätze

Anleiherenditen stiegen im dritten Quartal deutlich. Die Rendite 10-jähriger deutscher Bundesanleihen stieg um mehr als 42 Basispunkte auf 2.81%. Die Rendite 10-jähriger US-Anleihen stieg um 76 Basispunkte und lag zum Quartalsende bei 4.57%. Anleiherenditen kehren zurück auf das Niveau von vor der Finanzkrise. Dies deutet auf einen Wandel der makrofinanziellen Rahmenbedingungen hin. Die Widerstandsfähigkeit der US-Wirtschaft überraschte die Beobachter. Das Wachstum bleibt solide und die Wahrscheinlichkeit einer sanften Landung steigt. Die Fed erhöhte ihre Leitzinsen auf 5.5%. Der geldpolitische Straffungszyklus wird voraussichtlich enden, aber Jerome Powell (Vorsitzender der Federal Reserve) deutete an, dass die Leitzinsen wahrscheinlich noch längere Zeit hoch bleiben werden. Die EZB wiederum steht vor dem Dilemma einer hohen Inflation bei sich rasch verschlechternden Wachstumsaussichten in der Eurozone. Sie erhöhte die Einlagenzinsen auf 4% und wird sie nun voraussichtlich auch längere Zeit unverändert lassen. Der Kampf um die Senkung der Inflation zurück auf die angestrebten 2% wird sich in die Länge ziehen und es erforderlich machen, eine restriktive Geldpolitik beizubehalten.

■ Viertes Quartal 2023

Die Wirtschaftskonjunktur blieb im vierten Quartal robust, auch wenn sie sich in den USA verlangsamte und in der Eurozone enttäuschte. In den meisten Schwellenländern verlangsamte sich das Wachstum, blieb dabei aber stark. In den meisten Ländern war die Inflation weiter rückläufig. Die US-Notenbank und die Europäische Zentralbank deuteten an, dass sie sich dem Ende des Zyklus der Leitzinserhöhungen nähern, während mehrere Zentralbanken in Schwellenländern ihre Zinssätze senkten. Die Renditen auf Anleihemärkten stiegen im Oktober und die Aktienkurse sanken. Im November und Dezember kehrte sich dieser Trend jedoch um, so dass die Anleiherenditen zum Jahresende niedriger waren als zu Beginn des Quartals, während die Aktienkurse deutlich stiegen und mehrere Indizes sogar neue Höchststände erreichten.

USA

Die US-amerikanische Wirtschaft zeigte sich zwar weiterhin überraschend widerstandsfähig gegenüber dem starken Anstieg der Zinssätze, der Trend ging jedoch weiterhin in Richtung einer Verlangsamung. Die im vierten Quartal veröffentlichten Wachstumszahlen für das dritte Quartal zeigten deutlich eine nicht nachlassende Aktivität (Wachstum des annualisierten BIP von 4.9% laut der Überprüfung im Dezember). Die jüngsten Arbeitsmarktzahlen haben jedoch gezeigt, dass ihnen allmählich die Puste ausgeht. So stabilisierte sich die Arbeitslosenquote trotz der Schaffung von nach wie vor reichlich Arbeitsplätzen (im vierten Quartal durchschnittlich fast 180.000 pro Monat) im Dezember bei 3.7%, während sie im April mit 3.4% ihren Tiefpunkt erreicht hatte. Andere monatliche Zahlen wie etwa Einzelhandelsumsätze, Aufträge für langlebige Güter und die Industrieproduktion deuten darauf hin, dass das Wachstum im vierten Quartal wahrscheinlich deutlich schwächer ausfallen würde als im dritten Quartal. Andererseits ging die Inflation deutlich zurück, obwohl sie über dem 2%-Ziel der Fed lag. Im November stieg der allgemeine Preisindex über zwölf Monate um nur 3.1%, verglichen mit 3.7% im August. Und der zugrunde liegende Index stieg um 4.0%, verglichen mit 4.3%. Die Federal Reserve änderte ihre Leitzinsen nach der Anhebung im Juli nicht. Sie wies darauf hin, dass sie mit dem derzeitigen Niveau zufrieden sei und dass das Tempo einer künftigen Senkung noch diskutiert werde.

Eurozone

Die Konjunktur in der Eurozone verlief nach wie vor ausgesprochen schleppend und steigende Zinssätze verstärkten zunehmend die spezifischen Schwierigkeiten des Industriesektors. Ende November zeigte die Überprüfung der BIP-Zahlen für das dritte Quartal einen sehr leichten Rückgang um 0.1% für die ganze Region, darunter mäßige Rückgänge in Frankreich und Deutschland, ein geringfügiger Anstieg in Italien und ein etwas stärkerer Anstieg in Spanien. Der Einbruch war Bestandteil der seit Jahresbeginn zu beobachtenden gleichsamigen Stagnation. Die Zahlen zu Beginn des vierten Quartals zeigten keine bemerkenswerte Verbesserung. Der Arbeitsmarkt ist jedoch immer noch in relativ guter Verfassung: Die Arbeitslosenquote lag im Oktober bei 6.5% und damit auf dem niedrigsten Stand seit der Gründung der Eurozone. Gute Nachrichten gab es bezüglich der Inflation: Das Tempo des Anstiegs des allgemeinen Preisindex verlangsamte sich und erreichte im Dezember 2.9% über zwölf Monate (nach 4.4% im September), und der zugrunde liegende Index verlangsamte sich auf 3.4% (zuvor 4.5%). Die Europäische Zentralbank änderte ihre Leitzinsen nach der Anhörung im September nicht. Nach der Sitzung des geldpolitischen Ausschusses im Dezember zeigte er sich erneut zuversichtlich, dass das derzeitige Zinsniveau eine weitere Senkung der Inflation ermöglichen würde, und wies darauf hin, dass jede Diskussion über mögliche Zinssenkungen verfrüht sei.

Schwellenmärkte

Vor dem Hintergrund eines sehr uneinheitlichen Aufschwungs war China auch im vierten Quartal bei der Entwicklung seiner Wirtschaftspolitik vorsichtig. Es kam zu einer Intensivierung öffentlicher Ausgaben für Infrastruktur, aber der Konsum verlangsamte sich, und die Inflation pendelte sich im negativen Bereich ein. In Brasilien verlangsamte sich der Inflationsanstieg weiter, während sich in Indien der Konsum robuster erwies als Investitionen. In Schwellenländern verlangsamte sich die Binnennachfrage insgesamt und die Inflation ging weiter zurück, wobei sie in den meisten Fällen unter den Zahlen der Zentralbanken blieb. Die Zentralbanken setzten ihre Zinssenkungen fort. Die brasilianische Zentralbank machte den Anfang mit mehreren Senkungen um 50 Basispunkte, während die chilenische Zentralbank ihr Tempo mit Senkungen um 75 Basispunkte beschleunigte. Andere schlossen sich an, beispielsweise die Zentralbanken von Kolumbien und der Tschechischen Republik. Die scheinbar restriktivere Haltung der US-Notenbank verringerte den Druck auf die Wechselkurse, der zuvor die indonesische Zentralbank zu Zinserhöhungen und die chilenische Zentralbank zu einer Verlangsamung ihrer Zinssenkungen veranlasst hatte. In Argentinien schließlich begann der neue Präsident Milei sein Amt mit einer Abwertung des Peso um 50% und einem ehrgeizigen Plan zur Liberalisierung der Wirtschaft.

Aktien

Die Aktienmärkte fielen im Oktober, erholten sich aber kräftig wegen des Rückgangs langfristiger Zinsen. Der MSCI World AC stieg im Laufe des Quartals um 9%. Auf regionaler Ebene schnitten die USA (plus 11.5%) schlechter ab als Europa (plus 5.3%). Innerhalb der Eurozone (plus 7.5%) übertrafen die Niederlande (plus 14.8%) und Portugal (plus 10.2%) ihre Nachbarländer. Die übrigen Mitgliedstaaten waren in diesem Quartal im grünen Bereich, wobei Frankreich (plus 5.6%) und Spanien (plus 6.7%) die Schlusslichter bildeten. Außerhalb der Eurozone setzte sich der schwedische Markt an die Spitze des Feldes (plus 12.2%), gefolgt vom britischen Markt (plus 1.6%) und der Schweiz (plus 1.3%). Japan (+2.1% in lokaler Währung) profitiert weiterhin von der Abwertung des Yen und der Widerstandsfähigkeit der japanischen Wirtschaft. Der MSCI Emerging Markets Index schließlich legte 5.2% zu, trotz des unterdurchschnittlichen Abschneidens des chinesischen Markts, der um 5% nachgab. Auf europäischer Sektorebene schnitten Value-Werte (plus 3.4%) schlechter ab als Wachstumswerte (plus 7.2%). An der Spitze standen der Immobiliensektor (plus 22.6%) und der zinsempfindliche IT-Sektor (plus 18.3%). Der Energiesektor (minus 2.6%) und der Sektor für Basiskonsumgüter waren die einzigen, die das Quartal negativ beendeten.

Zinssätze

Die Zinsmärkte waren gekennzeichnet durch einen starken Rückgang der Zinssätze über die gesamte Kurve hinweg. Der Zinssatz für US-Staatsanleihen mit zehnjähriger Laufzeit lag zum Jahresende bei fast 3.8% und deutsche Bundesanleihen mit zehnjähriger Laufzeit lagen bei rund 2%. Der Markt geht auch davon aus, dass die Fed und die EZB im März eine Zinssenkungsrunde einleiten werden. Dieser rasche Rückgang der Zinssätze lässt sich folgendermaßen erklären: 1) in den Industrieländern ging die Inflation stärker zurück als erwartet; 2) der Tonfall der Fed änderte sich, sie kehrte nun zurück zu den wichtigen Punkten ihrer beiden Aufgaben Inflation und Beschäftigung. Die Fed sieht sich bestätigt durch den Rückgang der Inflation, die Mitglieder des Offenmarktausschusses (FOMC) achten nun sehr auf die Auswirkungen steigender Zinsen auf das Wachstum, um eine übermäßige Verlangsamung der Aktivität zu vermeiden. Daher will die Fed die Wirtschaft nicht länger als nötig bremsen. 3) das Wirtschaftswachstum sorgte in der Eurozone weiterhin für negative Überraschungen. Der Arbeitsmarkt in der Eurozone ist jedoch sehr solide. Die Märkte erwarten nun, dass die Inflation rasch zurückgeht auf 2%, ohne dass es zu einer Rezession kommt.

■ Erstes Quartal 2024

Die Vereinigten Staaten verzeichneten im ersten Quartal 2024 weiterhin eine starke Wirtschaftskonjunktur. Von Europa kann man dies nicht sagen, im Vergleich zum letzten Quartal 2023 verbesserte sie sich jedoch leicht. Auch Schwellenländer entwickelten sich tendenziell etwas besser. Die Inflation ging weiter zurück, wenn auch nur langsam. Sowohl die US-Notenbank als auch die Europäische Zentralbank (EZB) deuteten an, dass sie noch etwas warten werden, bis sie ihre Zinssätze senken. Die Renditen an den Anleihemärkten zogen wieder an, während Aktien die Ende 2023 vorhandene gute Dynamik fortsetzten.

USA

Die US-Wirtschaft zeigte weiterhin eine bemerkenswerte Stärke, obwohl viele Beobachter davon ausgingen, dass die Leitzinserhöhungen der Jahre 2022 und 2023 zu einer Rezession führen würden. Ende März ergab eine dritte offizielle Schätzung des BIP für das vierte Quartal 2023 ein annualisiertes Wachstum von 3.4%. Was nun die jüngeren Daten betrifft, so haben die Arbeitsmarktzahlen gezeigt, dass im Januar und Februar netto mehr als 500,000 Arbeitsplätze geschaffen wurden. Dies ist ein stark beschleunigtes Tempo im Vergleich zum vierten Quartal. Die Indikatoren für das Geschäftsklima in der Industrie deuteten wiederum auf einen langsameren Rückgang in den ersten beiden Monaten des Quartals, während sich der Dienstleistungssektor weiter verbesserte. Die Inflation ging weiter zurück, wenn auch nur langsam. Im Februar lag der allgemeine Verbraucherpreisindex über zwölf Monate bei 3.2%, nachdem er im Dezember 3.4% betragen hatte. Der zugrunde liegende Index lag bei 3.8%, gegenüber 3.9% zuvor. Zu Beginn des Quartals versuchte die Federal Reserve die Markterwartungen zu beruhigen mit ihrer Botschaft einer Senkung der Leitzinsen im ersten Quartal. Sie wies darauf hin, dass der nächste Schritt höchstwahrscheinlich eine Senkung sein werde. Sie werde aber erst nach weiteren Anzeichen einer dauerhaften Verlangsamung der Inflation erfolgen.

Eurozone

Nach einer nahezu stagnierenden Entwicklung während des gesamten Jahres 2023 gab es im ersten Quartal einige schwache Anzeichen einer Verbesserung. Im vierten Quartal hatten die Zahlen des BIP einen Wachstumsstillstand zu verzeichnen. In Deutschland waren sie leicht negativ, in Italien und Frankreich leicht positiv und in Spanien eher positiv. Im März stiegen die Einkaufsmanager-Indizes jedoch auf ein Niveau, das auf eine Ausweitung der Aktivität im Dienstleistungssektor hindeutete und in der Industrie gab es einen weniger starken Rückgang als Ende 2023. Andere Indikatoren, etwa der deutsche IFO-Geschäftsklimaindex, meldeten ebenfalls eine ganz leichte Verbesserung. Auch der Arbeitsmarkt widersetzte sich weiter den trüben Wirtschaftsaussichten. Die Arbeitslosenquote blieb im Februar bei 6.5% und damit auf dem niedrigsten Stand seit der Gründung der Eurozone. Die Inflation verlangsamte sich weiter: Der zwölfmonatige Verbraucherpreisindex sank im Februar auf 2.6% (von 2.9% im Dezember), und der Basisindex fiel von 3.4% auf 3.1%. Wie die US-Notenbank versuchte auch die EZB, die Erwartungen einer schnellen Senkung der Leitzinsen zu zerstreuen. Die Botschaft der Sitzung des geldpolitischen Ausschusses vom 7. März wurde weithin interpretiert als Hinweis auf eine erste Senkung im Juni.

Schwellenmärkte

Der Wirtschaftsaufschwung in China war moderat und der Deflationsdruck hält an. Die chinesischen Behörden zogen es vor, die Zinssätze zu senken, anstatt mit haushaltspolitischen Mitteln auf den Schuldenabbau der lokalen Behörden hinzuwirken. Seit Jahresbeginn verbesserte sich das Wachstum in Schwellenländern, auch wenn es in Mittel- und Osteuropa im negativen Bereich blieb. Im Januar ging die Inflation in den meisten Ländern stark zurück. Im Februar gab es jedoch einige positive Überraschungen und auch Bedenken hinsichtlich der Erwartungen. Die Währungen der Schwellenländer waren äußerst volatil, da die zukünftige Geldpolitik der USA weiterhin unklar blieb, und auch Aktien blieben nicht verschont. Die meisten Zentralbanken hatten begonnen, ihre Geldpolitik zu lockern. Sie reagierten erneut rasch, indem sie im März keine Zinssenkungen vornahmen bzw. die Zinssätze unverändert ließen. Die Stimmung der Anleger wird weiterhin stark beeinträchtigt durch den geopolitischen Kontext und besondere Sorgen bereiten mögliche Folgen für die weltweite Inflation.

Die Zahlen in diesem Bericht beziehen sich auf die Vergangenheit und lassen nicht unbedingt auf die zukünftige Wertentwicklung schließen.

Zinssätze

Die Zinsen sind nach wie vor hoch, bei weiterhin hoher Volatilität. Die Rendite deutscher Bundesanleihen mit zehnjähriger Laufzeit lag über 2.3% und die US-amerikanischer Staatsanleihen mit zehnjähriger Laufzeit bei 4.3%. Zwei Faktoren treiben die Märkte nach wie vor an: die Entwicklung der Inflation und die Aussagen der Zentralbanker. Die Märkte sind sehr zuversichtlich, dass die EZB die Zinsen im Juni senken wird. Auf ihrer letzten Ausschusssitzung ließ die EZB tatsächlich die Tür offen für eine Zinssenkung im Juni. Christine Lagarde mahnte jedoch bei der Geldpolitik erneut zu Geduld. Beim Tempo des Desinflationsprozesses bleibt die EZB vorsichtig, insbesondere im Dienstleistungssektor, und wird weiterhin die Entwicklung des Arbeitsmarktes beobachten, der sich als sehr widerstandsfähig erwiesen hat. Auf der anderen Seite sind die Märkte nicht mehr so sicher, ob die Fed die Zinsen im Juni senken wird. Die Fed hat es nicht eilig, die Zinsen zu senken. Sie geht davon aus, dass das zugrunde liegende Wirtschaftswachstum eher wieder anziehen und stärker sein wird als im Dezember. Trotz der jüngsten Beschleunigung der Inflation haben sich die Aussagen der Fed nicht geändert. Sie hält daran fest, dass „die Inflation auf einem manchmal steinigem Weg allmählich in Richtung 2% sinkt“.

Aktien

Riskante Anlagen begannen das Jahr im grünen Bereich. Anleger schenken dem Szenario der „sanften Landung“ Glauben, was zu einem Anstieg der Aktienmärkte führte. Gute Quartalsergebnisse der Unternehmen stützen die Aktienmärkte in diesem Quartal ebenfalls. Globale Aktien profitierten von diesem Anstoßeffect - der MSCI ACWI stieg um 9.1%. Die USA legten um 10% zu und übertrafen damit Europa mit einem Plus von 7.6%. Die Märkte der Eurozone schnitten mit einem Plus von 9.9% besser ab. Den wichtigsten Beitrag leisteten dabei die Niederlande (plus 17.9%) und Italien (plus 15.7%). Außerhalb der Eurozone entwickelte sich der britische Markt in diesem Quartal weniger gut und legte nur 2.9% zu. Unter den Industrieländern beeindruckte in diesem Quartal der japanische Markt mit einem Anstieg von 18.3%. Der MSCI Emerging Markets Index schließlich machte Fortschritte (plus 4.0%), angetrieben vom überdurchschnittlichen Ergebnis des chinesischen Markts mit einem Anstieg um 16.9%. Auf europäischer Sektorebene schnitten so genannte zyklische Werte (plus 10.4%) besser ab als defensive Werte (plus 2.9%). An der Spitze standen die Bereiche Technologie (plus 17.9%), zyklische Konsumgüter (plus 12.3%) und Versicherungen (plus 11.9%). Die Hauptleidtragenden waren in diesem Quartal Versorgungsunternehmen (-5.6%) und der Immobiliensektor (-1.4%). Wachstumsaktien (plus 10.7%) entwickelten sich besser als Value-Aktien (plus 4.4%).

■ Zweites Quartal 2024

Auf den beiden Seiten des Atlantiks tendierten die Wirtschaftsdaten unterschiedlich. In den USA kam es zu einer leichten Abschwächung der Wirtschaftskontur nach einer zuvor starken Dynamik, und die Inflation ging wieder nach unten. In der Eurozone verbesserte sich das Geschäftsklima nach mehreren schwierigen Quartalen, und die Inflation beschleunigte sich wieder leicht nach mehreren Monaten des Rückgangs. Die EZB leitete am 6. Juni eine erste Zinssenkung ein, während die Fed keine genauen Aussagen dazu machte, wann sie den ersten Schritt tun würde. Die Anleihemärkte entwickelten sich negativ und blieben volatil, insbesondere in Europa, während Aktien weiter zuleigten.

USA

Nach mehreren Quartalen, in denen sich die US-Wirtschaft gut behauptet hat, waren im zweiten Quartal erste Anzeichen von Schwäche zu erkennen. Die Zahlen in den USA belegten weiterhin eine starke Aktivität (der ISM-Index für das verarbeitende Gewerbe kehrte zum ersten Mal seit November 2022 zurück in den positiven Bereich, und die Einzelhandelsumsätze stiegen). Dennoch gab es im ersten Quartal erste Anzeichen von Schwäche beim Wachstum des BIP, das unter den Erwartungen lag. Die im Mai veröffentlichten US-Indikatoren deuteten größtenteils auf eine moderate Verlangsamung der Wirtschaftskontur, wobei die ISM-Indizes der Industrie wieder leicht rückläufig waren. Dieser Trend bestätigte sich im Juni. Anders sah es im Dienstleistungssektor aus, wo sich die Aussichten verbesserten. Auch der Arbeitsmarkt entwickelte sich widersprüchlich: Bei der Schaffung von Arbeitsplätzen wurden zwar gute Fortschritte erzielt, die Arbeitslosenquote stieg jedoch auf 4%. Enttäuschende Einzelhandelsumsätze bestätigten allerdings die Verschlechterung der Konsumaussichten und deuteten voraus auf ein schwaches Wachstum im zweiten Quartal.

Der Abwärtstrend der Inflation schien zu Beginn des Quartals zum Stillstand gekommen zu sein. Dies bestätigte sich schließlich durch die Inflation bei persönlichen Konsumausgaben (die bevorzugte Messgröße der Federal Reserve) mit einer annualisierten Rate von 2.6%. Der Inflationsdruck beschränkte sich jedoch auf den Dienstleistungssektor. Vor diesem Hintergrund verzichtete die Federal Reserve darauf, einen Zeitplan für Zinssenkungen bekannt zu geben. Sie wies darauf hin, dass sie zunächst weitere Anzeichen für eine Desinflation benötigt. Die Vertreter der Fed erhöhten ihre Inflationsprognosen für 2024 leicht und verschoben die zeitliche Abfolge der Leitzinssenkungen ohne Änderung der Gesamthöhe von -250 Basispunkten bis Ende 2026. Ende Juni schienen mehrere Fed-Direktoren nicht bereit zu einer Unterstützung von Zinssenkungen vor Jahresende.

Europa

Im zweiten Quartal überraschte Europa angenehm mit einer Verbesserung der Wirtschaftslage. Die Eurozone verzeichnete immer noch schwache absolute Zahlen. Im April war man aber angesichts der pessimistischen Erwartungen deutlich positiv überrascht. Die wichtigsten Konjunkturindikatoren (Sentix, ZEW und Einkaufsmanagerindex) signalisierten insgesamt eine leichte Verbesserung der Aktivität, obwohl die Lage im verarbeitenden Gewerbe nach wie vor angespannt war. Im Juni bestätigte sich eine leichte Erholung der Volkswirtschaften mit beträchtlichen Besserungsaussichten. Für das zweite Quartal erwartete man daher eine moderate Ausweitung.

Insgesamt ist der Inflationstrend in der Eurozone rückläufig. Im Dienstleistungssektor, der Hauptantriebsfaktor der Inflation ist, hält er sich jedoch in Grenzen. Die Inflationsstatistiken für Mai brachten einen Anstieg auf 2.6% im Jahresvergleich, gegenüber 2.4% im April, und einen erneuten annualisierten Rückgang auf 2.5% im Juni. Dies ist hauptsächlich zurückzuführen auf die Inflation im Dienstleistungssektor, die nur allmählich zurückgehen dürfte. Die jährliche Basisinflationsrate ohne Berücksichtigung der volatilen Lebensmittel- und Energiepreise lag im April bei 2.7% und im Juni bei 2.9% und damit über den Markterwartungen. In den großen Volkswirtschaften sank die (auf EU-Ebene harmonisierte) Inflation in Deutschland (2.5%), Frankreich (2.5%) und Spanien (3.5%). In Italien stieg sie hingegen (0.9%).

Trotz der volatilen Inflation und der wieder anziehenden Konjunktur senkte die EZB am 6. Juni erstmals seit fast fünf Jahren ihre Leitzinsen um 25 Basispunkte. Der Einlagensatz sank damit im Einklang mit den Markterwartungen von 4% auf 3.75%. Christine Lagarde äußerte sich jedoch nicht zu künftigen Zinssenkungen. Die vorübergehende Divergenz zwischen der Fed und der EZB wirkte sich nur in begrenztem Maße auf den Euro aus. Dieser fiel gegenüber dem US-Dollar von 1.09 auf 1.07.

Im Vereinigten Königreich lag die Inflation wieder bei 2%. Im Vorfeld der dortigen Wahlen am 4. Juni beließ die Bank of England ihre Zinssätze dennoch bei 5.25%. Dies sorgte für Ungewissheit hinsichtlich der zukünftigen Entwicklung.

Asien

Die japanischen Inflationsdaten für Mai waren niedriger als übereinstimmend erwartet, und die Wachstumsstatistiken für das erste Quartal wurden gesenkt. Die Inflation (ohne Energie und Frischwaren) lag bei 2.1% im Jahresvergleich und damit unter den prognostizierten 2.2%. Die Inflation kehrte etwas schneller als erwartet zurück zum Zielwert der Bank of Japan (BoJ). Logischerweise geht der Markt von einer Beibehaltung der kurzfristigen Zinssätze durch die BoJ aus. Dies führt zu einem weiteren Rückgang des Yen (am Ende des Quartals überschritt das Verhältnis USD/JPY die Marke von 160).

Der chinesische Immobilienmarkt kann sich nicht stabilisieren und verzeichnet einen anhaltenden Mengen- und Preisrückgang. Die von der chinesischen Regierung angekündigten jüngsten Maßnahmen deuten auf eine Trendwende dieser Situation, die Konsum und Beschäftigung seit mehreren Quartalen belastet. Mit dem Übergang von technischen Maßnahmen mit geringer Wirkung zu einer engagierteren Politik gegenüber dem Bausektor wollen die chinesischen Behörden bekräftigen, dass sie gewillt sind, das Wachstumsziel von 5% in diesem Jahr zu erreichen. In einem angespannten geopolitischen Umfeld wird China von seinen Handelspartnern in vielen Sektoren unlauterer Wettbewerb vorgeworfen. Dies führt zu einer Erhöhung der US-Zölle und möglicherweise zu einem ähnlichen Schritt der EU. Das größte Risiko bleibt jedoch die schwache Binnennachfrage. Die Indikatoren des Einkaufsmanagerindex bestätigten dies im Juni.

Schwellenmärkte

In den Schwellenländern ist die allgemeine Inflation scheinbar unter Kontrolle. Dennoch richten sich alle Augen auf die US-Notenbank. Diese senkt die Zinsen voraussichtlich erst in der zweiten Hälfte des Jahres 2024. Von ihr hängen aber wiederum die Entscheidungen der Zentralbanken der Schwellenländer ab. Die Zentralbanken von Malaysia und Mexiko, die South Africa Reserve Bank (SARB), die Polnische Nationalbank (NB) und die Türkische Zentralbank (TCMB) ließen ihre Zinssätze unverändert. Die Tschechische Nationalbank (CNB) und die Ungarische Nationalbank (NBH) hingegen senkten ihre Zinssätze um 50 Basispunkte und die Bulgarische Zentralbank (BCB) sowie die Peruanische Zentralbank (BCRP) senkten ihre Zinssätze um 25 Basispunkte. Wegen ihrer Präferenz für Währungsstabilität sieht sich die People's Bank of China nach wie vor dazu genötigt, die Zinssätze konstant zu halten.

Am 4. Juni gab Indien die Ergebnisse seiner Parlamentswahlen bekannt. Die nationale demokratische Allianz unter Führung der Bharatiya Janta Party (BJP) wurde mit äußerst knapper Mehrheit wiedergewählt. Dennoch erhielt Modi die Unterstützung seiner Verbündeten in der Koalition. Dies ermöglichte ihm, zum dritten Mal in Folge eine Regierung zu bilden. Nach dem guten Abschneiden indischer Aktien über mehrere Quartale hinweg werden die Anleger darauf achten, ob bei den ehrgeizigen Wirtschaftsreformen und den öffentlichen Finanzen Fortschritte erzielt werden.

Zinssätze

Nach dem Ende des Inflationsrückgangs in hoch entwickelten Volkswirtschaften, der immer noch unruhigen US-Wirtschaft und dem Anziehen europäischer Volkswirtschaften blieben die Anleihemärkte weiterhin volatil. Die Rendite US-amerikanischer Anleihen mit zehnjähriger Laufzeit näherte sich 4.5%, während die Zinsen bei zweijährigen Laufzeiten weiterhin in der Nähe von 5% lagen. In Europa lag die Rendite deutscher Anleihen mit zehnjähriger Laufzeit bei über 2.6% und die französischen Staatsanleihen (OAT) bei über 3%. Die Zinsdifferenzen zwischen den wichtigsten europäischen Staatsanleihen blieben stabil. In Frankreich ist allerdings eine ungünstige Entwicklung festzustellen, nachdem Standard & Poor's sein Rating herabstufte und nach der Niederlage der Bewegung des Präsidenten bei den Europawahlen die Auflösung der Nationalversammlung angekündigt wurde.

In den USA erweist sich die Inflation seit Jahresbeginn entgegen der Erwartungen als hartnäckig und die US-Notenbank spricht nun davon, „es nicht eilig zu haben, die Zinsen zu senken“. Auf den Anleihemärkten sorgte dies für Volatilität. Im Gegensatz dazu scheint die Inflation in Europa inzwischen mehr oder weniger unter Kontrolle zu sein, und die EZB leitete eine erste Zinssenkung ein. Dank robuster Wirtschaftskonjunktur, starker Bilanzen und erwarteter Zinssenkungen durch die Zentralbanken entwickeln sich die Kreditmärkte positiv.

Aktien

Im April wurden in den USA Inflationsdaten veröffentlicht, bei denen viele befürchteten, dass sie zu einer erneuten Zinserhöhung der Fed führen würden. Danach erholten sich die Aktienmärkte im Laufe des Quartals aber dank der Veröffentlichung beruhigender Ergebnisse für das erste Quartal.

Der MSCI World Index stieg um 2.6%, je nach Region allerdings mit äußerst unterschiedlichen Ergebnissen. Der US-Markt legte um 4.1% zu. Damit übertraf er in Dollar gerechnet Europa (plus 1.65%) und Japan (minus 2.5%) deutlich. Der französische Markt wurde beeinträchtigt durch die politischen Geschehnisse im Land und fiel im Juni um rund 6%.

Der S&P500 (TR) Index stieg im zweiten Quartal um 4.3% und alleine im Juni um 3.6%. Das Quartal startete nicht gut. Im April kam es nach einer Reihe von Meldungen mit einer höher als erwarteten Inflation zu einem Rückschlag. Dies trieb die Zinsen in die Höhe und schürte Befürchtungen hinsichtlich einer erneuten Zinserhöhung durch die Fed. Später zerstreuten sich die Inflationsängste und der Aktienmarkt erreichte neue Höchststände.

Bei der Dynamik der Aktienmärkte ist eine Veränderung festzustellen. Es gibt eine geringere Konzentration auf sehr große US-Aktien (die Glorreichen Sieben) und eine überdurchschnittlich gute Entwicklung in Europa in bestimmten Phasen. Anleger sind dabei auf der Suche nach Sektoren oder Regionen, die weniger teuer sind als die Vereinigten Staaten. Die politische Unsicherheit in Frankreich nach der Auflösung der Nationalversammlung führte jedoch dazu, dass sich außereuropäische Anleger zurückzogen. Die große Überraschung war aber die Erholung des chinesischen Markts (plus 5.4%) nach der Ankündigung der chinesischen Regierung, den Immobiliensektor stärker zu unterstützen, und trotz der Gewinnmitnahmen im Juni. Trotz des Anstiegs langfristiger Zinssätze entwickeln sich Wachstumswerte weiterhin deutlich besser als das Value-Segment, auch wenn wir in der ersten Quartalshälfte ein erneutes Interesse an verbilligten Sektoren und die Erholung europäischen Bankaktien feststellen konnten.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	454,964,261	97.93			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	454,964,261	97.93			
Aktien	454,964,261	97.93			
<i>Belgien</i>	8,137,134	1.75	67,249 KERRY GROUP A	5,087,387	1.10
123,477 KBC GROUPE	8,137,134	1.75	84,673 KINGSPAN GROUP PLC	6,731,504	1.45
<i>Dänemark</i>	15,645,332	3.37	<i>Italien</i>	11,997,979	2.58
30,390 NOVO NORDISK AS	4,097,940	0.88	594,123 POSTE ITALIANE SPA	7,067,093	1.52
232,364 ORSTED SH	11,547,392	2.49	1,193,630 SNAM RETE GAS	4,930,886	1.06
<i>Deutschland</i>	80,793,984	17.39	<i>Niederlande</i>	43,325,873	9.33
47,704 ALLIANZ SE-NOM	12,379,188	2.66	189,985 AKZO NOBEL NV	10,787,348	2.32
58,446 DEUTSCHE BOERSE AG	11,169,031	2.40	3,002 ASML HOLDING N.V.	2,894,528	0.62
274,955 INFINEON TECHNOLOGIES AG-NOM	9,432,331	2.03	351,739 KONINKLIJKE AHOLD DELHAIZE	9,704,479	2.09
80,076 MERCK KGAA	12,391,761	2.67	2,074,761 KONINKLIJKE KPN NV	7,427,644	1.60
14,275 MUENCHENER RUECKVERSICHERUNGS AG-NOM	6,666,425	1.43	677,196 STELLANTIS NV	12,511,874	2.70
73,303 SAP SE	13,892,385	3.00	<i>Norwegen</i>	11,285,957	2.43
57,959 SIEMENS AG-NOM	10,068,637	2.17	423,720 EQUINOR ASA	11,285,957	2.43
89,112 SIEMENS HEALTHINEERS AG	4,794,226	1.03	<i>Schweiz</i>	68,493,215	14.74
<i>Finnland</i>	8,749,246	1.88	81,879 DSM FIRMENICH LTD	8,646,422	1.86
240,761 NESTE CORPORATION	4,002,652	0.86	10,925 LONZA GROUP AG N	5,563,179	1.20
427,044 NORDEA BANK ABP	4,746,594	1.02	267,478 NESTLE SA	25,474,361	5.47
<i>Frankreich</i>	80,542,705	17.34	65,383 ROCHE HOLDING LTD	16,938,953	3.65
28,762 AIR LIQUIDE	4,638,735	1.00	351,312 SANDOZ GROUP LTD	11,870,300	2.56
400,606 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	14,465,882	3.11	<i>Spanien</i>	6,812,092	1.47
47,927 ESSILOR LUXOTTICA SA	9,642,912	2.08	146,939 INDITEX	6,812,092	1.47
18,471 LVMH MOET HENNESSY LOUIS VUITTON SE	13,180,906	2.84	Gesamtwertpapierbestand	454,964,261	97.93
73,775 PUBLICIS GROUPE	7,331,760	1.58			
49,104 SCHNEIDER ELECTRIC SA	11,014,027	2.37			
105,896 TOTAL ENERGIES SE	6,600,498	1.42			
398,314 VEOLIA ENVIRONNEMENT	11,120,927	2.39			
25,890 VINCI SA	2,547,058	0.55			
<i>Großbritannien</i>	90,678,717	19.51			
291,849 BRITVIC	4,065,267	0.88			
710,918 INFORMA PLC	7,175,840	1.54			
1,248,209 NATIONAL GRID PLC	12,993,681	2.80			
429,085 PRUDENTIAL PLC	3,635,722	0.78			
1,921,203 RENTOKIL INITIAL	10,450,655	2.25			
1,288,668 SEGRO PLC REIT	13,651,962	2.94			
47,041 SHELL PLC	1,572,379	0.34			
555,208 SHELL PLC	18,652,214	4.01			
1,677,628 TESCO PLC	6,054,776	1.30			
239,701 UNILEVER	12,284,022	2.64			
2,773 UNILEVER PLC	142,199	0.03			
<i>Irland</i>	28,502,027	6.14			
705,444 BANK OF IRELAND GROUP PLC	6,890,777	1.48			
140,815 CRH PLC	9,792,359	2.11			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	381,421,282	100.15			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	379,117,052	99.54			
Aktien	378,921,305	99.49			
<i>Belgien</i>	<i>11,771,162</i>	<i>3.09</i>			
113,092 COFINIMMO SICAFI REIT	6,372,734	1.67	1,450,185 BPER BANCA SPA	6,846,323	1.80
180,248 XIOR STUDENT HOUSING NV REIT	5,398,428	1.42	94,981 BRUNELLO CUCINELLI	8,880,724	2.33
<i>Deutschland</i>	<i>68,057,766</i>	<i>17.87</i>	267,689 ERG SPA	6,274,630	1.65
14,538 ADESSO AG	1,218,284	0.32	274,357 INFRASTRUTTURE WIRELESS ITALIANE SPA	2,674,981	0.70
225,268 AIXTRON	4,130,289	1.08	316,679 INTERCOS SPA	4,794,520	1.26
81,512 BECHTLE	3,581,637	0.94	2,319,611 IREN SPA	4,497,726	1.18
110,112 CTS EVENTIM AKT	8,577,725	2.25	1,537,885 PIRELLI C SPA	8,550,641	2.25
232,734 DUERR	4,608,133	1.21	745,063 UNIPOL GRUPPO S P A	6,914,185	1.82
179,799 HUGO BOSS AG	7,510,204	1.97	<i>Niederlande</i>	<i>53,732,449</i>	<i>14.11</i>
321,624 JENOPTIK AG	8,690,281	2.29	271,098 AALBERTS BR BEARER SHS	10,280,036	2.70
175,156 JUNGHEINRICH VORZ.	5,387,799	1.41	215,868 ARCADIS NV	12,768,591	3.35
106,973 LEG IMMOBILIEN SE	8,157,761	2.14	205,197 ASR NEDERLAND N.V	9,133,318	2.40
65,562 NEMETSCHKE	6,021,870	1.58	13,897 BE SEMICONDUCTOR INDUSTRIES NV BESI	2,170,017	0.57
271,470 NORDEX	3,105,617	0.82	86,375 EURONEXT	7,471,438	1.96
99,272 SCOUT 24 AG	7,068,166	1.86	164,068 OCI	3,739,110	0.98
<i>Finnland</i>	<i>12,615,328</i>	<i>3.31</i>	200,637 TKH GROUP NV	8,169,939	2.15
265,305 HUHTAMAKI OYJ	9,938,326	2.61	<i>Österreich</i>	<i>26,792,385</i>	<i>7.03</i>
270,842 METSO CORPORATION	2,677,002	0.70	181,458 ANDRITZ AG	10,497,345	2.75
<i>Frankreich</i>	<i>91,225,318</i>	<i>23.96</i>	149,480 BAWAG GROUP AG	8,834,268	2.32
82,172 ALTEN	8,422,630	2.21	240,981 WIENERBERGER	7,460,772	1.96
573,154 ELIS SA	11,589,173	3.04	<i>Spanien</i>	<i>23,667,661</i>	<i>6.21</i>
175,868 EXOSENS	3,730,160	0.98	1,301,602 BANKINTER	9,926,017	2.60
94,333 GAZTRANSPORT ET TECHNIGAZ	11,499,193	3.02	158,152 CONSTRUCCION Y AUXILIAR DE FERROCARRILES SA	5,551,135	1.46
11,567 ID LOGISTICS GROUP	4,065,801	1.07	133,179 VISCOFAN	8,190,509	2.15
140,879 IMERYSA SA	4,730,717	1.24	Warrants, Rechte	195,747	0.05
56,522 NEXANS SA	5,816,114	1.53	<i>Belgien</i>	-	0.00
537,939 OPMOBILITY	4,881,796	1.28	142,761 XIOR STUDENT HOUSING NV RIGHTS	-	0.00
74,049 REMY COINTREAU	5,768,417	1.51	<i>Spanien</i>	<i>195,747</i>	<i>0.05</i>
41,183 SOITEC SA	4,291,269	1.13	124,284 VISCOFAN SA RIGHT 11/06/2024	195,747	0.05
377,208 SPIE SA	12,742,085	3.36	Aktien/Anteile aus OGAW/OGA	2,304,230	0.61
134,870 TIKEHAU CAPITAL SCA	2,825,527	0.74	Aktien/Anteile aus Investmentfonds	2,304,230	0.61
320,615 VERALLIA SASU	10,862,436	2.85	<i>Frankreich</i>	<i>2,304,230</i>	<i>0.61</i>
<i>Guernsey</i>	<i>5,584,722</i>	<i>1.47</i>	0.339 AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XMO)	357,469	0.09
154,916 SHURGARD SELF STORAGE LIMITED	5,584,722	1.47	19 AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	1,946,761	0.52
<i>Irland</i>	<i>17,067,504</i>	<i>4.48</i>	Gesamtwertpapierbestand	381,421,282	100.15
1,181,894 DALATA HOTEL	4,703,938	1.24			
5,860,548 GLENVEAGH PROPERTIES PLC	7,372,569	1.93			
2,058,143 UNIPHAR PLC	4,990,997	1.31			
<i>Italien</i>	<i>68,407,010</i>	<i>17.96</i>			
214,531 AMPLIFON	7,131,010	1.87			
586,871 ANIMA HOLDING	2,734,819	0.72			
883,361 BANCA MEDIOLANUM	9,107,451	2.38			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	95,501,690	98.77	131,224 ING GROUP NV	2,094,597	2.17
			99,670 KONINKLIJKE AHOLD DELHAIZE	2,749,896	2.84
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	95,501,690	98.77	<i>Schweiz</i>	6,916,998	7.15
Aktien	95,501,690	98.77	16,937 CIE FINANCIERE RICHEMONT SA	2,466,553	2.55
<i>Belgien</i>	2,662,492	2.75	3,797 LONZA GROUP AG N	1,933,491	2.00
40,402 KBC GROUPE	2,662,492	2.75	39,096 TEMENOS AG-NOM	2,516,954	2.60
<i>Dänemark</i>	7,522,309	7.78	Gesamtwertpapierbestand	95,501,690	98.77
56,662 GN GREAT NORDIC	1,474,779	1.53			
44,848 NOVO NORDISK AS	6,047,530	6.25			
<i>Deutschland</i>	16,724,772	17.30			
12,173 ADIDAS NOM	2,714,579	2.81			
17,644 BEIERSDORF	2,409,288	2.49			
23,742 DAIMLER TRUCK HOLDING AG	882,490	0.91			
77,637 INFINEON TECHNOLOGIES AG-NOM	2,663,337	2.75			
76,157 RWE AG	2,433,216	2.52			
22,380 SIEMENS AG-NOM	3,887,854	4.03			
71,329 SIEMENS ENERGY AG	1,734,008	1.79			
<i>Frankreich</i>	15,829,903	16.37			
35,156 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	1,269,483	1.31			
37,040 DANONE SA	2,114,243	2.19			
15,457 PERNOD RICARD	1,958,402	2.03			
39,420 SANOFI	3,545,435	3.66			
75,398 VEOLIA ENVIRONNEMENT	2,105,112	2.18			
28,828 VINCI SA	2,836,099	2.93			
197,740 WORLDLINE	2,001,129	2.07			
<i>Großbritannien</i>	22,098,220	22.86			
72,975 ANTOFAGASTA PLC	1,816,091	1.88			
34,507 ASTRAZENECA PLC	5,028,820	5.21			
370,954 BABCOCK INTERNATIONAL GROUP PLC	2,283,871	2.36			
1,242,345 JD SPORTS FASHION PLC	1,751,020	1.81			
3,219,302 LLOYDS BANKING GROUP PLC	2,078,488	2.15			
256,528 PRUDENTIAL PLC	2,173,612	2.25			
135,363 SHELL PLC	4,547,520	4.70			
209,135 SMITH & NEPHEW	2,418,798	2.50			
<i>Irland</i>	9,051,286	9.36			
392,550 AIB GROUP PLC	1,937,627	2.00			
28,958 CRH PLC	2,013,756	2.08			
3,807 LINDE PLC	1,562,393	1.62			
68,479 RYANAIR HOLDINGS PLC	1,118,262	1.16			
58,155 SMURFIT KAPPA	2,419,248	2.50			
<i>Italien</i>	2,671,825	2.76			
186,138 ENI SPA	2,671,825	2.76			
<i>Niederlande</i>	12,023,885	12.44			
29,476 EURONEXT	2,549,674	2.64			
19,749 EXOR NV	1,929,477	2.00			
29,903 HEINEKEN NV	2,700,241	2.79			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	4,861,927	98.40	1,219 HEINEKEN NV	110,076	2.23
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	4,861,927	98.40	6,798 ING GROUP NV	108,510	2.20
Aktien	4,861,927	98.40	5,069 KONINKLIJKE AHOLD DELHAIZE	139,854	2.83
<i>Belgien</i>	227,513	4.60	<i>Schweiz</i>	466,199	9.44
2,158 KBC GROUPE	142,212	2.87	872 CIE FINANCIERE RICHEMONT SA	126,990	2.58
615 UCB SA	85,301	1.73	242 LONZA GROUP AG N	123,230	2.49
<i>Dänemark</i>	443,310	8.97	3,334 SANDOZ GROUP LTD	112,651	2.28
3,531 GN GREAT NORDIC	91,904	1.86	1,605 TEMENOS AG-NOM	103,328	2.09
2,606 NOVO NORDISK AS	351,406	7.11	<i>Spanien</i>	257,473	5.21
<i>Deutschland</i>	1,092,294	22.11	14,529 IBERDROLA SA	176,018	3.56
541 ADIDAS NOM	120,643	2.44	1,757 INDITEX	81,455	1.65
722 ALLIANZ SE-NOM	187,359	3.80	Gesamtwertpapierbestand	4,861,927	98.40
761 BAYERISCHE MOTORENWERKE	67,257	1.36			
417 DAIMLER TRUCK HOLDING AG	15,500	0.31			
795 DEUTSCHE BOERSE AG	151,925	3.07			
7,319 DEUTSCHE TELEKOM AG-NOM	171,849	3.48			
3,832 INFINEON TECHNOLOGIES AG-NOM	131,457	2.66			
923 SIEMENS AG-NOM	160,344	3.25			
3,536 SIEMENS ENERGY AG	85,960	1.74			
<i>Frankreich</i>	1,390,575	28.15			
2,335 BNP PARIBAS	139,003	2.81			
468 CAPGEMINI SE	86,908	1.76			
1,761 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	63,590	1.29			
2,097 DANONE SA	119,697	2.42			
262 LOREAL SA	107,433	2.17			
104 LVMH MOET HENNESSY LOUIS VUITTON SE	74,214	1.50			
639 PERNOD RICARD	80,961	1.64			
2,054 SANOFI	184,736	3.75			
787 SCHNEIDER ELECTRIC SA	176,524	3.58			
469 THALES SA	70,116	1.42			
3,079 VEOLIA ENVIRONNEMENT	85,966	1.74			
1,558 VINCI SA	153,276	3.10			
4,758 WORLDLINE	48,151	0.97			
<i>Großbritannien</i>	123,126	2.49			
3,665 SHELL PLC	123,126	2.49			
<i>Irland</i>	193,434	3.91			
1,031 CRH PLC	71,696	1.45			
181 LINDE PLC	74,283	1.50			
2,906 RYANAIR HOLDINGS PLC	47,455	0.96			
<i>Italien</i>	105,889	2.14			
7,377 ENI SPA	105,889	2.14			
<i>Niederlande</i>	562,114	11.38			
938 AKZO NOBEL NV	53,260	1.08			
156 ASML HOLDING N.V.	150,414	3.04			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
Warrants, Rechte	152,932	0.09
Immobilienbezogene Anlagefonds	152,932	0.09
115,771 GREAT PORTLAND ESTATES PLC REIT RIGHT	152,932	0.09
Gesamtwertpapierbestand	169,479,106	98.87

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	2,617,719,606	98.52			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	2,617,719,606	98.52			
Aktien	2,617,719,606	98.52			
<i>Deutschland</i>	<i>494,494,771</i>	<i>18.61</i>	<i>Schweden</i>	<i>128,118,285</i>	<i>4.82</i>
253,278 ALLIANZ SE-NOM	65,725,641	2.47	3,384,160 SWEDBANK A SHS A	65,029,541	2.45
1,170,855 BASF SE	52,905,083	1.99	2,641,303 VOLVO AB-B SHS	63,088,744	2.37
650,797 BAYERISCHE MOTORENWERKE	57,517,439	2.16	<i>Schweiz</i>	<i>268,709,505</i>	<i>10.11</i>
2,850,031 DEUTSCHE TELEKOM AG-NOM	66,918,727	2.53	675,494 NESTLE SA	64,333,430	2.42
1,781,127 INFINEON TECHNOLOGIES AG-NOM	61,101,562	2.30	678,809 NOVARTIS AG-NOM	67,785,745	2.55
141,464 MUENCHENER RUECKVERSICHERUNGS AG-NOM	66,063,688	2.49	274,511 ROCHE HOLDING LTD	71,118,316	2.68
1,403,064 PUMA AG	60,149,354	2.26	1,937,702 SANDOZ GROUP LTD	65,472,014	2.46
369,061 SIEMENS AG-NOM	64,113,277	2.41	<i>Spanien</i>	<i>187,170,762</i>	<i>7.04</i>
<i>Frankreich</i>	<i>536,694,389</i>	<i>20.20</i>	1,397,978 INDITEX	64,810,260	2.43
717,471 ARKEMA	58,222,772	2.19	30,106,235 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA	57,613,217	2.17
974,374 BNP PARIBAS	58,004,484	2.18	4,394,115 REPSOL	64,747,285	2.44
325,331 CAPGEMINI SE	60,413,967	2.27	Gesamtwertpapierbestand	2,617,719,606	98.52
190,850 KERING	64,602,725	2.44			
599,793 PUBLICIS GROUPE	59,607,428	2.24			
1,236,006 RENAULT SA	59,130,527	2.23			
702,689 SANOFI	63,199,849	2.38			
2,391,404 SOCIETE GENERALE SA	52,419,576	1.97			
980,155 TOTAL ENERGIES SE	61,093,061	2.30			
<i>Großbritannien</i>	<i>571,649,825</i>	<i>21.52</i>			
2,089,109 ASSOCIATED BRITISH FOODS	60,959,553	2.29			
8,512,983 HSBC HOLDINGS PLC	68,668,150	2.59			
6,309,333 INFORMA PLC	63,684,935	2.40			
68,013,405 ITV	64,576,035	2.43			
6,031,745 NATIONAL GRID PLC	62,789,622	2.36			
3,747,735 PERSIMMON PLC	59,762,195	2.25			
6,902,750 PRUDENTIAL PLC	58,488,360	2.20			
1,266,282 RECKITT BENCKISER GROUP PLC	63,952,580	2.41			
1,517,242 SHELL PLC	50,714,912	1.91			
537,386 SHELL PLC	18,053,483	0.68			
<i>Italien</i>	<i>130,089,288</i>	<i>4.90</i>			
18,745,794 INTESA SANPAOLO SPA	65,066,651	2.45			
1,124,570 PRYSMIAN SPA	65,022,637	2.45			
<i>Niederlande</i>	<i>226,054,952</i>	<i>8.51</i>			
3,824,547 ABN AMRO GROUP N.V.	58,706,797	2.22			
6,230,418 CNH INDUSTRIAL N.V.	58,565,929	2.20			
2,235,326 SIGNIFY NV	52,083,096	1.96			
3,068,799 STELLANTIS NV	56,699,130	2.13			
<i>Norwegen</i>	<i>64,433,754</i>	<i>2.42</i>			
3,506,370 DNB BANK ASA	64,433,754	2.42			
<i>Österreich</i>	<i>10,304,075</i>	<i>0.39</i>			
1,272,108 FACC	10,304,075	0.39			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	782,125,521	98.98	742,915 STELLANTIS NV	13,726,098	1.74
<i>Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere</i>	782,125,521	98.98	<i>Schweden</i>	20,627,116	2.61
Aktien	782,125,521	98.98	1,175,290 ATLAS COPCO AB SEK (ISIN SE0017486889)	20,627,116	2.61
<i>Belgien</i>	8,774,585	1.11	<i>Schweiz</i>	44,861,620	5.68
133,150 KBC GROUPE	8,774,585	1.11	420,771 NOVARTIS AG-NOM	42,018,116	5.32
<i>Dänemark</i>	54,445,026	6.89	84,156 SANDOZ GROUP LTD	2,843,504	0.36
403,760 NOVO NORDISK AS	54,445,026	6.89	<i>Spanien</i>	7,614,915	0.96
<i>Deutschland</i>	134,174,105	16.98	516,791 REPSOL	7,614,915	0.96
56,228 ALLIANZ SE-NOM	14,591,166	1.85	Gesamtwertpapierbestand	782,125,521	98.98
148,916 BAYERISCHE MOTORENWERKE	13,161,196	1.67			
78,931 DEUTSCHE BOERSE AG	15,083,714	1.91			
619,333 DEUTSCHE TELEKOM AG-NOM	14,541,939	1.84			
100,237 HANNOVER RUECK SE	23,726,098	3.00			
574,363 INFINEON TECHNOLOGIES AG-NOM	19,703,523	2.49			
153,986 SIEMENS AG-NOM	26,750,448	3.38			
249,191 VONOVIA SE NAMEN AKT REIT	6,616,021	0.84			
<i>Frankreich</i>	209,843,479	26.56			
642,905 AXA SA	19,653,606	2.49			
295,144 BNP PARIBAS	17,569,922	2.22			
97,309 CAPGEMINI SE	18,070,281	2.29			
613,647 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	22,158,793	2.80			
377,079 COMPAGNIE DE SAINT-GOBAIN SA	27,383,476	3.48			
378,585 DANONE SA	21,609,632	2.73			
598,647 REXEL	14,463,312	1.83			
284,835 SANOFI	25,618,060	3.24			
341,618 TOTAL ENERGIES SE	21,293,050	2.69			
223,860 VINCI SA	22,023,347	2.79			
<i>Großbritannien</i>	128,841,843	16.31			
729,291 ASSOCIATED BRITISH FOODS	21,280,485	2.69			
4,048,639 HSBC HOLDINGS PLC	32,657,478	4.14			
637,306 RELX PLC	27,353,382	3.46			
1,271,697 SSE PLC	26,840,854	3.40			
5,738,128 TESCO PLC	20,709,644	2.62			
<i>Irland</i>	40,165,159	5.08			
394,177 CRH PLC	27,411,306	3.47			
306,583 SMURFIT KAPPA	12,753,853	1.61			
<i>Italien</i>	41,417,890	5.24			
4,226,322 ENEL SPA	27,445,735	3.47			
973,398 ENI SPA	13,972,155	1.77			
<i>Niederlande</i>	91,359,783	11.56			
984,080 ABN AMRO GROUP N.V.	15,105,628	1.91			
141,390 BE SEMICONDUCTOR INDUSTRIES NV BESI	22,078,048	2.78			
928,981 ING GROUP NV	14,828,395	1.88			
5,774,060 KONINKLIJKE KPN NV	20,671,135	2.62			
209,855 KONINKLIJKE PHILIPS N.V.	4,950,479	0.63			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	294,657,374	98.92	3,800,131 GLENVEAGH PROPERTIES PLC	4,780,565	1.60
			559,823 GRAFTON GROUP UNIT	6,129,429	2.07
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	294,628,967	98.91	<i>Italien</i>	37,627,794	12.63
Aktien	294,532,692	98.88	134,243 AMPLIFON	4,462,237	1.50
<i>Belgien</i>	3,015,634	1.01	49,748 BRUNELLO CUCINELLI	4,651,438	1.56
119,195 WARAHOUSES DE PAUW NV	3,015,634	1.01	165,175 ERG SPA	3,871,702	1.30
<i>Dänemark</i>	6,008,397	2.02	384,493 FINECOBANK	5,352,143	1.80
292,667 ALK ABELLO A/S	6,008,397	2.02	1,164,788 HERA SPA	3,720,333	1.25
<i>Deutschland</i>	35,357,547	11.87	497,788 INFRASTRUTTURE WIRELESS ITALIANE SPA	4,853,433	1.63
22,909 ADESSO AG	1,919,774	0.64	327,174 INTERCOS SPA	4,953,414	1.66
42,733 CARL ZEISS MEDITEC	2,805,421	0.94	621,023 UNIPOL GRUPPO S P A	5,763,094	1.93
93,368 CTS EVENTIM AKT	7,273,368	2.45	<i>Niederlande</i>	22,632,077	7.60
135,110 DWS GROUP GMBH CO KGAA	4,477,545	1.50	111,312 AALBERTS BR BEARER SHS	4,220,951	1.42
119,558 KION GROUP	4,673,522	1.57	142,101 ASR NEDERLAND N.V	6,324,915	2.11
59,138 LEG IMMOBILIEN SE	4,509,864	1.51	20,320 BE SEMICONDUCTOR INDUSTRIES NV BESI	3,172,968	1.07
31,362 NEMETSCHEK	2,880,600	0.97	62,911 EURONEXT	5,441,802	1.83
212,864 NORDEX	2,435,164	0.82	152,323 OCI	3,471,441	1.17
61,549 SCOUT 24 AG	4,382,289	1.47	<i>Österreich</i>	16,040,164	5.39
<i>Finnland</i>	8,053,960	2.70	89,734 ANDRITZ AG	5,191,112	1.74
148,697 HUHTAMAKI OYJ	5,570,190	1.87	34,276 DO & CO AG	5,689,816	1.92
251,292 METSO CORPORATION	2,483,770	0.83	166,642 WIENERBERGER	5,159,236	1.73
<i>Frankreich</i>	37,518,051	12.60	<i>Schweden</i>	11,716,891	3.93
48,071 ALTEN	4,927,278	1.65	438,289 ELECTROLUX AB	3,392,782	1.14
301,148 ELIS SA	6,089,213	2.04	279,541 NORDNET AB	5,452,897	1.83
48,144 GAZTRANSPORT ET TECHNIGAZ	5,868,754	1.97	79,021 TRELLEBORG AB	2,871,212	0.96
9,173 HARLANT PARFUMEUR PFD	-	0.00	<i>Schweiz</i>	10,490,485	3.52
50,433 NEXANS SA	5,189,556	1.74	14,451 COMET HOLDING	5,431,973	1.82
243,179 OPMOBILITY	2,206,849	0.74	80,257 DKSH HOLDING	5,058,512	1.70
54,144 REMY COINTREAU	4,217,818	1.42	<i>Spanien</i>	10,160,758	3.41
266,980 SPIE SA	9,018,583	3.04	826,666 BANKINTER	6,304,154	2.12
<i>Großbritannien</i>	80,786,829	27.12	62,709 VISCOFAN	3,856,604	1.29
48,207 4IMPRINT GROUP	3,331,875	1.12	Warrants, Rechte	96,275	0.03
1,353,767 BABCOCK INTERNATIONAL GROUP PLC	8,334,803	2.80	<i>Spanien</i>	96,275	0.03
414,029 BIG YELLOW GROUP REIT	5,732,972	1.92	61,127 VISCOFAN SA RIGHT	96,275	0.03
601,066 BRITVIC	8,372,458	2.82	Aktien/Anteile aus OGAW/OGA	28,407	0.01
105,200 CRODA INTERNATIONAL PLC	4,898,621	1.64	Aktien/Anteile aus Investmentfonds	28,407	0.01
225,739 DERWENT LONDON PLC REIT	6,017,222	2.02	<i>Frankreich</i>	28,407	0.01
116,827 GENUS	2,273,569	0.76	0.004 AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0011176627)	-	0.00
182,437 GREGGS	5,964,680	2.00	3 AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0013095312)	28,407	0.01
308,438 INTERMEDIATE CAPITAL GROUP PLC	7,937,863	2.66	Gesamtwertpapierbestand	294,657,374	98.92
885,266 RENTOKIL INITIAL	4,815,530	1.62			
730,363 RS GROUP PLC	6,038,621	2.03			
128,711 SPECTRIS	4,220,282	1.42			
441,754 VISTRY GROUP PLC	6,163,767	2.07			
228,359 WEIR GROUP	5,343,684	1.79			
38,214 WHITBREAD	1,340,882	0.45			
<i>Irland</i>	15,124,105	5.08			
431,420 BANK OF IRELAND GROUP PLC	4,214,111	1.41			

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert JPY	% des NIW	Anzahl Nennwert	Marktwert JPY	% des NIW
Positive Positionen	28,461,100,550	96.47			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	28,461,100,550	96.47			
Aktien	28,461,100,550	96.47			
<i>Allgemeine Industrie</i>	251,002,500	0.85	<i>Industriemetalle und Bergbau</i>	665,285,800	2.26
73,500 LINTEC	251,002,500	0.85	169,800 TOKYO STEEL MANUFACTURING CO L	276,943,800	0.94
<i>Automobilbau und -teile</i>	3,164,226,150	10.72	69,100 YODOGAWA STEEL WORKS	388,342,000	1.32
200,600 FCC	471,209,400	1.60	<i>Industrietechnik</i>	2,962,273,600	10.04
340,700 NOK CORP	728,927,650	2.47	360,100 AIDA ENGINEERING LTD	328,051,100	1.11
109,600 PIOLAX	255,806,400	0.87	365,800 ASAHI DIAMOND INDUSTRIAL	362,142,000	1.23
165,600 STANLEY ELECTRIC CO LTD	475,272,000	1.61	102,500 MAKINO MILLING MACHINE	691,875,000	2.35
146,200 TOKAI RIKAI	315,499,600	1.07	179,300 NIPPON ROAD CO LTD	324,533,000	1.10
400,400 TS TECH	762,962,200	2.58	94,400 SHIBAURA MACHINE CO LTD	363,912,000	1.23
73,700 YOKOWO	154,548,900	0.52	116,700 STAR MICRONICS	246,120,300	0.83
<i>Banken</i>	1,155,992,800	3.92	64,500 TSUBAKIMOTO CHAIN CO	401,835,000	1.36
748,700 SHIZUOKA FINANCIAL GROUP INC	1,155,992,800	3.92	164,400 TSUKISHIMA HOLDINGS CO LTD	243,805,200	0.83
<i>Bauwirtschaft und Baustoffe</i>	2,902,262,200	9.84	<i>Industrietransport</i>	1,087,431,500	3.69
450,900 C I TAKIRON CORP	331,411,500	1.12	81,700 MARUZEN SHOWA UNYU	447,716,000	1.52
65,800 CHUDENKO CORP	211,876,000	0.72	270,000 SEINO HOLDINGS	586,035,000	1.99
119,600 KUMAGAI GUMI	439,530,000	1.49	47,400 TADANO	53,680,500	0.18
245,000 NORITZ	430,465,000	1.46	<i>Investmentbanking und Maklerdienste</i>	850,777,400	2.88
103,900 OYO CORP	292,998,000	0.99	298,100 KYOTO FINANCIAL GROUP INC	850,777,400	2.88
94,300 SEKISUI JUSHI	214,532,500	0.73	<i>Lebensmittelhersteller</i>	968,268,200	3.28
97,000 TAKAMATSU	300,700,000	1.02	57,500 MEGMILK SNOW BRAND CO LTD	149,557,500	0.51
647,100 TODA CORP	680,749,200	2.31	219,700 NIPPON CORPORATION	512,999,500	1.73
<i>Chemikalien</i>	2,652,967,200	8.99	105,200 S FOODS INC	305,711,200	1.04
108,800 ARTIENCE CO LTD	365,568,000	1.24	<i>Persönliche Güter</i>	1,356,197,400	4.60
19,900 HODOGAYA CHEMICAL	108,853,000	0.37	100,200 GUNZE	577,152,000	1.96
122,300 MITSUBISHI GAS CHEMICAL CO INC	375,216,400	1.27	281,400 JAPAN WOOL TEXTILE	382,985,400	1.30
667,400 NIPPON KAYAKU	819,233,500	2.77	410,000 TSI HOLDINGS CO LTD	396,060,000	1.34
287,800 TOAGOSEI	435,873,100	1.48	<i>Pharmazeutik und Biotechnologie</i>	1,327,600,600	4.50
104,900 TOSOH CORP	220,080,200	0.75	113,000 KISSEI PHARMA	368,380,000	1.25
245,800 ZEON CORP	328,143,000	1.11	375,300 KYORIN PHARMACEUTICAL CO LTD	638,760,600	2.16
<i>Freizeitartikel</i>	1,406,777,600	4.77	87,200 TORII PHARMACEUTICAL	320,460,000	1.09
190,600 MAXELL LTD	340,030,400	1.15	<i>Technologie-Hardware und Geräte</i>	4,787,869,000	16.22
477,200 NIKON CORP	775,927,200	2.63	101,300 EIZO NANO	492,824,500	1.67
65,500 NORITSU KOKI CO LTD	290,820,000	0.99	102,400 HOSIDEN CORP	220,364,800	0.75
<i>Geschäfte für Körperpflegeprodukte, Drogerien und Lebensmittelgeschäfte</i>	457,092,600	1.55	262,300 KOA	405,515,800	1.37
75,600 HEIWADO	182,649,600	0.62	619,800 KYOCERA CORP	1,147,559,700	3.89
227,000 MANDOM CORP	274,443,000	0.93	64,600 NGK INSULATORS LTD	133,076,000	0.45
<i>Haushaltswaren und Heimwerker</i>	690,570,500	2.34	389,000 NICHICON	466,800,000	1.58
71,500 NORITAKE	284,927,500	0.97	513,100 NIPPON THOMPSON	324,792,300	1.10
233,800 TAKARA STANDARD	405,643,000	1.37	635,800 RICOH COMPANY LTD	874,542,900	2.96
<i>Industrielle Serviceleistungen</i>	1,052,488,100	3.57	252,700 ROHM	543,305,000	1.84
48,900 DOSHISHA	115,795,200	0.39	24,600 SANYO DENKI CO LTD	179,088,000	0.61
211,300 TOPPAN INC	936,692,900	3.18	<i>Telekommunikationsdienstleister</i>	722,017,400	2.45
			178,100 TBS HOLDINGS INC	722,017,400	2.45
			Gesamtwertpapierbestand	28,461,100,550	96.47

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	2,525,586,499	99.39			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	2,525,586,499	99.39			
Aktien	2,525,586,499	99.39			
<i>Dänemark</i>	93,459,326	3.68	<i>Vereinigte Staaten von Amerika</i>	1,109,563,318	43.66
453,014 NOVO NORDISK AS	61,086,682	2.41	484,360 AFLAC INC	40,357,684	1.59
1,497,162 VESTAS WIND SYSTEM A/S	32,372,644	1.27	333,990 A.O.SMITH CORP	25,485,143	1.00
<i>Deutschland</i>	361,608,035	14.23	192,284 APPLIED MATERIALS INC	42,339,259	1.67
213,863 DEUTSCHE BOERSE AG	40,869,219	1.61	32,072 BROADCOM INC	48,045,307	1.89
1,797,587 DEUTSCHE TELEKOM AG-NOM	42,207,343	1.66	258,721 CENCORA INC	54,392,364	2.14
3,770,167 E.ON SE	46,203,397	1.82	102,611 DEERE & CO	35,765,211	1.41
166,415 MUENCHENER RUECKVERSICHERUNGS AG-NOM	77,715,805	3.06	243,530 ECOLAB INC	54,079,907	2.13
413,100 SAP SE	78,290,712	3.07	218,457 FIRST SOLAR INC	45,955,974	1.81
298,006 SIEMENS AG-NOM	51,769,602	2.04	282,517 FISERV INC	39,276,914	1.55
1,009,953 SIEMENS ENERGY AG	24,551,957	0.97	333,906 GENERAL MILLS INC	19,718,135	0.78
<i>Frankreich</i>	173,446,478	6.83	212,165 HCA HEALTHCARE RG REGISTERED SHS	63,597,040	2.50
278,957 AIR LIQUIDE	44,990,184	1.77	622,871 INTERNATIONAL PAPER	25,089,192	0.99
182,868 CAPGEMINI SE	33,958,588	1.34	331,391 INTL BUSINESS MACHINES CORP	53,498,736	2.11
439,895 DANONE SA	25,109,207	0.99	30,944 LAM RESEARCH CORP	30,744,780	1.21
109,729 SCHNEIDER ELECTRIC SA	24,612,215	0.97	97,768 LENNOX INTL INC	48,761,305	1.92
533,051 SODEXO	44,776,284	1.76	195,249 MICROSOFT CORP	81,424,345	3.19
<i>Großbritannien</i>	154,448,916	6.08	207,161 ORACLE CORP	27,290,937	1.07
3,128,998 GSK PLC	56,446,334	2.22	232,976 PROCTER AND GAMBLE CO	35,850,153	1.41
4,608,359 NATIONAL GRID PLC	47,972,373	1.89	374,523 PULTE HOMES	38,432,507	1.51
1,165,653 RELX PLC	50,030,209	1.97	269,212 QUALCOMM INC	50,031,860	1.97
<i>Irland</i>	167,882,705	6.61	57,349 THERMO FISHER SCIE	29,582,827	1.16
65,964 LINDE PLC	27,071,626	1.07	123,091 UNION PACIFIC CORP	25,990,663	1.02
594,041 PENTAIR PLC	42,490,490	1.67	255,787 WABTEC	37,687,264	1.48
579,103 SMURFIT KAPPA	24,090,685	0.95	387,360 WASTE MANAGEMENT INC	77,128,644	3.04
241,848 TRANE TECHNOLOGIES PLC	74,229,904	2.92	52,740 WW GRAINGER INC	44,397,558	1.75
<i>Japan</i>	213,033,419	8.38	273,763 XYLEM	34,639,609	1.36
1,373,800 EAST JAPAN RAILWAY CO	21,232,332	0.84	Gesamtwertpapierbestand	2,525,586,499	99.39
989,000 KURITA WATER INDUSTRIES LTD	39,117,892	1.54			
2,480,100 SOMPO HOLDINGS SHS	49,414,498	1.94			
2,370,800 TOKIO MARINE HLDGS INC	82,578,385	3.25			
1,191,000 WEST JAPAN RAILWAY CO	20,690,312	0.81			
<i>Kanada</i>	51,807,201	2.04			
705,000 CANADIAN PACIFIC KANSAS CITY LIMITED	51,807,201	2.04			
<i>Niederlande</i>	51,333,610	2.02			
2,409,479 ING GROUP NV	38,460,103	1.51			
491,449 PLUXEE NV	12,873,507	0.51			
<i>Schweiz</i>	149,003,491	5.86			
421,715 NOVARTIS AG-NOM	42,112,384	1.66			
71,586 SWISS LIFE HOLDING NOM	49,104,108	1.93			
499,119 SWISS RE AG	57,786,999	2.27			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	200,964,124	99.61			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	200,964,124	99.61			
Aktien	200,964,124	99.61			
<i>Dänemark</i>	1,960,416	0.97	29,245 DTE ENERGY CO	3,247,072	1.61
13,565 NOVO NORDISK AS	1,960,416	0.97	198,749 GRAPHIC PACKAGING HOLDING CO	5,209,211	2.58
<i>Deutschland</i>	2,511,512	1.24	12,635 HOME DEPOT INC	4,350,610	2.16
68,310 INFINEON TECHNOLOGIES AG-NOM	2,511,512	1.24	17,683 INTL BUSINESS MACHINES CORP	3,059,513	1.52
<i>Frankreich</i>	23,247,762	11.52	28,852 JP MORGAN CHASE & CO	5,837,337	2.89
19,022 AIR LIQUIDE	3,287,988	1.63	52,902 MARVELL TECHNOLOGY INC	3,697,850	1.83
154,023 AXA SA	5,046,316	2.49	11,955 MASTERCARD INC SHS A	5,273,351	2.61
17,700 CAPGEMINI SE	3,522,724	1.75	24,388 MERCK AND CO INC	3,017,771	1.50
96,106 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	3,719,388	1.84	32,837 MICROSOFT CORP	14,676,496	7.28
19,437 SCHNEIDER ELECTRIC SA	4,672,529	2.32	15,033 NORFOLK SOUTHERN CORP	3,226,833	1.60
44,891 TOTAL ENERGIES SE	2,998,817	1.49	98,170 NVIDIA CORP	12,127,921	6.01
<i>Großbritannien</i>	8,030,992	3.98	18,542 PEPSICO INC	3,058,132	1.52
23,825 ASTRAZENECAL PLC	3,721,219	1.84	15,176 SNAP ON INC	3,967,006	1.97
120,304 SHELL PLC	4,309,773	2.14	13,828 TEXAS INSTRUMENTS	2,689,961	1.33
<i>Irland</i>	9,139,683	4.53	19,120 TJX COMPANIES INC	2,106,833	1.04
11,536 ACCENTURE SHS CLASS A	3,500,945	1.74	11,445 TRACTOR SUPPLY	3,090,150	1.53
40,319 MEDTRONIC PLC	3,173,912	1.57	19,132 WASTE MANAGEMENT INC	4,082,769	2.02
55,284 SMURFIT KAPPA	2,464,826	1.22	2,763 WW GRAINGER INC	2,492,834	1.24
<i>Japan</i>	15,191,640	7.53	11,336 XYLEM	1,537,275	0.76
190,100 ORIX CORP	4,197,658	2.08	26,723 ZIMMER BIOMET HOLDINGS INC	2,898,644	1.44
54,800 SONY GROUP CORPORATION	4,646,724	2.30			
95,200 SUMITOMO MITSUI FINANCIAL GRP	6,347,258	3.15	Gesamtwertpapierbestand	200,964,124	99.61
<i>Niederlande</i>	5,595,909	2.77			
327,107 ING GROUP NV	5,595,909	2.77			
<i>Portugal</i>	3,366,242	1.67			
159,274 GALP ENERGIA SGPS SA-B	3,366,242	1.67			
<i>Schweiz</i>	3,008,099	1.49			
28,171 BUNGE GLOBAL LTD	3,008,099	1.49			
<i>Taiwan</i>	4,429,269	2.20			
25,479 TAIWAN SEMICONDUCTOR-SP ADR	4,429,269	2.20			
<i>Vereinigte Staaten von Amerika</i>	124,482,600	61.71			
17,492 ABBVIE INC	2,997,604	1.49			
50,298 ALPHABET INC	9,161,781	4.54			
8,697 AMERICAN ELECTRIC POWER INC	763,075	0.38			
40,875 APPLE INC	8,609,093	4.27			
15,834 APPLIED INDUSTRIAL TECH INC	3,072,746	1.52			
62,269 BRISTOL MYERS SQUIBB CO	2,586,032	1.28			
62,067 COCA-COLA CO	3,950,565	1.96			
9,889 DEERE & CO	3,694,135	1.83			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	18,338,154	100.01			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	18,338,154	100.01			
Aktien	18,338,154	100.01			
<i>Dänemark</i>	<i>411,160</i>	<i>2.24</i>			
2,845 NOVO NORDISK AS	411,160	2.24	1,799 ADVANCED DRAINAGE SYSTEMS IN	288,542	1.57
<i>Deutschland</i>	<i>1,018,018</i>	<i>5.55</i>	2,250 ADVANCED MICRO DEVICES INC	364,973	1.99
934 ALLIANZ SE-NOM	259,763	1.42	1,321 APPLIED INDUSTRIAL TECH INC	256,353	1.40
1,671 BAYERISCHE MOTORENWERKE	158,279	0.86	1,848 APPLIED MATERIALS INC	436,110	2.38
1,622 DEUTSCHE BOERSE AG	332,205	1.81	273 BROADCOM INC	438,310	2.39
535 MUENCHENER RUECKVERSICHERUNGS AG-NOM	267,771	1.46	7,857 CISCO SYSTEMS INC	373,286	2.04
<i>Frankreich</i>	<i>1,592,562</i>	<i>8.68</i>	903 DEERE & CO	337,325	1.84
3,921 BNP PARIBAS	250,165	1.36	916 DELL TECHNOLOGIES INC	126,289	0.69
1,564 CAPGEMINI SE	311,274	1.70	1,176 ECOLAB INC	279,888	1.53
2,681 COMPAGNIE DE SAINT-GOBAIN SA	208,664	1.14	661 ELEVANCE HEALTH INC	358,031	1.95
1,958 PUBLICIS GROUPE	208,548	1.14	1,272 HOME DEPOT INC	437,988	2.39
1,652 SCHNEIDER ELECTRIC SA	397,129	2.16	2,947 JP MORGAN CHASE & CO	596,237	3.25
2,056 VINCI SA	216,782	1.18	1,018 MASTERCARD INC SHS A	449,040	2.45
<i>Großbritannien</i>	<i>1,913,541</i>	<i>10.45</i>	3,679 MERCK AND CO INC	455,239	2.48
2,563 ASTRAZENECA PLC	400,314	2.18	3,199 MICROSOFT CORP	1,429,792	7.80
5,469 COCA COLA EUROPEAN PARTNERS PLC	400,920	2.20	8,410 NVIDIA CORP	1,038,971	5.67
567,849 LLOYDS BANKING GROUP PLC	392,927	2.14	2,663 PROLOGIS REIT	299,161	1.63
27,162 NATIONAL GRID PLC	303,040	1.65	1,347 QUALCOMM INC	268,295	1.46
3,645 NEXT PLC	416,340	2.28	2,001 TEXAS INSTRUMENTS	389,255	2.12
<i>Irland</i>	<i>902,047</i>	<i>4.92</i>	652 THERMO FISHER SCIE	360,458	1.97
3,457 KINGSPAN GROUP PLC	294,551	1.61	957 TRACTOR SUPPLY	258,390	1.41
4,136 MEDTRONIC PLC	325,586	1.77	338 WW GRAINGER INC	304,950	1.66
857 TRANE TECHNOLOGIES PLC	281,910	1.54	2,774 XYLEM	376,182	2.05
<i>Japan</i>	<i>926,774</i>	<i>5.05</i>	Gesamtwertpapierbestand	18,338,154	100.01
11,100 SEKISUI HOUSE LTD	245,862	1.34			
4,200 SONY GROUP CORPORATION	356,136	1.94			
8,700 TOKIO MARINE HLDGS INC	324,776	1.77			
<i>Kanada</i>	<i>247,199</i>	<i>1.35</i>			
5,200 CANADIAN IMPERIAL BANK OF COM	247,199	1.35			
<i>Niederlande</i>	<i>477,442</i>	<i>2.60</i>			
6,596 KONINKLIJKE AHOLD DELHAIZE	195,041	1.06			
73,602 KONINKLIJKE KPN NV	282,401	1.54			
<i>Schweden</i>	<i>277,675</i>	<i>1.51</i>			
10,847 VOLVO AB-B SHS	277,675	1.51			
<i>Schweiz</i>	<i>251,264</i>	<i>1.37</i>			
53 GIVAUDAN N	251,264	1.37			
<i>Vereinigte Staaten von Amerika</i>	<i>10,320,472</i>	<i>56.29</i>			
2,319 ABBVIE INC	397,407	2.17			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	2,631,040,902	97.84			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	2,563,978,527	95.35	1,165,775 KONINKLIJKE AHOLD DELHAIZE	34,471,480	1.28
Aktien	2,563,978,527	95.35	10,359,005 KONINKLIJKE KPN NV	39,746,104	1.48
<i>Dänemark</i>	53,336,607	1.98	1,823,988 STELLANTIS NV	36,117,977	1.34
369,060 NOVO NORDISK AS	53,336,607	1.98	<i>Schweiz</i>	34,883,902	1.30
<i>Deutschland</i>	207,052,422	7.70	223,500 CIE FINANCIERE RICHEMONT SA	34,883,902	1.30
132,814 ALLIANZ SE-NOM	36,938,113	1.37	<i>Spanien</i>	71,477,108	2.66
152,939 DEUTSCHE BOERSE AG	31,323,655	1.16	3,066,024 IBERDROLA SA	39,810,026	1.48
1,910,243 DEUTSCHE TELEKOM AG-NOM	48,070,673	1.79	2,005,231 REPSOL	31,667,082	1.18
102,257 MUENCHENER RUECKVERSICHERUNGS AG-NOM	51,180,370	1.91	<i>Taiwan</i>	55,444,213	2.06
212,368 SIEMENS AG-NOM	39,539,611	1.47	1,862,000 TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	55,444,213	2.06
<i>Finnland</i>	35,334,790	1.31	<i>Vereinigte Staaten von Amerika</i>	1,149,582,774	42.76
2,966,194 NORDEA BANK ABP	35,334,790	1.31	300,808 ABBVIE INC	51,549,467	1.92
<i>Frankreich</i>	345,655,916	12.85	315,032 AMERICAN ELECTRIC POWER INC	27,640,908	1.03
1,208,574 AXA SA	39,596,990	1.47	243,649 APPLIED MATERIALS INC	57,498,728	2.14
225,031 CAPGEMINI SE	44,786,564	1.67	36,629 BROADCOM INC	58,808,957	2.19
538,843 COMPAGNIE DE SAINT-GOBAIN SA	41,938,412	1.56	1,140,620 CISCO SYSTEMS INC	54,190,856	2.02
663,721 DANONE SA	40,603,457	1.51	765,134 COCA-COLA CO	48,700,779	1.81
438,856 PUBLICIS GROUPE	46,742,779	1.74	94,241 DEERE & CO	35,204,668	1.31
220,385 SCHNEIDER ELECTRIC SA	52,979,127	1.96	68,318 ELEVANCE HEALTH INC	37,004,445	1.38
579,521 TOTAL ENERGIES SE	38,713,265	1.44	1,724,463 GRAPHIC PACKAGING HOLDING CO	45,198,175	1.68
382,168 VINCI SA	40,295,322	1.50	116,944 HOME DEPOT INC	40,267,328	1.50
<i>Großbritannien</i>	209,969,460	7.81	322,074 INTL BUSINESS MACHINES CORP	55,725,243	2.07
811,990 ANGLO AMERICAN PLC	25,681,031	0.95	392,159 JP MORGAN CHASE & CO	79,341,608	2.95
344,321 ASTRAZENCA PLC	53,779,391	2.01	230,268 KIMBERLY-CLARK CORP	31,829,946	1.18
51,465,112 LLOYDS BANKING GROUP PLC	35,611,657	1.32	468,280 MERCK AND CO INC	57,944,967	2.15
362,127 RIO TINTO PLC	23,807,962	0.89	419,450 MICROSOFT CORP	187,473,177	6.98
669,945 SHELL PLC	24,000,123	0.89	240,008 PROLOGIS REIT	26,962,499	1.00
567,361 SHELL PLC	20,428,083	0.76	184,531 QUALCOMM INC	36,754,885	1.37
14,837,426 TAYLOR WINPEY PLC	26,661,213	0.99	262,933 TEXAS INSTRUMENTS	51,148,356	1.90
<i>Irland</i>	88,332,000	3.28	46,826 THERMO FISHER SCIE	25,887,754	0.96
384,160 MEDTRONIC PLC	30,241,075	1.12	405,619 TJX COMPANIES INC	44,695,158	1.66
176,595 TRANE TECHNOLOGIES PLC	58,090,925	2.16	173,933 TRACTOR SUPPLY	46,961,910	1.75
<i>Italien</i>	29,620,577	1.10	54,081 WW GRAINGER INC	48,792,960	1.81
4,255,864 ENEL SPA	29,620,577	1.10	Aktien/Anteile aus OGAW/OGA	67,062,375	2.49
<i>Japan</i>	131,983,997	4.91	Aktien/Anteile aus Investmentfonds	67,062,375	2.49
842,700 BRIDGESTONE CORP	33,119,169	1.23	<i>Luxemburg</i>	67,062,375	2.49
1,459,100 SEKISUI HOUSE LTD	32,318,621	1.20	56,567 AMUNDI MONEY MARKET FUND SICAV SHS IV CAP	67,062,375	2.49
998,100 SUMITOMO MITSUI FINANCIAL GRP	66,546,207	2.48	Gesamtwertpapierbestand	2,631,040,902	97.84
<i>Niederlande</i>	151,304,761	5.63			
2,394,841 ING GROUP NV	40,969,200	1.53			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	JPY			JPY	
Positive Positionen	6,493,035,500	97.70			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	6,493,035,500	97.70			
Aktien	6,493,035,500	97.70			
<i>Allgemeine Industrie</i>	337,935,600	5.08	85,500 TOKYO CENTURY SHS	129,019,500	1.94
67,200 KATITAS CO LTD	117,129,600	1.76	37,400 ZENKOKU HOSHO CO LTD	221,632,400	3.33
70,500 TOYOTA TSUSHO CORP	220,806,000	3.32	<i>Lebensmittelhersteller</i>	194,050,400	2.92
<i>Automobilbau und -teile</i>	236,050,600	3.55	34,400 AJINOMOTO CO INC	194,050,400	2.92
23,500 BRIDGESTONE CORP	148,567,000	2.23	<i>Medizinische Geräte und Dienste</i>	174,195,100	2.62
22,800 NIFCO INC	87,483,600	1.32	51,100 NAKANISHI	130,407,200	1.96
<i>Banken</i>	258,831,300	3.89	16,900 SYSMEX	43,787,900	0.66
149,700 MITSUBISHI UFJ FINANCIAL GROUP	258,831,300	3.89	<i>Pharmazeutik und Biotechnologie</i>	218,439,600	3.29
<i>Bauwirtschaft und Baustoffe</i>	1,003,430,500	15.10	34,800 SHIONOGI & CO LTD	218,439,600	3.29
70,300 AICA KOGYO	245,909,400	3.70	<i>Sachversicherungen</i>	225,788,000	3.40
6,200 DAIKIN INDUSTRIES LTD	138,694,000	2.09	37,600 TOKIO MARINE HLDGS INC	225,788,000	3.40
119,400 INFRONEER HOLDING INC	155,757,300	2.34	<i>Software- und Computerdienstleistungen</i>	239,850,300	3.61
97,200 SANWA HOLDINGS CORP	285,913,800	4.30	50,300 NOMURA RESEARCH	227,406,300	3.42
33,300 TAIKISHA LTD	177,156,000	2.67	600 OBIC	12,444,000	0.19
<i>Chemikalien</i>	198,368,400	2.98	<i>Technologie-Hardware und Geräte</i>	473,640,800	7.13
31,800 SHIN-ETSU CHEMICAL CO LTD	198,368,400	2.98	70,200 RENESAS ELECTRONICS CORP	211,231,800	3.18
<i>Einzelhändler</i>	219,024,000	3.30	26,600 TDK CORPORATION	262,409,000	3.95
5,400 FAST RETAILING	219,024,000	3.30	Gesamtwertpapierbestand	6,493,035,500	97.70
<i>Elektronische und elektrische Geräte</i>	243,904,500	3.67			
14,500 HAMAMATSU PHOTONICS KK	62,466,000	0.94			
9,700 HOYA CORP	181,438,500	2.73			
<i>Freizeitartikel</i>	238,700,000	3.59			
17,500 SONY GROUP CORPORATION	238,700,000	3.59			
<i>Gas-, Wasser- und Mehrfachversorgungsunternehmen</i>	173,049,000	2.60			
18,500 IWATANI CORP	173,049,000	2.60			
<i>Haushaltswaren und Heimwerker</i>	227,194,800	3.42			
44,400 SUMITOMO FORESTRY	227,194,800	3.42			
<i>Industrielle Serviceleistungen</i>	249,603,000	3.76			
29,000 RECRUIT HOLDING CO LTD	249,603,000	3.76			
<i>Industrietechnik</i>	575,584,000	8.66			
1,300 DISCO CORPORATION	79,352,000	1.19			
37,500 KURITA WATER INDUSTRIES LTD	255,712,500	3.85			
35,100 SHIMADZU CORP	141,277,500	2.13			
1,300 SMC CORP	99,242,000	1.49			
<i>Industrietransport</i>	397,578,900	5.98			
75,000 ISUZU MOTORS LTD	159,825,000	2.40			
50,900 KOMATSU LTD	237,753,900	3.58			
<i>Investmentbanking und Maklerdienste</i>	607,816,700	9.15			
72,400 ORIX CORP	257,164,800	3.88			

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	JPY	
<i>Pharmazeutik und Biotechnologie</i>	<i>593,536,800</i>	<i>4.74</i>
79,800 ASTELLAS PHARMA INC	126,882,000	1.01
58,000 KYOWA HAKKO KIRIN	159,355,000	1.27
19,900 OTSUKA HOLDINGS CO LTD	134,723,000	1.08
26,400 SAWAI GROUP HOLDINGS RG	172,576,800	1.38
<i>Software- und Computerdienstleistungen</i>	<i>610,701,100</i>	<i>4.88</i>
96,000 CYBER AGENT	96,720,000	0.77
34,000 NET ONE SYSTEMS	100,232,000	0.80
27,100 NOMURA RESEARCH	122,519,100	0.98
46,000 NTT DATA GROUP CORPORATION	108,652,000	0.87
220,000 RAKUTEN GROUP INC	182,578,000	1.46
<i>Technologie-Hardware und Geräte</i>	<i>1,539,632,250</i>	<i>12.30</i>
66,000 FUJITSU LIMITED	166,122,000	1.33
15 HIROSE ELECTRIC	266,550	0.00
79,500 KYOCERA CORP	147,194,250	1.18
79,200 MURATA MANUFACTURING CO LTD	263,102,400	2.09
18,700 OMRON CORP	103,392,300	0.83
177,000 RICOH COMPANY LTD	243,463,500	1.94
76,000 ROHM	163,400,000	1.31
6,900 SCREEN HOLDINGS CO LTD	100,050,000	0.80
25,000 SOCIONEXT INC	95,225,000	0.76
69,500 SUMCO CORP	160,927,250	1.29
127,800 WACOM	96,489,000	0.77
<i>Telekommunikationsdienstleister</i>	<i>228,838,500</i>	<i>1.83</i>
1,507,500 NIPPON TELEGRAPH & TELEPHONE	228,838,500	1.83
Gesamtwertpapierbestand	12,245,977,450	97.88

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
Positive Positionen	278,812	99.97
Aktien/Anteile aus OGAW/OGA	278,812	99.97
Aktien/Anteile aus Investmentfonds	278,812	99.97
Investmentfonds	278,812	99.97
1,812 GREAT EUROPEAN MODELS SRI SICAV	278,812	99.97
Gesamtwertpapierbestand	278,812	99.97

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
Positive Positionen	46,458,185	99.99
Aktien/Anteile aus OGAW/OGA	46,458,185	99.99
Aktien/Anteile aus Investmentfonds	46,458,185	99.99
Investmentfonds	46,458,185	99.99
509,075 M CLIMATE SOLUTIONS FCP	46,458,185	99.99
Gesamtwertpapierbestand	46,458,185	99.99

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	2,037,242,746	96.95	278,537 LYONDELLBASELL	24,850,672	1.18
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	2,037,242,746	96.95	<i>Russland</i>	-	0.00
Aktien	2,037,242,746	96.95	107,631 MAGNIT PJSC	-	0.00
<i>Bermuda</i>	20,450,984	0.97	2,123,817 ROSNEFT OIL COMPANY USD (ISIN RU000A0J2Q06)	-	0.00
1,507,771 HISCOX LTD	20,450,984	0.97	<i>Schweiz</i>	38,887,254	1.85
<i>Deutschland</i>	83,576,290	3.98	1,415,893 UBS GROUP INC NAMEN AKT	38,887,254	1.85
79,077 BIONTECH SE ADR	5,929,207	0.28	<i>Südkorea</i>	164,307,516	7.82
1,502,346 DEUTSCHE TELEKOM AG-NOM	35,275,084	1.68	668,436 HANA FINANCIAL GROUP	27,502,920	1.31
1,062,761 HENSOLDT AG	36,495,213	1.74	1,329,453 KB FINANCIAL GROUP	70,741,282	3.37
37,976 MERCK KGAA	5,876,786	0.28	1,023,934 SAMSUNG ELECTRONICS CO LTD	56,566,572	2.69
<i>Frankreich</i>	68,938,290	3.28	140,102 SK SQUARE CO LTD	9,496,742	0.45
451,439 EDENRED	17,791,211	0.85	<i>Vereinigte Staaten von Amerika</i>	913,979,147	43.49
568,680 SANOFI	51,147,079	2.43	454,276 ADVANCED MICRO DEVICES INC	68,754,943	3.27
<i>Großbritannien</i>	118,769,864	5.65	29,072 AIR PRODUCTS & CHEMICALS INC	6,994,640	0.33
2,704,545 PERSIMMON PLC	43,127,261	2.05	609,118 ALPHABET INC	103,523,065	4.94
2,251,603 SHELL PLC	75,642,603	3.60	506,795 AMAZON.COM INC	91,381,510	4.35
<i>Irland</i>	151,022,329	7.19	32,084 AXCELIS TECHNOLOGIES INC	4,256,612	0.20
1,541,238 BANK OF IRELAND GROUP PLC	15,054,813	0.72	723,696 BANK OF AMERICA CORP	26,861,327	1.28
881,060 CRH PLC	61,269,443	2.92	712,427 CARDINAL HEALTH INC	65,376,436	3.11
71,299 EATON CORP	20,856,496	0.99	696,671 EBAY INC	34,919,679	1.66
261,332 MEDTRONIC PLC	19,194,826	0.91	55,142 ELECTRONIC ARTS INC	7,168,589	0.34
141,652 WILLIS TOWERS — SHS	34,646,751	1.65	701,179 EVERSOURCE ENERGY	37,108,349	1.77
<i>Italien</i>	87,104,092	4.15	301,113 EXXON MOBIL CORP	32,340,674	1.54
2,275,309 FINECOBANK	31,672,301	1.51	169,354 GENERAC HOLDINGS INC	20,892,919	0.99
2,939,586 NEXI SPA	16,738,003	0.80	112,798 HARTFORD FINANCIAL SERVICES GRP	10,577,279	0.50
1,118,156 UNICREDIT SPA	38,693,788	1.84	443,862 INTL BUSINESS MACHINES CORP	71,655,706	3.41
<i>Japan</i>	160,527,674	7.64	828,146 NEWMONT CORPORAION	32,326,091	1.54
350,000 BRIDGESTONE CORP	12,834,560	0.61	83,088 ORACLE CORP	10,945,831	0.52
447,800 FUJI ELECTRIC HOLDINGS	23,771,609	1.13	648,351 PAYPAL HOLDINGS INC	35,105,023	1.67
1,070,600 FUJIFILM HOLDINGS CORP	23,361,702	1.11	1,563,319 PFIZER INC	40,827,897	1.94
1,172,800 INPEX CORPORATION	16,102,031	0.77	780,400 PURE STORAGE INC - CLASS A	46,747,544	2.22
1,233,400 MITSUBISHI ELECTRIC CORP	18,368,464	0.87	182,530 QUALCOMM INC	33,922,394	1.61
1,762,800 SEVEN & I HOLDINGS CO LTD	20,040,916	0.95	596,722 STATE STREET CORP	41,212,375	1.96
274,100 SONY GROUP CORPORATION	21,686,120	1.03	93,973 THE CIGNA GROUP	28,971,830	1.38
1,231,700 SUBARU CORP	24,362,272	1.17	307,269 UBER TECHNOLOGIES INC	20,825,771	0.99
<i>Kaimaninseln</i>	56,920,855	2.71	404,276 WELLS FARGO & CO	22,400,681	1.07
6,755,900 ALIBABA GROUP HOLDING LTD	56,920,855	2.71	282,400 YUM CHINA HOLDINGS INC	8,126,164	0.39
<i>Kanada</i>	53,594,557	2.55	194,755 ZOOM VIDEO COMMUNICATIONS INC	10,755,818	0.51
913,431 BARRICK GOLD CORPORATION	14,207,058	0.68	Gesamtwertpapierbestand	2,037,242,746	96.95
881,082 TECK RESOURCES B	39,387,499	1.87			
<i>Niederlande</i>	119,163,894	5.67			
3,186,986 ABN AMRO GROUP N.V.	48,920,236	2.33			
521,883 AERCAP HOLDINGS NV	45,392,986	2.16			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	313,700,286	98.75			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	313,700,286	98.75			
Aktien	313,700,286	98.75			
<i>Allgemeine Industrie</i>	3,633,979	1.14	<i>Industrietransport</i>	15,866,124	4.99
35,561 3 M	3,633,979	1.14	22,863 UNION PACIFIC CORP	5,173,897	1.63
<i>Automobilbau und -teile</i>	4,849,858	1.53	78,131 UNITED PARCEL SERVICE-B	10,692,227	3.36
386,751 FORD MOTOR CO	4,849,858	1.53	<i>Investmentbanking und Maklerdienste</i>	20,639,641	6.50
<i>Banken</i>	47,915,295	15.08	63,339 MORGAN STANLEY	6,155,917	1.94
190,535 BANK OF AMERICA CORP	7,579,482	2.39	97,818 NORTHERN TRUST CORP	8,214,756	2.59
32,616 JP MORGAN CHASE & CO	6,598,869	2.08	50,687 RAYMOND J FINANCIAL	6,268,968	1.97
210,529 REGIONS FINANCIAL CORP	4,220,054	1.33	<i>Lebensmittelhersteller</i>	16,264,062	5.12
84,610 STATE STREET CORP	6,262,832	1.97	25,350 JOHN B SAN FILIPPO	2,463,260	0.78
213,417 TRUIST FINANCIAL CORPORATION	8,299,787	2.61	83,434 KELLANOVA	4,812,472	1.51
251,819 WELLS FARGO & CO	14,954,271	4.70	137,775 KRAFT HEINZ CO/THE	4,439,111	1.40
<i>Chemikalien</i>	7,913,798	2.49	24,759 THE HERSHEY CO	4,549,219	1.43
82,763 LYONDELLBASELL	7,913,798	2.49	<i>Medien</i>	9,364,230	2.95
<i>Edelmetalle und Bergbau</i>	4,375,774	1.38	94,407 WALT DISNEY CO/THE	9,364,230	2.95
104,596 NEWMONT CORPORAION	4,375,774	1.38	<i>Medizinische Geräte und Dienste</i>	9,121,488	2.87
<i>Einzelhändler</i>	12,621,686	3.97	58,914 MEDTRONIC PLC	4,637,710	1.46
40,984 TARGET CORP	6,066,042	1.91	32,757 QUEST DIAGNOSTICS INC	4,483,778	1.41
59,494 TJX COMPANIES INC	6,555,644	2.06	<i>Öl, Gas und Kohle</i>	36,201,232	11.40
<i>Elektrizität</i>	9,595,697	3.02	215,027 BAKER HUGHES REGISTERED SHS A	7,562,500	2.38
96,416 CMS ENERGY CORP	5,739,645	1.81	54,961 CHEVRON CORP	8,597,549	2.71
67,984 EVERSOURCE ENERGY	3,856,052	1.21	136,338 EXXON MOBIL CORP	15,693,867	4.94
<i>Elektronische und elektrische Geräte</i>	6,391,726	2.01	30,784 PHILLIPS 66	4,347,316	1.37
23,219 ROCKWELL AUTOMATION INC	6,391,726	2.01	<i>Pharmazeutik und Biotechnologie</i>	32,365,652	10.19
<i>Gas-, Wasser- und Mehrfachversorgungsunternehmen</i>	3,469,238	1.09	89,533 GILEAD SCIENCES INC	6,142,859	1.93
26,860 AMERICAN WATER WORKS	3,469,238	1.09	88,296 JOHNSON & JOHNSON	12,901,811	4.07
<i>Geschäfte für Körperpflegeprodukte, Drogerien und Lebensmittelgeschäfte</i>	7,304,647	2.30	53,001 MERCK AND CO INC	6,558,344	2.06
32,269 KIMBERLY-CLARK CORP	4,460,544	1.40	139,364 SANOFI-AVENTIS ADR	6,762,638	2.13
235,147 WALGREEN BOOTS	2,844,103	0.90	<i>Sachversicherungen</i>	5,660,631	1.78
<i>Haushaltswaren und Heimwerker</i>	2,957,379	0.93	76,258 AMERICAN INTL GRP	5,660,631	1.78
28,940 WHIRLPOOL CORP	2,957,379	0.93	<i>Software- und Computerdienstleistungen</i>	8,910,703	2.81
<i>Immobilienbezogene Anlagefonds</i>	6,086,365	1.92	51,501 INTL BUSINESS MACHINES CORP	8,910,703	2.81
9,018 AMERICAN TOWER REDIT	1,753,280	0.55	<i>Technologie-Hardware und Geräte</i>	8,458,415	2.66
39,713 CAMDEN PROPERTY TRUST SBI REIT	4,333,085	1.37	78,624 HP INC	2,752,626	0.87
<i>Industriemetalle und Bergbau</i>	3,061,883	0.96	184,236 INTEL CORP	5,705,789	1.79
10,713 RELIANCE INC	3,061,883	0.96	<i>Telekommunikationsgeräte</i>	10,429,395	3.28
<i>Industrietechnik</i>	7,960,564	2.51	219,520 CISCO SYSTEMS INC	10,429,395	3.28
21,310 DEERE & CO	7,960,564	2.51	<i>Telekommunikationsdienstleister</i>	5,037,004	1.59
			122,050 VERIZON COMMUNICATIONS INC	5,037,004	1.59
			<i>Verbraucherdienstleistungen</i>	7,243,820	2.28
			134,844 EBAY INC	7,243,820	2.28
			Gesamtwertpapierbestand	313,700,286	98.75

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	189,592,446	99.60			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	189,592,446	99.60			
Aktien	189,592,446	99.60			
<i>Allgemeine Industrie</i>	2,907,914	1.53	<i>Industriemetalle und Bergbau</i>	4,292,700	2.26
67,386 GRAPHIC PACKAGING HOLDING CO	1,766,187	0.93	88,309 FREEPORT MCMORAN INC	4,292,700	2.26
25,913 PINTEREST INC	1,141,727	0.60	<i>Industrietechnik</i>	6,402,173	3.36
<i>Banken</i>	11,346,931	5.96	15,349 DEERE & CO	5,733,772	3.01
1,227 FIRST CITIZENS BANCSHARES INC	2,065,789	1.09	7,358 INGERSOLL RAND INC	668,401	0.35
18,937 M&T BANK CORPORATION	2,866,304	1.51	<i>Industrietransport</i>	1,962,840	1.03
161,705 US BANCORP	6,414,838	3.36	21,056 AERCAP HOLDINGS NV	1,962,840	1.03
<i>Chemikalien</i>	2,636,913	1.39	<i>Investmentbanking und Maklerdienste</i>	7,079,310	3.72
27,577 LYONDELLBASELL	2,636,913	1.39	37,247 BANK OF NEW YORK MELLON CORP	2,230,723	1.17
<i>Einzelhändler</i>	4,775,642	2.51	14,781 BROADRIDGE FINANCIAL SOLUTIONS	2,912,596	1.53
36,762 BEST BUY CO INC	3,099,037	1.63	9,513 LABCORP HOLDINGS INC	1,935,991	1.02
4,345 ULTA BEAUTY INC.	1,676,605	0.88	<i>Lebensmittelhersteller</i>	682,532	0.36
<i>Elektrizität</i>	7,885,420	4.14	5,275 FRESHPET INC	682,532	0.36
64,771 EVERSOURCE ENERGY	3,673,811	1.93	<i>Medien</i>	2,822,650	1.48
59,486 NEXTERA ENERGY INC	4,211,609	2.21	28,457 WALT DISNEY CO/THE	2,822,650	1.48
<i>Elektronische und elektrische Geräte</i>	8,359,918	4.39	<i>Medizinische Geräte und Dienste</i>	5,971,229	3.14
32,680 KEYSIGHT TECHNOLOGIES SHS WI INC	4,468,009	2.35	9,205 BECTON DICKINSON & CO	2,151,393	1.13
14,138 ROCKWELL AUTOMATION INC	3,891,909	2.04	10,982 RESMED	2,105,359	1.11
<i>Finanzdienstleistungen und Kreditwirtschaft</i>	2,836,941	1.49	15,806 ZIMMER BIOMET HOLDINGS INC	1,714,477	0.90
6,359 S&P GLOBAL INC	2,836,941	1.49	<i>Öl, Gas und Kohle</i>	10,607,659	5.57
<i>Geschäfte für Körperpflegeprodukte, Drogerien und Lebensmittelgeschäfte</i>	6,854,993	3.60	16,886 CHENIERE ENERGY INC	2,954,881	1.55
28,727 KIMBERLY-CLARK CORP	3,970,933	2.08	128,802 SHELL PLC	4,637,573	2.44
40,461 SYSCO CORP	2,884,060	1.52	63,895 SLB	3,015,205	1.58
<i>Gesundheitsdienstleister</i>	5,098,284	2.68	<i>Pharmazeutik und Biotechnologie</i>	13,878,164	7.29
10,009 UNITEDHEALTH GROUP	5,098,284	2.68	4,726 ELI LILLY & CO	4,281,142	2.25
<i>Getränke</i>	8,869,182	4.66	34,986 GILEAD SCIENCES INC	2,400,389	1.26
139,343 COCA-COLA CO	8,869,182	4.66	10,392 NATERA INC	1,125,350	0.59
<i>Immobilienbezogene Anlagefonds</i>	7,585,967	3.99	216,909 PFIZER INC	6,071,283	3.19
32,907 AMERICAN TOWER REDIT	6,397,779	3.37	<i>Reisen und Freizeit</i>	5,397,718	2.84
7,816 DIGITAL REALTY TRUST REIT	1,188,188	0.62	681 BOOKING HOLDINGS INC	2,697,782	1.42
<i>Industrielle Serviceleistungen</i>	10,094,692	5.30	17,852 DARDEN RESTAURANTS INC	2,699,936	1.42
5,404 ACCENTURE SHS CLASS A	1,640,006	0.86	<i>Sachversicherungen</i>	3,767,834	1.98
2,630 EATON CORP	824,531	0.43	52,986 VOYA FINANCIAL	3,767,834	1.98
16,539 FISERV INC	2,464,311	1.29	<i>Software- und Computerdienstleistungen</i>	20,579,226	10.80
10,986 JACK HENRY & ASSOCIATES	1,823,896	0.96	3,558 ADOBE INC	1,976,611	1.04
57,590 PAYPAL HOLDINGS INC	3,341,948	1.76	12,143 AUTODESK INC	3,004,785	1.58
			10,808 CLOUDFLARE INC	895,227	0.47
			1,520 HUBSPOT INC	896,466	0.47
			14,707 INTL BUSINESS MACHINES CORP	2,544,605	1.34
			2,715 MONGODB INC	678,641	0.36
			21,612 ORACLE CORP	3,051,398	1.59
			10,213 PALO ALTO NETWORKS INC	3,462,310	1.81

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
37,413 PURE STORAGE INC - CLASS A	2,401,915	1.26
2,118 SERVICENOW INC	1,667,268	0.88
<i>Technologie-Hardware und Geräte</i>	<i>12,597,605</i>	<i>6.62</i>
16,924 ADVANCED MICRO DEVICES INC	2,745,242	1.44
59,188 ALLEGRO MICROSYSTEMS INC	1,671,469	0.88
2,257 METTLER TOLEDO INTERNATIONAL INC	3,156,527	1.66
22,870 MICROCHIP TECHNOLOGY INC	2,092,605	1.10
15,071 TEXAS INSTRUMENTS	2,931,762	1.54
<i>Telekommunikationsgeräte</i>	<i>8,711,481</i>	<i>4.58</i>
183,361 CISCO SYSTEMS INC	8,711,481	4.58
<i>Verbraucherdienstleistungen</i>	<i>5,586,528</i>	<i>2.93</i>
52,038 EBAY INC	2,795,481	1.46
38,423 UBER TECHNOLOGIES INC	2,791,047	1.47
Gesamtwertpapierbestand	189,592,446	99.60

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	506,903,753	99.56			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	506,903,753	99.56			
Aktien	506,903,753	99.56			
<i>Allgemeine Industrie</i>	12,140,901	2.38	<i>Industriemetalle und Bergbau</i>	6,225,194	1.22
50,648 3 M	4,829,222	0.95	139,255 TECK RESOURCES B	6,225,194	1.22
298,981 GRAPHIC PACKAGING HOLDING CO	7,311,679	1.43	<i>Industrietechnik</i>	12,378,456	2.43
<i>Banken</i>	49,526,379	9.74	35,514 DEERE & CO	12,378,456	2.43
520,088 BANK OF AMERICA CORP	19,304,036	3.80	<i>Industrietransport</i>	4,984,407	0.98
103,678 JP MORGAN CHASE & CO	19,571,853	3.85	23,606 UNION PACIFIC CORP	4,984,407	0.98
75,414 M&T BANK CORPORATION	10,650,490	2.09	<i>Investmentbanking und Maklerdienste</i>	16,948,038	3.33
<i>Bauwirtschaft und Baustoffe</i>	7,048,010	1.38	68,458 BANK OF NEW YORK MELLON CORP	3,825,472	0.75
101,351 CRH PLC	7,048,010	1.38	28,718 LABCORP HOLDINGS INC	5,453,138	1.07
<i>Chemikalien</i>	23,138,742	4.54	97,877 NORTHERN TRUST CORP	7,669,428	1.51
61,286 AIR PRODUCTS & CHEMICALS INC	14,745,238	2.89	<i>Lebensmittelhersteller</i>	7,717,318	1.52
94,078 LYONDELLBASELL	8,393,504	1.65	256,705 KRAFT HEINZ CO/THE	7,717,318	1.52
<i>Edelmetalle und Bergbau</i>	9,600,902	1.89	<i>Lebensversicherung</i>	8,418,543	1.65
617,282 BARRICK GOLD CORPORATION	9,600,902	1.89	176,567 UNUM GROUP	8,418,543	1.65
<i>Einzelhändler</i>	11,129,724	2.19	<i>Medien</i>	11,841,162	2.33
141,498 BEST BUY CO INC	11,129,724	2.19	127,944 WALT DISNEY CO/THE	11,841,162	2.33
<i>Elektrizität</i>	35,093,541	6.89	<i>Medizinische Geräte und Dienste</i>	21,803,648	4.28
167,287 AMERICAN ELECTRIC POWER INC	13,695,135	2.69	31,115 BECTON DICKINSON & CO	6,785,349	1.33
236,418 CMS ENERGY CORP	13,131,760	2.58	247,848 DENTSPLY INTERNATIONAL INC	5,760,573	1.13
156,202 EVERSOURCE ENERGY	8,266,646	1.62	91,472 ZIMMER BIOMET HOLDINGS INC	9,257,726	1.82
<i>Elektronische und elektrische Geräte</i>	17,183,461	3.38	<i>Öl, Gas und Kohle</i>	38,096,214	7.48
75,248 KEYSIGHT TECHNOLOGIES SHS WI INC	9,599,166	1.89	55,503 CHENIERE ENERGY INC	9,062,253	1.78
29,528 ROCKWELL AUTOMATION INC	7,584,295	1.49	490,503 SHELL PLC	16,478,449	3.23
<i>Geschäfte für Körperpflegeprodukte, Drogerien und Lebensmittelgeschäfte</i>	20,083,271	3.94	285,153 SLB	12,555,512	2.47
81,708 KIMBERLY-CLARK CORP	10,538,369	2.07	<i>Pharmazeutik und Biotechnologie</i>	46,099,385	9.06
143,515 SYSCO CORP	9,544,902	1.87	163,156 GILEAD SCIENCES INC	10,444,724	2.05
<i>Gesundheitsdienstleister</i>	6,579,796	1.29	80,702 JOHNSON & JOHNSON	11,002,730	2.16
18,873 HUMANA	6,579,796	1.29	30,130 MERCK KGAA	4,662,618	0.92
<i>Getränke</i>	41,544,819	8.16	765,400 PFIZER INC	19,989,313	3.93
439,670 COCA-COLA CO	26,111,495	5.13	<i>Sachversicherungen</i>	27,453,110	5.39
100,289 PEPSICO INC	15,433,324	3.03	119,923 AMERICAN INTL GRP	8,305,933	1.63
<i>Immobilienbezogene Anlagefonds</i>	17,776,572	3.49	15,437 EVEREST GROUP LTD	5,489,479	1.08
81,795 AMERICAN TOWER REDIT	14,837,960	2.91	117,305 VOYA FINANCIAL	7,783,120	1.53
32,236 CROWN CASTLE INC	2,938,612	0.58	24,018 WILLIS TOWERS — SHS	5,874,578	1.15
<i>Industrielle Serviceleistungen</i>	4,828,822	0.95	<i>Software- und Computerdienstleistungen</i>	16,508,018	3.24
89,183 PAYPAL HOLDINGS INC	4,828,822	0.95	63,328 INTL BUSINESS MACHINES CORP	10,223,476	2.01
			107,475 SS&C TECHNOLOGIES HOLDINGS	6,284,542	1.23
			<i>Technologie-Hardware und Geräte</i>	2,841,686	0.56
			33,285 MICROCHIP TECHNOLOGY INC	2,841,686	0.56
			<i>Telekommunikationsgeräte</i>	25,561,909	5.02
			576,636 CISCO SYSTEMS INC	25,561,909	5.02

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
Verbraucherdienstleistungen	4,351,725	0.85
38,039 MIDDLEBY CORP	4,351,725	0.85
Gesamtwertpapierbestand	506,903,753	99.56

Die beigegefügt Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
Positive Positionen	736,181,031	97.71
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	736,181,031	97.71
Aktien	736,181,031	97.71
<i>Australien</i>	<i>15,895,273</i>	<i>2.11</i>
80,624 CSL LTD	15,895,273	2.11
<i>Dänemark</i>	<i>26,319,432</i>	<i>3.49</i>
182,116 NOVO NORDISK AS	26,319,432	3.49
<i>Deutschland</i>	<i>71,092,718</i>	<i>9.44</i>
239,345 SAP SE	48,615,292	6.46
389,826 SIEMENS HEALTHINEERS AG	22,477,426	2.98
<i>Frankreich</i>	<i>28,030,358</i>	<i>3.72</i>
47,681 L'OREAL SA	20,954,421	2.78
9,252 LVMH MOET HENNESSY LOUIS VUITTON SE	7,075,937	0.94
<i>Großbritannien</i>	<i>15,121,699</i>	<i>2.01</i>
1,099,000 SAGE GRP	15,121,699	2.01
<i>Irland</i>	<i>82,671,235</i>	<i>10.97</i>
64,336 ACCENTURE SHS CLASS A	19,524,689	2.59
116,217 AON PLC	34,112,014	4.53
92,623 ICON PLC	29,034,532	3.85
<i>Kanada</i>	<i>15,122,078</i>	<i>2.01</i>
228,845 SHOPIFY INC	15,122,078	2.01
<i>Luxemburg</i>	<i>13,197,566</i>	<i>1.75</i>
74,102 GLOBANT SA	13,197,566	1.75
<i>Vereinigte Staaten von Amerika</i>	<i>468,730,672</i>	<i>62.21</i>
315,583 ABBOTT LABORATORIES	32,792,230	4.35
68,524 ADOBE INC	38,067,823	5.05
95,712 AIRBNB INC	14,512,811	1.93
269,337 ALPHABET INC SHS C	49,401,793	6.56
377,435 AMAZON.COM INC	72,939,313	9.67
107,590 AUTOMATIC DATA PROCESSING INC	25,680,657	3.41
76,994 MASTERCARD INC SHS A	33,962,053	4.51
109,297 MICROSOFT CORP	48,850,294	6.48
55,437 MSCI	26,712,318	3.55
103,924 PAYCOM SOFTWARE INC	14,865,289	1.97
20,498 SERVICENOW INC	16,135,821	2.14
31,714 THERMO FISHER SCIE	17,533,085	2.33
124,489 VISA INC-A	32,655,954	4.33
132,022 WORKDAY INC	29,514,838	3.92
87,164 ZOETIS INC	15,106,393	2.01
Gesamtwertpapierbestand	736,181,031	97.71

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	576,684,067	99.14	163,527 PRYSMIAN SPA	9,455,131	1.63
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	576,596,115	99.12	<i>Niederlande</i>	50,613,357	8.70
Aktien	576,596,115	99.12	140,731 AKZO NOBEL NV	7,990,706	1.37
<i>Belgien</i>	18,895,968	3.25	19,519 ASML HOLDING N.V.	18,820,220	3.24
286,737 KBC GROUPE	18,895,968	3.25	224,062 CNH INDUSTRIAL N.V.	2,106,183	0.36
<i>Dänemark</i>	38,755,624	6.66	463,289 KONINKLIJKE AHOLD DELHAIZE	12,782,144	2.20
244,263 NOVO NORDISK AS	32,937,650	5.66	241,804 STMICROELECTRONICS NV	8,914,104	1.53
117,073 ORSTED SH	5,817,974	1.00	<i>Österreich</i>	6,109,285	1.05
<i>Deutschland</i>	64,653,341	11.11	103,372 BAWAG GROUP AG	6,109,285	1.05
82,543 ALLIANZ SE-NOM	21,419,909	3.68	<i>Schweiz</i>	41,181,751	7.08
116,791 DEUTSCHE BOERSE AG	22,318,760	3.83	114,093 CIE FINANCIERE RICHEMONT SA	16,615,486	2.85
120,393 SIEMENS AG-NOM	20,914,672	3.60	21,894 LONZA GROUP AG N	11,148,764	1.92
<i>Finnland</i>	1,805,508	0.31	46,548 SONOVA HOLDING AG	13,417,501	2.31
108,602 NESTE CORPORATION	1,805,508	0.31	<i>Spanien</i>	20,354,080	3.50
<i>Frankreich</i>	162,849,102	27.99	439,044 INDITEX	20,354,080	3.50
156,150 BNP PARIBAS	9,295,610	1.60	Aktien/Anteile aus OGAW/OGA	87,952	0.02
604,759 BUREAU VERITAS	15,639,068	2.69	Aktien/Anteile aus Investmentfonds	87,952	0.02
60,548 CAPGEMINI SE	11,243,764	1.93	<i>Frankreich</i>	87,952	0.02
312,535 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	11,285,639	1.94	0.001 AMUNDI EURO LIQUIDITY RATED SRI	1,099	0.00
144,815 DANONE SA	8,266,040	1.42	0.093 AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0011210111)	97	0.00
61,733 ESSILOR LUXOTTICA SA	12,420,680	2.14	0.356 AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0010251660)	86,756	0.02
136,613 LEGRAND	12,655,828	2.18	Gesamtwertpapierbestand	576,684,067	99.14
50,165 LOREAL SA	20,570,157	3.53			
187,165 PUBLICIS GROUPE	18,600,458	3.20			
228,625 SANOFI	20,562,532	3.53			
99,462 SCHNEIDER ELECTRIC SA	22,309,326	3.83			
<i>Großbritannien</i>	123,596,105	21.25			
170,403 ASTRAZENeca PLC	24,833,397	4.27			
729,003 HOWDEN JOINERY GROUP PLC	7,553,567	1.30			
19,443,856 LLOYDS BANKING GROUP PLC	12,553,596	2.16			
1,451,359 NATIONAL GRID PLC	15,108,444	2.60			
1,026,039 PRUDENTIAL PLC	8,693,830	1.49			
153,106 RECKITT BENCKISER GROUP PLC	7,732,499	1.33			
537,046 RELX PLC	23,050,190	3.96			
1,082,551 SMITH & NEPHEW	12,520,487	2.15			
329,168 WHITBREAD	11,550,095	1.99			
<i>Irland</i>	16,496,421	2.84			
122,720 DCC PLC	8,018,739	1.39			
81,732 KERRY GROUP A	6,183,026	1.06			
55,160 SMURFIT KAPPA	2,294,656	0.39			
<i>Italien</i>	31,285,573	5.38			
838,579 FINECOBANK	11,673,020	2.00			
178,013 MONCLER SPA	10,157,422	1.75			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	155,565,837	97.92			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	147,265,948	92.70			
Aktien	147,265,948	92.70			
<i>China</i>	12,327,996	7.76	<i>Kaimaninseln</i>	32,342,695	20.37
3,708,000 BANK OF CHINA -H-	1,828,492	1.15	9,000 ALCHIP TECHNOLOGIES LIMITED	681,073	0.43
52,500 BYD CO LTD-H	1,560,055	0.98	434,500 ALIBABA GROUP HOLDING LTD	3,923,480	2.47
2,605,000 CHINA CONSTRUCTION BANK H	1,925,201	1.20	352,000 CHINA RESOURCES LAND LTD	1,197,015	0.75
658,000 CHINA OILFIELD SERVICES-H	632,091	0.40	262,300 H WORLD GROUP LIMITED	873,503	0.55
44,600 CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	1,105,047	0.70	56,855 JD COM INC	752,249	0.47
128,700 LUXSHARE PRECISION INDUSTR-A	696,278	0.44	176,400 MEITUAN	2,510,182	1.58
1,686,000 PETROCHINA CO LTD-H	1,705,993	1.07	817,600 MGM CHINA HOLDINGS LTD	1,273,406	0.80
532,303 PING AN BANK CO LTD-A	743,577	0.47	84,600 NETEASE INC	1,615,625	1.02
195,500 PING AN INSURANCE GROUP CO-H	886,426	0.56	155,400 NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC HKD	1,188,278	0.75
77,700 SUNGROW POWER SUPPLY CO LTD	663,321	0.42	22,126 PINDUODUO INC ADR	2,941,652	1.85
33,000 WULIANGYE YIBIN CO LTD	581,515	0.37	746,000 REAL GOLD MINING LTD	10	0.00
<i>Großbritannien</i>	674,910	0.42	104,700 SHENZHOU INTERNATIONAL GROUP	1,025,219	0.65
25,304 ANTOFAGASTA PLC	674,910	0.42	78,104 TAL EDUCATION GROUP	832,979	0.52
<i>Hongkong (China)</i>	3,570,912	2.25	215,600 TENCENT HOLDINGS LTD	10,283,738	6.48
403,200 AIA GROUP LTD -H-	2,737,090	1.73	44,600 TRIP COM GROUP LTD	2,139,909	1.35
248,000 CHINA RESOURCES BEER HOLDING COMPANY LTD SHS -H-	833,822	0.52	523,200 XIAOMI CORPORATION CLASS B	1,104,377	0.70
<i>Indien</i>	35,617,278	22.43	<i>Mauritius</i>	2,907,926	1.83
9,156 APOLLO HOSPITALS ENTERPRISE	679,194	0.43	34,577 MAKEMYTRIP LTD	2,907,926	1.83
161,809 AXIS BANK	2,455,150	1.55	<i>Singapur</i>	1,897,367	1.19
143,156 BHARTI AIRTEL LTD	2,479,082	1.56	178,200 OVERSEA-CHINESE BANKING	1,897,367	1.19
46,453 DLF LTD	459,447	0.29	<i>Südkorea</i>	23,398,004	14.73
20,014 EICHER MOTOR LTD	1,121,564	0.71	7,590 HYUNDAI MOTOR	1,626,626	1.02
51,612 ENTERO HEALTHCARE SOLUTIONS LIMITED	643,823	0.41	5,381 HYUNDAI MOTOR CO.LTD	716,164	0.45
136,037 HDFC BANK LTD	2,746,924	1.73	22,825 KB FINANCIAL GROUP	1,301,680	0.82
74,809 HINDALCO INDUSTRIES	622,201	0.39	15,240 KIA CORPORATION	1,431,552	0.90
101,566 ICICI BANK SPADR	2,927,133	1.84	30,180 KT	820,001	0.52
57,896 LARSEN & TOUBRO LTD	2,463,691	1.55	2,297 LG CHEM	576,544	0.36
78,747 MACROTECH DEVELOPERS LIMITED	1,419,878	0.89	13,218 LG CORP	773,971	0.49
8,202 MARUTI SUZUKI SHS	1,183,650	0.75	7,102 SAMSUNG C & T CORP SHARES	732,644	0.46
153,633 MAX HEALTHCARE INSTITUTE LTD	1,733,052	1.09	5,966 SAMSUNG ELECTRONICS GDR	8,829,680	5.56
267,576 OIL & NATURAL GAS CORPORATION LTD	879,860	0.55	29,260 SAMSUNG ELECTRONICS PREF SHS	1,351,933	0.85
33,462 PHOENIX MILLS DS	1,439,924	0.91	12,325 SAMSUNG LIFE INSURANCE CO	792,417	0.50
40,631 RAINBOW CHILDRENS MEDICARE LIMITED	607,364	0.38	25,870 SK HYNIX INC	4,444,792	2.80
100,412 RELIANCE INDUSTRIES LTD	3,769,989	2.37	<i>Taiwan</i>	30,266,618	19.05
162,744 STATE BANK OF INDIA	1,656,861	1.04	64,000 ACCTON TECHNOLOGY CORPORATION	1,094,895	0.69
75,627 SUN PHARMACEUTICAL INDUSTRIES	1,379,311	0.87	2,398,000 CHINATRUST FIN HLDG	2,797,786	1.76
34,391 TATA CONSULTANCY SERVICES	1,610,165	1.01	97,000 DELTA ELECTRONIC INDUSTRIAL INC	1,158,625	0.73
7,787 ULTRA TECH CEMENT	1,089,587	0.69	37,000 ELITE MATERIAL CO LTD SHS	541,745	0.34
935,252 ZOMATO LIMITED	2,249,428	1.42	440,000 HON HAI PRECISION INDUSTRY	2,902,457	1.83
<i>Indonesien</i>	3,089,464	1.94	326,000 KING YUAN ELECTRONICS	1,195,815	0.75
2,836,300 BANK CENTRAL ASIA	1,719,101	1.08	75,000 MAKALOT INDUSTRIAL	973,291	0.61
2,476,300 PT SUMBER ALFARIA TRIJAYA TBK	415,867	0.26	65,000 MEDIATEK INC	2,805,051	1.77
3,397,800 PT BANK RAKYAT INDONESIA	954,496	0.60	530,091 TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	15,784,360	9.93
			45,000 YAGEO	1,012,593	0.64
			<i>Thailand</i>	769,164	0.48
			185,700 PTT EXPLORATION PRODUC PUBLIC FOREIGN	769,164	0.48

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
<i>Vietnam</i>	403,614	0.25
440,000 VIETNAM TECHNOLOGICAL AND COMMERCIAL JOINT STOCK BANK	403,614	0.25
Aktien/Anteile aus OGAW/OGA	8,299,889	5.22
Aktien/Anteile aus Investmentfonds	8,299,889	5.22
<i>Hongkong (China)</i>	4,563,789	2.87
288,300 AMUNDI HK PORTFOLIOS-AMUNDI HK-NEW GENERATION ASIA PAC FCP	4,563,789	2.87
<i>Luxemburg</i>	3,736,100	2.35
1,500 AMUNDI FUNDS CHINA A SHARES CLASS Z USD (C)	991,218	0.62
508 AMUNDI INTERINVEST CHINA A SHARES I C	727,441	0.46
1,980 STRUCTURA SICAV STRATAGEM	2,017,441	1.27
Gesamtwertpapierbestand	155,565,837	97.92

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	9,687,677	97.03			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	9,687,677	97.03			
Aktien	9,687,677	97.03			
<i>Allgemeine Industrie</i>	120,575	1.21			
35,700 HANGZHOU FIRST APPLIED MATERIAL CO LTD	72,225	0.73	4,000 SHANXI XINGHUACUN FEN WINE FACTORY CO LTD	116,090	1.16
11,100 YUNNAN ENERGY NEW MATERIAL CO LTD	48,350	0.48	8,400 WULIANGYE YIBIN CO LTD	148,022	1.48
<i>Alternative Energie</i>	187,642	1.88	<i>Haushaltswaren und Heimwerker</i>	436,104	4.37
21,980 SUNGROW POWER SUPPLY CO LTD	187,642	1.88	31,200 HAIER SMART HOME CO LTD-A	121,862	1.22
<i>Automobilbau und -teile</i>	620,636	6.22	35,400 MIDEA GROUP CO	314,242	3.15
14,760 CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	365,706	3.67	<i>Immobilienbezogene Dienstleistungen und Investitionen</i>	95,604	0.96
25,800 FUYAO GROUP GLASS INDUSTRY-A	170,081	1.70	79,300 POLY DEVELOPMENTS AND HOLDINGS GROUP CO LTD	95,604	0.96
11,500 NINGBO TUOPU GROUP CO LTD	84,849	0.85	<i>Industriemetalle und Bergbau</i>	107,639	1.08
<i>Banken</i>	894,828	8.95	26,000 GANFENG LITHIUM GROUP CO LTD	50,685	0.51
90,600 CHINA MERCHT BK -A-	426,313	4.26	18,700 ZHEJIANG HUAYOU COBALT CO -A	56,954	0.57
89,400 INDUSTRIAL BANK	216,793	2.17	<i>Industrietechnik</i>	739,174	7.40
180,200 PING AN BANK CO LTD-A	251,722	2.52	33,800 HANGZHOU GREAT STAR INDUSTRIAL CO LTD	114,899	1.15
<i>Bauwirtschaft und Baustoffe</i>	341,083	3.42	26,600 HUAMING POWER EQUIPMENT CO LTD	81,417	0.82
60,800 BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD	103,257	1.03	17,100 SHENZHEN INOVANCE TECHNOLOGY CO LTD	120,730	1.21
14,300 HONGFA TECHNOLOGY CO LTD -A-	54,476	0.55	48,800 WEICHAI POWER -A-	109,070	1.09
62,283 SZ ENVICOL TECH CO LTD	183,350	1.84	48,400 ZHEJIANG SANHUA INTELLIGENT CO SHS -A-	127,094	1.27
<i>Chemikalien</i>	97,930	0.98	9,800 ZHONGJI INNOLIGHT CO LTD	185,964	1.86
8,800 WANHUA CHEMICAL GROUP CO LTD	97,930	0.98	<i>Industrietransport</i>	331,028	3.32
<i>Einzelhändler</i>	61,288	0.61	80,200 JIANGSU EXPRESSWAY -A-	139,074	1.40
10,000 CHINA TOURISM GROUP DUTY FREE CORPORATION LIMITED	61,288	0.61	12,700 S F HOLDING CO LTD	62,381	0.62
<i>Elektrizität</i>	153,634	1.54	15,700 SH INTL AIPIRT -A-	69,684	0.70
38,600 CHINA YANGTZE POWER CO LTD	153,634	1.54	68,100 SHENZHEN AIRPORT	59,889	0.60
<i>Elektronische und elektrische Geräte</i>	34,254	0.34	<i>Investmentbanking und Maklerdienste</i>	211,753	2.12
4,435 JIANGSU GOODWE POWER SUPPLY TECHNOLOGY CO LTD	34,254	0.34	84,400 CITIC SECURITIES -A-	211,753	2.12
<i>Geschäfte für Körperpflegeprodukte, Drogerien und Lebensmittelgeschäfte</i>	51,119	0.51	<i>Lebensmittelhersteller</i>	296,446	2.97
7,900 SHANGHAI M&G STATIONERY INC	34,009	0.34	12,713 FOSHAN HAITIAN FLAVOURING AND FOOD COMPANY LTD	60,310	0.60
5,064 YIFENG PHARMACY CHAIN CO L SHS A	17,110	0.17	66,400 INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD	236,136	2.37
<i>Gesundheitsdienstleister</i>	86,231	0.86	<i>Lebensversicherung</i>	458,393	4.59
60,713 AIER EYE HOSPITAL GROUP CO LTD	86,231	0.86	9,100 CHINA PACIFIC INSURANCE	34,892	0.35
<i>Getränke</i>	877,527	8.79	74,400 PING AN INSURANCE GROUP CO-A	423,501	4.24
3,900 EASTROC BEVERAGE GROUP CO LTD	115,802	1.16	<i>Medien</i>	150,681	1.51
2,200 KWEICHOW MOUTAI CO LTD -A-	444,293	4.46	103,680 EAST MONEY INFORMATION CO LTD A	150,681	1.51
2,700 LUZHOU LAOJIAO CO LTD	53,320	0.53	<i>Medizinische Geräte und Dienste</i>	336,309	3.37
			8,400 SZ MINDRAY BIO MEDICAL ELECTRONICS CO LTD	336,309	3.37
			<i>Öl, Gas und Kohle</i>	268,433	2.69
			55,600 YANTAI JEREH	268,433	2.69
			<i>Persönliche Güter</i>	295,100	2.96
			19,319 PROYA COSMETICS CO LTD A	295,100	2.96

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
<i>Pharmazeutik und Biotechnologie</i>	238,229	2.39
6,800 GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD	25,446	0.25
40,200 JIANGSU HENGRUI MEDICINE C A	212,783	2.14
<i>Reisen und Freizeit</i>	103,108	1.03
13,300 SPRING AIRLINES CO LTD-A	103,108	1.03
<i>Software- und Computerdienstleistungen</i>	369,363	3.70
1,315 BEIJING KINGSOFT OFFICE SOFTWARE INC A	41,173	0.41
29,190 HUNDSUN TECHNOLOGIES INC	70,946	0.71
99,200 LONGSHINE TECHNOLOGY CO LTD SHS A	116,182	1.17
20,510 SHANGHAI BAOSIGHT SOFTWARE CO LTD	90,129	0.90
6,800 VENUSTECH GROUP CO LTD SHS A	16,153	0.16
12,400 ZHEJIANG JIECANG LINEAR MOTION TECHNOLOGY CO LTD	34,780	0.35
<i>Technologie-Hardware und Geräte</i>	1,150,776	11.52
5,893 ADVANCED MICRO FABRICATION EQUIPMENT INC CHINA	114,566	1.15
22,700 CHAOZHOU THREE -CIRCLE GROUP CO LTD	91,193	0.91
33,400 ESTUN AUTOMATION CO LTD	65,365	0.65
12,100 GIGA DEVICE SEMICONDUCTOR INC	159,234	1.59
59,500 HENAN PINGGAO A	159,271	1.60
7,300 LONGI GREEN ENERGY TECHNOLOGY CO LTD	14,085	0.14
4,800 NAURA TECHNOLOGY GROUP CO LTD	211,321	2.12
69,000 SHANGHAI LIANGXIN ELECTRICAL CO LTD	65,144	0.65
9,400 SHENZHEN GOODIX TECHNOLOGY-A	88,941	0.89
6,720 STARPOWER SEMICONDUCTOR LTD A	79,639	0.80
18,900 ZHUHAI GREE ELECTRIC APPLIANCES INC	102,017	1.02
<i>Telekommunikationsgeräte</i>	572,790	5.74
57,600 LUXSHARE PRECISION INDUSTR-A	311,620	3.12
4,506 SHENZHEN TRANSSION HOLDING CO LTD	47,466	0.48
9,765 WILL SEMICONDUCTOR CO LTD SHANGHAI -A	133,545	1.34
15,840 YEALINK NETWORK TECHNOLOGY CORP LTD	80,159	0.80
Sonstige übertragbare Wertpapiere	-	0.00
Warrants, Rechte	-	0.00
<i>Geschäfte für Körperpflegeprodukte, Drogerien und Lebensmittelgeschäfte</i>	-	<i>0.00</i>
132 YIFENG PHARMACY CHAIN RIGHTS	-	0.00
Gesamtwertpapierbestand	9,687,677	97.03

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	315,157,327	98.54			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	315,157,327	98.54			
Aktien	315,157,327	98.54			
<i>Allgemeine Industrie</i>	2,255,239	0.71	<i>Gesundheitsdienstleister</i>	1,335,281	0.42
2,651,000 TOPSPORTS INTERNATIONAL HOLDINGS LIMITED	1,314,792	0.41	166,300 HANGZHOU TIGERMED CONSULTING CO LTD	548,530	0.17
83,120 YUNNAN ENERGY NEW MATERIAL CO LTD	337,821	0.11	233,862 HYGEIA HEALTHCARE HOLDINGS CO LIMITED	786,751	0.25
34,318 ZEEKR INTELLIGENT TECHNOLOGY HOLDING LIMITED ADS	602,626	0.19	<i>Getränke</i>	8,993,047	2.81
<i>Alternative Energie</i>	2,764,889	0.86	620,000 CHINA RESOURCES BEER HOLDING COMPANY LTD SHS -H-	1,945,002	0.61
347,111 SUNGROW POWER SUPPLY CO LTD	2,764,889	0.86	14,808 KWEICHOW MOUTAI CO LTD -A-	2,790,291	0.87
<i>Automobilbau und -teile</i>	10,697,164	3.34	452,000 TSINGTAO BREWERY CO LTD-H	2,814,332	0.88
19,998 BEIJING SINOHYTEC CO LTD	76,988	0.02	190,000 VITASOY INTERNATIONAL HOLDINGS LTD -H-	133,969	0.04
125,000 BYD CO LTD-H	3,465,749	1.07	79,641 WULIANGYE YIBIN CO LTD	1,309,453	0.41
143,673 CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	3,321,449	1.04	<i>Haushaltswaren und Heimwerker</i>	9,720,206	3.04
770,500 GREAT WALL MOTOR COMPANY-H	1,108,660	0.35	164,718 MIDEA GROUP CO	1,364,295	0.43
74,147 LI AUTO INC SHS AADR	1,236,994	0.39	1,850,400 SAMSONITE INTERNATIONAL SA	5,152,531	1.61
216,049 NINGBO TUOPU GROUP CO LTD	1,487,324	0.47	300,500 TECHTRONIC INDUSTRIES CO LTD -H-	3,203,380	1.00
<i>Banken</i>	17,279,766	5.40	<i>Immobilienbezogene Dienstleistungen und Investitionen</i>	11,630,935	3.64
3,871,000 CHINA CONSTRUCTION BANK H	2,669,304	0.83	922,000 CHINA OVERSEAS LAND & INVESTMENT LTD -H-	1,491,931	0.47
1,445,500 CHINA MERCHANTS BANK-H	6,123,976	1.92	1,558,000 CHINA RESOURCES LAND LTD	4,943,461	1.55
8,892,375 INDUSTRIAL & COMMERCIAL BANK OF CHINA-H	4,930,998	1.54	364,831 CHINA RESOURCES MIXC LIFESTYLE SERVICES LIMITED	1,127,071	0.35
739,770 INDUSTRIAL BANK	1,673,825	0.52	200,000 HANG LUNG PROPERTIES LTD -H-	159,185	0.05
1,443,671 PING AN BANK CO LTD-A	1,881,663	0.59	187,831 KE HOLDINGS INC ADR	2,478,125	0.77
<i>Bauwirtschaft und Baustoffe</i>	3,228,125	1.01	616,000 LONGFOR GROUP HOLDINGS LIMITED	789,177	0.25
703,748 BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD	1,115,167	0.35	807,800 MIDEA REAL ESTATE HOLDING LIMITED	641,985	0.20
769,259 SZ ENVICOOL TECH CO LTD	2,112,958	0.66	<i>Industrielle Serviceleistungen</i>	3,768,154	1.18
<i>Chemikalien</i>	306,111	0.10	1,127,914 CENTRE TESTING INTERNATIONAL GROUP CO LTD -A	1,457,074	0.46
65,724 SKSHU PAINT CO LTD A	306,111	0.10	131,680 KANZHUN LIMITED ADR	2,311,080	0.72
<i>Einzelhändler</i>	4,621,302	1.44	<i>Industriemetalle und Bergbau</i>	6,693,188	2.09
1,306,000 CHINA MEIDONG AUTO HOLDINGS LTD	327,764	0.10	66,309 ANTOFAGASTA PLC	1,650,197	0.52
72,100 CHINA TOURISM GROUP DUTY FREE CORPORATION LIMITED	412,303	0.13	4,083,000 CMOC GROUP LIMITED	3,483,989	1.08
209,005 JD COM INC	2,580,217	0.80	4,048,000 MMG LTD -H-	1,441,637	0.45
73,080 MINISO GROUP HOLDING LIMITED ADR	1,301,018	0.41	41,300 ZHEJIANG HUAYOU COBALT CO -A	117,365	0.04
<i>Freizeitartikel</i>	12,438,010	3.89	<i>Industrietechnik</i>	4,913,701	1.54
34 GOERTEK INC -A	85	0.00	721,260 HANGZHOU GREAT STAR INDUSTRIAL CO LTD	2,287,685	0.72
391,249 NETEASE INC	6,971,561	2.18	102,756 JIANGSU HENGLI HYDRAULIC CO LTD	614,631	0.19
61,295 NETEASE SP ADR SHS	5,466,364	1.71	820,936 ZHEJIANG SANHUA INTELLIGENT CO SHS -A-	2,011,385	0.63
<i>Gas-, Wasser- und Mehrfachversorgungsunternehmen</i>	1,362,735	0.43	<i>Industrietransport</i>	7,025,752	2.20
177,200 ENN ENERGY HOLDINGS LTD	1,362,735	0.43	222,046 FULL TRUCK ALLIANCE COMPANY LIMITED ADR	1,665,713	0.52
<i>Geschäfte für Körperpflegeprodukte, Drogerien und Lebensmittelgeschäfte</i>	192,244	0.06	414,099 GUANGZHOU BAIYUN INTERNATIONAL AIRPORT CO LTD	504,104	0.16
75,700 JD HEALTH INTERNATIONAL INC	192,244	0.06	108,000 MINTH GROUP	156,690	0.05
			464,000 PACIFIC BASIN SHIPPING	136,412	0.04
			240,656 SHENZHEN AIRPORT	197,472	0.06
			1,723,000 SITC INTERNATIONAL HOLDINGS CO	4,365,361	1.37
			<i>Investmentbanking und Maklerdienste</i>	1,793,333	0.56
			1,726,800 CHINA INTL CAPITAL —SHS-H-UNITARY 144A/REG S	1,793,333	0.56

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Lebensmittelhersteller</i>	2,559,445	0.80	907,000 GALAXY ENTERTAINMENT GROUP L -H-	3,945,552	1.23
729,000 CHINA MENGNIU DAIRY CO	1,219,704	0.38	9,594 H WORLD GROUP LIMITED	29,811	0.01
357,048 INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD	1,184,750	0.37	125,781 H WORLD GROUP LIMITED USD	3,910,448	1.22
99,000 YIHAI INTERNATIONAL HOLDINGS LTD	154,991	0.05	281,000 JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED	136,007	0.04
<i>Lebensversicherung</i>	19,295,995	6.03	2,280,400 MGM CHINA HOLDINGS LTD	3,313,933	1.04
558,400 AIA GROUP LTD -H-	3,536,880	1.11	982,400 SANDS CHINA LTD	1,911,357	0.60
887,638 CHINA LIFE INSURANCE CO H	1,171,127	0.37	158,000 TRIP COM GROUP LTD	7,073,330	2.21
2,387,500 PING AN INSURANCE GROUP CO-H	10,100,567	3.15	2,547,200 WYNN MACAU LTD	1,948,238	0.61
522,900 PRUDENTIAL PLC	4,414,992	1.38	30,685 YUM CHINA HOLDINGS INC	882,972	0.28
8,548 PRUDENTIAL PLC	72,429	0.02	<i>Software- und Computerdienstleistungen</i>	45,880,071	14.35
<i>Medien</i>	21,153,170	6.61	807 BAIDU ADS	65,117	0.02
1,117,063 EAST MONEY INFORMATION CO LTD A	1,514,778	0.47	226,700 BAIDU INC	2,309,644	0.72
158,311 PINDUODUO INC ADR	19,638,392	6.14	968,000 KINGDEE INTERNATIONAL SFTWR	846,809	0.26
<i>Medizinische Geräte und Dienste</i>	271,844	0.08	498,500 KUAISHOU TECHNOLOGY	2,749,388	0.86
66,000 MICROPORT CARDIO FLOW MEDTECH CORPORATION	6,547	0.00	689,884 LONGSHINE TECHNOLOGY CO LTD SHS A	753,899	0.24
395,000 VENUS MEDTECH HANGZHOU INC H	265,297	0.08	25,908 SEA LTD ADR	1,726,958	0.54
<i>Öl, Gas und Kohle</i>	8,136,838	2.54	236,916 SHANGHAI BAOSIGHT SOFTWARE CO LTD	971,406	0.30
5,458,000 CHINA OILFIELD SERVICES-H	4,892,084	1.53	728,800 TENCENT HOLDINGS LTD	32,435,240	10.15
2,546,000 PETROCHINA CO LTD-H	2,403,724	0.75	306,773 TENCENT MUSIC ENTERTAINMENT GROUP ADR	4,021,610	1.26
186,700 YANTAI JEREH	841,030	0.26	<i>Technologie-Hardware und Geräte</i>	4,761,465	1.49
<i>Persönliche Güter</i>	13,797,454	4.31	238,000 AAC TECHNOLOGIES HOLDINGS IN	873,201	0.27
164,800 ANTA SPORTS PRODUCTS LTD	1,477,126	0.46	332,940 ESTUN AUTOMATION CO LTD	607,957	0.19
4,306,000 BOSIDENG INTERNATIONAL HLDGS	2,506,121	0.78	804,000 LENOVO GROUP LTD -H-	1,058,856	0.33
968,021 LI NING CO LTD	1,955,107	0.61	291,603 SHANGHAI LIANGXIN ELECTRICAL CO LTD	256,876	0.08
225,500 PRADA SPA	1,573,832	0.49	340,700 SUNNY OPTICAL TECHNOLOGY	1,964,575	0.62
181,116 PROYA COSMETICS CO LTD A	2,581,358	0.81	<i>Telekommunikationsgeräte</i>	4,971,484	1.55
405,400 SHENZHOU INTERNATIONAL GROUP	3,703,910	1.16	502,231 LUXSHARE PRECISION INDUST-R-A	2,535,211	0.79
<i>Pharmazeutik und Biotechnologie</i>	7,685,801	2.40	1,237,000 XIAOMI CORPORATION CLASS B	2,436,273	0.76
75,000 BEIGENE LTD	772,623	0.24	<i>Verbraucherdienstleistungen</i>	52,378,908	16.39
2,786,000 CHINA ANIMAL HEALTHCARE LTD	-	0.00	2,988,700 ALIBABA GROUP HOLDING LTD	25,180,858	7.88
484,000 HUTCHMED CHINA LTD	1,575,561	0.49	493 ALIBABA GROUP HOLDING-SP ADR	33,124	0.01
324,500 INNOVENT BIOOIGCS INC	1,427,124	0.45	1,580,000 CHINA EDUCATION GROUP HOLDIN	851,594	0.27
2,034,500 KINDSTAR GLOBALGENE TECHNOLOGY INC	364,710	0.11	1,036,520 MEITUAN	13,762,294	4.30
652,500 MEDLIVE TECHNOLOGY CO LTD	581,726	0.18	527,000 NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC HKD	3,759,967	1.18
218,300 PHARMARON BEIJING CO LTD H	220,450	0.07	40,232 NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC USD	2,918,251	0.91
3,389,000 SINO BIOPHARMACEUTICAL	1,081,389	0.34	590,173 TAL EDUCATION GROUP	5,872,820	1.84
676,000 WUXI BIOLOGICS INC	932,291	0.29	Gesamtwertpapierbestand	315,157,327	98.54
1,000 WUXI XDC CAYMEN INC	2,068	0.00			
260,300 ZAI LAB LTD	416,848	0.13			
331,500 ZHAOKE OPHTHALMOLOGY LIMITED	55,860	0.02			
213,500 ZYLOX TONBRIDGE MEDICAL TECHNOLOGY CO LTD	255,151	0.08			
<i>Reisen und Freizeit</i>	23,245,670	7.27			
2,144 CTRIP COM INTERNATIONAL LTD	94,022	0.03			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	86,044,842	101.87			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	86,044,842	101.87			
Aktien	86,044,842	101.87			
<i>Ägypten</i>	2,669,662	3.16			
274,657 CAIRO FOR INVESTMENT AND REAL ESTATE DEVELOPMENTS CIRA EDU	71,497	0.08			
111,186 CLEOPATRA HOSPITAL COMPANY	15,984	0.02			
247,367 COMMERCIAL INTERNATIONAL BANK EGYPT CIB SAE	371,943	0.44			
768,558 EDITA FOOD INDUSTRIES SAE SHS	444,029	0.53			
1,923,778 ELSWEDY CABLES	1,766,209	2.09			
<i>Britische Jungferninseln</i>	-	0.00			
100,076 FIX PRICE GLOBAL DEPOSITARY RECEIPTS LIMITED	-	0.00			
<i>Griechenland</i>	13,405,515	15.87			
1,975,429 EUROBANK ERGASIAS SERVICES AND HOLDINGS SA	3,992,343	4.73			
373,421 FOURLIS HOLDING	1,448,873	1.72			
6,753 GEK TERNA SA	111,695	0.13			
16,968 HELLENIC EXCHANGE HOLDING	82,125	0.10			
12,541 HELLENIC TELECOMMUNICATIONS ORGANIZATIONS OTE	168,551	0.20			
45,623 JUMBO SA	1,226,346	1.45			
58,469 METLEN ENERGY & METALS S.A.	2,038,229	2.41			
6,785 MOTOR OIL HELLAS	159,040	0.19			
370,339 NATIONAL BANK OF GREECE SA	2,882,719	3.41			
192,079 PIRAEUS FINANCIAL HOLDINGS SOCIETE ANONYME	654,221	0.77			
22,694 PIRAEUS PORT AUTHORITY	567,350	0.67			
3,798 TERNA ENERGY	74,023	0.09			
<i>Großbritannien</i>	913,237	1.08			
38,872 ANGLOGOLD ASHANTI PLC	913,237	1.08			
<i>Kasachstan</i>	244,045	0.29			
1,974 KASPI KZ JSC GDR	244,045	0.29			
<i>Katar</i>	1,526,618	1.81			
76,616 INDUSTRIES QATAR	251,313	0.30			
340,627 QATAR NATIONAL BANK	1,275,305	1.51			
<i>Kroatien</i>	255,960	0.30			
7,900 ARENA HOSPITALITY GROUP DD	255,960	0.30			
<i>Kuwait</i>	279,470	0.33			
12,458 HUMAN SOFT HOLDING CO KSCC	101,884	0.12			
67,738 NATIONAL BANK OF KUWAIT	177,586	0.21			
<i>Luxemburg</i>	2,884,303	3.41			
224,539 ALLEGRO EU	1,964,749	2.32			
55,866 INPOST SA	919,554	1.09			
			<i>Österreich</i>	548,204	0.65
			704 DO & CO AG	116,864	0.14
			9,750 ERSTE GROUP BANK	431,340	0.51
			<i>Polen</i>	17,345,955	20.55
			235,000 AGORA	603,249	0.71
			65,091 BANK PEKAO SA	2,538,073	3.01
			4,622 BUDIMEX	747,716	0.89
			1,300 COMARCH SA	87,954	0.10
			14,639 DINO POLSKA SA	1,380,147	1.63
			4,512 GRUPA KETY	937,273	1.11
			7,876 GRUPA PRACUJ SPOLKA AKCYJNA	113,885	0.13
			15,345 KGHM POLSKA MIEDZ SA	535,481	0.63
			12,215 KRUK	1,311,514	1.55
			20,132 MURAPOL SA	186,812	0.22
			94,135 ORANGE POLSKA SA	170,070	0.20
			29,821 ORLEN SPOLKA AKCYJNA	468,512	0.55
			230,072 PKO BANK POLSKI SA	3,359,900	3.99
			153,730 POWSZECHNY ZAKLAD UBEZPIECZEN	1,838,980	2.19
			16,478 SANTANDER BANK POLSKA SPOLKA AKCYJNA	2,069,837	2.46
			39,190 SHOPER SPOLKA AKCYJNA	382,940	0.45
			667,613 TAURON POLSKA ENERGIA SA	613,612	0.73
			<i>Rumänien</i>	2,958,112	3.50
			109,726 BANCA TRANSILVANIA	705,463	0.84
			89,602 BRD BANCA ROMANA DEZ GROUPE SG	376,252	0.45
			9,600,000 SNP PETROM	1,475,529	1.74
			16,000 SPEEH HIDROELECTRICA SA	400,868	0.47
			<i>Russland</i>	-	0.00
			954,790 ALROSA CJSC	-	0.00
			321,240 DETSKY MIR PJSC	-	0.00
			1,793,362 GAZPROM PJSC	-	0.00
			221,778 GAZPROM PJSC-SPON ADR REG	-	0.00
			14,534 LUKOIL OAO	-	0.00
			23,857 MAGNIT PJSC	-	0.00
			44,214 MINING AND METALLURGICAL COMPANY NORIL SK ADR	-	0.00
			12,764 NOVATEK OAO-SPONS GDR REG S	-	0.00
			58,767 OIL COMPANY LUKOIL ADR 1 SH	-	0.00
			8,637 POLYUS GOLD	-	0.00
			778,429 SBERBANK OF RUSSIA PJSC REGISTERED SHS	-	0.00
			149,455 SOLLERS PJSC SHS	-	0.00
			344,345 SURGUTNEFTGAS PUBLIC JOINT STOCK COMPANY USD (ISIN US8688612048)	-	0.00
			139,318 SURGUTNEFTGAS PUBLIC JPINT STOCK COMPANY	-	0.00
			281,450 UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPAN	-	0.00
			<i>Saudi-Arabien</i>	16,113,577	19.08
			41,919 AL KHALEEF TRAINING AND EDUCATION CO	323,717	0.38
			126,439 AL RAJHI BANK	2,562,899	3.03
			102,843 ALINMA BANK	795,478	0.94
			3,827 ARABIAN CONTRACTING SERVICES COMPANY	217,013	0.26

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	2,654,546,901	98.96	6,265,000 CHINA RESOURCES BEER HOLDING COMPANY LTD SHS -H-	21,064,103	0.79
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	2,603,767,112	97.07	<i>Indien</i>	<i>517,698,147</i>	<i>19.29</i>
Aktien	2,603,767,112	97.07	276,127 APOLLO HOSPITALS ENTERPRISE	20,483,152	0.76
<i>Brasilien</i>	<i>162,813,320</i>	<i>6.07</i>	2,360,195 AXIS BANK	35,811,565	1.33
832,100 3R PETROLEUM OLEO E GAS SA	4,088,277	0.15	235,776 BAJAJ FINANCE LTD	20,119,034	0.75
2,820,000 ATACADAO RG SA	4,599,796	0.17	491,521 BHARAT FORGE	9,845,746	0.37
4,826,506 BANCO BRADESCO PFD	10,774,963	0.40	1,241,875 BHARTI AIRTEL LTD	21,505,977	0.80
4,569,300 BANCO DO BRASIL SA	21,906,960	0.82	964,045 DLF LTD	9,534,956	0.36
4,920,600 B3 SA BRASIL BOLSA BALCAO	9,062,645	0.34	689,563 GRASIM INDUSTRIES LTD INR (ISIN INE047A01021)	22,082,969	0.82
5,237,639 CAIXA SEGURIDADE PARTICIPACOES SA	13,493,868	0.50	25,701 GRASIM INDUSTRIES LTD INR (ISIN IN9047A01011)	348,063	0.01
2,315,700 EZ TEC EMPREENDIMENTOS PARTICI	5,407,338	0.20	1,593,219 GUJARAT	5,665,946	0.21
1,202,677 ITAU UNIBANCO ADR	7,017,620	0.26	896,757 HCL TECHNOLOGIES LTD	15,696,676	0.59
8,982,466 ITAUSA SA	15,815,965	0.59	2,384,863 HDFC BANK LTD	48,156,289	1.79
893,300 MULTIPL.EMPREEND.	3,642,728	0.14	1,226,154 HDFC LIFE INSURANCE COMPANY LTD	8,749,788	0.33
2,074,600 NATURA CO HOLDING SA	5,807,992	0.22	4,169,044 HINDALCO INDUSTRIES	34,674,748	1.29
2,989,700 PETROBRAS DISTRIBUIDORA SA PETROBRAS BR	11,260,315	0.42	1,537,085 HONASA CONSUMER LIMITED	7,978,741	0.30
3,094,500 PETROLEO BRASILEIRO PREF.SHS	21,198,562	0.79	697,211 INDUSIND BANK LTD	12,244,827	0.46
1,754,300 RAIADROGASIL	8,129,684	0.30	1,597,520 INFOSYS TECHNOLOGIES	30,015,465	1.12
1,525,900 SABESP	20,606,607	0.77	704,244 KOTAK MAHINDRA BANK LTD	15,222,903	0.57
<i>Chile</i>	<i>3,268,646</i>	<i>0.12</i>	582,489 KPR MILL LTD	6,162,107	0.23
57,434,055 ENERSIS CHILE SA	3,268,646	0.12	585,504 LARSEN & TOUBRO LTD	24,915,386	0.93
<i>China</i>	<i>131,926,355</i>	<i>4.92</i>	2,270,772 MAX HEALTHCARE INSTITUTE LTD	25,615,371	0.95
21,420,000 CHINA COMMUNICATION SERVI-H	11,550,323	0.43	276,154 OBEROI REALTY	5,847,626	0.22
6,843,000 CHINA LONGYUAN POWER GROUP-H	6,152,849	0.23	222,940 PHOENIX MILLS DS	9,593,472	0.36
2,566,000 CHINA MERCHANTS BANK-H	11,651,061	0.43	5,405,915 POWER GRID CORP OF INDIA	21,455,106	0.80
27,440,000 CHINA PETROLEUM & CHEMICAL H	17,783,908	0.66	1,657,226 RELIANCE INDUSTRIES LTD	62,220,878	2.31
2,918,398 CHINA YANGTZE POWER CO LTD	11,615,658	0.43	634,109 STATE BANK OF INDIA	6,455,726	0.24
293,248 CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	7,265,758	0.27	1,001,467 SUN PHARMACEUTICAL INDUSTRIES	18,265,101	0.68
2,421,083 HANGZHOU HANGYANG CO LTD	7,413,797	0.28	406,467 TATA CONSULTANCY SERVICES	19,030,529	0.71
1,326,500 HONGFA TECHNOLOGY CO LTD -A-	5,053,291	0.19	<i>Indonesien</i>	<i>95,905,541</i>	<i>3.58</i>
2,012,837 INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD	7,158,172	0.27	68,278,000 BANK CENTRAL ASIA	41,383,764	1.55
3,405,280 NARI TECHNOLOGY DEVELOPMEN-A	11,697,644	0.44	68,289,800 BANK NEGARA INDONESIA PERSERO	19,433,921	0.73
12,642,000 PICC PROPERTY & CASUALTY-H	15,706,525	0.59	95,106,529 CIPUTRA DEVT	6,563,076	0.24
4,521,000 WEICHAI POWER CO LTD-H	8,651,227	0.32	22,638,100 INDOFOOD CBP	14,239,537	0.53
2,592,200 ZHUZHOU CRRC TIMES ELECTRI-H	10,226,142	0.38	74,735,100 TELKOM INDONESIA SERIE B	14,285,243	0.53
<i>Dänemark</i>	<i>17,622,633</i>	<i>0.66</i>	<i>Kaimaninseln</i>	<i>376,213,090</i>	<i>14.03</i>
146,747 CARLSBERG B	17,622,633	0.66	4,203,800 ALIBABA GROUP HOLDING LTD	37,959,785	1.42
<i>Griechenland</i>	<i>20,341,563</i>	<i>0.76</i>	1,635,600 ANTA SPORTS PRODUCTS LTD	15,711,981	0.59
12,458,001 ALPHA SERVICES AND HOLDINGS SA	20,341,563	0.76	10,157,000 CHINA EDUCATION GROUP HOLDIN	5,867,250	0.22
<i>Großbritannien</i>	<i>5,847,264</i>	<i>0.22</i>	5,904,667 CHINA RESOURCES LAND LTD	20,079,483	0.75
232,227 ANGLOGOLD ASHANTI PLC	5,847,264	0.22	527,371 JD COM INC	6,977,649	0.26
<i>Hongkong (China)</i>	<i>48,432,692</i>	<i>1.81</i>	695,520 KE HOLDINGS INC ADR	9,834,653	0.37
2,540,600 AIA GROUP LTD -H-	17,246,650	0.64	11,866,000 KINGDEE INTERNATIONAL SFTWR	11,125,205	0.41
5,836,500 CHINA OVERSEAS LAND & INVESTMENT LTD -H-	10,121,939	0.38	485,580 MEITUAN	6,909,831	0.26
			737,800 NETEASE INC	14,089,931	0.53
			130,000 NETEASE SP ADR SHS	12,425,400	0.46
			975,600 NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC HKD	7,459,998	0.28
			170,438 NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC USD	13,249,850	0.49

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
<i>Vereinigte Arabische Emirate</i>	62,585,633	2.33
2,373,725 ABU DHABI ISLAMIC BANK	7,483,705	0.28
15,421,991 ALDAR PROPERTIES	26,284,063	0.98
12,908,335 EMAAR PROPERTIES REIT	28,817,865	1.07
<i>Vietnam</i>	6,016,554	0.22
1,797,552 JOINT STOCK COMMERCIAL BK	6,016,554	0.22
Aktien/Anteile aus OGAW/OGA	50,779,789	1.89
Aktien/Anteile aus Investmentfonds	50,779,789	1.89
<i>Luxemburg</i>	50,779,789	1.89
18,203 AMUNDI FUNDS CASH USD Z USD C	20,092,524	0.75
8,486 AMUNDI FUNDS EMERGING MARKETS EQUITY FOCUS EX-CHINA Z USD (C)	9,702,953	0.36
17,551 AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	20,984,312	0.78
Gesamtwertpapierbestand	2,654,546,901	98.96

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
673 SAMSUNG SDI	173,078	0.34
4,715 SK HYNIX INC	810,096	1.58
3,640 SK SQUARE CO LTD	264,439	0.51
7,908 SK TELECOM	295,868	0.58
<i>Taiwan</i>	<i>7,571,323</i>	<i>14.73</i>
3,000 ASMEDIA TECHNOLOGY INC	207,142	0.40
13,000 DELTA ELECTRONIC INDUSTRIAL INC	155,280	0.30
94,000 FAR EASTONE TELECOMMUNICATION	243,682	0.47
38,000 KING YUAN ELECTRONICS	139,389	0.27
96,000 LITE ON TECHNOLOGY CORP	313,673	0.61
93,000 TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	2,769,234	5.40
12,672 TAIWAN SEMICONDUCTOR-SP ADR	2,202,900	4.28
74,000 UNIMICRON TECHNOLOGY CORP	410,586	0.80
252,000 UNI-PRESIDENT ENTERPRISES CORP	631,525	1.23
290,000 UNITED MICROELECTRONICS CORP	497,912	0.97
<i>Thailand</i>	<i>1,014,851</i>	<i>1.97</i>
603,100 BANGKOK CHAIN HOSPITAL PUBLIC CO LTD FOREIGN F	281,028	0.55
339,300 C.P. ALL PCL FOREIGN	508,522	0.98
156,000 THAI OIL F	225,301	0.44
<i>Türkei</i>	<i>1,212,207</i>	<i>2.36</i>
20,182 COCA COLA ICECEK	508,497	0.99
101,720 KOC HOLDING	703,710	1.37
<i>Ungarn</i>	<i>514,432</i>	<i>1.00</i>
181,572 MAGYAR TELEKOM TELECOMUNICATIO	514,432	1.00
<i>Vereinigte Arabische Emirate</i>	<i>1,526,435</i>	<i>2.97</i>
153,745 ABU DHABI ISLAMIC BANK	484,716	0.94
194,689 ALDAR PROPERTIES	331,813	0.65
317,987 EMAAR PROPERTIES REIT	709,906	1.38
<i>Vereinigte Staaten von Amerika</i>	<i>285,952</i>	<i>0.56</i>
174 MERCADOLIBRE	285,952	0.56
Aktien/Anteile aus OGAW/OGA	5,051,044	9.82
Aktien/Anteile aus Investmentfonds	5,051,044	9.82
<i>Irland</i>	<i>5,051,044</i>	<i>9.82</i>
504,499 ISHARES IV PLC ISHARES MSCI INDIA UCITS ETF	5,051,044	9.82
Gesamtwertpapierbestand	48,998,634	95.29

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
<i>Niederlande</i>	5,006,181	2.53	<i>Vereinigte Arabische Emirate</i>	2,262,596	1.14
140,440 PROSUS N V	5,006,181	2.53	636,489 ADNOC GAS PLC	500,802	0.25
<i>Nigeria</i>	969,795	0.49	554,246 ALDAR PROPERTIES	944,615	0.48
65,445,083 UNITED BANK OF AFRICA	969,795	0.49	522,911 DUBAI ISLAMIC BANK	817,179	0.41
<i>Polen</i>	523,958	0.26	Warrants, Rechte	5,863	0.00
15,159 CD PROJEKT SA	523,958	0.26	<i>Brasilien</i>	5,863	0.00
<i>Rumänien</i>	1,627,253	0.82	70,792 COMPANHIA BRASILEIRA DE ALUMINIO RIGHTS	5,863	0.00
286,506 BRD BANCA ROMANA DEZ GROUPE SG	1,289,403	0.65	Sonstige übertragbare Wertpapiere	631,151	0.32
12,582 SPEEH HIDROELECTRICA SA	337,850	0.17	Warrants, Rechte	631,151	0.32
<i>Saudi-Arabien</i>	1,359,979	0.69	<i>Vereinigte Staaten von Amerika</i>	631,151	0.32
62,602 AL RAJHI BANK	1,359,979	0.69	146,950 CITIGROUP GLOBAL MRTS HLD WARRANT ON RELIANCE	631,151	0.32
<i>Slowenien</i>	651,865	0.33	Gesamtwertpapierbestand	193,844,197	97.79
24,329 NOVA LJUBLJANSKA BANKA D D GDR	651,865	0.33			
<i>Südafrika</i>	5,890,224	2.97			
114,493 ABSA GROUP LIMITED	993,506	0.50			
11,774 ANGLO PLATINUM LTD	387,988	0.20			
162,628 GOLD FIELDS LIMITED	2,435,145	1.23			
33,339 IMPALA PLATINUM HOLDINGS LTD	165,727	0.08			
9,766 NASPERS LTD	1,907,858	0.96			
<i>Südkorea</i>	26,472,635	13.36			
16,131 HL MANDO	514,458	0.26			
12,064 HYUNDAI MOTOR	2,585,456	1.30			
25,205 LG ELECTRONICS	2,030,683	1.02			
14,271 LG ELECTRONICS PFD	504,902	0.25			
10,737 NAVER CORP	1,301,856	0.66			
4,160 SAMSUNG ELECTRONICS CO LTD	246,306	0.12			
177,465 SAMSUNG ELECTRONICS PREF SHS	8,199,617	4.15			
95,029 SHINHAN FINANCIAL GROUP	3,324,116	1.68			
45,196 SK HYNIX INC	7,765,241	3.92			
<i>Taiwan</i>	27,722,914	13.99			
108,000 DELTA ELECTRONIC INDUSTRIAL INC	1,290,015	0.65			
373,000 HON HAI PRECISION INDUSTRY	2,460,492	1.24			
56,000 MAKALOT INDUSTRIAL	726,724	0.37			
57,000 MEDIATEK INC	2,459,814	1.24			
18,000 REALTEK SEMICONDUCTOR	302,946	0.15			
177,640 TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	5,289,533	2.67			
78,433 TAIWAN SEMICONDUCTOR-SP ADR	13,634,793	6.88			
1,577,634 YUANTA FINANCIAL HOLDINGS CO LTD	1,558,597	0.79			
<i>Thailand</i>	2,252,480	1.14			
57,200 ADVANCED INFO SCE PUB RGD - F	325,766	0.16			
486,700 BANGKOK DUSIT MEDICAL SERVICES PUBLIC CO LTD FOREIGN	351,456	0.18			
2,179,500 CHAROEN POKPHAND FOOD F	1,360,053	0.69			
35,100 SIAM CEMENT -F-	215,205	0.11			

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	1,175,373,442	100.07			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	1,117,308,199	95.13			
Aktien	1,117,308,199	95.13			
<i>Argentinien</i>	<i>2,037,116</i>	<i>0.17</i>			
5,400,700 BOLSAS Y MERCADOS ARGENTINOS SA	2,037,116	0.17	896,571 CHINA YANGTZE POWER CO LTD	3,568,486	0.30
<i>Bermuda</i>	<i>1,713,104</i>	<i>0.15</i>	125,900 CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	3,119,404	0.27
10,616 CREDICORP LTD.	1,713,104	0.15	1,068,115 HANGZHOU HANGYANG CO LTD	3,270,763	0.28
<i>Brasilien</i>	<i>87,951,967</i>	<i>7.49</i>	862,800 INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD	3,068,341	0.26
621,800 3R PETROLEUM OLEO E GAS SA	3,055,030	0.26	745,144 NARI TECHNOLOGY DEVELOPMEN-A	2,559,681	0.22
1,741,500 ANIMA HOLDINGS SA	990,768	0.08	4,836,000 PICC PROPERTY & CASUALTY-H	6,008,286	0.51
1,225,600 ATACADAO RG SA	1,999,117	0.17	2,103,000 WEICHAI POWER CO LTD-H	4,024,227	0.34
1,283,403 BANCO BRADESCO PFD	2,865,141	0.24	1,153,000 ZHUZHOU CRRC TIMES ELECTRI-H	4,548,546	0.39
678,699 BANCO BRADESCO-SPONSORED ADR	1,513,499	0.13	<i>Griechenland</i>	<i>6,814,250</i>	<i>0.58</i>
2,509,100 BANCO DO BRASIL SA	12,029,579	1.03	4,173,324 ALPHA SERVICES AND HOLDINGS SA	6,814,250	0.58
437,600 B3 SA BRASIL BOLSA BALCAO	805,961	0.07	<i>Hongkong (China)</i>	<i>23,989,073</i>	<i>2.04</i>
1,958,200 CAIXA SEGURIDADE PARTICIPACOES SA	5,044,962	0.43	1,099,600 AIA GROUP LTD -H-	7,464,542	0.64
243,100 ELETROBRAS	1,570,358	0.13	2,551,000 CHINA OVERSEAS LAND & INVESTMENT LTD -H-	4,424,067	0.38
447,140 EMBRAER SA ADR	11,531,742	0.98	2,689,500 CHINA RESOURCES BEER HOLDING COMPANY LTD SHS -H-	9,042,603	0.76
1,040,125 EZ TEC EMPREENDIMENTOS PARTICI	2,428,772	0.21	346,000 SWIRE PACIFIC A -H-	3,057,861	0.26
1,243,961 IOCHPE MAXION	2,647,192	0.23	<i>Indien</i>	<i>161,914,802</i>	<i>13.78</i>
1,470,393 ITAUSA SA	2,589,009	0.22	81,146 APOLLO HOSPITALS ENTERPRISE	6,019,425	0.51
669,100 MULTIPL.EMPREEND.	2,728,478	0.23	630,408 AXIS BANK	9,565,268	0.81
969,100 NATURA CO HOLDING SA	2,713,065	0.23	76,222 BAJAJ FINANCE LTD	6,504,110	0.55
447,500 PETROBRAS DISTRIBUIDORA SA PETROBRAS BR	1,685,450	0.14	559,758 BHARTI AIRTEL LTD	9,693,522	0.83
49,700 PETROLEO BRASILEIRO	360,776	0.03	427,853 DLF LTD	4,231,711	0.36
940,800 PETROLEO BRASILEIRO PREF.SHS	6,444,857	0.55	177,353 GRASIM INDUSTRIES LTD INR (ISIN INE047A01021)	5,679,656	0.48
174,119 PETROLEO BRASILEIRO-SP ADR	2,374,983	0.20	5,944 GRASIM INDUSTRIES LTD INR (ISIN IN9047A01011)	80,498	0.01
412,600 PRIO SA	3,257,317	0.28	687,175 GUJARAT	2,443,793	0.21
6,317,600 RAIZEN SA PREFERRED	3,366,705	0.29	387,303 HCL TECHNOLOGIES LTD	6,779,283	0.58
245,300 SABESP	3,312,668	0.28	948,593 HDFC BANK LTD	19,154,441	1.63
420,035 SABESP SP.ADR	5,651,571	0.48	485,343 HDFC LIFE INSURANCE COMPANY LTD	3,463,389	0.29
1,022,300 SENDAS DISTRIBUIDORA SA	1,899,413	0.16	1,478,445 HINDALCO INDUSTRIES	12,296,514	1.05
889,800 SER	773,750	0.07	237,396 INDUSIND BANK LTD	4,169,287	0.35
315,955 SUZANO SA	3,245,774	0.28	676,456 INFOSYS TECHNOLOGIES	12,709,788	1.08
371,700 TIM RG	1,066,030	0.09	229,796 LARSEN & TOUBRO LTD	9,778,680	0.83
<i>Britische Jungferinseln</i>	<i>658,575</i>	<i>0.06</i>	34,903 LARSEN & TOUBRO-GDR REG S	1,486,868	0.13
27,648 BBB FOODS INCORPORATION	658,575	0.06	173,759 MAX HEALTHCARE INSTITUTE LTD	1,960,083	0.17
<i>Chile</i>	<i>9,243,280</i>	<i>0.79</i>	128,499 OBEROI REALTY	2,720,997	0.23
3,804,318 AGUAS ANDINAS	1,035,792	0.09	101,557 PHOENIX MILLS DS	4,370,163	0.37
1,498,898 EMBOTELLADORA ANDINA S.A. -B-	4,259,971	0.37	598,974 RELIANCE INDUSTRIES LTD	22,488,597	1.92
51,975,850 ENERSIS CHILE SA	2,958,013	0.25	277,861 STATE BANK OF INDIA	2,828,843	0.24
655,451 PARAUCO	989,504	0.08	282,562 SUN PHARMACEUTICAL INDUSTRIES	5,153,463	0.44
<i>China</i>	<i>51,844,726</i>	<i>4.41</i>	178,055 TATA CONSULTANCY SERVICES	8,336,423	0.71
9,438,000 CHINA COMMUNICATION SERVI-H	5,089,260	0.43	<i>Indonesien</i>	<i>26,222,199</i>	<i>2.23</i>
2,968,000 CHINA LONGYUAN POWER GROUP-H	2,668,662	0.23	26,389,400 BANK CENTRAL ASIA	15,994,796	1.36
1,379,500 CHINA MERCHANTS BANK-H	6,263,694	0.53	9,586,000 INDOFOOD CBP	6,029,667	0.51
11,812,000 CHINA PETROLEUM & CHEMICAL H	7,655,376	0.65	21,961,000 TELKOM INDONESIA SERIE B	4,197,736	0.36
			<i>Kaimaninseln</i>	<i>167,118,316</i>	<i>14.24</i>
			1,773,700 ALIBABA GROUP HOLDING LTD	16,016,288	1.37

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	USD			USD	
94,483 ALIBABA GROUP HOLDING-SP ADR	6,803,721	0.58	145,200 EL PUERTO DE LIVERPOOL SAB CI	1,044,047	0.09
714,800 ANTA SPORTS PRODUCTS LTD	6,866,547	0.58	307,200 FOMENTO ECO UNIT	3,299,396	0.28
3,551,000 CHINA EDUCATION GROUP HOLDIN	2,051,256	0.17	54,293 FOMENTO ECONOMICO MEXICANO SA DE CV	5,844,641	0.50
2,382,183 CHINA RESOURCES LAND LTD	8,100,881	0.69	FEMSAADR		
35,150 CTRIP COM INTERNATIONAL LTD	1,652,050	0.14	1,369,006 GRUPO FIN BANORTE	10,659,782	0.91
95,697 JD COM INC	1,266,168	0.11	104,105 GRUPO INDUSTRIAL MASECA S.A.B.	1,907,888	0.16
24,929 JD.COM ADR	644,165	0.05	1,295,062 GRUPO MEXICO SAB DE CV -B-	6,991,102	0.60
269,072 KE HOLDINGS INC ADR	3,804,678	0.32	2,753,400 GRUPO TELEvisa SA-SER	1,511,809	0.13
5,097,000 KINGDEE INTERNATIONAL SFTWR	4,778,794	0.41	<i>Nigeria</i>	947,106	0.08
235,574 MEITUAN	3,352,231	0.29	63,913,949 UNITED BANK OF AFRICA	947,106	0.08
90,500 NETEASE INC	1,728,299	0.15	<i>Österreich</i>	5,848,829	0.50
101,244 NETEASE SP ADR SHS	9,676,902	0.83	123,356 ERSTE GROUP BANK	5,848,829	0.50
466,500 NEW ORIENTAL EDUCATION AND TECHNOLOGY	3,567,127	0.30	<i>Polen</i>	10,539,694	0.90
GROUP INC HKD					
56,202 NEW ORIENTAL EDUCATION AND TECHNOLOGY	4,369,143	0.37	165,270 BANK PEKAO SA	6,906,702	0.59
GROUP INC USD			97,139 KGHM POLSKA MIEDZ SA	3,632,992	0.31
44,384 PINDUODUO INC ADR	5,900,853	0.50	<i>Russland</i>	-	0.00
271,300 SHENZHOU INTERNATIONAL GROUP	2,656,561	0.23	1,059,007 DETSKY MIR PJSC	-	0.00
145,000 SILERGY CORP	2,064,949	0.18	2,235,580 GAZPROM PJSC	-	0.00
1,112,000 SITC INTERNATIONAL HOLDINGS CO	3,019,487	0.26	104,452 LUKOIL OAO	-	0.00
649,100 SUNNY OPTICAL TECHNOLOGY	4,011,451	0.34	752,700 MINING AND METALLURGICAL COMPANY	-	0.00
1,228,735 TENCENT HOLDINGS LTD	58,608,484	5.00	NORILSK NICKEL PJSC	-	0.00
119,914 TENCENT MUSIC ENTERTAINMENT GROUP ADR	1,684,792	0.14	353,783 ROSNEFT OIL COMPANY USD (ISIN	-	0.00
1,784,000 TINGYI HOLDING	2,150,191	0.18	RU000A0J2Q06)	-	0.00
8,365,000 TOPSPORTS INTERNATIONAL HOLDINGS	4,446,380	0.38	1,982,140 SBERBANK OF RUSSIA PJSC	-	0.00
LIMITED			1,259,970 SBERBANK OF RUSSIA PJSC REGISTERED SHS	-	0.00
86,300 TRIP COM GROUP LTD	4,140,675	0.35	3,868,470 UNITED COMPANY RUSAL INTERNATIONAL	-	0.00
3,426,000 XINYI GLASS HOLDINGS	3,756,243	0.32	PUBLIC JOINT STOCK COMPAN		
<i>Katar</i>	6,615,180	0.56	<i>Saudi-Arabien</i>	45,746,631	3.89
1,475,672 OOREDOO TELECOM	4,133,980	0.35	586,117 ALINMA BANK	4,858,824	0.41
785,571 QATAR NAVIGATION MILAH	2,481,200	0.21	21,758 ARABIAN CONTRACTING SERVICES COMPANY	1,322,331	0.11
<i>Kuwait</i>	3,724,135	0.32	156,301 CO FOR COOP INS	6,024,437	0.51
249,594 HUMAN SOFT HOLDING CO KSCC	2,187,695	0.19	41,427 DR SULAIMAN AL HAB	3,186,884	0.27
546,823 NATIONAL BANK OF KUWAIT	1,536,440	0.13	21,525 ELM COMPANY	4,918,263	0.42
<i>Luxemburg</i>	16,465,762	1.40	203,344 RIYADH CABLES GROUP COMPANY	5,463,593	0.47
503,425 ALLEGRO EU	4,721,104	0.40	1,768,072 SALIK COMPANY PJSC	1,617,398	0.14
164,725 INPOST SA	2,905,915	0.25	202,152 SAUDI GROUND SERVICES CO	2,872,048	0.24
2,186,700 SAMSONITE INTERNATIONAL SA	6,525,859	0.55	457,418 SAVOLA	5,700,084	0.49
61,562 TERNIUM SA ADR	2,312,884	0.20	760,122 THE SAUDI NATIONAL BANK	7,435,938	0.63
<i>Malaysia</i>	7,335,684	0.62	100,049 UNITED INTERNATIONAL TRANSPORT COMPANY	2,346,831	0.20
1,183,600 MALAYSIA AIRPORTS	2,483,857	0.21	LTD		
1,661,000 TENAGA NASIONAL	4,851,827	0.41	<i>Schweiz</i>	5,406,577	0.46
<i>Mauritius</i>	7,223,517	0.61	34,641 CIE FINANCIERE RICHEMONT SA	5,406,577	0.46
85,892 MAKEMYTRIP LTD	7,223,517	0.61	<i>Südafrika</i>	43,529,269	3.71
<i>Mexiko</i>	39,955,963	3.40	425,074 BIDVEST GROUP	6,621,472	0.56
2,673,200 ALFA A SHS	1,558,413	0.13	70,062 CAPITEC BANK HOLDING LIMITED	10,087,242	0.87
588,100 ALSEA SAB DE CV	2,045,513	0.17	344,009 GOLD FIELDS LIMITED	5,151,093	0.44
1,651,200 AMERICA MOVIL SAB DE CV	1,407,796	0.12	356,485 MR. PRICE GROUP LIMITED	4,020,121	0.34
225,846 CEMEX SAB DE CV-SPONS ADR PART CER	1,440,897	0.12	47,704 NASPERS LTD	9,319,316	0.79
748,450 CORPORACION INMOBILIARIA VESTA SAB	2,244,679	0.19	1,926,330 OUTSURANCE GROUP LIMITED	4,897,057	0.42

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
774,666 SANLAM LTD	3,432,968	0.29	3,500,000 DUBAI TAXI COMPANY PJSC	1,962,967	0.17
<i>Südkorea</i>	192,182,579	16.37	5,109,465 EMAAR PROPERTIES REIT	11,406,884	0.97
28,251 BGF RETAIL CO	2,120,108	0.18	Aktien/Anteile aus OGAW/OGA	58,065,243	4.94
30,109 COWAY CO LTD	1,404,285	0.12	Aktien/Anteile aus Investmentfonds	58,065,243	4.94
53,160 DB INSURANCE CO LTD	4,421,954	0.38	<i>Frankreich</i>	121,118	0.01
290,832 FILA HOLDINGS	8,472,476	0.72	21 AMUNDI SERENITE PEA FCP	121,118	0.01
382,844 HANA FINANCIAL GROUP	16,882,405	1.44	<i>Hongkong (China)</i>	2,847,340	0.24
10,854 HANWHA AEROSPACE CO LTD	1,967,361	0.17	179,870 AMUNDI HK PORTFOLIOS-AMUNDI HK-NEW GENERATION ASIA PAC FCP	2,847,340	0.24
21,811 HYUNDAI MOBIS	3,985,083	0.34	<i>Luxemburg</i>	55,096,785	4.69
18,868 HYUNDAI MOTOR CO.LTD	2,511,164	0.21	19,148 AMUNDI FUNDS CASH USD Z USD C	21,136,359	1.80
262,594 KANGWON LAND	2,647,878	0.23	2,129 AMUNDI FUNDS CHINA A SHARES CLASS Z USD (C)	1,407,010	0.12
101,172 KB FINANCIAL GROUP	5,769,707	0.49	6,000 AMUNDI FUNDS EMERGING MARKETS EQUITY FOCUS Z USD (C)	6,860,330	0.58
94,996 KIA CORPORATION	8,923,344	0.76	2,000 AMUNDI FUNDS NET ZERO AMBITION EMERGING MARKETS EQUITY Z USD (C)	2,093,280	0.18
8,399 KOREA ZINC	3,142,379	0.27	17,564 AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	21,000,567	1.79
267,239 KT	7,260,980	0.62	2,551 STRUCTURA SICAV STRATAGEM	2,599,239	0.22
79,826 LG CORP	4,674,156	0.40	Gesamtwertpapierbestand	1,175,373,442	100.07
51,640 SAMSUNG C & T CORP SHARES	5,327,192	0.45			
41,191 SAMSUNG ELECTRO-MECHANICS	4,728,062	0.40			
737,253 SAMSUNG ELECTRONICS CO LTD	43,651,376	3.73			
3,846 SAMSUNG ELECTRONICS GDR	5,692,080	0.48			
578,123 SAMSUNG ELECTRONICS PREF SHS	26,711,676	2.27			
18,093 SAMSUNG LIFE INSURANCE CO	1,163,262	0.10			
12,453 SAMSUNG SDI	3,202,588	0.27			
122,928 SHINHAN FINANCIAL GROUP	4,300,024	0.37			
87,826 SK HYNIX INC	15,089,611	1.28			
75,593 SK SQUARE CO LTD	5,491,682	0.47			
70,609 SK TELECOM	2,641,746	0.22			
<i>Taiwan</i>	139,470,776	11.87			
317,000 DELTA ELECTRONIC INDUSTRIAL INC	3,786,434	0.32			
1,367,000 FAR EASTONE TELECOMMUNICATION	3,543,757	0.30			
916,000 LITE ON TECHNOLOGY CORP	2,992,959	0.25			
2,053,000 POWERCHIP SEMICONDUCTOR MANUFACTURING CORP	1,695,990	0.14			
3,835,203 TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	114,199,683	9.73			
612,000 UNIMICRON TECHNOLOGY CORP	3,395,653	0.29			
3,933,000 UNI-PRESIDENT ENTERPRISES CORP	9,856,300	0.84			
<i>Thailand</i>	10,015,806	0.85			
4,527,400 C.P. ALL PCL FOREIGN	6,785,393	0.57			
9,729,000 THAI BEVERAGE PUBLIC CO LTD	3,230,413	0.28			
<i>Türkei</i>	13,337,020	1.14			
173,565 COCA COLA ICECEK	4,373,070	0.37			
1,560,064 HACI OMER SABANCI HOLDING	4,592,128	0.40			
631,939 KOC HOLDING	4,371,822	0.37			
<i>Ungarn</i>	3,548,994	0.30			
1,252,639 MAGYAR TELEKOM TELECOMUNICATIO	3,548,994	0.30			
<i>Vereinigte Arabische Emirate</i>	25,907,269	2.21			
1,565,226 ABU DHABI ISLAMIC BANK	4,934,729	0.42			
4,460,825 ALDAR PROPERTIES	7,602,689	0.65			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	98,949,695	99.39	195,800 SUZANO SA	2,011,434	2.02
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	96,829,443	97.26	38,910 TELEF BRASIL SA ADR	319,257	0.32
Aktien	96,829,443	97.26	39,436 TELEF BRAZIL	323,828	0.33
<i>Bermuda</i>	<i>1,704,713</i>	<i>1.71</i>	199,400 TIM RG	571,876	0.57
10,564 CREDICORP LTD.	1,704,713	1.71	15,187 TIM SA ADR	217,402	0.22
<i>Brasilien</i>	<i>57,505,649</i>	<i>57.76</i>	139,567 VALE DO RIO DOCE	1,566,178	1.57
277,700 3R PETROLEUM OLEO E GAS SA	1,364,397	1.37	71,178 VALE SA - ADR	794,702	0.80
24,952 ALUPAR INVESTIMENTO SA	133,735	0.13	254,500 YDUQS PARTICIPACOES SA	480,645	0.48
1,096,900 ANIMA HOLDINGS SA	624,044	0.63	<i>Britische Jungfernseln</i>	<i>191,918</i>	<i>0.19</i>
552,400 ATACADAO RG SA	901,038	0.91	8,057 BBB FOODS INCORPORATION	191,918	0.19
931,181 BANCO BRADESCO PFD	2,078,821	2.09	<i>Chile</i>	<i>5,950,893</i>	<i>5.98</i>
490,996 BANCO BRADESCO-SPONSORED ADR	1,094,921	1.10	1,592,601 AGUAS ANDINAS	433,613	0.44
873,200 BANCO DO BRASIL SA	4,186,451	4.21	436,558 CENCOSUD SA	812,553	0.82
137,200 BB SEGURIDADE PARTICIPACOES SA	814,641	0.82	11,275 EMBOT AND SP ADR-B	192,239	0.19
116,900 BCO BTG PACTUAL SA	648,437	0.65	350,604 EMBOTELLADORA ANDINA S.A. -B-	996,441	1.00
359,092 BRADESPAR PREF	1,196,667	1.20	148,464 EMBOTELLADORA ANDINA SA PFD A	349,956	0.35
939,417 B3 SA BRASIL BOLSA BALCAO	1,730,196	1.74	21,153,907 ENERSIS CHILE SA	1,203,896	1.21
458,811 CAIXA SEGURIDADE PARTICIPACOES SA	1,182,047	1.19	19,101 ENERSIS CHILE SAADR	53,483	0.05
186,000 CCR SA	388,782	0.39	12,715 INVERSIONES LA CONSTRUCTION SA	108,032	0.11
36,789 CENTRAIS ELC SP ADR	236,553	0.24	1,003,707 PARAUCO	1,515,249	1.52
101,580 CIA ENERG MINAS GERAIS PREF	180,504	0.18	7,001 SOC QUIM&MIN SP ADR	285,431	0.29
189,600 COMPANHIA PARANAENSE DE ENERGIA-COPEL	282,638	0.28	<i>Kolumbien</i>	<i>832,376</i>	<i>0.84</i>
364,300 CRUZEIRO DO SUL EDUCACIONAL SA	247,265	0.25	11,754 BANCOLOMBIA ADR	383,533	0.39
247,100 ELETROBRAS	1,596,197	1.60	54,837 BANCOLOMBIA SA	448,843	0.45
120,278 EMBRAER SA ADR	3,101,970	3.12	<i>Luxemburg</i>	<i>1,107,188</i>	<i>1.11</i>
276,609 EZ TEC EMPREENDIMENTOS PARTICI	645,903	0.65	29,470 TERNIUM SAADR	1,107,188	1.11
89,981 GERDAU SP.ADR	297,387	0.30	<i>Mexiko</i>	<i>29,536,687</i>	<i>29.67</i>
811,800 HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	556,846	0.56	1,698,300 ALFA A SHS	990,069	0.99
47,000 IGUATEMI SA	174,142	0.17	311,300 ALSEA SAB DE CV	1,082,755	1.09
376,767 IOCHPE MAXION	801,773	0.81	1,397,500 AMERICA MOVIL SAB DE CV	1,191,494	1.20
13,990 ITAU UNIBANCO ADR	81,632	0.08	125,646 AMERICA MOVIL SAB DE CV ADR	2,135,982	2.15
316,061 ITAU UNIBANCO HLDG	1,589,859	1.60	73,200 ARCA CONTINENTAL	720,172	0.72
34,100 ITAU UNIBANCO HOLDING SA	198,543	0.20	119,900 BOLSA MEXICANA DE VALORES	202,812	0.20
1,550,204 ITAUSA SA	2,729,537	2.74	2,407,988 CEMENTOS DE MEXICO CPO	1,540,757	1.55
87,379 KLABIN SA UNIT	337,125	0.34	129,424 CEMEX SAB DE CV-SPONS ADR PART CER	825,725	0.83
32,800 LOCALIZA RENT A CAR	247,487	0.25	283,263 CORPORACION INMOBILIARIA VESTA SAB	849,535	0.85
257,900 LOJAS RENNER SA	581,787	0.58	47,600 EL PUERTO DE LIVERPOOL SAB CI	342,263	0.34
176,200 MULTIPL.EMPREEN.D.	718,514	0.72	29,500 FOMENTO ECO UNIT	316,837	0.32
345,800 NATURA CO HOLDING SA	968,092	0.97	44,795 FOMENTO ECONOMICO MEXICANO SA DE CV	4,822,182	4.85
350,700 ONCOCLINICAS BRASIL SERVICOS MEDICOS SA	400,932	0.40	FEMSAADR		
335,800 PETROBRAS DISTRIBUIDORA SA PETROBRAS BR	1,264,747	1.27	529,600 GENTERA	656,589	0.66
264,700 PETROLEO BRASILEIRO PREF.SHS	1,813,301	1.82	1,389 GRUPO AEROPORT DEL CENTRO NORTE SAB B	93,966	0.09
584,106 PETROLEO BRASILEIRO-SP ADR	7,967,205	8.00	65,000 GRUPO AEROPORT.CENTRO NORTE	551,873	0.55
258,700 PRIO SA	2,042,336	2.05	651,890 GRUPO FIN BANORTE	5,075,948	5.11
2,360,600 RAIZEN SA PREFERRED	1,257,985	1.26	53,505 GRUPO INDUSTRIAL MASECA S.A.B.	980,563	0.98
157,600 SABESP	2,128,319	2.14	887,576 GRUPO MEXICO SAB DE CV -B-	4,791,380	4.81
77,700 SABESP SP.ADR	1,045,454	1.05	1,242,200 GRUPO TELEvisa SA-SER	682,055	0.69
32,823 SENDAS DISTRIBUIDORA SA ADR	305,254	0.31	10,100 INDUSTRIAS PENOLES SA DE CV	131,189	0.13
395,000 SENDAS DISTRIBUIDORA SA	733,902	0.74	81,000 MEGACABLE HLDGS SAB DE CV	204,521	0.21
394,400 SER	342,961	0.34	394,450 WALMART DE MEXICO-SAB DE CV	1,348,020	1.35

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
<i>Venezuela</i>	19	0.00
130,332 SIDERURGICA VENEZOLANA SIVENSA	7	0.00
118,887 SIVENSA ADR	12	0.00
Aktien/Anteile aus OGAW/OGA	2,120,252	2.13
Aktien/Anteile aus Investmentfonds	2,120,252	2.13
<i>Luxemburg</i>	2,120,252	2.13
1,921 AMUNDI FUNDS CASH USD Z USD C	2,120,252	2.13
Gesamtwertpapierbestand	98,949,695	99.39

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	48,514,709	99.80			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	48,514,707	99.80			
Aktien	48,513,944	99.80			
<i>Ägypten</i>	476,322	0.98			
295,578 COMMERCIAL INTERNATIONAL BANK EGYPT CIB SAE	476,322	0.98	7,073 ELM COMPANY	1,616,110	3.32
<i>Bahrain</i>	214,701	0.44	58,276 ETIHAD ETISALAT CO	829,499	1.71
68,020 ALUMINIUM BAHRAIN BSC	214,701	0.44	7,527 JAMJOOM PHARMACEUTICALS FACTORY COMPANY	292,125	0.60
<i>Katar</i>	3,170,617	6.52	8,350 LEEJAM SPORTS REGISTERED SHS	504,349	1.04
297,408 COMMERCIAL BANK SHS	350,342	0.72	11,325 MBC GROUP COMPANY	130,258	0.27
360,000 GULF INTERNATIONAL SERVICES	324,310	0.67	10,287 MOUWASAT AB	332,335	0.68
86,152 INDUSTRIES QATAR	302,872	0.62	89,993 NATIONAL AGRICULTURE DEVELOPMENT COMPANY	764,017	1.57
221,897 MEEZA QSTP LLC	213,611	0.44	4,227 NATIONAL COMPANY FOR LEARNING AND EDUCATION	180,050	0.37
124,095 OOREDOO TELECOM	347,647	0.72	4,648 NATIONAL MEDICAL CARE COMPANY	269,098	0.55
209,883 QATAR GAS TRANSPOR QAR10	269,893	0.56	94,655 RIYAD BANK	657,259	1.35
45,459 QATAR ISLAMIC BANK	232,229	0.48	43,585 RIYADH CABLES GROUP COMPANY	1,171,069	2.41
141,292 QATAR NATIONAL BANK	566,959	1.16	5,847 SABIC AGRI-NUTRIENTS COMPANY	175,803	0.36
178,171 QATAR NAVIGATION MILAH	562,754	1.15	585,817 SALIK COMPANY PJSC	534,296	1.10
<i>Kuwait</i>	4,576,148	9.41	98,521 SAUDI ARABIAN MINING	1,130,543	2.33
14,406 ALI ALGHANIM SONS AUTOMOTIVE COMPANY K S C C	47,619	0.10	126,923 SAUDI ARABIAN OIL COMPANY	937,141	1.93
46,864 BOUBAYAN BANK	86,469	0.18	95,530 SAUDI AWWAL BANK	984,179	2.02
88,360 BOURSA KUWAIT SECURITIES COMPANY KPSC	585,593	1.20	60,136 SAUDI BASIC INDUSTRIES CORP	1,178,167	2.42
339,884 GULF BANK OF KUWAIT	315,776	0.65	56,475 SAUDI GROUND SERVICES CO	802,358	1.65
15,821 GULF NATIONAL HOLD	-	0.00	1,845 SAUDI RES MARKET GP	101,801	0.21
22,234 HUMAN SOFT HOLDING CO KSCC	194,900	0.40	7,643 SAUDI TADAWUL GROUP HOLDING COMPANY	507,688	1.04
117,438 INTEGRATED HOLDING COMPANY KCSC	201,754	0.42	49,197 SAUDI TELECOM	491,762	1.01
714,494 KUWAIT FINANCE HOUSE	1,653,712	3.39	2,055 SAUDIA DAIRY AND FOODSTUFF COMPANY	191,938	0.39
530,360 NATIONAL BANK OF KUWAIT	1,490,325	3.07	108,064 SAVOLA	1,346,628	2.77
<i>Oman</i>	113,012	0.23	14,178 SERRA HOLDINGS GROUP	96,181	0.20
174,076 BANK MUSCAT SAOG	113,012	0.23	27,024 SIPCHEM AB	210,338	0.43
<i>Saudi-Arabien</i>	29,731,751	61.17	343,832 THE SAUDI NATIONAL BANK	3,363,546	6.93
14,000 ADES HOLDING COMPANY	75,083	0.15	3,907 UNITED ELECTRONICS CO	98,415	0.20
3,983 AI DAWAA MEDICAL SERVICES CO	92,579	0.19	18,630 UNITED INTERNATIONAL TRANSPORT COMPANY LTD	436,999	0.90
194,740 AL RAJHI BANK	4,230,560	8.71	<i>Schweiz</i>	240,811	0.50
3,092 ALDRESS PETROLEUM TRANSPORT SERVICES	100,715	0.21	1,526 CIE FINANCIERE RICHEMONT SA	240,811	0.50
287,511 ALINMA BANK	2,383,416	4.91	<i>Türkei</i>	1,751,433	3.60
8,101 ALMARAI CO LTD	122,435	0.25	24,999 COCA COLA ICECEK	610,442	1.25
7,090 AL-RAJHI CO FOR COOPERATIVE INSURANCE	354,917	0.73	217,377 HACI OMER SABANCI HOLDING	608,903	1.25
1,800 ARABIAN CONTRACTING SERVICES COMPANY	109,394	0.23	43,060 KOC HOLDING	294,332	0.61
28,736 ARRIYADH DEVELOPMENT COMPANY	163,764	0.34	23,206 MLP SAGLIK HIZMETLERI A S	237,756	0.49
5,121 ASTRA INDUSTRIAL GROUP	213,216	0.44	<i>Vereinigte Arabische Emirate</i>	8,239,149	16.95
6,007 ATAA EDUCATIONAL COMPANY	97,993	0.20	201,482 1ST AB DHANI BK RG	674,710	1.39
5,612 BUPA ARABIA FOR COOPERATIVE INSURANCE COMPANY	384,446	0.79	39,452 ABU DHABI COMMERCIAL BANK	86,358	0.18
34,271 CO FOR COOP INS	1,320,931	2.72	364,875 ABU DHABI ISLAMIC BANK	1,146,371	2.35
9,728 DR SULAIMAN AL HAB	748,350	1.54	590,524 ADNOC DRILLING COMPANY PJSC	662,385	1.36
			299,722 ADNOC GAS PLC	236,642	0.49
			516,583 ADNOC LOGISTICS AND SERVICES PLC	587,884	1.21
			385,122 ALDAR PROPERTIES	638,544	1.31
			580,010 AMERICANA RESAURANTS INTERNATIONAL PLC	494,733	1.02
			293,010 ARAMEX	198,636	0.41
			288,924 DUBAI ISLAMIC BANK	445,221	0.92
			415,530 DUBAI TAXI COMPANY PJSC	237,573	0.49
			73,670 EMAAR DEVELOPMENT PJSC REIT	159,253	0.33

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
708,582 EMAAR PROPERTIES REIT	1,562,609	3.20
158,420 EMIRATES NBD PJSC	709,498	1.46
15,134 EMIRATES TELECOMMUNICATIONS GROUP COMPANY PJSC ETISALAT GROU	65,678	0.14
110,217 NATIONAL CENTRAL COOLING CO	91,522	0.19
194,723 PARKIN COMPANY PJSC	145,259	0.30
238,927 SPINNEYS 1961 HOLDIND PLC	96,273	0.20
Anleihen	763	0.00
<i>Oman</i>	763	0.00
40,272 BANK MUSCAT SAOG 4.25% PERPETUAL	763	0.00
Aktien/Anteile aus OGAW/OGA	2	0.00
Aktien/Anteile aus Investmentfonds	2	0.00
<i>Luxemburg</i>	2	0.00
0.001 AMUNDI FUNDS CASH USD Z USD C	1	0.00
0.001 AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	1	0.00
Gesamtwertpapierbestand	48,514,709	99.80

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	15,557,101	98.93			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	14,262,245	90.70			
Aktien	14,262,245	90.70			
<i>Brasilien</i>	<i>1,514,182</i>	<i>9.63</i>			
48,500 ATACADAO RG SA	79,110	0.50	4,700 MEITUAN	66,881	0.43
80,700 BANCO BRADESCO PFD	180,159	1.15	10,600 NETEASE INC	202,431	1.29
58,000 BANCO DO BRASIL SA	278,074	1.77	37,000 NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC HKD	282,924	1.80
53,900 B3 SA BRASIL BOLSA BALCAO	99,272	0.63	536 PINDUODUO INC ADR	71,261	0.45
65,300 ITAU UNIBANCO HOLDING SA	380,202	2.42	10,000 SUNNY OPTICAL TECHNOLOGY	61,800	0.39
17,200 MULTIPL.EMPREEND.	70,139	0.45	18,400 TENCENT HOLDINGS LTD	877,648	5.57
25,500 NATURA CO HOLDING SA	71,389	0.45	162,000 TOPSPORTS INTERNATIONAL HOLDINGS LIMITED	86,110	0.55
22,000 RAIADROGASIL	101,951	0.65	78,000 CHINA RESOURCES LAND LTD	265,248	1.69
18,800 SABESP	253,886	1.61	2,572 CTRIP COM INTERNATIONAL LTD	120,884	0.77
<i>Chile</i>	<i>72,868</i>	<i>0.46</i>	2,550 JD COM INC	33,739	0.21
1,280,385 ENERSIS CHILE SA	72,868	0.46	62,000 KINGDEE INTERNATIONAL SFTWR	58,129	0.37
<i>China</i>	<i>388,544</i>	<i>2.47</i>	12,800 KINGSOFT CORP LTD	36,970	0.24
44,000 CHINA LONGYUAN POWER GROUP-H	39,562	0.25	<i>Luxemburg</i>	<i>99,379</i>	<i>0.63</i>
8,000 CHINA MERCHANTS BANK-H	36,324	0.23	33,300 SAMSONITE INTERNATIONAL SA	99,379	0.63
36,200 CHINA YANGTZE POWER CO LTD	144,081	0.92	<i>Malaysia</i>	<i>183,628</i>	<i>1.17</i>
158,000 JIANGSU EXPRESS -H-	168,577	1.07	46,300 CIMB GROUP HOLDINGS BERHAD	66,738	0.42
<i>Griechenland</i>	<i>180,030</i>	<i>1.14</i>	55,700 MALAYSIA AIRPORTS	116,890	0.75
66,149 ALPHA SERVICES AND HOLDINGS SA	108,008	0.68	<i>Mauritius</i>	<i>351,790</i>	<i>2.24</i>
5,000 HELLENIC TELECOMMUNICATIONS ORGANIZATIONS OTE	72,022	0.46	4,183 MAKEMYTRIP LTD	351,790	2.24
<i>Großbritannien</i>	<i>49,578</i>	<i>0.32</i>	<i>Mexiko</i>	<i>402,924</i>	<i>2.56</i>
1,969 ANGLOGOLD ASHANTI PLC	49,578	0.32	16,200 ALSEA SAB DE CV	56,346	0.36
<i>Hongkong (China)</i>	<i>205,804</i>	<i>1.31</i>	43,800 AMERICA MOVIL SAB DE CV	37,343	0.24
45,000 CHINA OVERSEAS LAND & INVESTMENT LTD -H-	78,041	0.50	11,900 FOMENTO ECO UNIT	127,809	0.81
38,000 CHINA RESOURCES BEER HOLDING COMPANY LTD SHS -H-	127,763	0.81	23,300 GRUPO FIN BANORTE	181,426	1.15
<i>Indien</i>	<i>1,211,550</i>	<i>7.70</i>	<i>Philippinen</i>	<i>196,001</i>	<i>1.25</i>
2,078 AXIS BANK GLOBAL DEPOSIT RECEIPT	157,928	1.00	32,840 INTERNATIONAL CONTAINER TERMIN	196,001	1.25
1,010 DR REDDY'S LAB ADR	76,952	0.49	<i>Polen</i>	<i>276,354</i>	<i>1.76</i>
4,736 HDFC BANK LTD ADR	304,667	1.94	4,478 BANK PEKAO SA	187,137	1.19
10,459 ICICI BANK SP.ADR	301,428	1.92	7,395 WARSAW STOCK EXCHANGE	89,217	0.57
19,902 INFOSYS TECHNOLOGIES SP ADR	370,575	2.35	<i>Saudi-Arabien</i>	<i>304,038</i>	<i>1.93</i>
<i>Indonesien</i>	<i>441,401</i>	<i>2.81</i>	295 ELM COMPANY	67,405	0.43
360,400 BANK CENTRAL ASIA	218,441	1.39	2,716 MOUWASAT AB	87,744	0.56
390,200 BANK NEGARA INDONESIA PERSERO	111,043	0.71	14,452 SAUDI AWWAL BANK	148,889	0.94
1,621,800 CIPUTRA DEVT	111,917	0.71	<i>Schweiz</i>	<i>105,194</i>	<i>0.67</i>
<i>Kaimaninseln</i>	<i>2,343,894</i>	<i>14.91</i>	674 CIE FINANCIERE RICHEMONT SA	105,194	0.67
9,600 ANTA SPORTS PRODUCTS LTD	92,220	0.59	<i>Singapur</i>	<i>169,432</i>	<i>1.08</i>
71,000 CHINA EDUCATION GROUP HOLDIN	41,014	0.26	83,500 SINGAPORE TELECOMM	169,432	1.08
55,000 CHINA MEDICAL SYSTEM HOLDING	46,635	0.30	<i>Südafrika</i>	<i>485,593</i>	<i>3.09</i>
			5,889 BIDVEST GROUP	91,734	0.58
			6,081 GOLD FIELDS LIMITED	91,055	0.58
			1,550 NASPERS LTD	302,804	1.93
			<i>Südkorea</i>	<i>2,538,335</i>	<i>16.13</i>
			4,928 COWAY CO LTD	229,842	1.46

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
837 DB INSURANCE CO LTD	69,623	0.44
4,955 HANA FINANCIAL GROUP	218,502	1.39
1,139 HYUNDAI MOTOR CO.LTD	151,591	0.96
13,987 KANGWON LAND	141,039	0.90
252 NCSOFT	32,935	0.21
1,244 SAMSUNG ELECTRO-MECHANICS	142,791	0.91
17,766 SAMSUNG ELECTRONICS CO LTD	1,051,893	6.68
680 SAMSUNG SDI	174,878	1.11
1,893 SK HYNIX INC	325,241	2.07
<i>Taiwan</i>	<i>2,175,298</i>	<i>13.83</i>
29,000 DELTA ELECTRONIC INDUSTRIAL INC	346,394	2.20
8,000 LITE ON TECHNOLOGY CORP	26,139	0.17
8,685 TAIWAN SEMICONDUCTOR-SP ADR	1,509,801	9.59
47,000 UNI-PRESIDENT ENTERPRISES CORP	117,784	0.75
83,000 UNITED MICROELECTRONICS CORP	142,506	0.91
10,000 WISTRON CORP	32,674	0.21
<i>Thailand</i>	<i>337,966</i>	<i>2.15</i>
165,000 BANGKOK CHAIN HOSPITAL PUBLIC CO LTD FORIEGN F	76,885	0.49
174,200 C.P. ALL PCL FOREIGN	261,081	1.66
<i>Tschechische Republik</i>	<i>73,131</i>	<i>0.47</i>
2,184 KOMERCNI BANKA AS	73,131	0.47
<i>Türkei</i>	<i>89,595</i>	<i>0.57</i>
3,556 COCA COLA ICECEK	89,595	0.57
<i>Vereinigte Staaten von Amerika</i>	<i>65,736</i>	<i>0.42</i>
40 MERCADOLIBRE	65,736	0.42
Aktien/Anteile aus OGAW/OGA	1,294,856	8.23
Aktien/Anteile aus Investmentfonds	1,294,856	8.23
<i>Luxemburg</i>	<i>1,294,856</i>	<i>8.23</i>
468 AMUNDI FUNDS CASH USD Z USD C	516,259	3.28
651 AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	778,597	4.95
Gesamtwertpapierbestand	15,557,101	98.93

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		USD				USD	
2,184,100	BANK NEGARA INDONESIA PERSERO	621,551	0.15	44,031	NATIONAL ATOMIC COMPANY KAZATOMPROM JSC GDR	1,761,240	0.42
13,966,200	MITRA ADIPERKASA	1,258,024	0.30		Katar	537,002	0.13
8,420,600	PT BANK RAKYAT INDONESIA	2,365,481	0.57	133,828	QATAR NATIONAL BANK	537,002	0.13
	Italien	648,924	0.16		Kenia	2,281,115	0.54
4,361	MONCLER SPA	266,693	0.06	2,495,600	EQUITY GROUP HOLDINGS LIMITED	815,776	0.19
51,100	PRADA SPA	382,231	0.10	10,947,700	SAFARICOM	1,465,339	0.35
	Japan	2,679,812	0.64		Luxemburg	5,280,206	1.26
11,200	CANON INC	303,151	0.07	87,022	INPOST SA	1,535,156	0.37
16,000	HITACHI LTD	358,175	0.09	1,254,900	SAMSONITE INTERNATIONAL SA	3,745,050	0.89
16,600	MEITEC	336,210	0.08		Marokko	3,679,558	0.88
9,400	TDK CORPORATION	576,470	0.14	71,142	ATTIJARIWABA BANK SA	3,679,558	0.88
3,400	TOKYO ELECTRON LTD	737,660	0.17		Mauritius	7,355,469	1.76
18,000	TOYOTA MOTOR CORP	368,146	0.09	87,326	MAKEMYTRIP LTD	7,355,469	1.76
	Kaimaninseln	77,677,540	18.56		Mexiko	1,711,246	0.41
211,500	AAC TECHNOLOGIES HOLDINGS IN	831,651	0.20	48,906	DEUTSCHE BANK MEXICO SADEUTSCHE BANK MEXICO REITS	160,181	0.04
35,000	ALCHIP TECHNOLOGIES LIMITED	2,648,616	0.63	292,000	GRUPO MEXICO SAB DE CV -B-	1,551,065	0.37
420,800	ALIBABA GROUP HOLDING LTD	3,799,771	0.91		Nigeria	72,549	0.02
231,000	CHINA MENGNIU DAIRY CO	414,221	0.10	3,078,760	ZENITH BANK	72,549	0.02
199,500	CHINA RESOURCES LAND LTD	678,422	0.16		Philippinen	1,669,052	0.40
94,370	FULL TRUCK ALLIANCE COMPANY LIMITED ADR	754,960	0.18	494,700	AYALA LAND INC	240,559	0.06
40,388	H WORLD GROUP LIMITED USD	1,347,748	0.32	553,470	BANCO DE ORO UNIBANK	1,210,648	0.29
115,539	INTER AND COMPANY INCORPORATION GDR	711,611	0.17	36,500	INTERNATIONAL CONTAINER TERMIN	217,845	0.05
58,808	KANZHUN LIMITED ADR	1,107,943	0.26		Rumänien	2,116,027	0.51
83,838	KE HOLDINGS INC ADR	1,183,373	0.28	307,088	BANCA TRANSILVANIA	2,116,027	0.51
218,390	MEITUAN	3,107,702	0.74		Russland	-	0.00
1,745,200	MGM CHINA HOLDINGS LTD	2,718,137	0.65	681,390	ALROSA CJSC	-	0.00
2,614,548	NAGACORP LTD	1,282,590	0.31	289,181	GAZPROM PJSC-SPON ADR REG	-	0.00
187,226	NETEASE INC	3,575,497	0.85	18,866	LUKOIL OAO	-	0.00
2,315	NETEASE SP ADR SHS	221,476	0.05	534,000	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	-	0.00
550,800	NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC HKD	4,211,733	1.01	386,890	SBERBANK OF RUSSIA PJSC	-	0.00
9,170	NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC USD	718,103	0.17		Saudi-Arabien	264,058	0.06
17,000	PARADE TECHNOLOGIES LTD	439,129	0.10	12,155	AL RAJHI BANK	264,058	0.06
49,684	PINDUODUO INC ADR	6,658,650	1.60		Singapur	426,512	0.10
888,800	SANDS CHINA LTD	1,853,323	0.44	21,907	ASCOTT RESIDENCE REIT	14,144	0.00
11,888	SEA LTD ADR	849,754	0.20	210,100	CAPITALAND INVESTMENT LIMITED	412,368	0.10
200,900	SHENZHOU INTERNATIONAL GROUP	1,967,207	0.47		Sri Lanka	761,601	0.18
44,000	SILERGY CORP	626,605	0.15	1,143,616	JOHN KEELLS HOLDINGS	761,601	0.18
490,000	SITC INTERNATIONAL HOLDINGS CO	1,330,530	0.32		Südafrika	2,489,714	0.59
275,900	SUNNY OPTICAL TECHNOLOGY	1,705,068	0.41	85,981	GOLD FIELDS LIMITED	1,287,454	0.30
578,777	TAL EDUCATION GROUP	6,163,975	1.48	5,336	NASPERS LTD	1,042,426	0.25
418,000	TENCENT HOLDINGS LTD	19,937,859	4.77				
200,150	TENCENT MUSIC ENTERTAINMENT GROUP ADR	2,823,116	0.67				
60,150	TRIP COM GROUP LTD	2,885,998	0.69				
1,000	WUXI XDC CAYMEN INC	2,216	0.00				
825,200	WYNN MACAU LTD	676,444	0.16				
23,498	ZEEKR INTELLIGENT TECHNOLOGY HOLDING LIMITED ADS	444,112	0.11				
	Kasachstan	8,954,665	2.14				
54,290	KASPI KZ JSC GDR	7,193,425	1.72				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
148,000 SIBANYE STILLWATER LIMITED	159,834	0.04			
<i>Südkorea</i>	46,612,224	11.13	<i>Zypern</i>	-	0.00
22,103 HANA FINANCIAL GROUP	974,684	0.23	12,690 HEADHUNTER GROUP PLC ADR	-	0.00
18,313 KIA CORPORATION	1,720,211	0.41	Aktien/Anteile aus OGAW/OGA	2,312,926	0.55
2,730 LG CHEM	685,227	0.16	Aktien/Anteile aus Investmentfonds	2,312,926	0.55
11,870 LG CORP	695,040	0.17	<i>Luxemburg</i>	2,312,926	0.55
4,279 NAVER CORP	518,827	0.12	2,270 STRUCTURA SICAV STRATAGEM	2,312,926	0.55
10,007 SAMSUNG C & T CORP SHARES	1,032,324	0.25	Gesamtwertpapierbestand	419,773,256	100.27
358,399 SAMSUNG ELECTRONICS CO LTD	21,220,136	5.07			
155,032 SAMSUNG ELECTRONICS PREF SHS	7,163,120	1.71			
68,459 SK HYNIX INC	11,762,117	2.81			
11,570 SK SQUARE CO LTD	840,538	0.20			
<i>Taiwan</i>	56,451,171	13.48			
138,000 ACCTON TECHNOLOGY CORPORATION	2,360,867	0.56			
74,000 DELTA ELECTRONIC INDUSTRIAL INC	883,899	0.21			
146,000 ELITE MATERIAL CO LTD SHS	2,137,696	0.51			
80,000 FARADAY TECHNOLOGY	828,569	0.20			
1 HIWIN TECH	7	0.00			
212,000 KING YUAN ELECTRONICS	777,647	0.19			
76,000 LOTES CO LTD	3,818,569	0.91			
87,000 MEDiatek INC	3,754,453	0.90			
49,000 REALTEK SEMICONDUCTOR	824,685	0.20			
1,367,000 TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	40,704,746	9.71			
16,000 YAGEO	360,033	0.09			
<i>Thailand</i>	802,962	0.19			
260,500 C.P. ALL PCL FOREIGN	390,422	0.09			
99,600 PTT EXPLORATION PRODUC PUBLIC FOREIGN	412,540	0.10			
<i>Türkei</i>	1,858,097	0.44			
91,052 TURK HAVA YOLLARI	857,513	0.20			
970,493 YAPI VE KREDİ BANKASI	1,000,584	0.24			
<i>Vereinigte Arabische Emirate</i>	3,461,452	0.83			
1,550,482 EMAAR PROPERTIES REIT	3,461,452	0.83			
<i>Vereinigte Staaten von Amerika</i>	3,078,224	0.74			
1,013 MERCADOLIBRE	1,676,515	0.41			
12,855 SOUTHERN COPPER CORP	1,401,709	0.33			
<i>Vietnam</i>	41,077,698	9.81			
6,225,406 HO CHI MINH CITY DEVELOPMENT JOINT STOCK COMMERCIAL BANK	5,624,997	1.34			
5,349,410 HOA PHAT GROUP	5,947,289	1.42			
2,431,225 MILITARY COMMERCIAL JOINT STOCK BANK	2,120,337	0.51			
2,371,200 MOBILE WORLD INVESTMENT CORP	5,812,722	1.39			
843,800 PHUNHUA JEWELRY JOINT STOCK COMPANY	3,165,699	0.76			
3,858,600 VIETNAM TECHNOLOGICAL AND COMMERCIAL JOINT STOCK BANK	3,539,512	0.85			
1,210,480 VINAMILK	3,114,768	0.74			
7,090,000 VINCOM RETAIL JOINT STOCK COMPANY	5,695,952	1.36			
4,094,722 VINHOMES JOINT STOCK CO	6,056,422	1.44			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	654,276	9.50			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	654,276	9.50			
Aktien	654,276	9.50			
<i>Allgemeine Industrie</i>	-	0.00	81,500 LUKOIL OAO	-	0.00
40,000 DETSKY MIR PJSC	-	0.00	205,000 NOVATEK JOINT STOCK COMPANY	-	0.00
<i>Banken</i>	654,276	9.50	1,000 NOVATEK OAO-SPONS GDR REG S	-	0.00
39,000 HALYK SAVINGS GDR SPONSORED	654,276	9.50	545,000 ROSNEFT OIL COMPANY USD (ISIN RU000A0J2Q06)	-	0.00
900,000 SBERBANK OF RUSSIA PJSC REGISTERED SHS	-	0.00	250,000 SURGUTNEFTGAS PUBLIC JOINT STOCK COMPANY USD (ISIN RU0009029524)	-	0.00
20,000 TCS GROUP HOLDING	-	0.00	210,000 TATNEFT PJSC PREF SHS	-	0.00
<i>Chemikalien</i>	-	0.00	410,000 TATNEFT PJSC	-	0.00
99,360 PHOSAGRO PJSC GDR	-	0.00	<i>Software- und Computerdienstleistungen</i>	-	0.00
640 PHOSAGRO PJSC USD	-	0.00	36,000 CIAN PLC CRT	-	0.00
<i>Edelmetalle und Bergbau</i>	-	0.00	20,000 OZON HOLDINGS PLC ADR	-	0.00
2,400,000 ALROSA CJSC	-	0.00	88,000 YANDEX CL A	-	0.00
20,750 POLYUS GOLD	-	0.00	<i>Telekommunikationsdienstleister</i>	-	0.00
<i>Geschäfte für Körperpflegeprodukte, Drogerien und Lebensmittelgeschäfte</i>	-	0.00	365,000 MOBILE TELESYSTEMS	-	0.00
42,000 MAGNIT PJSC	-	0.00	Gesamtwertpapierbestand	654,276	9.50
<i>Gesundheitsdienstleister</i>	-	0.00			
8,000 UNITED MEDICAL GROUP CY PLC GDR	-	0.00			
<i>Immobilienbezogene Dienstleistungen und Investitionen</i>	-	0.00			
30,000 PIK SPECIALIZED HOMEBUILDERPUBLIC JOINT STOCK COMPANY	-	0.00			
<i>Industrielle Serviceleistungen</i>	-	0.00			
20,000 HEADHUNTER GROUP PLC ADR	-	0.00			
<i>Industriematerialien</i>	-	0.00			
1,000,000 GROUP OF COMPANIES SEGEZHA PUBLIC JOINT STOCK COMPANY	-	0.00			
<i>Industriemetalle und Bergbau</i>	-	0.00			
2,500,000 MAGNITOGORSK IRON & STEEL WORK	-	0.00			
1,280,000 MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	-	0.00			
115,000 NOVOLIPETSK STEEL	-	0.00			
485,000 NOVOLIPETSK STEEL	-	0.00			
115,000 SEVERSTAL OAO	-	0.00			
2,030,000 UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPAN	-	0.00			
<i>Investmentbanking und Maklerdienste</i>	-	0.00			
715,000 MOSCOW EXCHANGE MICEX-RTS PJSC	-	0.00			
<i>Öl, Gas und Kohle</i>	-	0.00			
1,855,000 GAZPROM PJSC	-	0.00			
180,000 GAZPROMNEFT PJSC	-	0.00			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	596,203,903	99.81			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	585,934,522	98.09			
Aktien	585,934,522	98.09			
<i>Belgien</i>	<i>7,041,641</i>	<i>1.18</i>			
71,200 ANHEUSER BUSCH INBEV SA/NV	3,853,344	0.65	12,687 CAPGEMINI SE	2,355,976	0.39
22,987 UCB SA	3,188,297	0.53	3,849 CHRISTIAN DIOR SE	2,584,604	0.43
<i>Deutschland</i>	<i>162,156,957</i>	<i>27.15</i>	119,919 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	4,330,275	0.72
10,556 ADIDAS NOM	2,353,988	0.39	78,661 COMPAGNIE DE SAINT-GOBAIN SA	5,712,362	0.96
51,827 AIXTRON	950,248	0.16	223,988 CREDIT AGRICOLE SA	2,853,607	0.48
54,732 ALLIANZ SE-NOM	14,202,954	2.38	112,098 DANONE SA	6,398,554	1.07
105,975 BASF SE	4,788,480	0.80	65,343 DASSAULT SYSTEMES SE	2,306,608	0.39
80,922 BAYERISCHE MOTORENWERKE	7,151,886	1.20	46,014 EIFFAGE	3,946,161	0.66
16,007 BEIERSDORF	2,185,756	0.37	361,046 ENGIE SA	4,814,548	0.81
34,539 BRENNTAG AG	2,174,575	0.36	2,776 HERMES INTERNATIONAL	5,940,640	0.99
315,511 COMMERZBANK	4,475,524	0.75	57,050 LA FRANCAISE DES JEUX SA	1,814,190	0.30
39,678 CONTINENTAL AG	2,098,966	0.35	49,099 LEGRAND	4,548,531	0.76
44,359 DEUTSCHE BOERSE AG	8,477,005	1.42	49,039 LOREAL SA	20,108,443	3.37
59,962 DEUTSCHE POST AG-NOM	2,265,964	0.38	24,455 LVMH MOET HENNESSY LOUIS VUITTON SE	17,451,088	2.92
657,161 DEUTSCHE TELEKOM AG-NOM	15,430,140	2.58	464,351 ORANGE	4,343,539	0.73
590,297 E.ON SE	7,234,090	1.21	12,902 PERNOD RICARD	1,634,683	0.27
17,162 HANNOVER RUECK SE	4,062,245	0.68	38,259 PUBLICIS GROUPE	3,802,179	0.64
25,351 HEIDELBERG MATERIALS AG	2,454,484	0.41	128,608 REXEL	3,107,169	0.52
38,602 HENKEL KGAA VZ PFD	3,212,458	0.54	41,328 SAFRAN	8,158,147	1.37
23,215 HUGO BOSS AG	969,691	0.16	88,776 SANOFI	7,984,513	1.34
228,665 INFINEON TECHNOLOGIES AG-NOM	7,844,353	1.31	49,073 SCHNEIDER ELECTRIC SA	11,007,074	1.84
36,056 KION GROUP	1,409,429	0.24	166,083 SOCIETE GENERALE SA	3,640,539	0.61
88,810 MERCEDES BENZ GROUP AG	5,734,462	0.96	22,654 SODEXO	1,902,936	0.32
17,365 MUENCHENER RUECKVERSICHERUNGS AG-NOM	8,109,455	1.36	10,562 THALES SA	1,579,019	0.26
28,652 NEMETSCHKE	2,631,686	0.44	261,408 TOTAL ENERGIES SE	16,293,561	2.73
40,706 PORSCHE AUTOMOBIL HOLDING SE	1,718,200	0.29	121,615 VEOLIA ENVIRONNEMENT	3,395,491	0.57
34,873 PUMA AG	1,495,006	0.25	63,069 VINCI SA	6,204,728	1.04
77,421 RWE AG	2,473,601	0.41	<i>Irland</i>	<i>8,637,811</i>	<i>1.45</i>
144,879 SAP SE	27,457,468	4.61	339,296 BANK OF IRELAND GROUP PLC	3,314,243	0.56
64,725 SIEMENS AG-NOM	11,244,027	1.88	20,034 KERRY GROUP A	1,515,572	0.25
80,368 TAG IMMOBILIEN AG	1,098,631	0.18	31,223 KINGSPAN GROUP PLC	2,482,229	0.42
45,975 VOLKSWAGEN AG PFD	4,845,765	0.81	81,186 RYANAIR HOLDINGS PLC	1,325,767	0.22
73,386 ZALANDO	1,606,420	0.27	<i>Italien</i>	<i>41,760,163</i>	<i>6.99</i>
<i>Finnland</i>	<i>11,053,924</i>	<i>1.85</i>	159,348 AZIMUT HOLDING SPA	3,508,843	0.59
178,672 METSO CORPORATION	1,765,994	0.30	897,528 A2A SPA	1,668,953	0.28
958,066 NOKIA OYJ	3,409,278	0.57	284,868 BANCO BPM SPA	1,713,196	0.29
50,661 ORION NEW B	2,019,347	0.34	1,060,652 ENEL SPA	6,887,875	1.14
96,242 SAMPO OYJ A	3,859,305	0.64	236,840 ENI SPA	3,399,601	0.57
<i>Frankreich</i>	<i>183,283,237</i>	<i>30.68</i>	178,624 FINECOBANK	2,486,446	0.42
48,125 AIR LIQUIDE	7,761,600	1.30	462,207 HERA SPA	1,476,289	0.25
294,003 AXA SA	8,987,672	1.50	838,942 INTESA SANPAOLO SPA	2,911,968	0.49
22,804 BIOMERIEUX SA	2,023,855	0.34	409,504 ITALGAS SPA	1,884,537	0.32
69,291 BNP PARIBAS	4,124,893	0.69	135,061 LEONARDO AZIONE POST RAGGRUPPAMENTO	2,928,122	0.49
72,274 BOUYGUES	2,166,052	0.36	87,964 RECORDATI INDUSTRIA CHIMICA E	4,283,847	0.72
			248,822 UNICREDIT SPA	8,610,486	1.43
			<i>Luxemburg</i>	<i>5,932,634</i>	<i>0.99</i>
			155,824 ARCELORMITTAL SA	3,329,958	0.55
			187,041 TENARIS SA	2,602,676	0.44

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
<i>Niederlande</i>	<i>110,981,781</i>	<i>18.58</i>
1,652 ADYEN BV	1,839,006	0.31
35,125 AIRBUS BR BEARER SHS	4,505,133	0.75
30,572 AKZO NOBEL NV	1,735,878	0.29
8,874 ASM INTERNATIONAL NV	6,316,513	1.06
34,743 ASML HOLDING N.V.	33,499,201	5.60
15,315 BE SEMICONDUCTOR INDUSTRIES NV BESI	2,391,437	0.40
18,900 FERRARI NV	7,195,230	1.20
67,506 FERROVIAL SE	2,524,724	0.42
20,765 HEINEKEN NV	1,875,080	0.31
273,089 ING GROUP NV	4,359,047	0.73
284,947 KONINKLIJKE AHOLD DELHAIZE	7,861,688	1.32
810,630 KONINKLIJKE KPN NV	2,902,055	0.49
113,146 KONINKLIJKE PHILIPS N.V.	2,669,114	0.45
76,736 PROSUS N V	2,552,239	0.43
53,140 QIAGEN NV	2,048,547	0.34
405,979 STELLANTIS NV	7,500,868	1.26
242,455 STMICROELECTRONICS NV	8,938,104	1.50
99,412 UNIVERSAL MUSIC GROUP NV	2,761,665	0.46
48,490 WOLTERS KLUWER CVA	7,506,252	1.26
<i>Österreich</i>	<i>6,816,999</i>	<i>1.14</i>
68,565 ERSTE GROUP BANK	3,033,316	0.51
42,546 OMV AG	1,729,920	0.29
66,336 WIENERBERGER	2,053,763	0.34
<i>Schweiz</i>	<i>2,025,197</i>	<i>0.34</i>
19,178 DSM FIRMENICH LTD	2,025,197	0.34
<i>Spanien</i>	<i>46,244,178</i>	<i>7.74</i>
20,773 AENA SME SA	3,905,324	0.65
61,422 AMADEUS IT GROUP SA	3,816,763	0.64
379,865 BANCO BILBAO VIZCAYA ARGENTA	3,552,497	0.59
1,976,563 BANCO DE SABADELL	3,558,802	0.60
1,885,760 BANCO SANTANDER SA	8,166,284	1.37
106,211 ENDESA	1,862,410	0.31
280,880 IBERDROLA SA	3,402,861	0.57
212,470 INDITEX	9,850,109	1.65
191,986 REPSOL	2,828,914	0.47
1,338,438 TELEFONICA SA	5,300,214	0.89
Aktien/Anteile aus OGAW/OGA	10,269,381	1.72
Aktien/Anteile aus Investmentfonds	10,269,381	1.72
<i>Frankreich</i>	<i>10,269,381</i>	<i>1.72</i>
98 AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	10,269,381	1.72
Gesamtwertpapierbestand	596,203,903	99.81

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	146,277,598	98.35			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	146,277,598	98.35			
Aktien	146,277,598	98.35			
<i>Belgien</i>	<i>6,172,192</i>	<i>4.15</i>			
7,195 AGEAS NV	307,083	0.21	16,632 HENKEL KGAA VZ PFD	1,384,115	0.93
15,843 ANHEUSER BUSCH INBEV SA/NV	857,423	0.58	25,849 INFINEON TECHNOLOGIES AG-NOM	886,750	0.60
2,165 D'IETTEREN GROUP	428,887	0.29	4,593 KNORR BREMSE AG	327,481	0.22
8,001 ELIA TRANSMISSION BELGIUM NV	699,687	0.47	2,245 LEG IMMOBILIEN SE	171,204	0.12
5,486 GROUPE BRUXELLES LAMBERT	365,642	0.25	7,240 MERCEDES BENZ GROUP AG	467,487	0.31
3,382 KBC GROUPE	222,874	0.15	5,271 MERCK KGAA	815,687	0.55
73 LOTUS BAKERIES	702,990	0.47	1,619 MTU AERO ENGINES HLDG AG	386,617	0.26
961 SOFINA SA	204,885	0.14	881 MUENCHENER RUECKVERSICHERUNGS AG-NOM	411,427	0.28
8,895 SYENSQO SA	743,355	0.50	8,851 NEMETSCHKE	812,964	0.55
6,675 UCB SA	925,823	0.61	5,457 PORSCHE AUTOMOBIL HOLDING SE	230,340	0.15
38,542 UMICORE SA	540,744	0.36	7,641 PUMA AG	327,570	0.22
6,830 WARAHOUSES DE PAUW NV	172,799	0.12	256 RATIONAL AG	199,040	0.13
<i>Bermuda</i>	<i>267,214</i>	<i>0.18</i>	18,845 RWE AG	602,098	0.40
46,327 AEGON LIMITED	267,214	0.18	9,812 SAP SE	1,859,570	1.26
<i>Deutschland</i>	<i>31,576,893</i>	<i>21.23</i>	2,311 SARTORIUS AG PFD	506,109	0.34
1,762 ADIDAS NOM	392,926	0.26	20,136 SCOUT 24 AG	1,433,683	0.96
1,416 ALLIANZ SE-NOM	367,452	0.25	2,198 SIEMENS AG-NOM	381,837	0.26
11,586 BASF SE	523,513	0.35	9,877 SIEMENS ENERGY AG	240,110	0.16
16,524 BAYER AG	435,903	0.29	17,045 SIEMENS HEALTHINEERS AG	917,021	0.62
5,530 BAYERISCHE MOTOREN WERKE PFD	455,949	0.31	8,458 SYMRISE	966,749	0.65
5,030 BAYERISCHE MOTORENWERKE	444,551	0.30	3,794 TALANX AG	282,843	0.19
17,899 BECHTLE	786,482	0.53	2,008 VOLKSWAGEN AG	225,097	0.15
7,542 BEIERSDORF	1,029,860	0.69	2,521 VOLKSWAGEN AG PFD	265,713	0.18
5,031 BRENNTAG AG	316,752	0.21	6,803 VONOVIA SE NAMEN AKT REIT	180,620	0.12
8,097 CARL ZEISS MEDITEC	531,568	0.36	12,239 ZALANDO	267,912	0.18
8,375 COMMERZBANK	118,799	0.08	<i>Finnland</i>	<i>10,104,358</i>	<i>6.79</i>
6,888 CONTINENTAL AG	364,375	0.24	40,197 ELISA OYJ	1,722,040	1.17
15,700 COVESTRO AG	860,360	0.58	30,678 FORTUM OYJ	418,755	0.28
9,055 CTS EVENTIM AKT	705,385	0.47	61,758 KESKO OYJ B	1,012,214	0.68
8,183 DAIMLER TRUCK HOLDING AG	304,162	0.20	8,493 KONE B	391,442	0.26
6,849 DELIVERY HERO AG	151,705	0.10	28,003 METSO CORPORATION	276,782	0.19
7,260 DEUTSCHE BANK AG-NOM	108,232	0.07	94,846 NESTE CORPORATION	1,576,815	1.06
2,227 DEUTSCHE BOERSE AG	425,580	0.29	352,887 NOKIA OYJ	1,255,748	0.84
38,588 DEUTSCHE LUFTHANSA NOM	220,337	0.15	29,985 NORDEA BANK ABP	333,283	0.22
10,386 DEUTSCHE POST AG-NOM	392,487	0.26	20,876 ORION NEW B	832,117	0.56
89,554 DEUTSCHE TELEKOM AG-NOM	2,102,728	1.42	8,657 SAMPO OYJ A	347,146	0.23
3,385 DR PORSCHE AKTIENGESellschaft PREFERRED STOCK	235,325	0.16	60,003 STORA ENSO OYJ-R	765,338	0.51
90,883 E.ON SE	1,113,771	0.75	26,410 UPM KYMMENE OYJ	861,494	0.58
45,798 EVONIK INDUSTRIES AG	872,452	0.59	17,288 WARTSILA OYJ	311,184	0.21
11,224 FRESENIUS MEDICAL CARE AG	401,370	0.27	<i>Frankreich</i>	<i>36,026,542</i>	<i>24.23</i>
17,268 FRESENIUS SE & CO KGAA	481,432	0.32	11,171 ACCOR SA	427,849	0.29
11,051 GEA GROUP AG	429,884	0.29	2,716 ADP	308,538	0.21
1,592 HANNOVER RUECK SE	376,826	0.25	6,941 AIR LIQUIDE PRIME FIDELITE	1,119,444	0.75
6,130 HEIDELBERG MATERIALS AG	593,507	0.40	10,253 ALSTOM	160,972	0.11
20,193 HENKEL KGAA	1,483,176	1.00	4,139 AMUNDI SA	249,375	0.17
			9,446 ARKEMA	766,543	0.52
			11,200 AXA SA	342,384	0.23
			9,464 BIOMERIEUX SA	839,930	0.56
			3,745 BNP PARIBAS	222,940	0.15
			172,750 BOLLORE SA	946,670	0.64
			12,329 BOUYGUES	369,500	0.25
			16,126 BUREAU VERITAS	417,018	0.28

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
7,781 CAPGEMINI SE	1,444,932	0.97	15,250 BANK OF IRELAND GROUP PLC	148,962	0.10
65,561 CARREFOUR SA	865,405	0.58	16,476 KERRY GROUP A	1,246,410	0.84
15,362 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	554,722	0.37	2,254 KINGSPAN GROUP PLC	179,193	0.12
4,723 COMPAGNIE DE SAINT-GOBAIN SA	342,984	0.23	<i>Italien</i>	12,283,323	8.26
4,393 COVIVIO SA REIT	194,961	0.13	21,797 AMPLIFON	724,532	0.49
22,075 CREDIT AGRICOLE SA	281,236	0.19	16,022 ASSICURAZIONI GENERALI	373,152	0.25
27,833 DANONE SA	1,588,708	1.07	34,438 BANCO BPM SPA	207,110	0.14
1,184 DASSAULT AVIATION SA	200,806	0.14	5,292 DIASORIN SPA	492,474	0.33
36,946 DASSAULT SYSTEMES SE	1,304,194	0.88	161,915 ENEL SPA	1,051,476	0.71
5,883 EDENRED	231,849	0.16	141,914 ENI SPA	2,037,034	1.36
2,782 EIFFAGE	238,584	0.16	16,002 FINECOBANK	222,748	0.15
3,490 ENGIE SA	46,539	0.03	108,711 INFRASTRUTTURE WIRELESS ITALIANE SPA	1,059,932	0.71
8,037 ENGIE SA LOYALTY BONUS 2020	107,173	0.07	75,706 INTESA SANPAOLO SPA	262,776	0.18
35,993 ENGIE SA LOYALTY BONUS 2026	479,967	0.32	9,710 LEONARDO AZIONE POST RAGGRUPPAMENTO	210,513	0.14
5,403 ESSILOR LUXOTTICA SA	1,087,084	0.73	22,467 MEDIOBANCA SPA	307,573	0.21
3,042 EURAZEO SA LOYALTY BONUS 2025	226,173	0.15	6,918 MONCLER SPA	394,741	0.27
2,617 GECINA ACT	224,931	0.15	33,937 NEXI SPA	193,237	0.13
26,066 GETLINK SE	402,720	0.27	26,958 POSTE ITALIANE SPA	320,665	0.22
232 HERMES INTERNATIONAL	496,480	0.33	5,417 PRYSMIAN SPA	313,211	0.21
5,204 IPSEN	595,858	0.40	20,140 RECORDATI INDUSTRIA CHIMICA E	980,818	0.66
1,145 KERING	387,583	0.26	264,237 SNAM RETE GAS	1,091,563	0.73
9,825 KLEPIERRE REITS	245,429	0.17	3,547,279 TELECOM ITALIA SPA	792,817	0.53
16,520 LA FRANCAISE DES JEUX SA	525,336	0.35	151,009 TERNA SPA	1,089,983	0.73
4,523 LEGRAND	419,011	0.28	4,536 UNICREDIT SPA	156,968	0.11
3,123 L'OREAL PRIME 2013	1,280,586	0.86	<i>Luxemburg</i>	2,473,329	1.66
669 LVMH MOET HENNESSY LOUIS VUITTON SE	477,398	0.32	18,864 ARCELORMITTAL SA	403,124	0.27
174,524 ORANGE	1,632,498	1.10	14,323 EUROFINS SCIENTIFIC SE	666,736	0.45
8,349 PERNOD RICARD	1,057,818	0.71	13,282 INPOST SA	218,622	0.15
15,584 PUBLICIS GROUPE	1,548,738	1.04	85,149 TENARIS SA	1,184,847	0.79
5,873 REMY COINTREAU	457,507	0.31	<i>Niederlande</i>	22,772,583	15.31
7,941 RENAULT SA	379,897	0.26	14,860 ABN AMRO GROUP N.V.	228,101	0.15
12,445 REXEL	300,671	0.20	101 ADYEN BV	112,433	0.08
2,241 SAFRAN	442,373	0.30	2,753 AERCAP HOLDINGS NV	239,788	0.16
12,372 SANOFI	1,112,738	0.75	2,513 AIRBUS BR BEARER SHS	322,317	0.22
3,178 SARTORIUS STEDIM BIOTECH	487,187	0.33	14,415 AKZO NOBEL NV	818,484	0.55
1,945 SCHNEIDER ELECTRIC SA	436,264	0.29	2,123 ARGEN-X N V	867,458	0.58
3,982 SEB (NOM DROIT PRIME FIDELITE)	380,679	0.26	1,442 ASM INTERNATIONAL NV	1,026,416	0.69
9,451 SOCIETE GENERALE SA	207,166	0.14	1,279 ASML HOLDING N.V.	1,233,212	0.83
6,679 SODEXO PRIME DE FIDELITE	561,036	0.38	5,671 ASR NEDERLAND N.V	252,416	0.17
2,012 TELEPERFORMANCE SE	197,860	0.13	7,036 BE SEMICONDUCTOR INDUSTRIES NV BESI	1,098,671	0.74
2,637 THALES SA	394,232	0.27	121,158 DAVIDE CAMPARI MILANO NV	1,069,098	0.72
48,208 TOTAL ENERGIES SE	3,004,804	2.01	3,772 EURONEXT	326,278	0.22
2,580 UNIBAIL RODAMCO SE REITS	189,682	0.13	2,009 EXOR NV	196,279	0.13
32,587 VEOLIA ENVIRONNEMENT	909,829	0.61	1,052 FERRARI NV	400,496	0.27
4,467 VINCI SA	439,463	0.30	11,821 FERROVIAL SE	442,105	0.30
150,091 VIVENDI	1,464,288	0.98	19,016 HEINEKEN HOLDING NV	1,400,529	0.94
<i>Großbritannien</i>	1,372,172	0.92	14,552 HEINEKEN NV	1,314,046	0.88
20,061 COCA COLA EUROPEAN PARTNERS PLC	1,372,172	0.92	2,333 IMCD B.V	301,657	0.20
<i>Irland</i>	1,818,882	1.22	16,315 ING GROUP NV	260,420	0.18
49,497 AIB GROUP PLC	244,317	0.16	58,799 JDE PEETS B V	1,093,661	0.74
			46,565 KONINKLIJKE AHOLD DELHAIZE	1,284,728	0.86
			556,755 KONINKLIJKE KPN NV	1,993,184	1.33

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
29,224 KONINKLIJKE PHILIPS N.V.	689,394	0.46
6,697 NN GROUP NV	290,985	0.20
22,708 OCI	517,515	0.35
10,426 PROSUS N V	346,769	0.23
26,103 QIAGEN NV	1,006,271	0.68
8,291 RANDSTAD HOLDING NV	350,958	0.24
20,221 STELLANTIS NV	373,603	0.25
26,492 STMICROELECTRONICS NV	976,628	0.66
49,877 UNIVERSAL MUSIC GROUP NV	1,385,583	0.93
3,573 WOLTERS KLUWER CVA	553,100	0.37
<i>Österreich</i>	3,733,238	2.51
6,281 ERSTE GROUP BANK	277,871	0.19
53,764 OMV AG	2,186,044	1.46
10,866 VERBUND A	800,281	0.54
18,598 VOESTALPINE AG	469,042	0.32
<i>Portugal</i>	4,014,783	2.70
601,044 BANCO ESPERITO SANTO REG	6	0.00
228,329 EDP - ENERGIAS DE PORTUGAL	798,923	0.54
118,739 GALP ENERGIA SGPS SA-B	2,341,533	1.57
47,908 JERONIMO MARTINS SGPS SA	874,321	0.59
<i>Schweiz</i>	773,942	0.52
7,329 DSM FIRMENICH LTD	773,942	0.52
<i>Spanien</i>	12,888,147	8.67
6,511 ACCIONA SA	718,163	0.48
6,096 ACS	245,547	0.17
2,512 AENA SME SA	472,256	0.32
8,249 AMADEUS IT GROUP SA	512,593	0.34
17,395 BANCO BILBAO VIZCAYA ARGENTA	162,678	0.11
106,644 BANCO DE SABADELL	192,013	0.13
54,892 BANCO SANTANDER SA	237,710	0.16
50,483 CAIXABANK	249,537	0.17
33,116 CELLNEX TELECOM S.A.	1,005,733	0.68
46,981 EDP RENOVAVEIS	613,102	0.41
57,468 ENDESA	1,007,701	0.68
51,191 GRIFOLS SA	402,361	0.27
105,791 IBERDROLA SA	1,281,658	0.86
13,475 INDITEX	624,701	0.42
75,471 REDEIA CORPORACION SA	1,231,687	0.83
168,665 REPSOL	2,485,279	1.67
365,007 TELEFONICA SA	1,445,428	0.97
Gesamtwertpapierbestand	146,277,598	98.35

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
EUR			EUR		
Positive Positionen	668,722,577	95.78			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	668,722,577	95.78			
Aktien	668,722,577	95.78			
<i>Belgien</i>	<i>11,007,926</i>	<i>1.58</i>			
79,365 UCB SA	11,007,926	1.58	17,253 LEGRAND	1,598,318	0.23
<i>Bermuda</i>	<i>1,504,583</i>	<i>0.22</i>	3,159 LOREAL SA	1,295,348	0.19
110,927 HISCOX LTD	1,504,583	0.22	1,220,469 ORANGE	11,416,267	1.64
<i>Dänemark</i>	<i>31,483,476</i>	<i>4.51</i>	19,015 PERNOD RICARD	2,409,201	0.35
76,326 CARLSBERG B	8,552,254	1.22	13,901 PUBLICIS GROUPE	1,381,481	0.20
21,498 GENMAB	5,030,407	0.72	61,958 REXEL	1,496,905	0.21
91,710 NOVO NORDISK AS	12,366,637	1.78	160,331 SANOFI	14,420,171	2.07
271,162 TRYGVESTA	5,534,178	0.79	53,578 SPIE SA	1,809,865	0.26
<i>Deutschland</i>	<i>79,378,510</i>	<i>11.37</i>	182,775 TOTAL ENERGIES SE	11,392,366	1.63
37,955 BAYERISCHE MOTORENWERKE	3,354,463	0.48	36,244 VINCI SA	3,565,685	0.51
90,663 BEIERSDORF	12,380,033	1.77	424,425 VIVENDI	4,140,690	0.59
178,560 DEUTSCHE TELEKOM AG-NOM	4,192,589	0.60	<i>Großbritannien</i>	<i>137,143,285</i>	<i>19.63</i>
54,653 FREENET	1,355,394	0.19	100,876 ASTRAZENECA PLC	14,700,994	2.10
30,277 FUCHS PFD SE	1,292,222	0.19	161,053 BUNZL	5,717,633	0.82
40,450 GEA GROUP AG	1,573,505	0.23	455,007 COMPASS GROUP PLC	11,591,851	1.66
28,425 HANNOVER RUECK SE	6,728,198	0.96	564,074 GSK PLC	10,175,753	1.46
168,035 HENKEL KGAA VZ PFD	13,983,873	2.00	663,808 HSBC HOLDINGS PLC	5,354,465	0.77
12,877 HOCHTIEF	1,367,537	0.20	162,032 IG GROUP HOLDINGS	1,565,185	0.22
29,913 MERCEDES BENZ GROUP AG	1,931,482	0.28	66,970 LONDON STOCK EXCHANGE	7,424,875	1.06
33,735 MERCK KGAA	5,220,491	0.75	1,382,283 NATIONAL GRID PLC	14,389,373	2.05
7,059 MUENCHENER RUECKVERSICHERUNGS AG-NOM	3,296,553	0.47	416,427 PEARSON	4,866,378	0.70
74,649 SAP SE	14,147,479	2.02	97,653 RECKITT BENCKISER GROUP PLC	4,931,888	0.71
59,835 SCOUT 24 AG	4,260,252	0.61	305,331 RELX PLC	13,104,907	1.88
28,286 SIEMENS HEALTHINEERS AG	1,521,787	0.22	27,769 RIO TINTO PLC	1,703,445	0.24
26,306 VOLKSWAGEN AG PFD	2,772,652	0.40	299,382 SAGE GRP	3,843,573	0.55
<i>Finnland</i>	<i>26,095,126</i>	<i>3.74</i>	163,800 SEVERN TRENT PLC	4,598,030	0.66
117,782 ELISA OYJ	5,045,781	0.72	342,103 SMITH & NEPHEW	3,956,669	0.57
83,228 KESKO OYJ B	1,364,107	0.20	175,402 SMITHS GROUP	3,527,280	0.51
110,499 KONE B	5,092,899	0.73	319,866 UNILEVER	16,392,259	2.34
538,731 NOKIA OYJ	1,917,074	0.27	368,713 UNITED UTILITIES GROUP PLC	4,273,131	0.61
231,883 SAMPO OYJ A	9,298,508	1.34	6,108,016 VODAFONE GROUP	5,025,596	0.72
103,518 UPM KYMMENE OYJ	3,376,757	0.48	<i>Irland</i>	<i>4,923,615</i>	<i>0.71</i>
<i>Frankreich</i>	<i>95,174,943</i>	<i>13.63</i>	202,489 GLANBIA PLC	3,685,300	0.53
45,998 AIR LIQUIDE	7,418,557	1.06	16,369 KERRY GROUP A	1,238,315	0.18
39,653 AXA SA	1,212,192	0.17	<i>Italien</i>	<i>19,695,425</i>	<i>2.82</i>
49,193 BUREAU VERITAS	1,272,131	0.18	55,889 AZIMUT HOLDING SPA	1,230,676	0.18
143,652 CARREFOUR SA	1,896,206	0.27	2,860,846 SNAM RETE GAS	11,818,155	1.69
170,670 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	6,162,894	0.88	920,836 TERNAL SPA	6,646,594	0.95
248,002 DANONE SA	14,155,954	2.03	<i>Luxemburg</i>	<i>1,401,388</i>	<i>0.20</i>
46,609 EIFFAGE	3,997,188	0.57	30,105 EUROFINS SCIENTIFIC SE	1,401,388	0.20
8,577 ESSILOR LUXOTTICA SA	1,725,692	0.25	<i>Niederlande</i>	<i>78,627,895</i>	<i>11.26</i>
75,718 LA FRANCAISE DES JEUX SA	2,407,832	0.34	29,789 HEINEKEN HOLDING NV	2,193,960	0.31
			89,437 HEINEKEN NV	8,076,161	1.16
			135,705 JDE PEETS B V	2,524,113	0.36
			521,687 KONINKLIJKE AHOLD DELHAIZE	14,393,344	2.06
			4,351,930 KONINKLIJKE KPN NV	15,579,909	2.23
			261,094 QIAGEN NV	10,065,174	1.44
			85,840 RANDSTAD HOLDING NV	3,633,607	0.52
			82,224 SIGNIFY NV	1,915,819	0.27
			111,541 STELLANTIS NV	2,060,832	0.30

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
117,474 WOLTERS KLUWER CVA	18,184,976	2.61
<i>Norwegen</i>	<i>5,078,691</i>	<i>0.73</i>
262,019 NORSK HYDRO ASA	1,526,904	0.22
131,766 YARA INTERNATIONAL ASA	3,551,787	0.51
<i>Österreich</i>	<i>2,029,058</i>	<i>0.29</i>
27,550 VERBUND A	2,029,058	0.29
<i>Portugal</i>	<i>4,901,175</i>	<i>0.70</i>
1,400,736 EDP - ENERGIAS DE PORTUGAL	4,901,175	0.70
<i>Schweden</i>	<i>13,855,894</i>	<i>1.98</i>
208,713 BIOVITRUM	5,215,067	0.74
101,249 BOLIDEN AB	3,024,981	0.43
98,305 ESSITY AB	2,350,659	0.34
88,830 HOLMEN AB	3,265,187	0.47
<i>Schweiz</i>	<i>120,000,808</i>	<i>17.19</i>
42,999 ABB LTD-NOM	2,228,867	0.32
46,101 ALCON INC	3,840,114	0.55
7,178 BUCHER INDUSTRIES AG-NOM	2,698,132	0.39
109,097 CLARIANT (NAMEN)	1,601,819	0.23
51,968 COCA COLA HBC	1,636,992	0.23
41,960 DKSH HOLDING	2,644,693	0.38
23,513 FLUGHAFEN ZUERICH AG	4,851,288	0.69
47,221 GALENICA SANTE LTD	3,606,360	0.52
10,727 HELVETIA HOLDING LTD	1,353,336	0.19
44,145 HOLCIM LTD	3,649,681	0.52
22,159 LOGITECH INTERNATIONAL NOM	1,999,959	0.29
102,733 NESTLE SA	9,784,197	1.40
193,423 NOVARTIS AG-NOM	19,315,186	2.77
74,533 ROCHE HOLDING LTD	19,309,468	2.77
11,445 SCHINDLER HOLDING PS	2,683,434	0.38
11,182 SFS GROUP SA	1,386,357	0.20
44,959 SGS LTD	3,734,718	0.53
2,003 SIEGFRIED HOLDING AG	1,940,500	0.28
43,136 SWISS RE AG	4,994,200	0.72
29,358 SWISSCOM N	15,409,863	2.21
22,778 ZURICH INSURANCE GROUP AG	11,331,644	1.62
<i>Spanien</i>	<i>36,420,779</i>	<i>5.22</i>
135,782 ACS	5,469,299	0.78
37,604 AENA SME SA	7,069,552	1.01
580,592 CAIXABANK	2,869,866	0.41
198,509 INDITEX	9,202,877	1.32
723,602 REDEIA CORPORACION SA	11,809,185	1.70
Gesamtwertpapierbestand	668,722,577	95.78

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	132,535,490	99.62	36,554 AXA SA	1,117,456	0.84
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	132,535,385	99.62	2,979 BOUYGUES	89,281	0.07
Aktien	132,535,385	99.62	547 CAPGEMINI SE	101,578	0.08
<i>Belgien</i>	367,367	0.28	4,082 CARREFOUR SA	53,882	0.04
6,788 ANHEUSER BUSCH INBEV SA/NV	367,367	0.28	11,487 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	414,796	0.31
<i>Bermuda</i>	813,186	0.61	10,749 COMPAGNIE DE SAINT-GOBAIN SA	780,592	0.59
59,953 HISCOX LTD	813,186	0.61	9,018 DANONE SA	514,747	0.39
<i>Dänemark</i>	9,021,404	6.78	4,487 DASSAULT SYSTEMES SE	158,391	0.12
5,969 CARLSBERG B	668,821	0.50	4,540 EIFFAGE	389,350	0.29
3,444 COLOPLAST B	386,359	0.29	43,612 ENGIE SA	581,566	0.44
17,469 DANSKE BANK A/S	486,067	0.37	546 HERMES INTERNATIONAL	1,168,440	0.88
44,580 NOVO NORDISK AS	6,011,390	4.52	4,014 LA FRANCAISE DES JEUX SA	127,645	0.10
6,357 NOVONESIS A/S	363,223	0.27	4,324 LEGRAND	400,575	0.30
4,301 PANDORA AB	606,152	0.46	5,299 LOREAL SA	2,172,856	1.62
1,202 RINGKJOBING LANDBOBANK	187,937	0.14	2,618 LVMH MOET HENNESSY LOUIS VUITTON SE	1,868,205	1.39
6,315 TOPDANMARK	311,455	0.23	101,173 ORANGE	946,372	0.71
<i>Deutschland</i>	15,597,064	11.72	3,237 PUBLICIS GROUPE	321,693	0.24
5,582 ALLIANZ SE-NOM	1,448,529	1.09	32,262 REXEL	779,450	0.59
7,507 BASF SE	339,204	0.25	5,417 SAFRAN	1,069,316	0.80
3,729 BAYERISCHE MOTORENWERKE	329,569	0.25	14,102 SANOFI	1,268,334	0.95
1,483 BECHTLE	65,163	0.05	4,501 SCHNEIDER ELECTRIC SA	1,009,574	0.76
1,085 BEIERSDORF	148,157	0.11	13,663 SOCIETE GENERALE SA	299,493	0.23
9,507 BRENNTAG AG	598,561	0.45	11,474 SPIE SA	387,592	0.29
13,051 COMMERZBANK	185,128	0.14	8,616 THALES SA	1,288,092	0.97
8,877 CONTINENTAL AG	469,593	0.35	21,672 TOTAL ENERGIES SE	1,350,816	1.02
3,859 DEUTSCHE BOERSE AG	737,455	0.55	8,874 VINCI SA	873,024	0.66
10,761 DEUTSCHE POST AG-NOM	406,658	0.31	<i>Großbritannien</i>	30,036,170	22.57
71,537 DEUTSCHE TELEKOM AG-NOM	1,679,689	1.26	23,264 3I GROUP	841,274	0.63
50,608 E.ON SE	620,201	0.47	3,501 ASSOCIATED BRITISH FOODS	102,158	0.08
1,529 HANNOVER RUECK SE	361,914	0.27	18,210 ASTRAZENECA PLC	2,653,803	1.98
1,097 HEIDELBERG MATERIALS AG	106,212	0.08	16,714 AUTO TRADER GROUP PLC	157,944	0.12
2,811 HENKEL KGAA VZ PFD	233,931	0.18	134,365 BALFOUR BEATTY	578,759	0.44
32,880 INFINEON TECHNOLOGIES AG-NOM	1,127,948	0.85	289,135 BARCLAYS PLC	712,394	0.54
14,458 MERCEDES BENZ GROUP AG	933,553	0.70	20,350 BIG YELLOW GROUP REIT	281,782	0.21
2,632 MUENCHENER RUECKVERSICHERUNGS AG-NOM	1,229,144	0.92	297,672 BP PLC	1,668,382	1.25
17,864 SAP SE	3,385,586	2.55	73,783 BRITVIC	1,027,749	0.77
6,286 SIEMENS AG-NOM	1,092,004	0.82	17,112 BUNZL	607,503	0.46
938 VOLKSWAGEN AG PFD	98,865	0.07	136,006 CENTRICA PLC	216,397	0.16
<i>Finnland</i>	2,289,042	1.72	47,909 COMPASS GROUP PLC	1,220,539	0.92
9,387 ELISA OYJ	402,139	0.30	43,113 DIAGEO	1,265,906	0.95
4,806 HUHTAMAKI OYJ	180,033	0.14	105,584 GSK PLC	1,904,709	1.43
261,282 NOKIA OYJ	929,772	0.70	242,745 HALEON PLC	923,625	0.69
19,379 SAMPO OYJ A	777,098	0.58	23,266 HIKMA PHARMACEUTICALS	518,913	0.39
<i>Frankreich</i>	21,535,812	16.19	209,073 HSBC HOLDINGS PLC	1,686,442	1.27
9,401 AIR LIQUIDE	1,516,193	1.14	79,848 IG GROUP HOLDINGS	771,310	0.58
734 ALTEN	75,235	0.06	29,316 IMI PLC	609,936	0.46
5,068 ARKEMA	411,268	0.31	6,191 INTERTEK GROUP	350,058	0.26
			127,434 LEGAL & GENERAL GROUP	341,187	0.26
			10,319 LONDON STOCK EXCHANGE	1,144,054	0.86
			64,688 NATIONAL GRID PLC	673,393	0.51
			1,736 NEXT PLC	185,015	0.14
			19,204 RECKITT BENCKISER GROUP PLC	969,883	0.73

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
10,738 RELX PLC	461,304	0.35	11,980 VOESTALPINE AG	302,136	0.23
29,673 RELX PLC	1,273,575	0.96	24,243 WIENERBERGER	750,563	0.56
6,746 RIO TINTO PLC	413,823	0.31	<i>Schweden</i>	4,814,292	3.62
83,218 ROLLS-ROYCE HOLDINGS PLC	448,357	0.34	26,714 AAK AB	731,046	0.55
15,365 SAGE GRP	197,261	0.15	31,484 ATLAS COPCO AB SEK (ISIN SE0017486897)	474,757	0.36
98,983 SHELL PLC	3,325,333	2.49	5,818 ESSITY AB	139,119	0.10
17,802 SMITH & NEPHEW	205,893	0.15	1,201 EVOLUTION AB	116,820	0.09
53,272 SSE PLC	1,124,376	0.85	12,094 INDUSTRIVARDEN AB A	384,238	0.29
123,630 TESCO PLC	446,197	0.34	26,539 INVESTOR AB	678,557	0.51
11,248 UNILEVER	576,429	0.43	67,934 SEB A	936,711	0.70
2,935 UNILEVER PLC	150,507	0.11	4,156 SKF AB-B SHS	77,920	0.06
<i>Irland</i>	983,518	0.74	9,670 SWEDBANK A SHS A	185,817	0.14
6,191 CRH PLC	430,526	0.32	2,474 TRELLEBORG AB	89,892	0.07
9,678 RYANAIR HOLDINGS PLC	158,042	0.12	41,842 VOLVO AB-B SHS	999,415	0.75
9,494 SMURFIT KAPPA	394,950	0.30	<i>Schweiz</i>	18,090,925	13.60
<i>Italien</i>	5,811,493	4.37	22,344 ABB LTD-NOM	1,158,208	0.87
19,684 ASSICURAZIONI GENERALI	458,440	0.34	5,013 CIE FINANCIERE RICHEMONT SA	730,049	0.55
189,523 ENEL SPA	1,230,763	0.93	38,471 CLARIANT (NAMEN)	564,851	0.42
18,183 ENI SPA	260,999	0.20	4,969 COCA COLA HBC	156,524	0.12
19,134 FINECOBANK	266,345	0.20	3,358 DSM FIRMENICH LTD	354,605	0.27
282,091 INTESA SANPAOLO SPA	979,138	0.74	1,193 HELVETIA HOLDING LTD	150,511	0.11
28,518 LEONARDO AZIONE POST RAGGRUPPAMENTO	618,270	0.46	3,337 LOGITECH INTERNATIONAL NOM	301,181	0.23
6,196 MEDIOBANCA SPA	84,823	0.06	31,154 NESTLE SA	2,967,078	2.23
12,488 MONCLER SPA	712,565	0.54	24,807 NOVARTIS AG-NOM	2,477,223	1.86
5,935 RECORDATI INDUSTRIA CHIMICA E	289,035	0.22	379 PARTNERS GROUP HOLDING N	454,147	0.34
26,329 UNICREDIT SPA	911,115	0.68	787 ROCHE HOLDING	223,748	0.17
<i>Luxemburg</i>	475,376	0.36	12,254 ROCHE HOLDING LTD	3,174,676	2.39
22,245 ARCELORMITTAL SA	475,376	0.36	35,156 SANDOZ GROUP LTD	1,187,868	0.89
<i>Niederlande</i>	13,023,452	9.79	6,147 SGS LTD	510,628	0.38
376 ADYEN BV	418,563	0.31	1,492 SONOVA HOLDING AG	430,070	0.32
8,255 AIRBUS BR BEARER SHS	1,058,786	0.80	1,998 STRAUMANN HOLDING LTD	230,910	0.17
2,249 ASM INTERNATIONAL NV	1,600,838	1.21	2,617 SWISS RE AG	302,991	0.23
4,338 ASML HOLDING N.V.	4,182,701	3.15	55,496 UBS GROUP INC NAMEN AKT	1,524,188	1.15
1,749 FERRARI NV	665,844	0.50	2,395 ZURICH INSURANCE GROUP AG	1,191,469	0.90
36,250 KONINKLIJKE AHOLD DELHAIZE	1,000,138	0.75	<i>Spanien</i>	5,466,659	4.11
11,539 QIAGEN NV	444,828	0.33	1,054 AENA SME SA	198,152	0.15
49,135 STELLANTIS NV	907,818	0.68	2,613 AMADEUS IT GROUP SA	162,372	0.12
30,131 STMICROELECTRONICS NV	1,110,779	0.84	104,906 BANCO BILBAO VIZCAYA ARGENTA	981,081	0.74
34,148 UNIVERSAL MUSIC GROUP NV	948,631	0.71	338,405 BANCO SANTANDER SA	1,465,462	1.09
4,422 WOLTERS KLUWER CVA	684,526	0.51	7,366 ENDESA	129,163	0.10
<i>Norwegen</i>	2,344,414	1.76	21,763 IBERDROLA SA	263,659	0.20
4,206 AKER BP SHS	100,326	0.08	22,337 INDITEX	1,035,543	0.78
16,133 DNB BANK ASA	296,463	0.22	37,888 REPSOL	558,280	0.42
16,418 EQUINOR ASA	437,300	0.33	169,936 TELEFONICA SA	672,947	0.51
14,026 KONGSBERG GRUPPEN ASA	1,069,327	0.79	Aktien/Anteile aus OGAW/OGA	105	0.00
8,095 ORKLA ASA	61,538	0.05	Aktien/Anteile aus Investmentfonds	105	0.00
35,581 TELENOR	379,460	0.29	<i>Frankreich</i>	105	0.00
<i>Österreich</i>	1,865,211	1.40	0.001 AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	105	0.00
18,366 ERSTE GROUP BANK	812,512	0.61	Gesamtwertpapierbestand	132,535,490	99.62

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	254,376,734	99.89	125,200 ASAHI KASEI	802,055	0.31
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	250,626,891	98.42	64,100 ASTELLAS PHARMA INC	633,588	0.25
Aktien	250,626,891	98.42	17,100 BRIDGESTONE CORP	672,051	0.26
<i>Australien</i>	<i>1,423,189</i>	<i>0.56</i>	82,700 CANON INC	2,238,442	0.88
588,683 TELSTRA CORPORATION LTD	1,423,189	0.56	69,900 CENTRAL JAPAN RAILWAY	1,509,155	0.59
<i>Bermuda</i>	<i>1,240,167</i>	<i>0.49</i>	3,900 HIROSE ELECTRIC	430,828	0.17
1,713 EVEREST GROUP LTD	652,859	0.26	25,900 KAO CORP	1,050,426	0.41
16,600 JARDINE MATHESON HOLDINGS	587,308	0.23	160,700 KDDI CORP	4,249,769	1.67
<i>Dänemark</i>	<i>556,981</i>	<i>0.22</i>	122,300 KIRIN HOLDINGS CO LTD	1,576,078	0.62
3,854 NOVO NORDISK AS	556,981	0.22	68,000 KYOCERA CORP	782,681	0.31
<i>Deutschland</i>	<i>8,713,578</i>	<i>3.42</i>	68,900 KYOWA HAKKO KIRIN	1,176,817	0.46
14,003 BEIERSDORF	2,049,304	0.80	53,200 MAC DONALD'S HOLDINGS JPN	2,096,780	0.82
109,044 DEUTSCHE TELEKOM AG-NOM	2,744,058	1.08	30,300 NINTENDO CO LTD	1,611,630	0.63
15,379 HENKEL KGAA VZ PFD	1,371,669	0.54	10,000 OBIC	1,289,320	0.51
9,400 SAP SE	1,909,310	0.75	44,000 ONO PHARMACEUTICAL	600,808	0.24
8,377 SCOUT 24 AG	639,237	0.25	25,200 OTSUKA HOLDINGS CO LTD	1,060,574	0.42
<i>Finnland</i>	<i>2,128,120</i>	<i>0.84</i>	23,900 SCSK	477,376	0.19
22,382 ELISA OYJ	1,027,642	0.41	7,900 SECOM CO LTD	466,407	0.18
13,684 ORION NEW B	584,580	0.23	41,500 SEKISUI CHEMICAL CO LTD	574,282	0.23
12,004 SAMPO OYJ A	515,898	0.20	76,300 SEKISUI HOUSE LTD	1,690,022	0.66
<i>Frankreich</i>	<i>6,864,894</i>	<i>2.70</i>	26,900 SHIONOGI & CO LTD	1,049,679	0.41
10,553 DANONE SA	645,585	0.25	22,700 SUNTORY BEVERAGE AND FOOD LIMITED	805,352	0.32
226,832 ORANGE	2,274,025	0.89	19,600 TOHO CO LTD	573,159	0.23
25,691 SANOFI	2,476,437	0.98	51,900 TOKYU CORP	571,720	0.22
6,653 THALES SA	1,065,988	0.42	96,800 USS	814,490	0.32
38,529 VIVENDI	402,859	0.16	28,400 WEST JAPAN RAILWAY CO	528,770	0.21
<i>Großbritannien</i>	<i>3,762,456</i>	<i>1.48</i>	27,700 YAMATO HOLDINGS	304,535	0.12
4,733 ASTRAZENECA PLC	739,246	0.29	<i>Kaimaninseln</i>	<i>1,285,558</i>	<i>0.50</i>
14,252 BUNZL	542,272	0.21	160,000 CK HUTCHISON HOLDINGS LTD	766,450	0.30
22,075 COMPASS GROUP PLC	602,739	0.24	788,500 WH GROUP LTD	519,108	0.20
63,671 PEARSON	797,447	0.31	<i>Kanada</i>	<i>5,435,191</i>	<i>2.13</i>
50,145 SMITHS GROUP	1,080,752	0.43	22,600 CGI INC	2,255,262	0.88
<i>Hongkong (China)</i>	<i>2,013,086</i>	<i>0.79</i>	14,300 PEMBINA PIPELINE	529,939	0.21
372,000 POWER ASSETS HOLDINGS LTD -H-	2,013,086	0.79	15,400 ROYAL BANK OF CANADA	1,638,509	0.64
<i>Irland</i>	<i>2,435,757</i>	<i>0.96</i>	6,000 THOMSON REUTERS CORP	1,011,481	0.40
2,475 LINDE PLC	1,088,619	0.43	<i>Niederlande</i>	<i>5,630,787</i>	<i>2.21</i>
5,139 WILLIS TOWERS — SHS	1,347,138	0.53	17,269 JDE PEETS B V	344,250	0.14
<i>Israel</i>	<i>2,318,250</i>	<i>0.91</i>	34,073 KONINKLIJKE AHOLD DELHAIZE	1,007,524	0.40
14,050 CHECK POINT SOFTWARE TECHNOLOGIES	2,318,250	0.91	690,315 KONINKLIJKE KPN NV	2,648,646	1.03
<i>Japan</i>	<i>30,209,629</i>	<i>11.86</i>	9,827 WOLTERS KLUWER CVA	1,630,367	0.64
17,700 ASAHI GLASS CO LTD	572,835	0.22	<i>Schweiz</i>	<i>14,139,985</i>	<i>5.55</i>
			16,406 CHUBB LIMITED	4,185,007	1.64
			48,468 NOVARTIS AG-NOM	5,187,276	2.04
			12,595 ROCHE HOLDING LTD	3,497,143	1.37
			2,383 ZURICH INSURANCE GROUP AG	1,270,559	0.50
			<i>Schweden</i>	<i>377,271</i>	<i>0.15</i>
			14,088 BIOVITRUM	377,271	0.15
			<i>Spanien</i>	<i>5,044,092</i>	<i>1.98</i>
			4,477 AENA SME SA	902,066	0.35

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	USD			USD	
165,601 CAIXABANK	877,298	0.34	927 MASTERCARD INC SHS A	408,900	0.16
20,913 INDITEX	1,039,090	0.41	16,213 MC DONALD'S CORP	4,131,397	1.62
127,245 REDEIA CORPORACION SA	2,225,638	0.88	39,534 MERCK AND CO INC	4,891,936	1.91
Vereinigte Staaten von Amerika	157,047,900	61.67	4,306 MICROSOFT CORP	1,924,567	0.76
23,447 ABBVIE INC	4,018,112	1.58	30,997 MONDELEZ INTERNATIONAL	2,028,444	0.80
3,751 A.J.GALLAGHER	972,334	0.38	10,499 MOTOROLA SOLUTIONS INC	4,054,189	1.59
4,078 AMETEK	679,762	0.27	2,361 OREILLY AUTOMOTIVE INC	2,493,358	0.98
7,143 AMGEN INC	2,231,830	0.88	3,539 PACKAGING CORP. OF AMERICA	646,221	0.25
29,774 AMPHENOL CORPORATION-A	2,005,874	0.79	5,953 PAYCHEX INC	705,788	0.28
4,901 ASSURANT	814,350	0.32	16,972 PEPSICO INC	2,799,192	1.10
21,983 ATMOS ENERGY CORP	2,564,317	1.01	15,505 PFIZER INC	433,985	0.17
2,600 AUTOMATIC DATA PROCESSING INC	620,594	0.24	5,157 PHILLIPS 66	728,272	0.29
357 AUTOZONE INC	1,059,073	0.42	22,089 PROCTER AND GAMBLE CO	3,642,918	1.43
2,002 BIOGEN INC	464,104	0.18	12,327 PROGRESSIVE CORP	2,562,044	1.01
4,469 BIOMARIN PHARMACEUTICAL INC	367,933	0.14	30,204 ROLLINS	1,473,955	0.58
13,549 BOSTON SCIENTIFIC CORP	1,043,815	0.41	6,523 RTX CORPORATION	655,170	0.26
16,803 BRISTOL MYERS SQUIBB CO	697,829	0.27	7,881 SEMPRA ENERGY	599,508	0.24
3,532 BROADRIDGE FINANCIAL SOLUTIONS	695,981	0.27	3,505 SNAP ON INC	916,207	0.36
29,966 CAMPBELL SOUP CO	1,354,164	0.53	4,991 SYSCO CORP	355,758	0.14
7,369 CBOE GLOBAL MARKETS INC	1,253,172	0.49	1,265 TELEDYNE TECHNOLOGIES INC.	490,871	0.19
10,871 CF INDUSTRIES HOLDINGS INC	805,867	0.32	1,608 THE CIGNA GROUP	531,315	0.21
6,750 CHEVRON CORP	1,055,903	0.41	4,893 THE HERSHEY CO	899,040	0.35
1,543 CINTAS CORP	1,080,501	0.42	672 THERMO FISHER SCIE	371,515	0.15
99,360 CISCO SYSTEMS INC	4,720,593	1.84	21,264 TJX COMPANIES INC	2,343,080	0.92
9,153 CME GROUP INC	1,799,480	0.71	31,157 T-MOBILE US INC	5,489,239	2.15
70,714 COCA-COLA CO	4,500,946	1.77	13,305 TRAVELERS COMPANIES INC	2,704,907	1.06
20,070 COGNIZANT TECH SO-A	1,364,760	0.54	3,734 UNITED THERAPEUTICS CORP	1,189,466	0.47
50,318 COLGATE PALMOLIVE CO	4,880,846	1.91	3,975 UNITEDHEALTH GROUP	2,024,746	0.80
52,717 CONSOLIDATED EDISON INC	4,712,899	1.84	7,952 VERISIGN	1,413,866	0.56
2,123 DANAHER CORP	530,389	0.21	2,221 VERISK ANALYTICS INC	598,671	0.24
3,628 DARDEN RESTAURANTS INC	548,699	0.22	63,494 VERIZON COMMUNICATIONS INC	2,620,397	1.03
17,414 DUKE ENERGY	1,745,405	0.69	4,340 VERTEX PHARMACEUTICALS INC	2,034,245	0.80
25,589 ELECTRONIC ARTS INC	3,565,315	1.40	7,704 VISA INC-A	2,020,913	0.79
10,351 EXPEDIT INTL WASH	1,291,701	0.51	3,724 WABTEC	588,057	0.23
13,491 EXXON MOBIL CORP	1,552,949	0.61	68,238 WALMART INC	4,620,394	1.81
16,704 FASTENAL CO	1,049,679	0.41	26,511 WASTE MANAGEMENT INC	5,657,446	2.21
3,733 FISERV INC	556,217	0.22	28,518 WILLIAMS COMPANIES INC	1,212,300	0.48
8,247 F5 INC	1,420,381	0.56	19,631 W.R.BERKLEY CORP.	1,542,604	0.61
45,926 GENERAL MILLS INC	2,906,657	1.14	11,431 YUM BRANDS INC	1,512,779	0.59
18,395 GILEAD SCIENCES INC	1,262,081	0.50	Aktien/Anteile aus OGAW/OGA	3,749,843	1.47
13,660 GLOBE LIFE INC	1,123,945	0.44	Aktien/Anteile aus Investmentfonds	3,749,843	1.47
1,917 HUMANA	716,287	0.28	<i>Luxemburg</i>	<i>3,749,843</i>	<i>1.47</i>
18,087 INCYTE	1,096,434	0.43	1,713 AMUNDI FUNDS CASH USD Z USD C	1,890,503	0.74
15,863 INTL BUSINESS MACHINES CORP	2,744,616	1.08	1,555 AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	1,859,340	0.73
4,554 JM SMUCKER	496,523	0.19	Gesamtwertpapierbestand	254,376,734	99.89
27,800 JUNIPER NETWORKS	1,013,588	0.40			
34,559 KELLANOVA	1,993,363	0.78			
35,473 KEURIG DR PEPPER INC	1,184,798	0.47			
6,822 KIMBERLY-CLARK CORP	943,005	0.37			
82,651 KINDER MORGAN	1,643,102	0.65			
55,945 KRAFT HEINZ CO/THE	1,802,548	0.71			
65,224 KROGER CO	3,255,982	1.28			
7,221 MARSH & MCLENNAN COMPANIES	1,521,537	0.60			

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	130,943,811	98.97			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	130,943,811	98.97			
Aktien	130,943,811	98.97			
<i>Australien</i>	<i>2,047,666</i>	<i>1.55</i>			
8,284 ANZ BANKING GROUP	156,235	0.11	3,905 DAIMLER TRUCK HOLDING AG	155,563	0.12
3,026 ARISTOCRAT LEISURE	100,559	0.08	264 DEUTSCHE BOERSE AG	54,070	0.04
9,555 BHP GROUP LTD	272,351	0.20	1,227 DEUTSCHE POST AG-NOM	49,695	0.04
3,379 BLUESCOPE STEEL LTD	46,103	0.03	11,175 DEUTSCHE TELEKOM AG-NOM	281,215	0.21
5,674 BRAMBLES LIMITED	55,059	0.04	568 HANNOVER RUECK SE	144,092	0.11
701 CAR GROUP LIMITED	16,503	0.01	413 HEIDELBERG MATERIALS AG	42,856	0.03
290 COCHLEAR LIMITED	64,329	0.05	373 HENKEL KGAA VZ PFD	33,268	0.03
6,006 COLES GRP RG LTD	68,308	0.05	5,638 INFINEON TECHNOLOGIES AG-NOM	207,289	0.16
2,423 COMMONWEALTH BANK OF AUSTRALIA	206,123	0.15	2,753 MERCEDES BENZ GROUP AG	190,516	0.14
584 CSL LTD	115,137	0.09	449 MUENCHENER RUECKVERSICHERUNGS AG-NOM	224,728	0.17
2,657 FORTESCUE LTD	37,991	0.03	3,634 RWE AG	124,437	0.09
3,809 GOODMAN GRP REIT	88,397	0.07	2,122 SAP SE	431,016	0.32
4,620 IGO NL	17,402	0.01	1,888 SIEMENS AG-NOM	351,516	0.26
151 MACQUARIE GROUP LIMITED	20,642	0.02	1,248 VOLKSWAGEN AG PFD	140,977	0.11
19,404 MEDIBANK	48,336	0.04	<i>Finnland</i>	<i>62,050</i>	<i>0.05</i>
2,310 NORTEN STAR RESOURCES	20,055	0.02	10,286 NOKIA OYJ	39,229	0.03
4,122 ORICA	49,193	0.04	531 SAMPO OYJ A	22,821	0.02
1,207 ORIGIN ENERGY	8,754	0.01	<i>Frankreich</i>	<i>3,633,392</i>	<i>2.75</i>
20,011 PILBARA MINERALS LTD	41,028	0.03	1,400 AIR LIQUIDE	241,993	0.18
10,960 QANTAS AIRWAYS LTD	42,819	0.03	5,357 AXA SA	175,514	0.13
3,617 QBE INSURANCE GROUP LTD	42,007	0.03	3,321 BOUYGUES	106,672	0.08
147 REA GROUP REIT	19,307	0.01	757 CAPGEMINI SE	150,661	0.11
770 RIO TINTO LTD	61,194	0.05	7,815 CARREFOUR SA	110,560	0.08
13,048 SANTOS	66,749	0.05	130 CHRISTIAN DIOR SE	93,558	0.07
10,436 TELSTRA CORPORATION LTD	25,230	0.02	4,402 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	170,361	0.13
2,963 WESFARMERS LTD	128,979	0.10	2,381 COMPAGNIE DE SAINT-GOBAIN SA	185,314	0.14
2,771 WESTPAC BANKING CORP	50,391	0.04	1,141 DANONE SA	69,801	0.05
4,812 WOODSIDE ENERGY GROUP LTD	90,657	0.07	311 DASSAULT SYSTEMES SE	11,766	0.01
3,892 WOOLWORTHS GROUP LTD	87,828	0.07	56 HERMES INTERNATIONAL	128,439	0.10
<i>Bermuda</i>	<i>24,871</i>	<i>0.02</i>	1,630 LEGRAND	161,838	0.12
7,700 HONGKONG LAND HOLDINGS	24,871	0.02	850 LOREAL SA	373,551	0.29
<i>Curacao</i>	<i>1,001,584</i>	<i>0.76</i>	304 LVMH MOET HENNESSY LOUIS VUITTON SE	232,499	0.18
21,229 SLB	1,001,584	0.76	13,185 ORANGE	132,182	0.10
<i>Dänemark</i>	<i>1,119,164</i>	<i>0.85</i>	369 PUBLICIS GROUPE	39,302	0.03
7,744 NOVO NORDISK AS	1,119,164	0.85	4,057 REXEL	105,050	0.08
<i>Deutschland</i>	<i>3,281,959</i>	<i>2.48</i>	605 SAFRAN	127,996	0.10
1,032 ALLIANZ SE-NOM	287,019	0.22	1,420 SANOFI	136,878	0.10
1,148 BAYERISCHE MOTOREN WERKE PFD	101,444	0.08	1,165 SCHNEIDER ELECTRIC SA	280,058	0.21
1,604 BAYERISCHE MOTORENWERKE	151,933	0.11	6,083 SOCIETE GENERALE SA	142,906	0.11
2,219 BECHTLE	104,499	0.08	4,316 TOTAL ENERGIES SE	288,318	0.22
104 BEIERSDORF	15,220	0.01	1,595 VINCI SA	168,175	0.13
1,535 BRENNTAG AG	103,578	0.08	<i>Großbritannien</i>	<i>4,900,413</i>	<i>3.70</i>
1,535 CONTINENTAL AG	87,028	0.07	5,276 3I GROUP	204,480	0.15
			4,334 ASSOCIATED BRITISH FOODS	135,539	0.10
			2,790 ASTRAZENECA PLC	435,769	0.33
			1,525 AUTO TRADER GROUP PLC	15,445	0.01
			53,627 BARCLAYS PLC	141,611	0.11
			19,410 BARRATT DEVELOPMENTS	115,858	0.09
			53,247 BP PLC	319,850	0.24
			3,279 BUNZL	124,762	0.09

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	USD			USD	
70,640 CENTRICA PLC	120,458	0.09	2,000 CHUGAI PHARM	71,068	0.05
7,303 COMPASS GROUP PLC	199,402	0.15	700 DAITO TRUST CONSTRUCTION CO LTD	72,171	0.05
2,131 DIAGEO	67,061	0.05	3,800 DAIWA HOUSE INDUSTRY	96,311	0.07
13,199 GSK PLC	255,191	0.19	1,100 DENSO CORP	17,082	0.01
51,252 HSBC HOLDINGS PLC	443,076	0.33	300 DISCO CORPORATION	113,838	0.09
605 LONDON STOCK EXCHANGE	71,888	0.05	1,200 ENEOS HOLDINGS INC	6,166	0.00
520 MONDI PLC	9,981	0.01	2,100 FUJIFILM HOLDINGS CORP	49,112	0.04
9,515 NATIONAL GRID PLC	106,157	0.08	5,000 FUJITSU LIMITED	78,236	0.06
1,223 NEXT PLC	139,694	0.11	8,500 HITACHI LTD	190,280	0.14
2,599 RECKITT BENCKISER GROUP PLC	140,678	0.11	13,300 HONDA MOTOR CO LTD	142,211	0.11
5,168 RELX PLC	237,727	0.18	1,000 HOYA CORP	116,281	0.09
19,292 ROLLS-ROYCE HOLDINGS PLC	111,398	0.08	7,600 INPEX CORPORATION	111,831	0.08
2,359 SAGE GRP	32,459	0.02	6,400 ISUZU MOTORS LTD	84,784	0.06
23,121 SHELL PLC	832,482	0.64	4,400 JAPAN AIRLINES	69,436	0.05
7,381 SSE PLC	166,963	0.13	1,200 JFE HOLDINGS	17,273	0.01
64,243 TAYLOR WINPEY PLC	115,438	0.09	800 KAO CORP	32,446	0.02
44,113 TESCO PLC	170,633	0.13	5,400 KAWASAKI KISEN KAISHA LTD	78,553	0.06
3,394 UNILEVER	186,413	0.14	5,600 KDDI CORP	148,094	0.11
<i>Hongkong (China)</i>	440,326	0.33	100 KEYENCE CORP	43,858	0.03
22,000 BOC HONG KONG HOLDINGS LTD -H-	67,769	0.05	1,100 KOBE BUSSAN CO LTD	24,508	0.02
7,500 CLP HOLDINGS LTD -H-	60,615	0.05	500 KOMATSU LTD	14,519	0.01
8,000 GALAXY ENTERTAINMENT GROUP L -H-	37,298	0.03	300 LASERTEC	67,307	0.05
28,000 HANG LUNG PROPERTIES LTD -H-	23,885	0.02	5,300 MATSUKIYOCOCOKARA CO	76,110	0.06
188 HKG EXCHANGES & CLEARING LTD -H-	6,025	0.00	7,700 MAZDA MOTOR CORP	74,482	0.06
21,000 HKT TRUST AND HKT LTD-SS -H-	23,562	0.02	1,000 MITSUBISHI ELECTRIC CORP	15,961	0.01
9,000 POWER ASSETS HOLDINGS LTD -H-	48,704	0.04	12,600 MITSUBISHI HC CAPITAL INC	83,185	0.06
453 SINO LAND -H-	467	0.00	18,800 MITSUBISHI UFJ FINANCIAL GROUP	202,071	0.15
6,700 SUN HUNG KAI PROPERTIES -H-	57,969	0.04	3,000 MITSUI & CO LTD	68,090	0.05
4,500 SWIRE PACIFIC A -H-	39,770	0.03	7,500 MITSUI FUDOSAN CO LTD REIT	68,468	0.05
6,500 TECHTRONIC INDUSTRIES CO LTD -H-	74,262	0.05	1,000 MITSUI O.S.K.LINES LTD	29,952	0.02
<i>Irland</i>	987,212	0.75	6,470 MIZUHO FINANCIAL GROUP INC	135,063	0.10
1,262 ACCENTURE SHS CLASS A	382,903	0.30	5,700 MS AD ASSURANCE	126,678	0.10
2,729 CRH PLC	203,393	0.15	700 MURATA MANUFACTURING CO LTD	14,456	0.01
2,179 JAMES HARDIE INDUSTRIES PLC	68,832	0.05	400 NEC CORP	32,935	0.02
755 LINDE PLC	332,084	0.25	3,100 NINTENDO CO LTD	164,886	0.12
<i>Italien</i>	465,452	0.35	163,300 NIPPON TELEGRAPH & TELEPHONE	154,103	0.12
6,891 ASSICURAZIONI GENERALI	172,007	0.13	3,300 NIPPON YUSEN	96,050	0.07
33,841 ENEL SPA	235,530	0.17	24,700 NISSAN MOTOR CO LTD	83,823	0.06
3,023 ENI SPA	46,506	0.04	1,000 NISSIN FOOD PRODUCTS CO LTD	25,376	0.02
491 LEONARDO AZIONE POST RAGGRUPPAMENTO	11,409	0.01	3,300 NOMURA REAL ESTATE HOLDINGS REIT	82,695	0.06
<i>Japan</i>	7,279,468	5.49	3,900 NP STI & S'TOMO	82,456	0.06
800 ADVANTEST	31,953	0.02	600 OBIC	77,359	0.06
2,300 AISIN CORPORATION	74,965	0.06	4,900 ONO PHARMACEUTICAL	66,908	0.05
2,200 ASahi GROUP HOLDINGS	77,614	0.06	1,100 ORACLE CORP JAPAN	75,905	0.06
1,200 ASahi KASEI	7,687	0.01	1,300 ORIENTAL LAND	36,222	0.03
3,700 BAYCURRENT CONSULTING INC	74,524	0.06	6,000 ORIX CORP	132,488	0.10
3,000 BRIDGESTONE CORP	117,904	0.09	4,400 OTSUKA	84,548	0.06
4,300 BROTHER INDUSTRIES LTD	75,676	0.06	3,000 OTSUKA HOLDINGS CO LTD	126,259	0.10
2,500 CANON INC	67,668	0.05	800 PAN PACIFIC INTERNATIONAL HOL RRG SHS	18,719	0.01
400 CAPCOM CO LTD	7,542	0.01	12,400 PANASONIC HOLDINGS CORPORATION	101,522	0.08
3,000 CENTRAL JAPAN RAILWAY	64,771	0.05	4,500 RECRUIT HOLDING CO LTD	240,779	0.18
			5,500 RENESAS ELECTRONICS CORP	102,881	0.08
			4,500 SCSK	89,883	0.07
			6,100 SEKISUI CHEMICAL CO LTD	84,413	0.06

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	USD			USD	
1,900 SEKISUI HOUSE LTD	42,084	0.03	991 ASML HOLDING N.V.	1,024,081	0.78
1,500 SG HOLDINGS CO LTD	13,824	0.01	401 FERRARI NV	163,614	0.12
500 SHIMADZU CORP	12,511	0.01	5,580 KONINKLIJKE AHOLD DELHAIZE	164,998	0.12
5,400 SHIN-ETSU CHEMICAL CO LTD	209,408	0.16	1,216 PROSUS N V	43,346	0.03
2,200 SHIONOGI & CO LTD	85,847	0.06	8,608 STELLANTIS NV	170,453	0.13
9,600 SOFTBANK CORP	117,240	0.09	6,331 STMICROELECTRONICS NV	250,138	0.20
5,700 SOMPO HOLDINGS SHS	121,718	0.09	192 UNIVERSAL MUSIC GROUP NV	5,716	0.00
2,200 SONY GROUP CORPORATION	186,547	0.14	1,196 WOLTERS KLUWER CVA	198,425	0.15
4,700 SUBARU CORP	99,633	0.08	<i>Norwegen</i>	437,027	0.33
1,700 SUMITOMO ELECTRIC INDUSTRIES	26,447	0.02	4,857 AKER BP SHS	124,167	0.09
2,200 SUMITOMO MITSUI FINANCIAL GRP	146,680	0.11	7,183 DNB BANK ASA	141,467	0.11
10,000 SUZUKI MOTOR CORP	115,069	0.09	6,004 EQUINOR ASA	171,393	0.13
3,200 TIS INC	62,027	0.05	<i>Österreich</i>	155,661	0.12
3,400 TOKIO MARINE HLDGS INC	126,924	0.10	3,283 ERSTE GROUP BANK	155,661	0.12
600 TOKYO ELECTRON LTD	130,175	0.10	<i>Schweden</i>	741,537	0.56
4,400 TOKYO GAS CO LTD	94,505	0.07	3,520 AB INDUSTRIVAERDEN C	118,861	0.09
17,200 TOYOTA MOTOR CORP	351,785	0.28	8,054 ATLAS COPCO AB SEK (ISIN SE0017486889)	151,495	0.11
2,700 TOYOTA TSUSHO CORP	52,570	0.04	232 ESSITY AB	5,946	0.00
9,000 USS	75,727	0.06	1,203 EVOLUTION AB	125,410	0.09
1,500 YAMAHA MOTOR CO LTD	13,885	0.01	3,483 INDUSTRIVARDEN AB A	118,598	0.09
800 YOKOGAWA ELECTRIC CORP	19,346	0.01	7,719 INVESTOR AB	211,522	0.17
3,000 ZOZO RG REGISTERED SHS	75,121	0.06	483 SKF AB-B SHS	9,705	0.01
<i>Kaimaninseln</i>	267,136	0.20	<i>Schweiz</i>	2,761,426	2.09
12,000 CK ASSET HOLDINGS LTD	44,957	0.03	3,313 ABB LTD-NOM	184,052	0.14
12,000 CK HUTCHISON HOLDINGS LTD	57,484	0.04	3,781 COCA COLA HBC	127,647	0.10
739 FUTU HOLDINGS LTD ADR	48,482	0.04	348 DSM FIRMENICH LTD	39,386	0.03
800 SANDS CHINA LTD	1,668	0.00	657 LOGITECH INTERNATIONAL NOM	63,552	0.05
24,000 SITC INTERNATIONAL HOLDINGS CO	65,169	0.05	4,557 NESTLE SA	465,144	0.35
75,000 WH GROUP LTD	49,376	0.04	5,206 NOVARTIS AG-NOM	557,171	0.42
<i>Kanada</i>	6,374,194	4.82	2,746 ROCHE HOLDING LTD	762,458	0.57
1 BARRICK GOLD CORPORATION	17	0.00	4,050 SANDOZ GROUP LTD	146,662	0.11
22,800 BROOKFIELD ASSET MANAGEMENT LTD	867,766	0.66	276 SWISS RE AG	34,247	0.03
3,500 CANADIAN NATIONAL RAILWAY CO	413,492	0.31	10,357 UBS GROUP INC NAMEN AKT	304,863	0.23
8,400 CGI INC	838,239	0.63	143 ZURICH INSURANCE GROUP AG	76,244	0.06
6,500 GEORGE WESTON LTD	934,788	0.71	<i>Singapur</i>	662,775	0.50
39,700 MANULIFE FINANCIAL CORP	1,056,929	0.80	5,000 CAPITALAND ASCENDAS REIT	9,445	0.01
18,900 NUTRIEN LTD	962,112	0.73	5,500 DBS GROUP HOLDINGS LTD	145,245	0.11
19,502 QUEBECOR SUB VTG B	411,413	0.31	46,300 GENTING SINGAPORE LIMITED	29,551	0.02
18,100 SUN LIFE FINANCIAL	887,295	0.67	15,573 OVERSEA-CHINESE BANKING	165,812	0.12
39 TORONTO DOMINION BANK	2,143	0.00	8,600 SEMBCORP INDUSTRIES	30,523	0.02
<i>Luxemburg</i>	113,967	0.09	9,400 SINGAPORE AIRLINES	47,858	0.04
4,976 ARCELORMITTAL SA	113,967	0.09	6,800 SINGAPORE EXCHANGE	47,566	0.04
<i>Neuseeland</i>	53,193	0.04	13,000 SINGAPORE TECHNOLOGIES ENGINEE	41,534	0.03
12,288 SPARK NEW SHS	31,148	0.02	5,500 SINGAPORE TELECOMM	11,160	0.01
242 XERO LTD	22,045	0.02	5,800 UNITED OVERSEAS BANK LTD	134,081	0.10
<i>Niederlande</i>	2,471,649	1.87	<i>Spanien</i>	779,645	0.59
2,802 ABN AMRO GROUP N.V.	46,097	0.03	410 AMADEUS IT GROUP SA	27,305	0.02
1,474 AIRBUS BR BEARER SHS	202,620	0.16	22,799 BANCO SANTANDER SA	105,815	0.08
265 ASM INTERNATIONAL NV	202,161	0.15	6,809 ENDESA	127,962	0.10

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	USD			USD	
9,374 IBERDROLA SA	121,714	0.09	2,027 MCKESSON CORP	1,183,849	0.89
4,761 INDITEX	236,558	0.18	4,747 MERCK AND CO INC	587,679	0.44
10,150 REPSOL	160,291	0.12	6,138 META PLATFORMS INC	3,094,902	2.35
Vereinigte Staaten von Amerika	90,882,044	68.68	9,487 MICROSOFT CORP	4,240,216	3.21
6,389 ABBVIE INC	1,095,841	0.83	281 MOTOROLA SOLUTIONS INC	108,480	0.08
1,336 ADOBE INC	742,201	0.56	2,971 NUCOR CORP	469,656	0.35
18,336 ALPHABET INC	3,339,902	2.53	63,770 NVIDIA CORP	7,878,147	5.96
15,600 ALPHABET INC SHS C	2,861,352	2.16	1,950 ORACLE CORP	275,340	0.21
8,689 AMAZON.COM INC	1,679,149	1.27	1,962 PARKER-HANNIFIN CORP	992,399	0.75
5,591 AMETEK	932,076	0.70	8,152 PEPSICO INC	1,344,509	1.02
2,769 AMGEN INC	865,174	0.65	4,405 PHILLIPS 66	621,854	0.47
19,242 AMPHENOL CORPORATION-A	1,296,334	0.98	5,574 PROCTER AND GAMBLE CO	919,264	0.69
31,785 APPLE INC	6,694,558	5.07	9,209 PULTE HOMES	1,013,911	0.77
1,397 APPLIED MATERIALS INC	329,678	0.25	2,760 QUALCOMM INC	549,737	0.42
2,171 AUTODESK INC	537,214	0.41	3,402 ROSS STORES INC	494,379	0.37
1,841 AUTOMATIC DATA PROCESSING INC	439,428	0.33	1,497 SALESFORCE.COM	384,879	0.29
22,109 BRISTOL MYERS SQUIBB CO	918,187	0.69	13,776 SEI INVESTMENTS	891,169	0.67
1,057 BROADCOM INC	1,697,045	1.28	65 SERVICENOW INC	51,134	0.04
2,981 CADENCE DESIGN SYSTEMS INC	917,403	0.69	3,460 SNAP ON INC	904,409	0.68
7,279 CAPITAL ONE FINANCIAL CORP	1,007,778	0.76	413 S&P GLOBAL INC	184,198	0.14
3,553 CATERPILLAR INC	1,183,504	0.89	3,221 THE CIGNA GROUP	1,064,766	0.80
908 CENCORA INC	204,572	0.15	11,414 TJX COMPANIES INC	1,256,681	0.95
11,708 CENTENE	776,240	0.59	177 UNITEDHEALTH GROUP	90,139	0.07
3,252 CHARTER COMMUNICATIONS INC	972,218	0.73	3,122 VALERO ENERGY CORPORATION	489,405	0.37
12,033 CISCO SYSTEMS INC	571,688	0.43	4,760 VERISIGN	846,328	0.64
19,975 CITIGROUP INC	1,267,614	0.96	7,705 VERIZON COMMUNICATIONS INC	317,754	0.24
23,231 COCA-COLA CO	1,478,653	1.12	2,520 VERTEX PHARMACEUTICALS INC	1,181,174	0.89
29,922 COMCAST CLASS A	1,171,746	0.89	32,628 VICI PROPERTIES INC	934,466	0.71
19,843 COPART	1,074,697	0.81	6,323 VISA INC-A	1,659,598	1.25
970 COSTCO WHOLESALE	824,490	0.62	21,809 WALMART INC	1,476,687	1.12
28,241 CSX CORP	944,661	0.71	Gesamtwertpapierbestand	130,943,811	98.97
14,120 CVS HEALTH CORP	833,927	0.63			
4,853 DR HORTON INC	683,933	0.52			
1,733 ELEVANCE HEALTH INC	939,043	0.71			
169 ELI LILLY & CO	153,009	0.12			
12,020 EXXON MOBIL CORP	1,383,742	1.05			
4,297 FEDEX CORP	1,288,412	0.97			
611 FIRST CITIZENS BANCSHARES INC	1,028,686	0.78			
5,040 F5 INC	868,039	0.66			
4,760 GE AEROSPACE	756,697	0.57			
1,191 GE VERNOVA INC	204,268	0.15			
15,053 GILEAD SCIENCES INC	1,032,786	0.78			
62,488 HEWLETT PACKARD ENTERPRISE	1,322,871	1.00			
832 HOME DEPOT INC	286,408	0.22			
4,082 INTL BUSINESS MACHINES CORP	705,982	0.53			
4,978 JP MORGAN CHASE & CO	1,006,850	0.76			
1,595 KLA CORPORATION	1,315,093	0.99			
20,314 KROGER CO	1,014,278	0.77			
100 LAM RESEARCH CORP	106,485	0.08			
6,419 LENNAR A	962,016	0.73			
6,018 MARATHON PETROLEUM	1,044,003	0.79			
5,411 MARSH & MCLENNAN COMPANIES	1,140,206	0.86			
3,343 MASTERCARD INC SHS A	1,474,798	1.11			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	39,458,429	97.17			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	39,163,829	96.44			
Aktien	2,010,146	4.95			
<i>Deutschland</i>	<i>488,684</i>	<i>1.20</i>			
1,300 ADIDAS NOM	289,900	0.71			
4,757 DELIVERY HERO AG	105,367	0.26			
2,472 DEUTSCHE POST AG-NOM	93,417	0.23			
<i>Frankreich</i>	<i>473,086</i>	<i>1.17</i>			
525 LVMH MOET HENNESSY LOUIS VUITTON SE	374,640	0.93			
777 PERNOD RICARD	98,446	0.24			
<i>Italien</i>	<i>544,319</i>	<i>1.34</i>			
227,558 SAIPEM SPA	544,319	1.34			
<i>Niederlande</i>	<i>504,057</i>	<i>1.24</i>			
1,697 AIRBUS BR BEARER SHS	217,657	0.54			
80,000 KONINKLIJKE KPN NV	286,400	0.70			
Wandelanleihen	37,153,683	91.49			
<i>Deutschland</i>	<i>5,644,767</i>	<i>13.90</i>			
300,000 BECHTLE AKTIENGESellschaft 2.00% 08/12/2030 CV	311,913	0.77			
700,000 DEUTSCHE LUFTHANSA AG 2.00% 17/11/2025 CV	685,902	1.69			
500,000 DUERR AG 0.75% 15/01/2026 CV	472,900	1.16			
500,000 HELLOFRESH SE 0.75% 13/05/2025 CV	482,590	1.19			
200,000 LEG IMMOBILIEN SE 0.40% 30/06/2028 CV	172,942	0.43			
100,000 LEG IMMOBILIEN SE 0.875% 01/09/2025 CV	97,138	0.24			
700,000 MTU AERO ENGINES AG 0.05% 18/03/2027 CV	647,612	1.59			
400,000 NORDEX SE 4.25% 14/04/2030 CV	436,448	1.07			
1,300,000 RAG STIFTUNG 0% 17/06/2026 CV	1,261,273	3.11			
400,000 SGL CARBON SE 5.75% 28/06/2028 CV	406,352	1.00			
700,000 ZALANDO SE 0.05% 06/08/2025 CV	669,697	1.65			
<i>Frankreich</i>	<i>12,365,728</i>	<i>30.46</i>			
22,547 ACCOR SA 0.70% 07/12/2027 CV	1,126,657	2.77			
600,000 BNP PARIBAS SA 0% 13/05/2025 CV	728,892	1.79			
22,808 EDENRED 0% 14/06/2028 CV	1,351,648	3.33			
500,000 ELIS SA 2.25% 22/09/2029 CV	678,885	1.67			
7,604 NEXITY 0.25% 02/03/2025 CV	487,481	1.20			
7,187 SAFRAN SA 0% 01/04/2028 CV	1,517,377	3.74			
1,500,000 SCHNEIDER ELECTRIC SE 1.97% 27/11/2030 CV	1,820,460	4.48			
600,000 SELENA 0% 25/06/2025 CV	575,106	1.42			
1,990 SOITEC 0% 01/10/2025 CV	332,067	0.82			
600,000 SPIE SA 2.00% 17/01/2028 CV	693,228	1.71			
700,000 UBISOFT ENTERTAINMENT 2.375% 15/11/2028 CV	672,910	1.66			
28,553 VEOLIA ENVIRONMENT SA 0% 01/01/2025 CV	895,822	2.21			
1,500,000 WENDEL SE 2.625% 27/03/2026 CV	1,485,195	3.66			
<i>Großbritannien</i>	<i>2,205,003</i>	<i>5.43</i>			
800,000 BARCLAYS BANK PLC LONDON 1.00% 16/02/2029 CV	789,796	1.94			
			500,000 JET2 PLC 1.625% 10/06/2026 CV	571,463	1.41
			800,000 OCADO GROUP PLC 0.875% 09/12/2025 CV	843,744	2.08
			<i>Hongkong (China)</i>	<i>347,562</i>	<i>0.86</i>
			400,000 XIAOMI BEST TIME INTERNATIONAL LIMITED 0% 17/12/2027 CV	347,562	0.86
			<i>Irland</i>	<i>115,400</i>	<i>0.28</i>
			100,000 GLANBIA CO-OPERATIVE SOCIETY LIMITED 1.875% 27/01/2027 CV	115,400	0.28
			<i>Israel</i>	<i>229,724</i>	<i>0.57</i>
			261,000 NICE LTD 0% 15/09/2025 CV	229,724	0.57
			<i>Italien</i>	<i>3,280,448</i>	<i>8.08</i>
			500,000 DIASORIN SPA 0% 05/05/2028 CV	417,005	1.03
			600,000 ENI SPA 2.95% 14/09/2030 CV	614,514	1.51
			400,000 NEXI SPA 0% 24/02/2028 CV	341,800	0.84
			500,000 NEXI SPA 1.75% 24/04/2027 CV	462,665	1.14
			800,000 PIRELLI C SPA 0% 22/12/2025 CV	846,744	2.09
			600,000 SNAM SPA 3.25% 29/09/2028 CV	597,720	1.47
			<i>Luxemburg</i>	<i>369,512</i>	<i>0.91</i>
			400,000 LAGFIN SCA 3.50% 08/06/2028 CV	369,512	0.91
			<i>Niederlande</i>	<i>4,366,948</i>	<i>10.75</i>
			300,000 BE SEMICONDUCTOR INDUSTRIES NV BESI 1.875% 06/04/2029 CV	461,625	1.14
			400,000 MERRILL LYNCH BV 0% 30/01/2026 CV	413,740	1.02
			1,000,000 QIAGEN NV 1.00% 13/11/2024 CV	926,009	2.28
			1,200,000 STMICROELECTRONICS NV 0% 04/08/2025 CV	1,177,931	2.90
			1,400,000 STMICROELECTRONICS NV 0% 04/08/2027 CV	1,387,643	3.41
			<i>Österreich</i>	<i>379,660</i>	<i>0.93</i>
			400,000 AMS OSRAM AG 0% 05/03/2025 CV	379,660	0.93
			<i>Spanien</i>	<i>6,267,483</i>	<i>15.43</i>
			1,400,000 AMADEUS IT GROUP SA 1.50% 09/04/2025 CV	1,669,514	4.11
			600,000 CELLNEX TELECOM SA 0.50% 05/07/2028 CV	610,134	1.50
			2,200,000 CELLNEX TELECOM SA 0.75% 20/11/2031 CV	1,811,414	4.46
			500,000 IBERDROLA FINANZAS SAU 0.80% 07/12/2027 CV	508,415	1.25
			1,800,000 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.125% 18/05/2028 CV	1,668,006	4.11
			<i>Vereinigte Staaten von Amerika</i>	<i>1,581,448</i>	<i>3.89</i>
			311,000 BLOCK INC 0% 01/05/2026 CV	260,088	0.64
			500,000 JP MORGAN CHASE FINANCIAL COMPANY LLC 0% 14/01/2025 CV	503,390	1.24
			500,000 JPMORGAN CHASE AND CO 0% 29/04/2025 CV	608,500	1.49
			253,000 MP MATERIALS CORP 0.25% 01/04/2026 CV	209,470	0.52
			Aktien/Anteile aus OGAW/OGA	294,600	0.73
			Aktien/Anteile aus Investmentfonds	294,600	0.73
			<i>Frankreich</i>	<i>294,600</i>	<i>0.73</i>
			3 AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	294,600	0.73
			Gesamtwertpapierbestand	39,458,429	97.17

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	41,609,584	98.09			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	41,609,584	98.09			
Wandelanleihen	41,609,584	98.09			
<i>Australien</i>	429,484	1.01			
300,000 DEXUS FINANCE PTY LTD 3.50% 24/11/2027 CV	189,926	0.45	20,000,000 IBIDEN CO LTD 0% 14/03/2031 CV	124,927	0.29
400,000 FLIGHT CENTRE TRAVEL GROUP LTD 1.625% 01/11/2028 CV	239,558	0.56	30,000,000 INFRONEER HOLDINGS INC 0% 30/03/2029 CV	171,618	0.40
			30,000,000 JFE HOLDINGS INC 0% 28/09/2028 CV	182,001	0.43
<i>Belgien</i>	194,878	0.46	30,000,000 KANSAI PAINT CO LTD 0% 07/03/2031 CV	187,140	0.44
200,000 GROUPE BRUXELLES LAMBERT SA 2.125% 29/11/2025 CV	194,878	0.46	60,000,000 MERCARI INC 0% 14/07/2026 CV	322,184	0.76
<i>Bermuda</i>	520,297	1.23	40,000,000 NAGOYA RAILROAD CO LTD 0% 16/06/2034 CV	237,933	0.56
600,000 NCL CORP LTD 1.125% 15/02/2027 CV	520,297	1.23	70,000,000 PARK24 CO LTD 0% 24/02/2028 CV	380,148	0.90
<i>Deutschland</i>	1,181,635	2.79	30,000,000 ROHM CO LTD 0% 24/04/2031 CV	174,439	0.41
200,000 DEUTSCHE LUFTHANSA AG 2.00% 17/11/2025 CV	195,972	0.46	<i>Kaimaninseln</i>	3,394,018	8.00
400,000 LEG IMMOBILIEN SE 0.40% 30/06/2028 CV	345,884	0.81	1,400,000 ALIBABA GROUP HOLDING LTD 0.50% 01/06/2031 CV	1,264,500	2.98
100,000 NORDEX SE 4.25% 14/04/2030 CV	109,112	0.26	2,000,000 CATHAY PACIFIC FIN III LIMITED 2.75% 05/02/2026 CV	249,560	0.59
300,000 RAG STIFTUNG 1.875% 16/11/2029 CV	329,061	0.78	400,000 H WORLD GROUP LIMITED 3.00% 01/05/2026 CV	395,764	0.93
200,000 TUI AG 5.00% 16/04/2028 CV	201,606	0.48	500,000 JD COM INC 0.25% 01/06/2029 CV	437,252	1.03
<i>Frankreich</i>	3,700,580	8.72	300,000 NIO INC 3.875% 15/10/2029 CV	176,409	0.42
200,000 BNP PARIBAS SA 0% 13/05/2025 CV	242,964	0.57	440,000 SEAGATE HDD CAYMAN 3.50% 01/06/2028 CV	561,086	1.32
4,000 EDENRED 0% 14/06/2028 CV	237,048	0.56	340,000 TRIP COM GROUP LTD 0.75% 15/06/2029 CV	309,447	0.73
5,000 SAFRAN SA 0% 01/04/2028 CV	1,055,640	2.49	<i>Luxemburg</i>	184,756	0.44
300,000 SCHNEIDER ELECTRIC SE 0% 28/06/2031 CV	300,234	0.71	200,000 LAGFIN SCA 3.50% 08/06/2028 CV	184,756	0.44
500,000 SCHNEIDER ELECTRIC SE 1.97% 27/11/2030 CV	606,820	1.43	<i>Neuseeland</i>	392,677	0.93
1,500 SOITEC 0% 01/10/2025 CV	250,302	0.59	400,000 XERO INVESTMENTS LTD 1.625% 12/06/2031 CV	392,677	0.93
400,000 SPIE SA 2.00% 17/01/2028 CV	462,152	1.09	<i>Niederlande</i>	1,753,500	4.13
14,634 VOLTALIA SA 1.00% 13/01/2025 CV	446,407	1.05	300,000 DAVIDE CAMPARI MILANO NV 2.375% 17/01/2029 CV	301,521	0.71
100,000 WENDEL SE 2.625% 27/03/2026 CV	99,013	0.23	100,000 MERRILL LYNCH BV 0% 30/01/2026 CV	103,435	0.24
<i>Großbritannien</i>	375,526	0.89	600,000 QIAGEN NV 1.00% 13/11/2024 CV	555,605	1.31
42,000 IMMUNOCORE HOLDINGS PLC 2.50% 01/02/2030 CV	32,648	0.08	800,000 STMICROELECTRONICS NV 0% 04/08/2027 CV	792,939	1.87
300,000 JET2 PLC 1.625% 10/06/2026 CV	342,878	0.81	<i>Spanien</i>	1,930,633	4.55
<i>Hongkong (China)</i>	883,185	2.08	300,000 AMADEUS IT GROUP SA 1.50% 09/04/2025 CV	357,753	0.84
700,000 LENOVO GROUP LTD 2.50% 26/08/2029 CV	883,185	2.08	800,000 CELLNEX TELECOM SA 0.50% 05/07/2028 CV	813,512	1.92
<i>Italien</i>	1,736,167	4.09	200,000 IBERDROLA FINANZAS SAU 0.80% 07/12/2027 CV	203,366	0.48
200,000 DIASORIN SPA 0% 05/05/2028 CV	166,802	0.39	600,000 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.125% 18/05/2028 CV	556,002	1.31
400,000 ENI SPA 2.95% 14/09/2030 CV	409,676	0.97	<i>Südkorea</i>	1,046,531	2.47
300,000 PIRELLI C SPA 0% 22/12/2025 CV	317,529	0.75	800,000 LG CHEM LTD 1.60% 18/07/2030 CV	663,796	1.57
600,000 SAIPEM SPA 2.875% 11/09/2029 CV	842,160	1.98	200,000 SK HYNIX INC 1.75% 11/04/2030 CV	382,735	0.90
<i>Japan</i>	2,984,105	7.03	<i>Taiwan</i>	233,168	0.55
80,000,000 ANA HOLDINGS INC 0% 10/12/2031 CV	513,827	1.22	200,000 HON HAI PRECISION INDUSTRY CO LTD 0% 05/08/2026 CV	233,168	0.55
30,000,000 CYBERAGENT INC 0% 16/11/2029 CV	171,783	0.40	<i>Vereinigte Staaten von Amerika</i>	20,668,444	48.72
70,000,000 DAIWA INDUSTRIES LTD 0% 29/03/2030 CV	394,395	0.93	170,000 ALARM COM HOLDINGS INC 2.25% 01/06/2029 CV	155,190	0.37
20,000,000 FERROTEC HOLDINGS CORP 0% 23/06/2028 CV	123,710	0.29	450,000 ALNYLAM PHARMACEUTICALS INC 1.00% 15/09/2027 CV	452,666	1.07
			600,000 AXON ENTERPRISE INC 0.50% 15/12/2027 CV	769,769	1.81
			400,000 BENTLEY SYSTEMS INC 0.375% 01/07/2027 CV	333,861	0.79
			1,000,000 BILLCOM HOLDINGS INC 0% 01/04/2027 CV	793,272	1.87
			500,000 BIOMARIN PHARMACEUTICAL INC 1.25% 15/05/2027 CV	447,945	1.06

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
197,000 BLACKLINE INC 1.00% 01/06/2029 CV	178,396	0.42	500,000 ZILLOW GROUP INC 1.375% 01/09/2026 CV	565,188	1.33
200,000 BLOOM ENERGY CORP 3.00% 01/06/2028 CV	181,279	0.43	500,000 ZSCALER INC 0.125% 01/07/2025 CV	627,880	1.48
100,000 CITIGROUP GLOBAL MARKET LTD 1.00% 09/04/2029 CV	98,511	0.23	Gesamtwertpapierbestand	41,609,584	98.09
350,000 COINBASE GLOBAL INC 0.25% 01/04/2030 CV	315,220	0.74			
130,000 CYTOKINRTICS INC 3.50% 01/07/2027 CV	159,034	0.37			
600,000 DATADOG INC 0.125% 15/06/2025 CV	810,059	1.91			
200,000 DEXCOM INC 0.25% 15/11/2025 CV	186,967	0.44			
700,000 DEXCOM INC 0.375% 15/05/2028 CV	639,134	1.51			
400,000 ENVISTA HOLDINGS CORPORATION 1.75% 15/08/2028 CV	318,171	0.75			
250,000 ETSY INC 0.125% 01/10/2026 CV	230,462	0.54			
500,000 EXACT SCIENCE CORP 2.00% 31/03/2030 CV	414,252	0.98			
475,000 FIVE9 INC 1.00% 15/03/2029 CV	396,709	0.94			
500,000 FORD MOTOR CO 0% 15/03/2026 CV	472,704	1.11			
600,000 GLOBAL PAYMENTS INC 1.50% 01/03/2031 CV	514,788	1.21			
600,000 GUARDANT HEALTH INC 0% 15/11/2027 CV	431,306	1.02			
225,000 HAEMONETICS CORP 2.50% 01/06/2029 CV	206,343	0.49			
700,000 HALOZYME THERAPEUTICS INC 1.00% 15/08/2028 CV	726,720	1.71			
300,000 INSULET CORP 0.375% 01/09/2026 CV	306,455	0.72			
150,000 IONIS PHARMACEUTICALS INC 1.75% 15/06/2028 CV	154,420	0.36			
400,000 JP MORGAN CHASE FINANCIAL COMPANY LLC 0% 14/01/2025 CV	402,712	0.95			
300,000 JPMORGAN CHASE AND CO 0% 29/04/2025 CV	365,100	0.86			
250,000 LANTHEUS HOLDINGS INC 2.625% 15/12/2027 CV	291,260	0.69			
600,000 LUCID GROUP INC 1.25% 15/12/2026 CV	295,681	0.70			
600,000 LUMENTUM HOLDINGS INC 0.50% 15/06/2028 CV	441,691	1.04			
67,000 LUMENTUM HOLDINGS INC 1.50% 15/12/2029 CV	60,968	0.14			
400,000 MARRIOTT VACATIONS WORLDWIDE CORP 3.25% 15/12/2027 CV	340,818	0.80			
500,000 MERIT MEDICAL SYSTEMS INC 3.00% 01/02/2029 CV	546,853	1.29			
320,000 MICROCHIP TECHNOLOGY INC 0.75% 01/06/2030 CV	302,050	0.71			
514,000 MKS INSTRUMENTS INC 1.25% 01/06/2030 CV	511,338	1.21			
260,000 NEXTERA ENERGY CAPITAL HOLDINGS PLC 3.00% 01/03/2027 CV	277,404	0.65			
400,000 NUTANIX INC 0.25% 01/10/2027 CV	435,617	1.03			
400,000 OKTA INC 0.375% 15/06/2026 CV	343,173	0.81			
700,000 ON SEMICONDUCTOR CORP 0.50% 01/03/2029 CV	628,057	1.48			
500,000 PARSON CORPORATION 2.625% 01/03/2029 CV	500,984	1.18			
600,000 RAPID7 INC 0.25% 15/03/2027 CV	507,544	1.20			
475,000 REXFORD INDUSTRIAL REALTY INC 4.125% 15/03/2029 CV	433,410	1.02			
300,000 RIVIAN AUTOMOTIVE INC 3.625% 15/10/2030 CV	241,540	0.57			
500,000 RIVIAN AUTOMOTIVE INC 4.625% 15/03/2029 CV	459,445	1.08			
460,000 SAREPTA THERAPEUTICS INC 1.25% 15/09/2027 CV	553,790	1.31			
450,000 SHIFT4 PAYMENTS INC 0% 15/12/2025 CV	469,331	1.11			
530,000 SUPER MICRO COMPUTER INC 0% 01/03/2029 CV	497,901	1.17			
200,000 UBER TECHNOLOGIES INC 0.875% 01/12/2028 CV	222,194	0.52			
300,000 WOLFSPEED INC 1.875% 01/12/2029 CV	156,305	0.37			
600,000 WORKIVA IINC 1.25% 15/08/2028 CV	496,577	1.17			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
EUR			EUR		
Positive Positionen	906,801,612	98.86			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	829,882,009	90.47			
Anleihen	829,882,009	90.47			
<i>Australien</i>	<i>1,304,438</i>	<i>0.14</i>			
1,250,000 MACQUARIE GROUP LTD 4.747% 23/01/2030	1,304,438	0.14	700,000 HOCHTIEF AG 4.25% 31/05/2030	704,865	0.08
<i>Belgien</i>	<i>53,469,578</i>	<i>5.83</i>	800,000 K S AKTIENGESSELLSCHAFT 4.25% 19/06/2029	798,720	0.09
900,000 BARRY CALLEBAUT NV 4.00% 14/06/2029	902,907	0.10	8,000,000 KREDITANSTALT FUER WIEDERAUFBAU KFW 1.125% 31/03/2037	6,397,520	0.69
600,000 BELFIUS BANQUE SA/NV 3.75% 22/01/2029	599,736	0.07	4,300,000 KREDITANSTALT FUER WIEDERAUFBAU KFW 2.00% 15/11/2029	4,117,250	0.45
1,000,000 BELFIUS BANQUE SA/NV 4.875% 11/06/2035	1,011,580	0.11	5,000,000 LANDESBANK BADEN WUERTTEMBERG 3.125% 13/11/2029	5,016,950	0.54
6,460,000 BELGIUM 4.25% 28/03/2041	7,137,977	0.78	800,000 MUNICH REINSURANCE COMPANY VAR 26/05/2044	788,640	0.09
3,000,000 BNP PARIBAS FORTIS SA 3.75% 30/10/2028	3,063,060	0.33	1,000,000 NORDDEUTSCHE LANDESBANK GIROZENTRALE VAR 23/08/2034	993,380	0.11
1,100,000 CRELAN SA VAR 23/01/2032	1,149,885	0.13	3,500,000 NRW BANK 0.25% 16/03/2027	3,246,355	0.35
3,100,000 EUROPEAN UNION 0.10% 04/10/2040	1,875,500	0.20	1,000,000 PORSCHE AUTOMOBIL HOLDING SE 3.75% 27/09/2029	986,340	0.11
1,700,000 EUROPEAN UNION 0.40% 04/02/2037	1,208,836	0.13	1,300,000 SANTANDER CONSUMER BANK 4.375% 13/09/2027	1,329,133	0.14
1,310,000 EUROPEAN UNION 2.50% 04/10/2052	1,076,925	0.12	700,000 SCHAEFFLER AG 4.50% 14/08/2026	705,586	0.08
4,480,000 EUROPEAN UNION 2.75% 04/12/2037	4,249,100	0.46	2,400,000 UNICREDIT BK AG GERMANY 0.01% 28/09/2026	2,231,880	0.24
2,060,000 EUROPEAN UNION 3.00% 04/03/2053	1,873,364	0.20	2,000,000 UNICREDIT BK AG GERMANY 0.25% 15/01/2032	1,621,220	0.18
3,300,000 EUROPEAN UNION 3.00% 04/12/2034	3,254,130	0.35	3,000,000 VOLKSWAGEN BANK GMBH 4.25% 07/01/2026	3,018,750	0.33
1,950,000 EUROPEAN UNION 3.25% 04/02/2050	1,869,797	0.20	500,000 VOLKSWAGEN BANK GMBH 4.625% 03/05/2031	517,490	0.06
6,500,000 EUROPEAN UNION 3.25% 04/07/2034	6,565,000	0.72	1,050,000 VOLKSWAGEN FINANCIAL SERVICES AG 3.875% 10/09/2030	1,049,632	0.11
2,800,000 EUROPEAN UNION 3.375% 05/10/2054	2,707,040	0.30	1,500,000 VONOVIA SE 0.625% 14/12/2029	1,256,970	0.14
1,000,000 KBC GROUP SA/NV VAR 25/04/2033	1,015,770	0.11	<i>Finnland</i>	<i>20,070,545</i>	<i>2.19</i>
1,025,000 KINGDOM OF BELGIUM 1.40% 22/06/2053	628,489	0.07	1,800,000 INDUSTRIAL POWER CORPORATION 4.25% 22/05/2031	1,802,232	0.20
4,900,000 KINGDOM OF BELGIUM 2.75% 22/04/2039	4,559,156	0.50	1,000,000 MUNICIPALITY FINANCE PLC 3.00% 25/09/2028	1,000,610	0.11
2,000,000 KINGDOM OF BELGIUM 2.85% 22/10/2034	1,950,000	0.21	3,800,000 NORDIC INVESTMENT BANK 2.50% 30/01/2030	3,726,052	0.41
2,050,000 KINGDOM OF BELGIUM 3.30% 22/06/2054	1,932,084	0.21	2,350,000 NORDIC INVESTMENT BANK 2.625% 24/01/2031	2,314,539	0.25
1,700,000 KINGDOM OF BELGIUM 3.50% 22/06/2055	1,655,222	0.18	7,010,000 REPUBLIC OF FINLAND 1.50% 15/09/2032	6,261,612	0.68
1,000,000 PROXIMUS SA 4.125% 17/11/2033	1,034,480	0.11	5,000,000 REPUBLIC OF FINLAND 3.00% 15/09/2034	4,965,500	0.54
1,500,000 SOLVAY SA VAR PERPETUAL	1,448,385	0.16	<i>Frankreich</i>	<i>175,299,417</i>	<i>19.11</i>
700,000 SOLVAY SA 4.25% 03/10/2031	701,155	0.08	1,100,000 ACCOR SA 3.875% 11/03/2031	1,094,027	0.12
<i>Chile</i>	<i>5,878,312</i>	<i>0.64</i>	5,000,000 AGENCE FRANCAISE DE DEVELOPPEMENT SA 2.875% 21/01/2030	4,887,500	0.53
6,700,000 REPUBLIC OF CHILE 0.555% 21/01/2029	5,878,312	0.64	4,000,000 AGENCE FRANCAISE DE DEVELOPPEMENT SA 3.375% 25/05/2033	3,982,880	0.43
<i>Dänemark</i>	<i>1,922,330</i>	<i>0.21</i>	1,000,000 ALSTOM SA VAR PERPETUAL	1,016,300	0.11
800,000 ORSTED VAR 14/03/2034	807,656	0.09	800,000 ARKEMA SA VAR PERPETUAL EUR (ISIN FR001400ORA4)	799,160	0.09
1,100,000 VESTAS WIND SYSTEMS A/S 4.125% 15/06/2031	1,114,674	0.12	1,500,000 ARKEMA SA 4.25% 20/05/2030	1,540,590	0.17
<i>Deutschland</i>	<i>48,125,875</i>	<i>5.25</i>	1,300,000 ARVAL SERVICE LEASE SA 4.125% 13/04/2026	1,304,225	0.14
900,000 AAREAL BANK AG 5.875% 29/05/2026	910,449	0.10	800,000 AXA SA VAR PERPETUAL EUR (ISIN XS2737652474)	820,120	0.09
1,000,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	872,405	0.10	1,200,000 AYVENS 3.875% 24/01/2028	1,199,220	0.13
1,500,000 BAYERISCHE LANDESBANK 3.50% 11/01/2027	1,510,365	0.16	700,000 AYVENS 4.375% 23/11/2026	708,827	0.08
800,000 COMMERZBANK AG VAR PERPETUAL	808,592	0.09	3,000,000 BANQUE STELLANTIS FRANCE 4.00% 21/01/2027	3,028,770	0.33
2,600,000 COMMERZBANK AG 3.00% 13/03/2034	2,570,256	0.28	4,000,000 BNP PARIBAS SA VAR PERPETUAL EUR	4,164,440	0.45
1,000,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000A383JS3)	1,008,080	0.11	1,100,000 BNP PARIBAS SA VAR 10/10/2032	1,099,857	0.12
1,500,000 DEUTSCHE BANK AG VAR 04/04/2030	1,492,515	0.16	2,500,000 BPCE SFH 3.125% 22/05/2034	2,478,550	0.27
1,700,000 DEUTSCHE BANK AG VAR 15/01/2030	1,699,167	0.19	3,500,000 BPCE SFH 3.375% 13/03/2029	3,523,205	0.38
1,550,000 DEUTSCHE LUFTHANSA AG 4.00% 21/05/2030	1,547,985	0.17	4,800,000 BPIFRANCE SA 3.375% 25/11/2032	4,807,200	0.52
900,000 ENBW ENERGIE BADEN-WUERTTEMBERG VAR 23/01/2084	925,380	0.10			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl		Marktwert	% des NIW	Anzahl		Marktwert	% des NIW
Nennwert				Nennwert			
		EUR				EUR	
1,800,000	CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 2.75% 24/09/2027	1,776,978	0.19	1,000,000	KLEPIERRE 0.625% 01/07/2030	829,190	0.09
2,700,000	CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 2.875% 25/05/2027	2,676,024	0.29	1,500,000	LA BANQUE POSTALE VAR 17/06/2026	1,451,160	0.16
1,000,000	CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 3.00% 25/05/2028	993,220	0.11	1,900,000	LA BANQUE POSTALE 3.125% 29/01/2034	1,888,353	0.21
4,300,000	CAISSE DES DEPOTS ET CONSIGNATIONS 3.125% 25/05/2033	4,225,567	0.46	2,500,000	LA BANQUE POSTALE 3.25% 23/01/2030	2,507,225	0.27
1,400,000	CARMILA SAS 5.50% 09/10/2028	1,460,690	0.16	700,000	LEGRAND SA 3.50% 26/06/2034	696,710	0.08
1,500,000	CARREFOUR SA 4.375% 14/11/2031	1,542,465	0.17	1,000,000	ORANGE SA VAR PERPETUAL EUR (ISIN FR001400OXS4)	996,660	0.11
1,300,000	CASSIE DE REFINANCEMENT DE L H 2.75% 12/04/2028	1,278,875	0.14	5,000,000	ORANGE SA VAR PERPETUAL EUR (ISIN FR001400O5L7)	4,460,950	0.49
1,200,000	CMA CGM 5.50% 15/07/2029	1,207,080	0.13	1,000,000	ORANO SA 4.00% 12/03/2031	991,270	0.11
6,000,000	COMPAGNIE DE FINANCEMENT FONCIER 3.125% 17/05/2029	5,982,060	0.65	1,000,000	PRAEMIA HEALTHCARE 5.50% 19/09/2028	1,035,480	0.11
8,500,000	COMPAGNIE DE FINANCEMENT FONCIER 3.375% 16/09/2031	8,587,210	0.93	3,000,000	SAFRAN SA 0.125% 16/03/2026	2,831,970	0.31
1,500,000	COMPAGNIE DE FINANCEMENT FONCIER 3.625% 16/01/2029	1,528,650	0.17	4,900,000	SFIL SA 2.875% 18/01/2028	4,828,313	0.53
3,950,000	COUNCIL OF EUROPE DEVELOPMENT BANK 2.875% 17/01/2033	3,919,545	0.43	3,000,000	SOCIETE GENERALE CORPORATE & INVESTMENT BANKING 3.625% 31/07/2026	3,021,390	0.33
1,200,000	COVIVIO HOTELS SCA 4.125% 23/05/2033	1,170,684	0.13	1,000,000	SOCIETE GENERALE SA VAR PERPETUAL	1,018,450	0.11
800,000	COVIVIO SA 4.625% 05/06/2032	811,888	0.09	3,000,000	SOCIETE GENERALE SA VAR PERPETUAL USD (ISIN USF8500RAD47)	2,634,704	0.29
2,300,000	CRED MUTUEL CIC HOME LO 3.00% 03/02/2031	2,273,044	0.25	1,050,000	SOCIETE GENERALE SA VAR 144A 21/01/2026	958,437	0.10
800,000	CREDIT AGRICOLE ASSURANCES SA 5.875% 25/10/2033	866,864	0.09	3,100,000	SOCIETE GENERALE SFH 3.00% 01/02/2027	3,081,679	0.34
3,800,000	CREDIT AGRICOLE HOME LOAN SFH 3.125% 18/10/2030	3,785,750	0.41	3,100,000	SOCIETE GENERALE SFH 3.375% 31/07/2030	3,132,116	0.34
2,700,000	CREDIT AGRICOLE PUBLIC SECTOE SCF 3.00% 14/06/2030	2,675,025	0.29	1,500,000	SOCIETE NATIONALE SNCF SA 3.125% 02/11/2027	1,486,875	0.16
2,800,000	CREDIT AGRICOLE SA VAR PERPETUAL EUR (ISIN FR001400F067)	2,893,016	0.32	500,000	SOGECAP SA VAR 16/05/2044	534,365	0.06
2,900,000	CREDIT AGRICOLE SA VAR PERPETUAL EUR (ISIN FR001400N2U2)	2,904,408	0.32	1,600,000	SUEZ 5.00% 03/11/2032	1,698,208	0.19
1,100,000	CREDIT MUTUEL ARKEA HOME LOANS SFH VAR 15/05/2035	1,102,849	0.12	1,500,000	TDF INFRASTRUCTURE SAS 5.625% 21/07/2028	1,568,175	0.17
900,000	CREDIT MUTUEL ARKEA SACCV 4.125% 01/02/2034	919,467	0.10	1,500,000	UNIBAIL-RODAMCO SE 0.75% 25/10/2028	1,322,400	0.14
2,900,000	CRH CAISSE DE REFINANCEMENT DE LHABITAT 3.125% 23/02/2033	2,873,320	0.31	1,500,000	WORLDLINE SA 4.125% 12/09/2028	1,491,150	0.16
5,000,000	DEXIA 2.75% 18/01/2029	4,924,850	0.54		<i>Griechenland</i>	28,512,744	3.11
2,500,000	ELECTRICITE DE FRANCE VAR REGS PERPETUAL	2,541,358	0.28	2,150,000	GREECE 0.75% 18/06/2031	1,800,066	0.20
1,000,000	ELECTRICITE DE FRANCE 3.75% 05/06/2027	1,004,260	0.11	2,620,000	HELLENIC REPUBLIC 3.375% 15/06/2034	2,541,321	0.28
2,200,000	ELECTRICITE DE FRANCE 4.125% 17/06/2031	2,218,722	0.24	14,550,000	HELLENIC REPUBLIC 3.875% 15/06/2028	14,915,060	1.63
700,000	ELIS SA 3.75% 21/03/2030	688,261	0.08	4,900,000	HELLENIC REPUBLIC 4.125% 15/06/2054	4,714,927	0.51
1,000,000	ELO 5.875% 17/04/2028	984,290	0.11	2,200,000	HELLENIC REPUBLIC 4.25% 15/06/2033	2,306,832	0.25
1,500,000	ENGIE SA VAR PERPETUAL EUR (ISIN FR001400QOL3)	1,490,820	0.16	2,150,000	HELLENIC REPUBLIC 4.375% 18/07/2038	2,234,538	0.24
1,000,000	ENGIE SA 4.25% 11/01/2043	981,280	0.11		<i>Großbritannien</i>	32,088,026	3.50
1,760,000	FRANCE OAT 0.50% 25/05/2040	1,121,349	0.12	900,000	AMCOR UK FINANCE PLC 3.95% 29/05/2032	898,920	0.10
2,300,000	FRANCE OAT 0.50% 25/06/2044	1,304,307	0.14	1,000,000	ANGLO AMERICAN CAPITAL PLC 1.625% 11/03/2026	968,380	0.11
19,450,000	FRANCE OAT 0.75% 25/05/2053	9,497,046	1.03	2,000,000	ANGLO AMERICAN CAPITAL PLC 4.50% 15/09/2028	2,046,000	0.22
2,130,000	FRANCE OAT 1.50% 25/05/2050	1,371,784	0.15	700,000	BARCLAYS BANK PLC LONDON VAR 31/01/2033	713,482	0.08
5,400,000	FRENCH REPUBLIC 0% 25/02/2027	4,984,146	0.54	2,000,000	BARCLAYS PLC VAR PERPETUAL USD (ISIN US06738ECN31)	2,027,058	0.22
2,000,000	FRENCH REPUBLIC 3.00% 25/06/2049	1,795,200	0.20	1,100,000	BARCLAYS PLC VAR 31/05/2036	1,105,302	0.12
800,000	GROUPE DES ASSURANCE DU CREDIT MUTUEL VAR 30/10/2044	790,288	0.09	3,000,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728)	2,877,840	0.32
1,200,000	INDIGO GROUP SA 4.50% 18/04/2030	1,226,676	0.13	500,000	BRITISH TELECOMMUNICATIONS PLC 3.75% 13/05/2031	501,580	0.05
				1,900,000	BRITISH TELECOMMUNICATIONS PLC 3.875% 20/01/2034	1,900,190	0.21
				2,000,000	CREDIT AGRICOLE SA LONDON BRANCH VAR REGS 03/10/2029	1,909,947	0.21
				1,200,000	DS SMITH PLC 4.375% 27/07/2027	1,224,528	0.13

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
500,000 EASYJET PLC 3.75% 20/03/2031	491,770	0.05	1,000,000 ENEL SPA VAR PERPETUAL EUR (ISIN XS2576550243)	1,079,930	0.12
2,000,000 HSBC HOLDINGS PLC VAR PERPETUAL EUR	1,876,160	0.20	3,000,000 ENI SPA VAR PERPETUAL EUR (ISIN XS2242929532)	2,919,690	0.32
1,550,000 HSBC HOLDINGS PLC VAR 16/11/2032	1,644,581	0.18	500,000 ENI SPA 4.25% 19/05/2033	512,450	0.06
1,950,000 HSBC HOLDINGS PLC VAR 20/05/2029	1,946,822	0.21	700,000 FERROVIE DELLO STATO ITALIANE SPA 4.125% 23/05/2029	715,463	0.08
500,000 HSBC HOLDINGS PLC VAR 22/03/2035	500,955	0.05	2,400,000 ICCREA BANCA SPA 3.50% 04/03/2032	2,406,288	0.26
800,000 LLOYDS BANKING GROUP PLC VAR PERPETUAL GBP	966,228	0.11	2,400,000 ICCREA BANCA SPA 3.50% 05/06/2034	2,395,992	0.26
800,000 LLOYDS BANKING GROUP PLC VAR 05/04/2034	794,152	0.09	3,000,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2678939427)	3,318,360	0.36
900,000 MITSUBISHI HITACHI CAPITAL UK PLC 3.733% 02/02/2027	899,469	0.10	900,000 INTESA SANPAOLO SPA 3.625% 16/10/2030	889,506	0.10
1,200,000 NATIONWIDE BUILDING SOCIETY VAR 16/04/2034	1,198,308	0.13	3,800,000 INTESA SANPAOLO SPA 3.625% 30/06/2028	3,830,514	0.42
1,000,000 NATWEST MARKETS PLC 4.25% 13/01/2028	1,021,710	0.11	2,000,000 ITALIAN REPUBLIC 2.80% 15/06/2029	1,934,460	0.21
500,000 OMNICOM FINANCE HOLDINGS PLC 3.70% 06/03/2032	494,140	0.05	9,600,000 ITALIAN REPUBLIC 3.50% 15/02/2031	9,475,584	1.03
500,000 STANDARD CHARTERED PLC VAR 04/03/2032	501,770	0.05	5,920,000 ITALIAN REPUBLIC 4.45% 01/09/2043	5,904,549	0.64
2,000,000 TESCO COROPORATE TREASURY SERVICES PLC 0.875% 29/05/2026	1,901,940	0.21	1,500,000 ITALIAN REPUBLIC 4.50% 01/10/2053	1,485,480	0.16
600,000 VIRGIN MONEY UK PLC VAR 18/03/2028	601,224	0.07	1,100,000 LEASYS SPA 3.875% 01/03/2028	1,096,788	0.12
1,000,000 VODAFONE GROUP PLC VAR 30/08/2084	1,075,570	0.12	850,000 LEASYS SPA 4.50% 26/07/2026	860,081	0.09
<i>Irland</i>	13,861,771	1.51	2,000,000 MEOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 01/02/2030	2,040,420	0.22
800,000 AIB GROUP PLC VAR PERPETUAL EUR (ISIN XS2808268390)	800,880	0.09	1,200,000 MEOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 04/07/2030	1,187,172	0.13
1,200,000 BANK OF IRELAND GROUP PLC VAR 13/11/2029	1,238,940	0.14	800,000 MEOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 13/09/2027	817,152	0.09
600,000 BANK OF IRELAND VAR 10/08/2034	599,526	0.07	1,940,000 MEOBANCA BANCA DI CREDITO FINANZIARIO SPA 3.25% 30/11/2028	1,926,633	0.21
1,000,000 CA AUTO BANK SPA 4.375% 08/06/2026	1,011,460	0.11	700,000 SNAM SPA 4.00% 27/11/2029	707,623	0.08
2,100,000 CA AUTO BANK SPA 4.75% 25/01/2027	2,150,799	0.23	1,500,000 TERNA RETE ELETTRICA NAZIONALE VAR PERPETUAL	1,485,195	0.16
2,000,000 IRISH REPUBLIC 2.60% 18/10/2034	1,939,840	0.21	1,600,000 UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1963834251)	1,639,376	0.18
2,670,000 IRISH REPUBLIC 3.00% 18/10/2043	2,596,361	0.27	2,500,000 UNICREDIT SPA 4.20% 11/06/2034	2,452,525	0.27
500,000 JOHNSON CONTROLS INTERNATIONAL PLC 4.25% 23/05/2035	509,605	0.06	1,000,000 UNIPOLSAI SPA 4.90% 23/05/2034	985,300	0.11
1,000,000 SECURITAS TREASURY IRELAND DAC 4.25% 04/04/2027	1,013,680	0.11	<i>Kanada</i>	14,562,534	1.59
1,000,000 SECURITAS TREASURY IRELAND DAC 4.375% 06/03/2029	1,021,600	0.11	6,200,000 BANK OF MONTREAL 1.00% 05/04/2026	5,957,828	0.65
1,000,000 VODAFONE INTL FINANCING DAC 4.00% 10/02/2043	979,080	0.11	1,350,000 BANK OF NOVA SCOTIA 3.50% 17/04/2029	1,340,456	0.15
<i>Israel</i>	3,856,122	0.42	1,000,000 EQUITABLE BANK 3.50% 28/05/2027	1,001,320	0.11
4,990,000 STATE OF ISRAEL 0.625% 18/01/2032	3,856,122	0.42	6,200,000 THE TORONTO DOMINION BANK CANADA 3.765% 08/09/2026	6,262,930	0.68
<i>Italien</i>	72,562,829	7.91	<i>Kroatien</i>	3,498,930	0.38
1,000,000 A2A SPA VAR PERPETUAL	991,900	0.11	800,000 ERSTE AND STEIERMARKISCHE BANK VAR 31/01/2029	814,008	0.09
1,170,000 BANCA POPOLARE DI SONDRIO SPA VAR 04/06/2030	1,164,618	0.13	2,727,000 REPUBLIC OF CROATIA 3.375% 12/03/2034	2,684,922	0.29
1,350,000 BANCO BPM SPA VAR 17/01/2030	1,380,996	0.15	<i>Lettland</i>	2,365,882	0.26
810,000 BANCO BPM SPA VAR 21/01/2028	847,649	0.09	2,980,000 LATVIA 0% 17/03/2031	2,365,882	0.26
2,000,000 BANCO BPM SPA 3.75% 27/06/2028	2,017,680	0.22	<i>Luxemburg</i>	34,210,833	3.73
2,100,000 BANCO BPM SPA 4.625% 29/11/2027	2,151,261	0.23	1,100,000 CNH INDUSTRIAL FINANCE EUROPE SA 3.75% 11/06/2031	1,084,908	0.12
770,000 BPER BANCA SPA VAR 22/05/2031	761,137	0.08	1,000,000 EUROFINS SCIENTIFIC BONDS 4.75% 06/09/2030	1,004,530	0.11
3,000,000 BPER BANCA SPA 3.25% 22/01/2031	2,982,570	0.33	3,645,000 EUROPEAN FINANCIAL STABILITY FACILITY 2.375% 11/04/2028	3,570,496	0.39
3,300,000 CASSA DEPOSITI E PRESTITI SPA 3.875% 13/02/2029	3,305,676	0.36	1,900,000 EUROPEAN FINANCIAL STABILITY FACILITY 2.875% 16/02/2033	1,881,874	0.21
2,700,000 CREDIT AGRICOLE ITALIA SPA 3.50% 11/03/2036	2,718,441	0.30			
1,400,000 CREDIT AGRICOLE ITALIE 3.50% 15/07/2033	1,417,220	0.15			
760,000 CREDIT EMILIANO SPA CREDEM 3.25% 18/04/2029	757,150	0.08			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
2,250,000 EUROPEAN INVESTMENT BANK EIB 0.375% 15/09/2027	2,075,940	0.23	1,200,000 NN GROUP NV VAR PERPETUAL EUR (ISIN XS2602037629)	1,202,868	0.13
2,500,000 EUROPEAN INVESTMENT BANK EIB 1.00% 14/03/2031	2,210,650	0.24	1,000,000 REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS218597884)	987,440	0.11
4,100,000 EUROPEAN INVESTMENT BANK EIB 2.75% 16/01/2034	3,998,443	0.43	1,500,000 SANDOZ FINANCE BV 3.97% 17/04/2027	1,515,360	0.17
4,509,000 EUROPEAN INVESTMENT BANK EIB 2.75% 30/07/2030	4,465,487	0.48	800,000 SIEMENS ENERGY FINANCE BV 4.25% 05/04/2029	803,728	0.09
3,300,000 EUROPEAN INVESTMENT BANK EIB 2.875% 15/10/2031	3,284,127	0.36	800,000 SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.625% 22/02/2044	775,544	0.08
3,250,000 EUROPEAN INVESTMENT BANK EIB 3.00% 15/07/2033	3,241,778	0.35	1,000,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	988,370	0.11
1,350,000 EUROPEAN STABILITY MECHANISM 3.00% 23/08/2033	1,354,442	0.15	1,500,000 UNIVERSAL MUSIC GROUP NV 4.00% 13/06/2031	1,533,570	0.17
2,400,000 GRAND DUCHY OF LUXEMBOURG 2.875% 01/03/2034	2,376,648	0.26	<i>Niederlande</i>	82,199,799	8.96
3,100,000 LUXEMBOURG 0% 14/09/2032	2,445,094	0.27	1,000,000 ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS2774944008)	1,013,800	0.11
1,200,000 TRATON FINANCE LUXEMBOURG SA 4.50% 23/11/2026	1,216,416	0.13	<i>Norwegen</i>	6,532,562	0.71
2,500,000 ABN AMRO BANK NV VAR 22/02/2033	2,552,325	0.28	2,000,000 DNB BANK ASA VAR 01/11/2029	2,074,140	0.23
800,000 ACHMEA BV VAR 02/11/2044	803,960	0.09	1,000,000 DNB BANK ASA VAR 13/09/2033	1,029,250	0.11
800,000 ALLIANDER NV VAR PERPETUAL	803,056	0.09	1,000,000 DNB BANK ASA VAR 19/07/2028	1,024,470	0.11
1,500,000 ARCADIS RIGHTS NV 4.875% 28/02/2028	1,545,360	0.17	1,300,000 DNB BANK ASA VAR 28/02/2033	1,317,992	0.14
8,000,000 BNG BANK NV 1.25% 30/03/2037	6,319,680	0.68	1,000,000 VAR ENERGI ASA VAR 15/11/2083	1,086,710	0.12
4,000,000 BNG BANK NV 1.875% 13/07/2032	3,669,520	0.40	<i>Österreich</i>	22,192,761	2.42
900,000 BRENNTAG FINANCE BV 3.875% 24/04/2032	885,510	0.10	7,000,000 AUSTRIA 0% 20/02/2031	5,768,140	0.63
500,000 COOPERATIEVE RABOBANK UA VAR 01/12/2027	462,425	0.05	900,000 BAWAG GROUP AG VAR 24/02/2034	947,898	0.10
1,500,000 COOPERATIEVE RABOBANK UA VAR 25/04/2029	1,532,250	0.17	3,000,000 ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN AT0000A3CTX2)	2,949,900	0.32
4,500,000 COOPERATIEVE RABOBANK UA 3.106% 07/06/2033	4,490,550	0.49	800,000 OMV AG VAR PERPETUAL	766,152	0.08
4,000,000 COOPERATIEVE RABOBANK UA 3.202% 06/05/2036	3,991,000	0.44	5,340,000 REPUBLIC OF AUSTRIA 0.90% 20/02/2032	4,595,497	0.50
1,000,000 COOPERATIEVE RABOBANK UA 3.913% 03/11/2026	1,012,970	0.11	2,000,000 REPUBLIC OF AUSTRIA 1.85% 23/05/2049	1,516,760	0.17
1,200,000 CTP NV 4.75% 05/02/2030	1,217,772	0.13	4,700,000 REPUBLIC OF AUSTRIA 2.90% 20/02/2033	4,655,444	0.51
1,100,000 DANFOSS FINANCE I BV 0.125% 28/04/2026	1,031,855	0.11	1,000,000 VOLKSBANK WIEN AG VAR 21/06/2034	992,970	0.11
2,000,000 DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	1,934,580	0.21	<i>Philippinen</i>	3,318,094	0.36
1,414,000 ENEL FINANCE INTERNATIONAL NV 5.125% 26/06/2029	1,299,996	0.14	3,400,000 ASIAN DEVELOPMENT BANK ADB 2.55% 10/01/2031	3,318,094	0.36
2,400,000 HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025	2,239,704	0.24	<i>Portugal</i>	31,395,428	3.42
4,000,000 IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2244941063)	3,840,640	0.42	2,200,000 BANCO BPI SA 3.625% 04/07/2028	2,222,022	0.24
2,500,000 ING BANK NV NETHERLANDS 2.75% 10/01/2032	2,439,675	0.27	3,400,000 BANCO SANTANDER TOTTA SA 3.25% 15/02/2031	3,386,468	0.37
3,000,000 ING BANK NV NETHERLANDS 3.00% 21/05/2034	2,954,310	0.32	4,500,000 BANCO SANTANDER TOTTA SA 3.375% 19/04/2028	4,498,515	0.49
1,500,000 ING GROEP NV ING BANK NV VAR PERPETUAL USD (ISIN XS2761357594)	1,434,570	0.16	4,300,000 BANCO SANTANDER TOTTA SA 3.75% 11/09/2026	4,320,425	0.47
1,400,000 ING GROUP NV VAR 15/08/2034	1,394,442	0.15	2,600,000 CAIXA ECONOMICA MONTEPIO GERAL CAIXA ECONOMICA BANCARIA SA 0.125% 14/11/2024	2,565,134	0.28
10,040,000 KINGDOM OF THE NETHERLANDS 0.50% 15/07/2032	8,422,254	0.91	1,300,000 CAIXA GERAL DE DEPOSITOS SA VAR 31/10/2028	1,376,895	0.15
2,900,000 NATIONALE NEDERLANDEN BANK NV 3.25% 28/05/2027	2,900,696	0.32	1,000,000 EDP ENERGIAS DE PORTUGAL VAR 29/05/2054	995,170	0.11
1,000,000 NE PROPERTY COOPERATIEF U.A. 1.875% 09/10/2026	941,630	0.10	1,000,000 NOVO BANCO SA 3.25% 01/03/2027	997,130	0.11
14,600,000 NETHERLANDS 0% 15/07/2031	12,082,522	1.31	5,500,000 OBRIGACOES DO TESOURO 3.625% 12/06/2054	5,306,895	0.57
1,100,000 NIBC BANK NV 6.00% 16/11/2028	1,175,867	0.13	2,350,000 REPUBLIC OF PORTUGAL 2.875% 20/10/2034	2,276,798	0.25
			3,440,000 REPUBLIC OF PORTUGAL 3.50% 18/06/2038	3,449,976	0.38
			<i>Rumänien</i>	2,901,130	0.32
			2,000,000 ROMANIA 1.75% REGS 13/07/2030	1,633,660	0.18
			1,500,000 ROMANIA 3.875% REGS 29/10/2035	1,267,470	0.14

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Schweden</i>	7,704,444	0.84	4,400,000 KINGDOM OF SPAIN 3.25% 30/04/2034	4,354,944	0.47
1,400,000 SAGAX AB 4.375% 29/05/2030	1,407,518	0.15	9,900,000 KINGDOM OF SPAIN 3.45% 31/10/2034	9,929,205	1.08
5,200,000 STADSHYPOTEK AB 3.125% 04/04/2028	5,194,748	0.57	10,200,000 KINGDOM OF SPAIN 3.55% 31/10/2033	10,377,072	1.13
1,100,000 TELIA COMPANY AB VAR 21/12/2082	1,102,178	0.12	7,850,000 KINGDOM OF SPAIN 3.90% 30/07/2039	8,016,577	0.87
<i>Schweiz</i>	5,229,720	0.57	3,100,000 KINGDOM OF SPAIN 4.00% 31/10/2054	3,092,746	0.34
1,000,000 UBS GROUP INC VAR 17/03/2032	1,045,890	0.11	2,100,000 REDEIA CORPORACION SA 3.375% 09/07/2032	2,083,221	0.23
4,200,000 UBS SWITZERLAND AG 3.146% 21/06/2031	4,183,830	0.46	1,500,000 SANTANDER CONSUMER FINANCE SA 3.75% 17/01/2029	1,506,045	0.16
<i>Slowenien</i>	3,071,811	0.33	6,720,000 SPAIN 0.85% 30/07/2037	4,813,805	0.52
1,600,000 REPUBLIC OF SLOVENIA 3.625% 11/03/2033	1,645,456	0.17	17,272,000 SPAIN 5.15% 31/10/2028	18,745,129	2.03
1,750,000 SLOVENIA 0% 12/02/2031	1,426,355	0.16	<i>Tschechische Republik</i>	2,412,980	0.26
<i>Spanien</i>	125,202,573	13.65	1,100,000 CESKA SPORITEINA A S VAR 15/01/2030	1,117,270	0.12
600,000 ABERTIS INFRAESTRUCTURAS SA 4.125% 07/08/2029	607,212	0.07	1,300,000 CEZ AS 4.25% 11/06/2032	1,295,710	0.14
1,500,000 ABERTIS INFRAESTRUCTURAS SA 4.125% 31/01/2028	1,515,900	0.17	<i>Vereinigte Staaten von Amerika</i>	26,130,541	2.85
500,000 AENA SME SA 4.25% 13/10/2030	518,710	0.06	1,000,000 AIR LEASE CORP 3.70% 15/04/2030	980,190	0.11
1,000,000 AMADEUS IT GROUP SA 3.50% 21/03/2029	995,470	0.11	1,000,000 AT&T INC 4.30% 18/11/2034	1,034,820	0.11
2,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN XS2638924709)	2,126,760	0.23	1,500,000 BANK OF AMERICA CORP 4.134% 12/06/2028	1,531,155	0.17
900,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR 08/02/2036	907,290	0.10	1,500,000 CELANESE US HOLDINGS LLC 4.777% 19/07/2026	1,521,285	0.17
1,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR 15/09/2033	1,043,920	0.11	1,900,000 CITIGROUP INC USA VAR 14/05/2032	1,881,171	0.21
500,000 BANCO DE SABADELL SA VAR 07/06/2029	522,345	0.06	1,400,000 ENEL FINANCE AMERICA LLC 7.10% REGS 14/10/2027	1,374,854	0.15
600,000 BANCO DE SABADELL SA VAR 13/09/2030	606,030	0.07	1,300,000 FORD MOTOR CREDIT CO LLC 4.165% 21/11/2028	1,299,428	0.14
800,000 BANCO DE SABADELL SA VAR 15/01/2030	807,552	0.09	1,000,000 FORD MOTOR CREDIT CO LLC 4.867% 03/08/2027	1,026,180	0.11
3,600,000 BANCO DE SABADELL SA 3.25% 05/06/2034	3,580,092	0.39	1,300,000 FORD MOTOR CREDIT CO LLC 5.125% 20/02/2029	1,350,856	0.15
3,600,000 BANCO DE SABADELL SA 3.50% 28/08/2026	3,604,896	0.39	600,000 GENERAL MOTORS FINANCIAL CO INC 3.90% 12/01/2028	602,274	0.07
800,000 BANCO SANTANDER SA VAR 22/11/2032	624,112	0.07	1,400,000 GENERAL MOTORS FINANCIAL CO INC 4.00% 10/07/2030	1,405,278	0.15
1,000,000 BANCO SANTANDER SA VAR 23/08/2033	1,043,100	0.11	1,100,000 IHG FINANCE LLC 4.375% 28/11/2029	1,127,247	0.12
1,000,000 BANCO SANTANDER SA 4.875% 18/10/2031	1,056,800	0.12	2,300,000 JPMORGAN CHASE AND CO VAR 13/11/2031	2,393,058	0.25
1,000,000 CAIXABANK ASSET MANAGEMENT VAR 19/07/2029	1,041,500	0.11	1,000,000 JPMORGAN CHASE AND CO VAR 21/03/2034	993,780	0.11
1,400,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609046)	1,488,984	0.16	1,200,000 PROLOGIS EURO FINANCE LLC 4.00% 05/05/2034	1,195,692	0.13
1,300,000 CAIXABANK SA VAR 09/02/2032	1,305,551	0.14	1,100,000 REALTY INCOME CORP 4.875% 06/07/2030	1,146,750	0.13
2,500,000 CAIXABANK SA VAR 23/02/2033	2,632,750	0.29	1,500,000 SANTANDER HOLDINGS USA INC VAR 09/03/2029	1,427,068	0.16
800,000 CEP SA FINANCE SAU 4.125% 11/04/2031	784,288	0.09	2,000,000 TOYOTA MOTOR CREDIT CORP 4.05% 13/09/2029	2,052,640	0.22
4,900,000 COMUNIDAD DE MADRID 3.362% 31/10/2028	4,935,329	0.54	1,000,000 VERIZON COMMUNICATIONS INC 4.25% 31/10/2030	1,035,870	0.11
500,000 EDP SERVICIOS FINANCIEROS ESPANA SA 3.50% 16/07/2030	494,440	0.05	750,000 WARNERMEDIA HOLDINGS INCORPORATION 4.302% 17/01/2030	750,945	0.08
800,000 EL CORTE INGLES SA 4.25% 26/06/2031	800,792	0.09	Aktien/Anteile aus OGAW/OGA	76,481,871	8.34
700,000 IBERCAJA BANCO SAU VAR 30/07/2028	707,070	0.08	Aktien/Anteile aus Investmentfonds	76,481,871	8.34
2,000,000 INMOBILIARIA COLONIAL SOCIMI SA 1.625% 28/11/2025	1,943,300	0.21	<i>Frankreich</i>	63,616,851	6.94
1,100,000 INMOBILIARIA COLONIAL SOCIMI SA 2.50% 28/11/2029	1,029,039	0.11	15 AMUNDI EURO LIQUIDITY SRI FCP	15,406,724	1.68
2,300,000 INSTITUTO DE CREDITO OFICIAL 3.05% 31/10/2027	2,294,112	0.25	289 AMUNDI COVERED BONDS 1-3 EURO	5,083,965	0.55
4,090,000 KINGDOM OF SPAIN 1.00% 30/07/2042	2,622,058	0.29	22 AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XMO)	23,422,149	2.56
5,950,000 KINGDOM OF SPAIN 1.90% 31/10/2052	3,908,079	0.43	50 AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	5,256,337	0.57
1,100,000 KINGDOM OF SPAIN 2.70% 31/10/2048	897,468	0.10	3,500 AMUNDI FRN CREDIT EURO VALUE FACTOR FCP	3,936,667	0.43
16,000,000 KINGDOM OF SPAIN 3.15% 30/04/2033	15,838,880	1.73	453 AMUNDI LCR GOV EUROPE IC FCP	4,558,190	0.50
			630 AMUNDI MULTI FACTOR OPPORTUNITY CREDIT FCP EUR	5,952,819	0.65

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
<i>Luxemburg</i>	<i>12,865,020</i>	<i>1.40</i>
1,000 AMUNDI FUNDS ABSOLUTE RETURN GLOBAL OPPORTUNITIES BOND M2 EUR (C)	963,210	0.11
1,000 AMUNDI FUNDS QUANTITATIVE GLOBAL ABSOLUTE RETURN BOND Z EUR HGD (C)	991,470	0.11
8,000 AMUNDI FUNDS ABSOLUTE RETURN FOREX I EUR (C)	8,327,732	0.90
449 PI SOLUTIONS EUROPEAN CREDIT CONTINUUM J2 EUR (C)	2,582,608	0.28
Derivative Instrumente	437,732	0.05
Optionen	437,732	0.05
<i>Luxemburg</i>	<i>437,732</i>	<i>0.05</i>
60,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 2.25 - 17.07.24 CALL	74	0.00
60,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 3.25 - 17.07.24 PUT	437,658	0.05
Negative Positionen	-292,785	-0.03
Derivative Instrumente	-292,785	-0.03
Optionen	-292,785	-0.03
<i>Luxemburg</i>	<i>-292,785</i>	<i>-0.03</i>
-60,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 2.625 - 17.07.24 CALL	-1,787	0.00
-60,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 3.50 - 17.07.24 PUT	-214,954	-0.02
-60,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 4.00 - 17.07.24 PUT	-76,044	-0.01
Gesamtwertpapierbestand	906,508,827	98.83

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	833,266,779	99.29			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	707,386,588	84.29			
Anleihen	707,386,588	84.29			
<i>Australien</i>	<i>10,873,093</i>	<i>1.30</i>			
1,500,000 APT INFRASTRUCTURE LIMITED VAR 09/11/2083	1,611,375	0.19	2,000,000 HOCHTIEF AG 4.25% 31/05/2030	2,013,900	0.24
2,000,000 MACQUARIE GROUP LTD 4.747% 23/01/2030	2,087,100	0.25	2,200,000 K S AKTIENGESSELLSCHAFT 4.25% 19/06/2029	2,196,480	0.26
7,000,000 WESTFIELD AMERICAN MANAGEMENT LTD 2.625% 30/03/2029	7,174,618	0.86	1,000,000 MUNICH REINSURANCE COMPANY VAR 26/05/2044	985,800	0.12
<i>Belgien</i>	<i>22,968,194</i>	<i>2.74</i>	2,800,000 NORDDEUTSCHE LANDESBANK GIROZENTRALE VAR 23/08/2034	2,781,464	0.33
2,500,000 BARRY CALLEBAUT NV 4.00% 14/06/2029	2,508,075	0.30	4,000,000 SANTANDER CONSUMER BANK 4.375% 13/09/2027	4,089,640	0.48
1,000,000 BELFIUS BANQUE SA/NV VAR 19/04/2033	1,024,230	0.12	1,000,000 VOLKSWAGEN BANK GMBH 4.625% 03/05/2031	1,034,980	0.12
1,000,000 BELFIUS BANQUE SA/NV 3.75% 22/01/2029	999,560	0.12	2,900,000 VOLKSWAGEN FINANCIAL SERVICES AG 3.875% 10/09/2030	2,898,985	0.35
2,400,000 BELFIUS BANQUE SA/NV 4.875% 11/06/2035	2,427,792	0.29	<i>Finnland</i>	<i>4,009,240</i>	<i>0.48</i>
3,200,000 CRELAN SA VAR 23/01/2032	3,345,120	0.41	2,000,000 INDUSTRIAL POWER CORPORATION 4.25% 22/05/2031	2,002,480	0.24
700,000 CRELAN SA VAR 30/04/2035	709,030	0.08	2,000,000 STORA ENSO OYJ 4.00% 01/06/2026	2,006,760	0.24
2,300,000 ELIA GROUP SA VAR PERPETUAL	2,373,462	0.28	<i>Frankreich</i>	<i>196,551,560</i>	<i>23.41</i>
1,000,000 KBC GROUP SA/NV VAR 19/04/2030	1,025,770	0.12	3,000,000 ACCOR SA 3.875% 11/03/2031	2,983,710	0.36
3,000,000 KBC GROUP SA/NV VAR 25/04/2033	3,047,310	0.36	1,700,000 ALSTOM SA VAR PERPETUAL	1,727,710	0.21
1,000,000 KBC GROUP SA/NV VAR 28/11/2029	1,018,510	0.12	2,100,000 ARKEMA SA VAR PERPETUAL EUR (ISIN FR001400ORA4)	2,097,795	0.25
2,500,000 PROXIMUS SA 4.125% 17/11/2033	2,586,200	0.31	2,000,000 ARKEMA SA 4.25% 20/05/2030	2,054,120	0.24
1,900,000 SOLVAY SA 4.25% 03/10/2031	1,903,135	0.23	2,000,000 AXA SA VAR PERPETUAL	1,972,740	0.24
<i>Dänemark</i>	<i>17,143,320</i>	<i>2.04</i>	1,800,000 AXA SA VAR PERPETUAL EUR (ISIN XS2737652474)	1,845,270	0.22
1,000,000 JYSKE BANK AS VAR 01/05/2035	1,022,200	0.12	1,000,000 AXA SA 3.75% 12/10/2030	1,020,150	0.12
2,000,000 ORSTED VAR 08/12/3022	2,031,320	0.24	1,200,000 AYVENS 3.875% 24/01/2028	1,199,220	0.14
10,000,000 ORSTED VAR 14/03/2034	10,095,700	1.21	1,000,000 AYVENS 4.375% 23/11/2026	1,012,610	0.12
1,000,000 ORSTED 2.25% 14/06/2028	954,080	0.11	2,000,000 BANQUE FEDERAL CRED MUTUEL 3.125% 14/09/2027	1,970,360	0.23
3,000,000 VESTAS WIND SYSTEMS A/S 4.125% 15/06/2031	3,040,020	0.36	2,000,000 BANQUE FEDERAL CRED MUTUEL 4.375% 02/05/2030	2,044,300	0.24
<i>Deutschland</i>	<i>46,137,418</i>	<i>5.50</i>	1,000,000 BANQUE STELLANTIS FRANCE 4.00% 21/01/2027	1,009,590	0.12
2,000,000 AAREAL BANK AG 5.875% 29/05/2026	2,023,220	0.24	3,000,000 BNP PARIBAS CARDIF VAR PERPETUAL	2,966,820	0.35
2,000,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	1,537,206	0.18	5,600,000 BNP PARIBAS SA VAR PERPETUAL EUR	5,830,216	0.68
3,000,000 BERTELSMANN SE & CO 3.50% 29/05/2029	2,989,290	0.36	3,500,000 BNP PARIBAS SA VAR 10/10/2032	3,499,545	0.42
1,800,000 COMMERZBANK AG VAR PERPETUAL	1,819,332	0.22	1,400,000 BNP PARIBAS SA VAR 31/03/2032	1,331,078	0.16
800,000 COMMERZBANK AG VAR PERPETUAL EUR (ISIN XS2189784288)	793,568	0.09	2,000,000 BPCE SA VAR 02/03/2030	2,055,020	0.24
1,000,000 COMMERZBANK AG VAR 17/01/2031	1,019,940	0.12	3,000,000 BPCE SA VAR 25/01/2035	3,064,110	0.37
1,000,000 COMMERZBANK AG VAR 21/03/2028	1,016,870	0.12	800,000 BPCE SA VAR 26/02/2036	808,592	0.10
1,500,000 COMMERZBANK AG VAR 25/03/2029	1,561,905	0.19	4,000,000 CARMILA SAS 5.50% 09/10/2028	4,173,400	0.50
2,000,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000A30VT97)	2,153,540	0.26	2,000,000 CARREFOUR SA 4.375% 14/11/2031	2,056,620	0.25
2,200,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000A383JS3)	2,217,776	0.26	1,000,000 CIE DE SAINT GOBAIN PONT A MOUSSON 3.875% 29/11/2030	1,009,730	0.12
1,800,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9)	1,566,126	0.19	3,400,000 CMA CGM 5.50% 15/07/2029	3,420,060	0.41
3,000,000 DEUTSCHE BANK AG VAR 04/04/2030	2,985,030	0.36	2,000,000 COMPAGNIE DE SAINT GOBAIN SA 3.50% 18/01/2029	1,994,280	0.24
3,300,000 DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	3,282,510	0.39	2,000,000 COVIVIO HOTELS SCA 1.00% 27/07/2029	1,725,820	0.21
2,900,000 DEUTSCHE LUFTHANSA AG 4.00% 21/05/2030	2,896,230	0.35	3,300,000 COVIVIO HOTELS SCA 4.125% 23/05/2033	3,219,381	0.38
1,500,000 ENBW ENERGIE BADEN-WUERTTEMBERG VAR 23/01/2084	1,542,300	0.18	3,000,000 COVIVIO SA 4.625% 05/06/2032	3,044,580	0.36
718,000 HAMBURG COMMERCIAL BANK AG 4.75% 02/05/2029	731,326	0.09	3,000,000 CREDIT AGRICOLE ASSURANCES SA VAR 27/09/2048	3,017,280	0.36
			3,000,000 CREDIT AGRICOLE ASSURANCES SA 1.50% 06/10/2031	2,453,070	0.29
			2,000,000 CREDIT AGRICOLE ASSURANCES SA 5.875% 25/10/2033	2,167,160	0.26

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
4,000,000 CREDIT AGRICOLE SA VAR PERPETUAL EUR (ISIN FR001400F067)	4,132,880	0.49	1,500,000 WORLDLINE SA 4.125% 12/09/2028	1,491,150	0.18
3,600,000 CREDIT AGRICOLE SA VAR PERPETUAL EUR (ISIN FR001400N2U2)	3,605,472	0.43	<i>Großbritannien</i>	42,692,229	5.09
2,700,000 CREDIT AGRICOLE SA VAR 15/04/2036	2,667,276	0.32	2,000,000 AMCOR UK FINANCE PLC 3.95% 29/05/2032	1,997,600	0.24
500,000 CREDIT AGRICOLE SA VAR 28/08/2033	521,030	0.06	4,000,000 AVIVA PLC VAR 04/12/2045	3,946,560	0.47
4,000,000 CREDIT AGRICOLE SA 3.75% 22/01/2034	3,995,800	0.48	1,500,000 BARCLAYS BANK PLC LONDON VAR 31/01/2033	1,528,890	0.18
2,000,000 CREDIT AGRICOLE SA 4.125% 26/02/2036	2,010,060	0.24	3,000,000 BARCLAYS PLC VAR 31/05/2036	3,014,460	0.36
1,900,000 CREDIT AGRICOLE SA 4.375% 27/11/2033	1,965,170	0.23	1,000,000 BRITISH TELECOMMUNICATIONS PLC 3.75% 13/05/2031	1,003,160	0.12
2,500,000 CREDIT MUTUEL ARKEA HOME LOANS SFH VAR 15/05/2035	2,506,475	0.30	3,500,000 BRITISH TELECOMMUNICATIONS PLC 3.875% 20/01/2034	3,500,350	0.42
2,000,000 CREDIT MUTUEL ARKEA SACCV 3.375% 19/09/2027	1,986,380	0.24	2,000,000 DS SMITH PLC 4.375% 27/07/2027	2,040,880	0.24
4,000,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR001400EFQ6)	4,277,600	0.51	1,000,000 EASYJET PLC 3.75% 20/03/2031	983,540	0.12
3,200,000 ELECTRICITE DE FRANCE VAR REGS PERPETUAL	3,252,938	0.39	1,000,000 HSBC HOLDINGS PLC VAR 16/11/2032	1,061,020	0.13
3,000,000 ELECTRICITE DE FRANCE 3.75% 05/06/2027	3,012,780	0.36	2,800,000 HSBC HOLDINGS PLC VAR 20/05/2029	2,795,436	0.33
3,900,000 ELECTRICITE DE FRANCE 4.125% 17/06/2031	3,933,189	0.47	1,500,000 HSBC HOLDINGS PLC VAR 22/03/2035	1,502,865	0.18
2,000,000 ELECTRICITE DE FRANCE 4.625% 25/01/2043	1,984,300	0.24	2,000,000 LLOYDS BANKING GROUP PLC VAR 05/04/2034	1,985,380	0.24
2,000,000 ELIS SA 3.75% 21/03/2030	1,966,460	0.23	2,000,000 LLOYDS BANKING GROUP PLC 4.125% 30/05/2027	2,032,820	0.24
1,800,000 ELO 5.875% 17/04/2028	1,771,722	0.21	2,000,000 NATIONWIDE BUILDING SOCIETY VAR 16/04/2034	1,997,180	0.24
2,500,000 ENGIE SA VAR PERPETUAL EUR (ISIN FR001400QOL3)	2,484,700	0.30	3,000,000 NATWEST GROUP PLC VAR 28/02/2034	3,135,780	0.37
2,000,000 ENGIE SA 4.25% 11/01/2043	1,962,560	0.23	1,000,000 NATWEST MARKETS PLC 4.25% 13/01/2028	1,021,710	0.12
2,200,000 GROUPE DES ASSURANCE DU CREDIT MUTUEL VAR 30/10/2044	2,173,292	0.26	2,000,000 OMNICOM FINANCE HOLDINGS PLC 3.70% 06/03/2032	1,976,560	0.24
3,000,000 INDIGO GROUP SA 4.50% 18/04/2030	3,066,690	0.37	1,000,000 STANDARD CHARTERED PLC VAR 04/03/2032	1,003,540	0.12
3,500,000 JCDECAUX SE 5.00% 11/01/2029	3,649,590	0.43	1,200,000 VIRGIN MONEY UK PLC VAR 18/03/2028	1,202,448	0.14
1,500,000 KERING SA 3.375% 27/02/2033	1,466,070	0.17	5,000,000 WPP FINANCE 2013 3.625% 12/09/2029	4,962,050	0.59
2,000,000 KLEPIERRE 0.625% 01/07/2030	1,658,380	0.20	<i>Irland</i>	26,001,129	3.10
12,000,000 LA BANQUE POSTALE VAR 05/03/2034	12,389,880	1.47	1,800,000 AIB GROUP PLC VAR PERPETUAL EUR (ISIN XS2808268390)	1,801,980	0.21
3,000,000 LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE 0.75% 20/04/2026	2,830,680	0.34	4,000,000 AIB GROUP PLC VAR 16/02/2029	4,257,920	0.52
1,000,000 LEGRAND SA 3.50% 26/06/2034	995,300	0.12	1,500,000 BANK OF IRELAND GROUP PLC VAR 04/07/2031	1,589,085	0.19
2,500,000 ORANGE SA VAR PERPETUAL EUR (ISIN FR001400XSA4)	2,491,650	0.30	3,000,000 BANK OF IRELAND GROUP PLC VAR 13/11/2029	3,097,350	0.37
2,800,000 ORANO SA 4.00% 12/03/2031	2,775,556	0.33	2,200,000 BANK OF IRELAND VAR 10/08/2034	2,198,262	0.26
3,000,000 PRAEMIA HEALTHCARE 5.50% 19/09/2028	3,106,440	0.37	3,000,000 CA AUTO BANK SPA 4.75% 25/01/2027	3,072,570	0.37
1,500,000 RCI BANQUE SA 4.875% 02/10/2029	1,554,780	0.19	1,500,000 CRH SMW FINANCE DAC 4.25% 11/07/2035	1,530,720	0.18
3,000,000 RCI BANQUE SA 4.875% 21/09/2028	3,103,140	0.37	1,000,000 JOHNSON CONTROLS INTERNATIONAL PLC 4.25% 23/05/2035	1,019,210	0.12
1,500,000 SCHNEIDER ELECTRIC SE 3.25% 09/11/2027	1,499,640	0.18	3,000,000 SECURITAS TREASURY IRELAND DAC 4.25% 04/04/2027	3,041,040	0.36
5,000,000 SOCIETE GENERALE SA VAR PERPETUAL	5,092,250	0.61	2,000,000 SECURITAS TREASURY IRELAND DAC 4.375% 06/03/2029	2,043,200	0.24
2,000,000 SOCIETE GENERALE SA VAR 06/09/2032	2,047,380	0.24	2,400,000 VODAFONE INTL FINANCING DAC 4.00% 10/02/2043	2,349,792	0.28
1,500,000 SOCIETE GENERALE SA VAR 06/12/2030	1,500,030	0.18	<i>Italien</i>	78,836,154	9.39
1,600,000 SOCIETE GENERALE SA 4.125% 21/11/2028	1,629,248	0.19	200,000 AEROPORTI DI ROMA SPA 1.625% 02/02/2029	183,436	0.02
1,500,000 SOGECAP SA VAR 16/05/2044	1,603,095	0.19	2,800,000 AEROPORTI DI ROMA SPA 4.875% 10/07/2033	2,939,188	0.35
2,000,000 STE FONCIERE LYONNAISE SA 0.50% 21/04/2028	1,784,220	0.21	4,000,000 A2A SPA VAR PERPETUAL	3,967,600	0.47
3,000,000 SUEZ 5.00% 03/11/2032	3,184,140	0.38	3,200,000 BANCA POPOLARE DI SONDRIO SPA VAR 04/06/2030	3,185,280	0.38
2,000,000 TDF INFRASTRUCTURE SAS 5.625% 21/07/2028	2,090,900	0.25	1,800,000 BANCO BPM SPA VAR PERPETUAL EUR (ISIN IT0005571309)	1,970,514	0.23
2,000,000 TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS1501166869)	1,957,040	0.23	2,400,000 BANCO BPM SPA VAR 21/01/2028	2,511,552	0.30
3,000,000 TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520)	2,724,930	0.32	4,000,000 BANCO BPM SPA 4.625% 29/11/2027	4,097,640	0.49
10,200,000 UNIBAIL-RODAMCO SE VAR PERPETUAL	10,734,072	1.27			
1,200,000 UNIBAIL-RODAMCO SE VAR PERPETUAL EUR (ISIN FR0013330537)	1,140,888	0.14			

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW		
Nennwert			Nennwert				
	EUR			EUR			
2,000,000	BPER BANCA SPA VAR 22/05/2031	1,976,980	0.24	2,000,000	ACHMEA BV VAR 02/11/2044	2,009,900	0.24
20,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2576550086)	21,079	0.00	2,100,000	ALLIANDER NV VAR PERPETUAL	2,108,022	0.25
4,000,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2576550243)	4,319,720	0.51	1,000,000	ARCADIS RIGHTS NV 4.875% 28/02/2028	1,030,240	0.12
2,000,000	ENI SPA VAR PERPETUAL EUR (ISIN XS2242931603)	1,854,820	0.22	2,000,000	ARGENTUM NETHERLAND BV 1.125% 17/09/2025	1,940,260	0.23
1,000,000	ENI SPA 4.25% 19/05/2033	1,024,900	0.12	1,000,000	BRENNTAG FINANCE BV 3.875% 24/04/2032	983,900	0.12
2,000,000	FERROVIE DELLO STATO ITALIANE SPA 4.125% 23/05/2029	2,044,180	0.24	2,000,000	COOPERATIEVE RABOBANK UA VAR 25/04/2029	2,043,000	0.24
3,000,000	ICCREA BANCA SPA VAR 05/02/2030	3,008,760	0.36	11,000,000	COOPERATIEVE RABOBANK UA 3.064% 01/02/2034	10,938,400	1.30
1,000,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968)	1,027,370	0.12	1,500,000	CTP NV 4.75% 05/02/2030	1,522,215	0.18
3,500,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2678939427)	3,871,420	0.46	2,500,000	HEIMSTADEN BOSTAD TREASURY BV 0.25% 13/10/2024	2,449,800	0.29
5,000,000	INTESA SANPAOLO SPA VAR 08/03/2028	5,145,950	0.62	2,800,000	HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025	2,612,988	0.31
3,000,000	INTESA SANPAOLO SPA 3.625% 16/10/2030	2,965,020	0.35	1,200,000	ING GROEP NV ING BANK NV VAR PERPETUAL USD (ISIN XS2761357594)	1,147,656	0.14
3,000,000	INTESA SANPAOLO SPA 4.00% 19/05/2026	3,017,220	0.36	3,000,000	ING GROUP NV VAR 15/08/2034	2,988,090	0.36
3,000,000	INTESA SANPAOLO SPA 4.75% 06/09/2027	3,085,560	0.37	3,000,000	KONINKLIJKE AHOLD DELHAIZE NV 3.50% 04/04/2028	3,019,650	0.36
1,500,000	INTESA SANPAOLO SPA 4.875% 19/05/2030	1,581,765	0.19	1,000,000	MERCEDESSENZ INTERNATIONAL FINANCE BV 3.25% 10/01/2032	984,620	0.12
2,000,000	LEASYS SPA 3.875% 01/03/2028	1,994,160	0.24	1,500,000	NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030	1,302,015	0.16
3,000,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 01/02/2030	3,060,630	0.36	3,000,000	NIBC BANK NV 6.00% 16/11/2028	3,206,910	0.38
4,000,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 04/07/2030	3,957,240	0.47	1,200,000	NN GROUP NV VAR PERPETUAL EUR (ISIN XS2602037629)	1,202,868	0.14
2,000,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 13/09/2027	2,042,880	0.24	2,000,000	NN GROUP NV VAR 13/01/2048	2,019,300	0.24
2,000,000	SNAM SPA 4.00% 27/11/2029	2,021,780	0.24	1,800,000	SIEMENS ENERGY FINANCE BV 4.25% 05/04/2029	1,808,388	0.22
2,000,000	TERNA RETE ELETTRICA NAZIONALE VAR PERPETUAL	1,980,260	0.24	1,200,000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.625% 22/02/2044	1,163,316	0.14
2,000,000	UNICREDIT SPA VAR 15/11/2027	2,088,480	0.25	100,000	STELLANTIS NV 3.75% 19/03/2036	96,697	0.01
1,500,000	UNICREDIT SPA VAR 23/01/2031	1,505,625	0.18	1,200,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2582389156)	1,259,640	0.15
4,500,000	UNICREDIT SPA 4.20% 11/06/2034	4,414,545	0.54	3,000,000	UNIVERSAL MUSIC GROUP NV 3.00% 30/06/2027	2,961,300	0.35
2,000,000	UNIPOLSAI SPA 4.90% 23/05/2034	1,970,600	0.23	4,000,000	UNIVERSAL MUSIC GROUP NV 4.00% 13/06/2031	4,089,520	0.49
	Japan	2,372,790	0.28	1,200,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041517)	1,124,688	0.13
3,000,000	RAKUTEN GROUP INC VAR REGS PERPETUAL	2,372,790	0.28	2,000,000	WOLTERS KLUWER NV 3.25% 18/03/2029	1,985,940	0.24
	Jersey Inseln	972,440	0.12		Norwegen	19,760,645	2.35
1,000,000	HEATHROW FUNDING LTD 1.50% 12/10/2025	972,440	0.12	2,500,000	DNB BANK ASA VAR 01/11/2029	2,592,675	0.31
	Kanada	2,184,446	0.26	2,000,000	DNB BANK ASA VAR 13/09/2033	2,058,500	0.25
2,200,000	BANK OF NOVA SCOTIA 3.50% 17/04/2029	2,184,446	0.26	2,000,000	DNB BANK ASA VAR 19/07/2028	2,048,940	0.24
	Luxemburg	7,903,362	0.94	10,000,000	SPAREBANK 1 BOLIGKREDITTT 3.00% 15/05/2034	9,800,400	1.16
2,000,000	CNH INDUSTRIAL FINANCE EUROPE SA 3.75% 11/06/2031	1,972,560	0.24	3,000,000	VAR ENERGI ASA VAR 15/11/2083	3,260,130	0.39
1,100,000	CPI PROPERTY GROUP S.A. 7.00% 07/05/2029	1,081,608	0.13		Österreich	12,644,539	1.51
1,800,000	EUROFINS SCIENTIFIC BONDS 4.75% 06/09/2030	1,808,154	0.22	2,000,000	A1 TOWERS HOLDING GMBH 5.25% 13/07/2028	2,084,020	0.25
3,000,000	TRATON FINANCE LUXEMBOURG SA 4.50% 23/11/2026	3,041,040	0.35	3,000,000	BAWAG GROUP AG VAR 24/02/2034	3,159,660	0.38
	Niederlande	65,124,443	7.76	4,800,000	ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN AT0000A3CTX2)	4,719,840	0.56
3,000,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS2774944008)	3,041,400	0.36	2,700,000	VOLKSBANK WIEN AG VAR 21/06/2034	2,681,019	0.32
4,000,000	ABN AMRO BANK NV VAR 22/02/2033	4,083,720	0.49		Portugal	5,302,844	0.63
				2,000,000	CAIXA GERAL DE DEPOSITOS SA VAR 31/10/2028	2,118,300	0.25
				3,200,000	EDP ENERGIAS DE PORTUGAL VAR 29/05/2054	3,184,544	0.38
					Schweden	10,076,860	1.20
				2,500,000	SAGAX AB 4.375% 29/05/2030	2,513,425	0.30

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW		
	EUR			EUR			
2,000,000	SVENSKA HANDELSBANKEN AB VAR 16/08/2034	2,059,420	0.25	1,500,000	CEZ AS 4.25% 11/06/2032	1,495,050	0.18
2,500,000	TELE2 AB 3.75% 22/11/2029	2,498,075	0.30		Vereinigte Staaten von Amerika	45,621,399	5.44
3,000,000	TELIA COMPANY AB VAR 21/12/2082	3,005,940	0.35	2,000,000	AIR LEASE CORP 3.70% 15/04/2030	1,960,380	0.23
	Spanien	86,684,033	10.33	2,500,000	AMERICAN TOWER CORP 4.625% 16/05/2031	2,588,150	0.31
5,000,000	ABANCA CORPORACION BANCARIA SA VAR 02/04/2030	5,353,400	0.63	3,000,000	AT&T INC 4.30% 18/11/2034	3,104,460	0.37
2,000,000	ABANCA CORPORACION BANCARIA SA VAR 23/09/2033	2,220,960	0.26	3,000,000	BANK OF AMERICA CORP 4.134% 12/06/2028	3,062,310	0.36
3,000,000	ABERTIS INFRAESTRUCTURAS SA 4.125% 07/08/2029	3,036,060	0.36	3,000,000	BOOKING HOLDING INC 3.75% 01/03/2036	2,950,830	0.35
1,900,000	AMADEUS IT GROUP SA 3.50% 21/03/2029	1,891,393	0.23	2,000,000	CELANESE US HOLDINGS LLC 4.777% 19/07/2026	2,028,380	0.24
2,800,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN XS2638924709)	2,977,464	0.35	4,000,000	CITIGROUP INC USA VAR 14/05/2032	3,960,360	0.47
2,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 08/02/2036	2,016,200	0.24	1,000,000	CITIGROUP INC USA VAR 22/09/2028	1,003,320	0.12
2,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 13/01/2031	2,067,920	0.25	3,000,000	FORD MOTOR CREDIT CO LLC 4.165% 21/11/2028	2,998,680	0.36
2,500,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 15/09/2033	2,609,800	0.31	2,500,000	FORD MOTOR CREDIT CO LLC 5.125% 20/02/2029	2,597,800	0.31
2,000,000	BANCO BILBAO VIZCAYA ARGENTARIA 3.875% 15/01/2034	2,011,500	0.24	1,250,000	GENERAL MOTORS FINANCIAL CO INC 3.90% 12/01/2028	1,254,738	0.15
1,800,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307)	1,681,596	0.20	3,000,000	GENERAL MOTORS FINANCIAL CO INC 4.00% 10/07/2030	3,011,310	0.36
1,800,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2471862040)	1,987,920	0.24	2,000,000	IHG FINANCE LLC 4.375% 28/11/2029	2,049,540	0.24
1,700,000	BANCO DE SABADELL SA VAR 07/02/2029	1,765,892	0.21	4,000,000	JPMORGAN CHASE AND CO VAR 13/11/2031	4,161,840	0.51
1,500,000	BANCO DE SABADELL SA VAR 07/06/2029	1,567,035	0.19	2,000,000	PROLOGIS EURO FINANCE LLC 4.00% 05/05/2034	1,992,820	0.24
1,000,000	BANCO DE SABADELL SA VAR 08/09/2029	1,054,190	0.13	2,000,000	TOYOTA MOTOR CREDIT CORP 4.05% 13/09/2029	2,052,640	0.24
2,300,000	BANCO DE SABADELL SA VAR 15/01/2030	2,321,712	0.28	3,000,000	VERIZON COMMUNICATIONS INC 4.25% 31/10/2030	3,107,610	0.37
2,000,000	BANCO SANTANDER SA VAR 22/04/2034	2,034,000	0.24	2,000,050	WEA FINANCE LLC 2.875% 144A 15/01/2027	1,736,231	0.21
2,000,000	BANCO SANTANDER SA VAR 23/08/2033	2,086,200	0.25		Sonstige übertragbare Wertpapiere	-	0.00
3,000,000	BANCO SANTANDER SA 4.875% 18/10/2031	3,170,400	0.38		Aktien	-	0.00
2,400,000	BANKINTER SA VAR PERPETUAL	2,471,448	0.29		Großbritannien	-	0.00
2,000,000	BANKINTER SA VAR 03/05/2030	2,054,760	0.24	188	MRIYA FARMING PLC	-	0.00
3,000,000	CAIXABANK ASSET MANAGEMENT VAR 19/07/2029	3,124,500	0.37		Aktien/Anteile aus OGAW/OGA	41,132,797	4.90
4,000,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609046)	4,254,240	0.51		Aktien/Anteile aus Investmentfonds	41,132,797	4.90
3,200,000	CAIXABANK SA VAR 09/02/2032	3,213,664	0.38		Frankreich	39,237,743	4.67
2,000,000	CAIXABANK SA VAR 23/02/2033	2,106,200	0.25	42	AMUNDI ABS AAA FCP	8,406,458	1.00
3,000,000	CAIXABANK SA VAR 30/05/2034	3,176,490	0.38	165	AMUNDI ABS FCP	17,039,403	2.02
1,500,000	CEPSA FINANCE SAU 4.125% 11/04/2031	1,470,540	0.18	30	AMUNDI CREDIT EURO-I2 FCP 3D	2,754,328	0.33
2,000,000	EDP SERVICIOS FINANCIEROS ESPANA SA 3.50% 16/07/2030	1,977,760	0.24	24	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	2,559,933	0.31
1,500,000	EL CORTE INGLES SA 4.25% 26/06/2031	1,501,485	0.18	5,300	AMUNDI FRN CREDIT EURO VALUE FACTOR FCP	5,961,239	0.71
1,800,000	IBERCAJA BANCO SAU VAR PERPETUAL	1,898,424	0.23	150	AMUNDI MULTI FACTOR OPPORTUNITY CREDIT FCP EUR	1,417,338	0.17
5,000,000	IBERCAJA BANCO SAU VAR 30/07/2028	5,050,500	0.60	1,000	EUROPEAN HIGH YIELD SRI SICAV	1,099,044	0.13
1,800,000	INMOBILIARIA COLONIAL SOCIMI SA 2.50% 28/11/2029	1,683,882	0.20		Luxemburg	1,895,054	0.23
5,000,000	REDEIA CORPORACION SA VAR 30/12/2099	5,068,800	0.60	1,000	AMUNDI FUNDS EUROPEAN SUBORDINATED BOND ESG Z EUR (C)	1,085,540	0.13
3,800,000	REDEIA CORPORACION SA 3.375% 09/07/2032	3,769,638	0.45	900	AMUNDI FUNDS GLOBAL CORPORATE ESG IMPROVERS BOND EUR Z EUR (C)	809,514	0.10
2,000,000	SANTANDER CONSUMER FINANCE SA 3.75% 17/01/2029	2,008,060	0.24		Geldmarktinstrumente	84,090,795	10.02
	Tschechische Republik	3,526,450	0.42		Deutschland	44,380,395	5.29
2,000,000	CESKA SPORITEINA A S VAR 15/01/2030	2,031,400	0.24	44,700,000	GERMANY BUBILLS 0% 18/09/2024	44,380,395	5.29
					Frankreich	39,710,400	4.73
				40,000,000	FRANCE BTF 0% 11/09/2024	39,710,400	4.73

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
Derivative Instrumente	656,599	0.08
Optionen	656,599	0.08
<i>Luxemburg</i>	656,599	0.08
90,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 2.25 - 17.07.24 CALL	112	0.00
90,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 3.25 - 17.07.24 PUT	656,487	0.08
Negative Positionen	-439,178	-0.05
Derivative Instrumente	-439,178	-0.05
Optionen	-439,178	-0.05
<i>Luxemburg</i>	-439,178	-0.05
-90,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 2.625 - 17.07.24 CALL	-2,680	0.00
-90,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 3.50 - 17.07.24 PUT	-322,432	-0.04
-90,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 4.00 - 17.07.24 PUT	-114,066	-0.01
Gesamtwertpapierbestand	832,827,601	99.24

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
EUR			EUR		
Positive Positionen	285,972,742	88.47			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	283,313,366	87.64			
Anleihen	283,313,366	87.64			
<i>Belgien</i>	2,832,810	0.88	<i>Großbritannien</i>	2,040,880	0.63
3,000,000 KBC GROUP SA/NV VAR 01/03/2027	2,832,810	0.88	2,000,000 DS SMITH PLC 4.375% 27/07/2027	2,040,880	0.63
<i>Dänemark</i>	10,329,729	3.20	<i>Irland</i>	12,177,862	3.77
1,850,000 AP MOLLER MAERSK A/S 3.75% 05/03/2032	1,853,256	0.57	800,000 AIB GROUP PLC VAR 20/05/2035	794,352	0.25
2,500,000 DANSKE BANK AS VAR 21/06/2030	2,601,625	0.81	4,700,000 AIB GROUP PLC VAR 30/05/2031	4,557,919	1.41
2,000,000 ORSTED VAR 08/12/3022	2,031,320	0.63	2,850,000 BANK OF IRELAND GROUP PLC VAR 11/08/2031	2,694,191	0.83
1,350,000 ORSTED VAR 14/03/2034	1,362,920	0.42	4,000,000 BANK OF IRELAND GROUP PLC VAR 16/07/2028	4,131,400	1.28
2,600,000 ORSTED 2.25% 14/06/2028	2,480,608	0.77	<i>Italien</i>	34,062,020	10.54
<i>Deutschland</i>	18,405,587	5.69	4,200,000 ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	3,728,592	1.15
900,000 AAREAL BANK AG 5.875% 29/05/2026	910,449	0.28	1,500,000 A2A SPA VAR PERPETUAL	1,487,850	0.46
2,700,000 COMMERZBANK AG VAR 14/09/2027	2,648,808	0.82	2,000,000 A2A SPA 2.50% 15/06/2026	1,954,300	0.60
5,000,000 COMMERZBANK AG VAR 24/03/2026	4,886,450	1.51	3,000,000 BANCA POPOLARE DI SONDRIO SPA VAR 04/06/2030	2,986,200	0.92
5,000,000 E ON SE 0% 28/08/2024	4,969,750	1.54	1,950,000 BANCO BPM SPA VAR 17/01/2030	1,994,772	0.62
3,000,000 E ON SE 0.875% 08/01/2025	2,957,310	0.91	3,850,000 BANCO BPM SPA VAR 21/01/2028	4,028,948	1.25
2,000,000 E ON SE 3.75% 01/03/2029	2,032,820	0.63	2,000,000 BANCO BPM SPA 4.875% 18/01/2027	2,050,080	0.63
<i>Finnland</i>	8,525,197	2.64	1,300,000 BPER BANCA SPA VAR 22/05/2031	1,285,037	0.40
1,100,000 NORDEA BANK ABP VAR 29/05/2035	1,101,375	0.34	2,600,000 HERA SPA 2.50% 25/05/2029	2,476,214	0.77
2,000,000 NORDEA BANK ABP 0.375% 28/05/2026	1,892,720	0.59	1,500,000 INTESA SANPAOLO SPA VAR 08/03/2028	1,543,785	0.48
3,328,000 STORA ENSO OYJ 0.625% 02/12/2030	2,721,638	0.84	1,000,000 INTESA SANPAOLO SPA VAR 14/03/2029	1,199,363	0.37
2,800,000 STORA ENSO OYJ 4.00% 01/06/2026	2,809,464	0.87	2,000,000 INTESA SANPAOLO SPA 0.75% 04/12/2024	1,974,420	0.61
<i>Frankreich</i>	65,691,107	20.31	1,500,000 INTESA SANPAOLO SPA 3.625% 16/10/2030	1,482,510	0.46
2,500,000 AXA SA VAR 07/10/2041	2,052,075	0.63	2,000,000 INTESA SANPAOLO SPA 4.00% 19/05/2026	2,011,480	0.62
5,600,000 AYVENS 4.00% 05/07/2027	5,651,352	1.75	2,500,000 INTESA SANPAOLO SPA 4.75% 06/09/2027	2,571,300	0.80
3,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL 0.25% 29/06/2028	2,633,760	0.81	1,300,000 TERNA RETE ELETTRICA NAZIONALE VAR PERPETUAL	1,287,169	0.40
4,400,000 BANQUE STELLANTIS FRANCE 3.875% 19/01/2026	4,409,196	1.36	<i>Japan</i>	4,462,785	1.38
2,600,000 BNP PARIBAS SA VAR 13/01/2029	2,646,436	0.82	4,500,000 MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	4,462,785	1.38
2,100,000 BNP PARIBAS SA VAR 30/05/2028	1,912,995	0.59	<i>Kanada</i>	1,241,163	0.38
2,400,000 BPCE SA VAR 14/01/2028	2,204,856	0.68	1,250,000 BANK OF NOVA SCOTIA 3.50% 17/04/2029	1,241,163	0.38
4,200,000 CNP ASSURANCES VAR 27/07/2050	3,638,712	1.13	<i>Luxemburg</i>	48,004	0.01
2,300,000 COVIVIO HOTELS SCA 4.125% 23/05/2033	2,243,811	0.69	50,000 SEGRO CAPITAL SARL 1.25% 23/03/2026	48,004	0.01
3,000,000 COVIVIO SA 1.125% 17/09/2031	2,471,460	0.76	<i>Niederlande</i>	50,567,003	15.64
2,200,000 COVIVIO SA 1.875% 20/05/2026	2,122,428	0.66	4,700,000 ABN AMRO BANK NV 4.00% 16/01/2028	4,756,588	1.47
2,800,000 CREDIT AGRICOLE SA 0.375% 21/10/2025	2,684,080	0.83	4,700,000 ABN AMRO BANK NV 4.25% 21/02/2030	4,818,111	1.50
5,000,000 ELECTRICITE DE FRANCE 1.00% 13/10/2026	4,713,550	1.46	2,000,000 ALLIANDER NV VAR PERPETUAL	2,007,640	0.62
2,100,000 ENGIE SA VAR PERPETUAL EUR (ISIN FR0013398229)	2,089,752	0.65	4,900,000 ALLIANDER NV 2.625% 09/09/2027	4,799,011	1.48
2,400,000 ENGIE SA VAR PERPETUAL EUR (ISIN FR001400QOK5)	2,385,912	0.74	2,700,000 ASR NEDERLAND NV 3.625% 12/12/2028	2,703,051	0.84
5,000,000 GECINA 1.50% 20/01/2025	4,938,050	1.53	682,000 EDP FINANCE BV 1.71% REGS 24/01/2028	562,118	0.17
7,000,000 LA BANQUE POST HOME LOAN 1.625% 12/05/2030	6,425,859	1.98	1,500,000 IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2295333988)	1,303,695	0.40
7,400,000 SOCIETE GENERALE SFH 0.125% 18/07/2029	6,371,178	1.97	3,200,000 IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2295335413)	2,982,144	0.92
1,500,000 VALEO SA 4.50% 11/04/2030	1,470,870	0.46	2,121,000 ING GROUP NV VAR REGS 01/07/2026	1,892,788	0.59
2,500,000 VALEO SA 5.875% 12/04/2029	2,624,775	0.81	2,000,000 ING GROUP NV VAR 07/12/2028	2,071,876	0.64
			4,000,000 ING GROUP NV VAR 24/08/2033	3,970,120	1.23
			3,450,000 LEASEPLAN CORPORATION NV 0.25% 07/09/2026	3,213,261	0.99

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
5,000,000 LEASEPLAN CORPORATION NV 0.25% 23/02/2026	4,732,750	1.46	Derivative Instrumente	218,866	0.07
2,800,000 NIBC BANK NV 0.25% 09/09/2026	2,591,988	0.80			
2,800,000 STELLANTIS NV 4.375% 14/03/2030	2,879,240	0.89	Optionen	218,866	0.07
2,700,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2582389156)	2,834,190	0.88	<i>Luxemburg</i>	218,866	0.07
2,400,000 TENNET HOLDING BV 3.875% 28/10/2028	2,448,432	0.76	30,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 2.25 - 17.07.24 CALL	37	0.00
<i>Norwegen</i>	17,926,898	5.55	30,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 3.25 - 17.07.24 PUT	218,829	0.07
2,570,000 DNB BANK ASA VAR 01/11/2029	2,665,270	0.82	Negative Positionen	-146,393	-0.05
3,200,000 DNB BANK ASA VAR 16/02/2027	3,195,360	0.99			
3,000,000 DNB BANK ASA VAR 19/07/2028	3,073,410	0.95	Derivative Instrumente	-146,393	-0.05
2,600,000 SPAREBANK 1 SR BANK ASA 3.75% 23/11/2027	2,617,888	0.81			
7,000,000 SPAREBANKEN VEST BOLIGKREDITT 0.01% 28/06/2027	6,374,970	1.98	Optionen	-146,393	-0.05
<i>Österreich</i>	5,803,526	1.80	<i>Luxemburg</i>	-146,393	-0.05
5,000,000 HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UNDI WIEN AG 1.375% 14/04/2025	4,903,500	1.52	-30,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 2.625 - 17.07.24 CALL	-893	0.00
200,000 RAIFFEISEN BANK INTERNATIONAL AG 4.125% 08/09/2025	200,320	0.06	-30,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 3.50 - 17.07.24 PUT	-107,478	-0.04
700,000 VERBUND AG 3.25% 17/05/2031	699,706	0.22	-30,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 4.00 - 17.07.24 PUT	-38,022	-0.01
<i>Portugal</i>	6,764,619	2.09	Gesamtwertpapierbestand	285,826,349	88.42
2,300,000 CAIXA GERAL DE DEPOSITOS SA VAR 15/06/2026	2,277,483	0.70			
4,300,000 EDP ENERGIAS DE PORTUGAL VAR 23/04/2083	4,487,136	1.39			
<i>Schweden</i>	10,328,219	3.20			
4,000,000 SBAB BANK AB 1.875% 10/12/2025	3,905,840	1.21			
2,540,000 SWEDBANK AB 4.25% 11/07/2028	2,599,588	0.80			
2,450,000 TELIA COMPANY AB VAR 11/05/2081	2,318,876	0.72			
1,500,000 VOLVO CAR AB 4.75% 08/05/2030	1,503,915	0.47			
<i>Spanien</i>	21,362,561	6.61			
900,000 BANCO BILBAO VIZCAYA ARGENTARIA 3.50% 26/03/2031	892,665	0.28			
2,000,000 BANCO DE SABADELL SA VAR 07/06/2029	2,089,380	0.65			
2,500,000 BANCO DE SABADELL SA VAR 10/11/2028	2,607,525	0.81			
3,300,000 BANCO DE SABADELL SA VAR 24/03/2026	3,271,158	1.00			
2,000,000 BANCO SANTANDER SA 1.125% 23/06/2027	1,869,000	0.58			
1,900,000 CAIXABANK SA VAR 09/02/2032	1,908,113	0.59			
4,300,000 CAIXABANK SA VAR 18/06/2031	4,057,394	1.25			
2,600,000 IBERDROLA FINANZAS SAU VAR PERPETUAL EUR (ISIN XS2580221658)	2,639,806	0.82			
2,000,000 REDEIA CORPORACION SA VAR 30/12/2099	2,027,520	0.63			
<i>Vereinigte Staaten von Amerika</i>	10,743,396	3.32			
2,700,000 BANK OF AMERICA CORP 4.134% 12/06/2028	2,756,079	0.85			
3,700,000 CITIGROUP INC USA VAR 22/09/2028	3,712,284	1.15			
4,500,000 GENERAL MOTORS CO 5.40% 15/10/2029	4,178,731	1.29			
100,000 VF CORP 4.25% 07/03/2029	96,302	0.03			
Aktien/Anteile aus OGAW/OGA	2,440,510	0.76			
Aktien/Anteile aus Investmentfonds	2,440,510	0.76			
<i>Frankreich</i>	2,440,510	0.76			
23 AMUNDI ULT SH TM GREEN BOND FCP	2,440,510	0.76			

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	384,859,859	98.27			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	366,806,758	93.66			
Anleihen	366,806,758	93.66			
<i>Belgien</i>	<i>36,456,047</i>	<i>9.31</i>			
9,152,000 BELGIUM 3.00% 22/06/2034	9,068,350	2.33	4,000,000 AGENCE FRANCAISE DE DEVELOPPEMENT SA 2.875% 21/01/2030	3,910,000	1.00
1,050,000 EUROPEAN UNION 0.40% 04/02/2037	746,634	0.19	4,300,000 AGENCE FRANCAISE DE DEVELOPPEMENT SA 3.375% 25/05/2033	4,281,596	1.09
4,300,000 EUROPEAN UNION 0.75% 04/04/2031	3,729,003	0.95	3,200,000 BPIFRANCE SA 3.00% 10/09/2026	3,179,008	0.81
680,000 EUROPEAN UNION 2.50% 04/10/2052	559,014	0.14	5,100,000 BPIFRANCE SA 3.375% 25/11/2032	5,107,650	1.30
3,200,000 EUROPEAN UNION 2.75% 04/12/2037	3,035,072	0.77	2,100,000 CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 2.75% 24/09/2027	2,073,141	0.53
580,000 EUROPEAN UNION 3.00% 04/03/2053	527,452	0.13	4,000,000 CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 2.75% 25/02/2029	3,926,480	1.00
1,385,000 EUROPEAN UNION 3.00% 04/12/2034	1,365,749	0.35	3,000,000 CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 2.875% 25/05/2027	2,973,360	0.76
1,750,000 EUROPEAN UNION 3.125% 04/12/2030	1,762,688	0.45	1,500,000 CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 3.00% 25/05/2028	1,489,830	0.38
800,000 EUROPEAN UNION 3.25% 04/02/2050	767,096	0.20	4,800,000 CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 3.00% 25/11/2031	4,735,728	1.21
2,600,000 EUROPEAN UNION 3.25% 04/07/2034	2,626,000	0.67	2,200,000 CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 3.125% 01/03/2030	2,196,458	0.56
1,050,000 EUROPEAN UNION 3.375% 05/10/2054	1,015,140	0.26	2,500,000 COUNCIL OF EUROPE DEVELOPMENT BANK 0.125% 10/03/2027	2,316,100	0.59
2,450,000 KINGDOM OF BELGIUM 2.75% 22/04/2039	2,279,578	0.58	3,650,000 COUNCIL OF EUROPE DEVELOPMENT BANK 2.75% 16/04/2031	3,607,478	0.92
6,200,000 KINGDOM OF BELGIUM 2.85% 22/10/2034	6,045,000	1.54	2,500,000 COUNCIL OF EUROPE DEVELOPMENT BANK 2.875% 17/01/2033	2,480,725	0.63
1,920,000 KINGDOM OF BELGIUM 3.30% 22/06/2054	1,809,562	0.46	2,100,000 DEXIA 2.75% 18/01/2029	2,068,437	0.53
1,150,000 KINGDOM OF BELGIUM 3.50% 22/06/2055	1,119,709	0.29	1,800,000 FRANCE OAT 0% 25/11/2029	1,533,942	0.39
<i>Chile</i>	<i>3,246,232</i>	<i>0.83</i>	5,900,000 FRANCE OAT 0.50% 25/06/2044	3,345,831	0.85
3,700,000 REPUBLIC OF CHILE 0.555% 21/01/2029	3,246,232	0.83	8,330,000 FRANCE OAT 0.75% 25/05/2053	4,067,372	1.04
<i>Deutschland</i>	<i>22,753,702</i>	<i>5.81</i>	950,000 FRANCE OAT 1.50% 25/05/2050	611,829	0.16
1,400,000 FEDERAL REPUBLIC OF GERMANY 1.80% 15/08/2053	1,154,566	0.29	20,570,000 FRENCH REPUBLIC 0% 25/02/2027	18,985,903	4.86
6,000,000 KREDITANSTALT FUER WIEDERAUFBAU KFW 1.125% 31/03/2037	4,798,140	1.23	1,200,000 FRENCH REPUBLIC 0.75% 25/02/2028	1,107,312	0.28
4,550,000 KREDITANSTALT FUER WIEDERAUFBAU KFW 1.375% 07/06/2032	4,075,936	1.04	1,250,000 FRENCH REPUBLIC 3.00% 25/06/2049	1,122,000	0.29
2,690,000 KREDITANSTALT FUER WIEDERAUFBAU KFW 2.00% 15/11/2029	2,575,675	0.66	3,100,000 SFIL SA 2.875% 18/01/2028	3,054,647	0.78
2,250,000 KREDITANSTALT FUER WIEDERAUFBAU KFW 2.875% 31/03/2032	2,249,145	0.57	5,000,000 UNEDIC SA 0.10% 25/11/2026	4,638,900	1.18
5,000,000 KREDITANSTALT FUER WIEDERAUFBAU KFW 3.25% 24/03/2031	5,117,650	1.31	6,400,000 UNEDIC SA 0.50% 25/05/2036	4,595,072	1.17
3,000,000 NRW BANK 0.25% 16/03/2027	2,782,590	0.71	<i>Griechenland</i>	<i>11,890,785</i>	<i>3.04</i>
<i>Estland</i>	<i>1,263,821</i>	<i>0.32</i>	1,300,000 GREECE 0.75% 18/06/2031	1,088,412	0.28
1,300,000 REPUBLIC OF ESTONIA 3.25% 17/01/2034	1,263,821	0.32	1,500,000 HELLENIC REPUBLIC 3.375% 15/06/2034	1,454,955	0.37
<i>Finnland</i>	<i>12,596,703</i>	<i>3.22</i>	4,800,000 HELLENIC REPUBLIC 3.875% 15/06/2028	4,920,432	1.26
3,400,000 FINLAND 0% 15/09/2030	2,845,800	0.73	2,050,000 HELLENIC REPUBLIC 4.125% 15/06/2054	1,972,572	0.50
1,503,000 FINLAND 0.50% 15/09/2029	1,331,778	0.34	1,300,000 HELLENIC REPUBLIC 4.25% 15/06/2033	1,363,128	0.35
2,350,000 NORDIC INVESTMENT BANK 2.625% 24/01/2031	2,314,539	0.59	1,050,000 HELLENIC REPUBLIC 4.375% 18/07/2038	1,091,286	0.28
3,610,000 REPUBLIC OF FINLAND 1.50% 15/09/2032	3,224,596	0.82	<i>Irland</i>	<i>4,109,685</i>	<i>1.05</i>
2,900,000 REPUBLIC OF FINLAND 3.00% 15/09/2034	2,879,990	0.74	810,000 IRELAND 0% 18/10/2031	661,446	0.17
<i>Frankreich</i>	<i>91,745,891</i>	<i>23.42</i>	1,055,000 IRELAND 1.50% 15/05/2050	737,688	0.19
4,000,000 ACTION LOGEMENT SERVICES 4.125% 03/10/2038	4,099,240	1.05	1,000,000 IRISH REPUBLIC 2.60% 18/10/2034	969,920	0.25
300,000 AGENCE FRANCAISE DE DEVELOPPEMENT SA 0.125% 29/09/2031	237,852	0.06	1,790,000 IRISH REPUBLIC 3.00% 18/10/2043	1,740,631	0.44
			<i>Israel</i>	<i>3,361,550</i>	<i>0.86</i>
			4,350,000 STATE OF ISRAEL 0.625% 18/01/2032	3,361,550	0.86
			<i>Italien</i>	<i>29,589,230</i>	<i>7.56</i>
			280,000 ITALIAN REPUBLIC 3.25% 01/03/2038	250,645	0.06
			5,430,000 ITALIAN REPUBLIC 3.50% 15/02/2031	5,359,627	1.37
			500,000 ITALIAN REPUBLIC 4.00% 30/04/2035	497,875	0.13

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
7,500,000 ITALIAN REPUBLIC 4.00% 30/10/2031	7,628,025	1.96			
3,850,000 ITALIAN REPUBLIC 4.05% 30/10/2037	3,783,049	0.97	<i>Philippinen</i>	4,667,357	1.19
2,300,000 ITALIAN REPUBLIC 4.15% 01/10/2039	2,245,168	0.57	1,700,000 ASIAN DEVELOPMENT BANK ADB 2.55% 10/01/2031	1,659,047	0.42
5,860,000 ITALIAN REPUBLIC 4.45% 01/09/2043	5,844,705	1.49	3,000,000 ASIAN DEVELOPMENT BANK ADB 2.95% 05/06/2029	3,008,310	0.77
1,350,000 ITALIAN REPUBLIC 4.50% 01/10/2053	1,336,932	0.34	<i>Portugal</i>	8,586,897	2.19
3,800,000 ITALY BTP 2.45% 01/09/2050	2,643,204	0.67	2,500,000 OBRIGACOES DO TESOURO 3.625% 12/06/2054	2,412,225	0.62
<i>Kroatien</i>	1,491,624	0.38	580,000 PORTUGAL 4.10% 15/04/2037	622,444	0.16
1,515,000 REPUBLIC OF CROATIA 3.375% 12/03/2034	1,491,624	0.38	498,000 REPUBLIC OF PORTUGAL 1.65% 16/07/2032	449,699	0.11
<i>Lettland</i>	1,587,840	0.41	3,600,000 REPUBLIC OF PORTUGAL 2.875% 20/10/2034	3,487,860	0.89
2,000,000 LATVIA 0% 17/03/2031	1,587,840	0.41	1,610,000 REPUBLIC OF PORTUGAL 3.50% 18/06/2038	1,614,669	0.41
<i>Luxemburg</i>	37,599,117	9.59	<i>Slowenien</i>	3,182,065	0.81
3,850,000 EUROPEAN FINANCIAL STABILITY FACILITY 2.625% 16/07/2029	3,792,981	0.97	600,000 REPUBLIC OF SLOVENIA 3.625% 11/03/2033	617,046	0.16
2,500,000 EUROPEAN FINANCIAL STABILITY FACILITY 2.75% 17/08/2026	2,483,650	0.63	1,150,000 SLOVENIA 0% 12/02/2031	937,319	0.24
5,850,000 EUROPEAN FINANCIAL STABILITY FACILITY 2.875% 16/02/2033	5,794,191	1.48	2,000,000 SLOVENIA 0.125% 01/07/2031	1,627,700	0.41
3,000,000 EUROPEAN FINANCIAL STABILITY FACILITY 3.00% 15/12/2028	3,006,210	0.77	<i>Spanien</i>	57,357,874	14.64
3,950,000 EUROPEAN INVESTMENT BANK EIB 2.75% 16/01/2034	3,852,158	0.98	2,200,000 COMUNIDAD DE MADRID 3.362% 31/10/2028	2,215,862	0.57
1,000,000 EUROPEAN INVESTMENT BANK EIB 2.75% 28/07/2028	994,910	0.25	1,150,000 INSTITUTO DE CREDITO OFFICIAL 3.05% 31/10/2027	1,147,056	0.29
550,000 EUROPEAN INVESTMENT BANK EIB 2.75% 30/07/2030	544,693	0.14	4,150,000 KINGDOM OF SPAIN 0.70% 30/04/2032	3,444,500	0.88
6,200,000 EUROPEAN INVESTMENT BANK EIB 2.875% 12/01/2033	6,137,752	1.56	11,200,000 KINGDOM OF SPAIN 1.00% 30/07/2042	7,180,208	1.83
1,400,000 EUROPEAN INVESTMENT BANK EIB 2.875% 15/10/2031	1,393,266	0.36	2,050,000 KINGDOM OF SPAIN 1.90% 31/10/2052	1,346,481	0.34
3,250,000 EUROPEAN INVESTMENT BANK EIB 3.00% 15/07/2033	3,241,777	0.83	6,880,000 KINGDOM OF SPAIN 3.15% 30/04/2033	6,810,717	1.74
1,750,000 EUROPEAN STABILITY MECHANISM 0% 15/12/2026	1,626,625	0.42	1,800,000 KINGDOM OF SPAIN 3.25% 30/04/2034	1,781,568	0.45
2,350,000 EUROPEAN STABILITY MECHANISM 3.00% 23/08/2033	2,357,732	0.60	5,050,000 KINGDOM OF SPAIN 3.45% 31/10/2034	5,064,898	1.29
1,600,000 GRAND DUCHY OF LUXEMBOURG 2.875% 01/03/2034	1,584,432	0.40	5,700,000 KINGDOM OF SPAIN 3.55% 31/10/2033	5,798,952	1.48
1,000,000 LUXEMBOURG 0% 14/09/2032	788,740	0.20	2,200,000 KINGDOM OF SPAIN 4.00% 31/10/2054	2,194,852	0.56
<i>Niederlande</i>	16,985,685	4.34	2,620,000 SPAIN 1.25% 31/10/2030	2,344,900	0.60
5,000,000 BNG BANK NV 1.25% 30/03/2037	3,949,800	1.01	12,200,000 SPAIN 1.40% 30/04/2028	11,494,962	2.94
2,400,000 KINGDOM OF THE NETHERLANDS 0.50% 15/07/2032	2,013,288	0.51	4,414,000 SPAIN 2.90% 31/10/2046	3,789,463	0.97
6,810,000 NETHERLANDS 0% 15/07/2031	5,635,752	1.44	2,750,000 XUNTA DE GALICIA 3.296% 30/04/2031	2,743,455	0.70
7,690,000 NETHERLANDS 0.50% 15/01/2040	5,386,845	1.38	<i>Vereinigte Staaten von Amerika</i>	6,173,118	1.58
<i>Österreich</i>	12,161,535	3.11	4,000,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 2.90% 14/02/2034	3,955,400	1.01
2,670,000 AUSTRIA 0% 20/02/2030	2,270,248	0.58	3,400,000 INTERNATIONAL DEVELOPMENT ASSOCIATION 0.70% 17/01/2042	2,217,718	0.57
4,600,000 AUSTRIA 0% 20/10/2040	2,728,582	0.70	Aktien/Anteile aus OGAW/OGA	18,053,101	4.61
1,605,000 AUSTRIA 0.50% 20/02/2029	1,440,744	0.37	Aktien/Anteile aus Investmentfonds	18,053,101	4.61
2,020,000 REPUBLIC OF AUSTRIA 1.85% 23/05/2049	1,531,928	0.39	<i>Frankreich</i>	18,053,101	4.61
2,410,000 REPUBLIC OF AUSTRIA 2.90% 20/02/2033	2,387,153	0.61	4 AMUNDI EURO LIQUIDITY SRI FCP	4,519,418	1.15
1,800,000 REPUBLIC OF AUSTRIA 2.90% 23/05/2029	1,802,880	0.46	6 AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XMO)	6,482,954	1.66
			24 AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	2,492,539	0.64
			453 AMUNDI LCR GOV EUROPE IC FCP	4,558,190	1.16
			Gesamtwertpapierbestand	384,859,859	98.27

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
Positive Positionen	49,108,879	99.09
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	47,421,390	95.69
Anleihen	47,421,390	95.69
<i>Deutschland</i>	<i>7,530,054</i>	<i>15.19</i>
1,970,000 GERMANY BUNDI 0.10% 15/04/2026	2,428,073	4.90
2,260,000 GERMANY BUNDI 0.10% 15/04/2033	2,636,084	5.32
1,140,000 GERMANY BUNDI 0.10% 15/04/2046	1,328,573	2.68
900,000 GERMANY BUNDI 0.50% 15/04/2030	1,137,324	2.29
<i>Frankreich</i>	<i>13,954,533</i>	<i>28.16</i>
3,430,000 FRANCE OATI 0.10% 01/03/2026	4,005,966	8.09
2,940,000 FRANCE OATI 0.10% 01/03/2029	3,399,071	6.86
760,000 FRANCE OATI 0.10% 25/07/2031	856,644	1.73
1,160,000 FRANCE OATI 0.10% 25/07/2047	1,125,549	2.27
240,000 FRANCE OATI 1.80% 25/07/2040	372,910	0.75
910,000 FRANCE OATI 3.40% 25/07/2029	1,503,650	3.03
880,000 FRENCH REPUBLICI 0.10% 25/07/2038	889,892	1.80
700,000 FRENCH REPUBLICI 0.10% 25/07/2053	611,302	1.23
280,000 FRENCH REPUBLICI 0.55% 01/03/2039	268,584	0.54
950,000 FRENCH REPUBLICI 0.95% 25/07/2043	920,965	1.86
<i>Italien</i>	<i>18,321,047</i>	<i>36.97</i>
2,350,000 ITALIAN REPUBLICI 0.10% 15/05/2033	2,311,591	4.66
1,400,000 ITALIAN REPUBLICI 1.80% 15/05/2036	1,353,249	2.73
430,000 ITALIAN REPUBLICI 2.40% 15/05/2039	445,448	0.90
837,000 ITALY BTPI 0.15% 15/05/2051	606,179	1.22
2,010,000 ITALY BTPI 0.40% 15/05/2030	2,246,207	4.53
3,070,000 ITALY BTPI 0.65% 15/05/2026	3,583,446	7.23
550,000 ITALY BTPI 1.25% 15/09/2032	657,308	1.33
1,540,000 ITALY BTPI 1.30% 15/05/2028	1,897,297	3.83
420,000 ITALY BTPI 2.35% 15/09/2035	647,397	1.31
1,570,000 ITALY BTPI 2.55% 15/09/2041	2,213,450	4.47
1,720,000 ITALY BTPI 3.10% 15/09/2026	2,359,475	4.76
<i>Spanien</i>	<i>6,634,928</i>	<i>13.39</i>
360,000 KINGDOM OF SPAINI 2.05% 30/11/2039	405,136	0.82
1,400,000 SPAINI 0.65% 30/11/2027	1,720,842	3.47
2,225,000 SPAINI 0.70% 30/11/2033	2,602,168	5.25
1,532,000 SPAINI 1.00% 30/11/2030	1,906,782	3.85
<i>Vereinigte Staaten von Amerika</i>	<i>980,828</i>	<i>1.98</i>
1,070,000 USA T-BONDSI 1.00% 15/02/2048	980,828	1.98
Aktien/Anteile aus OGAW/OGA	1,687,489	3.40
Aktien/Anteile aus Investmentfonds	1,687,489	3.40
<i>Frankreich</i>	<i>1,687,489</i>	<i>3.40</i>
0.818 AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	862,566	1.74
8 AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	824,923	1.66
Gesamtwertpapierbestand	49,108,879	99.09

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
1,500,000	SOCIETE GENERALE SA VAR PERPETUAL USD (ISIN USF8600KAA46)	1,454,304 0.26	6,000,000	INTESA SANPAOLO VITA S P A 2.375% 22/12/2030	5,230,980 0.94
3,200,000	VIRIDIEN 7.75% REGS 01/04/2027	3,087,360 0.56	15,000,000	MAGELLANO SPE SRL VAR 31/07/2029 EUR (ISIN IT0005383168)	4,113,835 0.75
	<i>Griechenland</i>	5,158,452 0.93	15,000,000	MAGELLANO SPE SRL VAR 31/07/2029 EUR (ISIN IT0005383184)	4,124,198 0.75
1,200,000	ALPHA SERVICES AND HOLDINGS SA VAR PERPETUAL	1,332,012 0.24	15,000,000	MEDIOLANUM FERINANDO MAGELLANO VAR 31/07/2029 EUR (ISIN IT0005383176)	4,115,908 0.75
4,000,000	EUROBANK ERGASIAS SA VAR 05/05/2027	3,826,440 0.69	15,000,000	MEDIOLANUM FERINANDO MAGELLANO VAR 31/07/2029 EUR (ISIN IT0005383192)	4,134,560 0.75
	<i>Großbritannien</i>	21,746,117 3.94	2,500,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998)	2,480,425 0.45
4,200,000	CARNIVAL PLC 1.00% 28/10/2029	3,437,280 0.62	3,400,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856)	3,062,312 0.55
2,000,000	JERROLD FINCO PLC 5.25% REGS 15/01/2027	2,293,542 0.42	3,136,000	VERDE BIDCO SPA 4.625% REGS 01/10/2026	3,084,915 0.56
1,006,000	MARYLAND BIDCO LIMITED 10.00% REGS 26/01/2028	975,827 0.18	4,500,000	WASTE ITALIA SPA 0% REGS 15/11/2019	- 0.00
4,600,000	NEWDAY BONDCO PLC 13.25% REGS 15/12/2026	5,858,767 1.05		DEFAULTED	
1,800,000	OCADO GROUP PLC 3.875% REGS 08/10/2026	1,804,013 0.33	4,580,000	WEBUILD SPA 3.625% 28/01/2027	4,452,630 0.80
1,500,000	TRIDENT ENERGY FINANCE PLC 12.50% 30/11/2029	1,442,393 0.26		<i>Jamaika</i>	3,209,852 0.58
7	TULLOW OIL PLC 10.25% REGS 15/05/2026	6 0.00	4,306,000	TRANSJAMAICAN HIGHWAY LTD 5.75% REGS 10/10/2036	3,209,852 0.58
2,789,000	UK SPV CREDIT FINANCE PLC 0% 31/12/2049	98,700 0.02		<i>Japan</i>	8,484,769 1.54
	DEFAULTED		4,090,000	RAKUTEN GROUP INC VAR REGS PERPETUAL	3,234,904 0.59
2,800,000	VEDANTA RESOURCE PLC VAR REGS 09/08/2024	2,352,530 0.43	1,200,000	RAKUTEN GROUP INC 11.25% 15/02/2027	1,200,011 0.22
4,100,000	VEDANTA RESOURCE PLC 9.25% 23/04/2026	3,483,059 0.63	1,000,000	RAKUTEN GROUP INC 9.75% 15/04/2029	964,805 0.17
	<i>Guernsey</i>	1,483,649 0.27	3,350,000	SOFTBANK GROUP CORP 3.375% 06/07/2029	3,085,049 0.56
1,800,000	GLOBALWORTH REAL ESTATE INVESTMENTS LIMITED 6.25% 31/03/2029	1,483,649 0.27		<i>Jersey Inseln</i>	2,568,112 0.47
	<i>Indonesien</i>	2,645,648 0.48	1,350,000	AA BOND CO LIMITED 6.50% 31/01/2026	1,583,107 0.29
4,300,000	PT GARUDA INDONESIA PERSERO TBK 6.50% 28/12/2031	2,645,648 0.48	840,000	ASTON MARTIN CAPITAL HOLDINGS LIMITED 10.375% 31/03/2029	985,005 0.18
	<i>Irland</i>	11,263,319 2.04		<i>Kanada</i>	3,728,593 0.68
2,200,000	ASG FINANCE DAC 9.75% 15/05/2029 USD (ISIN XS2815876920)	2,051,958 0.37	4,000,000	FIRST QUANTUM MINERALS LTD 8.625% REGS 01/06/2031	3,728,593 0.68
4,500,000	BANK OF CYPRUS HOLDINGS PLC VAR 23/10/2031	4,571,100 0.83		<i>Kaimaninseln</i>	5,011,266 0.91
10,048,000	CBOM FINANCE PLC VAR REGS PERPETUAL	- 0.00	3,000,000	COUNTRY GARDEN HOLDINGS CO LTD 0% 14/01/2027 DEFAULTED	238,572 0.04
3,170,000	CBOM FINANCE PLC VAR REGS 05/10/2027	- 0.00	2,600,000	COUNTRY GARDEN HOLDINGS CO LTD 0% 14/01/2030 DEFAULTED	206,617 0.04
5,000,000	STEAS FUNDING 1 DAC 7.23% 17/03/2026	4,640,261 0.84		FANTASIA HOLDING VAR 31/12/2049 DEFAULTED	34,486 0.01
	<i>Israel</i>	3,487,420 0.63	2,000,000	FANTASIA HOLDING 0% 09/01/2023 DEFAULTED	92,458 0.02
4,100,000	ISRAEL CHEMICALS LTD 6.375% 31/05/2038	3,487,420 0.63	2,700,000	FANTASIA HOLDING 0% 18/10/2022	44,477 0.01
	<i>Italien</i>	54,218,563 9.82	1,565,000	IHS HOLDING LIMITED 6.25% REGS 29/11/2028	1,306,788 0.23
36,355,000	ALITALIA SOCIETA AEREA ITALIANA S P A 0% 31/12/2049 DEFAULTED	144,693 0.03	7,750,000	KAISA GROUP HOLDINGS LIMITED 0% REGS 22/10/2022	244,269 0.04
3,000,000	BANCO BPM SPA VAR PERPETUAL EUR (ISIN XS2089968270)	2,984,790 0.54	10,015,000	KAISA GROUP HOLDINGS LIMITED 0% 01/06/2026	303,604 0.06
3,000,000	ENEL SPA VAR 24/11/2081	2,918,010 0.53	5,620,000	KAISA GROUP HOLDINGS LIMITED 0% 11/11/2025	174,355 0.03
830,000	FIBER MIDCO SPA 6.125% 15/06/2031	822,397 0.15	7,550,000	KAISA GROUP HOLDINGS LIMITED 0% 15/01/2025	233,527 0.04
3,000,000	ICCREA BANCA SPA VAR 28/11/2029	2,979,450 0.54		DEFAULTED	
3,400,000	INDUSTRIA MACCHINE AUTOMATICHE IMA SPA 3.75% REGS 15/01/2028	3,242,104 0.59	9,800,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2022	311,031 0.06
5,000,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	4,889,400 0.88	2,400,000	LONGFOR GROUP HOLDINGS LIMITED REIT 3.95% 16/09/2029	1,632,425 0.29
1,300,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2678939427)	1,437,956 0.26	1,866,859	MODERN LAND CHINA CO LTD 8.00% REGS 30/12/2024	17,210 0.00

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
3,141,136	MODERN LAND CHINA CO LTD 9.00% REGS 30/12/2025	28,312	0.01	3,500,000	CE OAXAVA CUATRO S DE RL DE CV 7.25% REGS 31/12/2031	2,115,932	0.38
4,188,181	MODERN LAND CHINA CO LTD 9.00% REGS 30/12/2026	33,763	0.01	5,400,000	GRUPO POSADAS SAB DE CV VAR REGS 30/12/2027	4,564,266	0.84
6,112,416	MODERN LAND CHINA CO LTD 9.00% REGS 30/12/2027	54,009	0.01	4,590,000	PETROLEOS MEXICANOS PEMEX 3.625% 24/11/2025	4,440,274	0.80
821,633	MODERN LAND CHINA CO LTD 9.00% 28/12/2024	7,804	0.00	6,200,000	TRUST F/1401 6.39% 15/01/2050	4,535,675	0.82
21,000,000	TARQUIN LTD 0% 17/03/2026	20	0.00		<i>Niederlande</i>	47,292,121	8.57
5,000,000	ZHENRO PROPERTIES GROUP LIMITED 0% 04/08/2026 DEFAULTED	47,539	0.01	3,500,000	AEGON NV VAR PERPETUAL	2,627,115	0.48
	<i>Lettland</i>	3,148,132	0.57	2,500,000	AEGON NV VAR PERPETUAL EUR	2,074,375	0.38
4,470,000	LATVIA 1.875% 19/02/2049	3,148,132	0.57	2,030,000	BOI FINANCE BV 7.50% REGS 16/02/2027	1,921,618	0.35
	<i>Litauen</i>	2,241,900	0.41	6,403,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1002121454)	6,957,884	1.25
3,000,000	LITHUANIA 2.10% 26/05/2047	2,241,900	0.41	1,700,000	IHS NETHERLANDS HOLDCO BV 8.00% REGS 18/09/2027	1,541,524	0.28
	<i>Luxemburg</i>	57,952,984	10.49	4,000,000	NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030	3,472,040	0.63
1,800,000	3R LUX 9.75% 05/02/2031 USD (ISIN USL9R621AA97)	1,767,519	0.32	2,000,000	Q PARK HOLDING I BV 2.00% REGS 01/03/2027	1,885,940	0.34
4,700,000	ALTICE FINANCING SA 3.00% REGS 15/01/2028	3,641,842	0.66	2,000,000	SELECTA GROUP B.V. 8.00% REGS 01/04/2026	1,939,820	0.35
1,700,000	ALTICE FINANCING SA 4.25% REGS 15/08/2029	1,287,359	0.23	1,132,847	SUMMER BIDCO BV 10.00% 15/02/2029	1,143,009	0.21
10,640,000	AROUNDTOWN FINANCE SARL VAR PERPETUAL EUR (ISIN XS2799493825)	6,195,245	1.12	4,000,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2109819859)	3,800,200	0.69
1,750,000	AROUNDTOWN FINANCE SARL VAR PERPETUAL USD	1,162,895	0.21	5,700,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	5,092,836	0.92
6,628,775	ATENTO LUXCO 1 SA 20.00% REGS 17/02/2025 USD (ISIN XS2654171839)	6,185,000	1.12	3,000,000	UPC HOLDINGS BV 3.875% REGS 15/06/2029	2,860,500	0.52
3,988,278	ATENTO LUXCO 1 SA 20.00% 10/03/2025	3,870,127	0.70	3,800,000	VIVAT N.V. VAR PERPETUAL	3,816,492	0.69
2,000,000	CIRSA FINANCE INTERNATIONAL SARL 10.375% REGS 30/11/2027	1,923,714	0.35	4,100,000	WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947)	3,647,483	0.66
3,400,000	CIRSA FINANCE INTERNATIONAL SARL 4.50% REGS 15/03/2027	3,344,954	0.61	5,340,000	ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030	4,511,285	0.82
5,000,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	2,504,000	0.45		<i>Nigeria</i>	5,300,187	0.96
6,000,000	CPI PROPERTY GROUP S.A. 2.75% 12/05/2026	5,621,820	1.02	1,200,000	TNOG OIL AND GAS LTD 0% 17/05/2032	1,063,681	0.19
1,400,000	CPI PROPERTY GROUP S.A. 7.00% 07/05/2029	1,376,592	0.25	8,255,409	TNOG OIL AND GAS LTD 10.00% 12/01/2028	4,236,506	0.77
1,710,000	EPHOIS SUBCO SARL 7.875% 31/01/2031	1,821,270	0.33		<i>Österreich</i>	2,307,500	0.42
3,380,000	FS LUXEMBOURG SARL 8.875% 12/02/2031	3,029,748	0.55	2,600,000	ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN XS2108494837)	2,307,500	0.42
3,300,000	GRAND CITY PROPERTIES S A VAR PERPETUAL EUR (ISIN XS2271225281)	2,126,454	0.39		<i>Panama</i>	2,743,340	0.50
500,000	HD CAPITAL SA 0% PERPETUAL DEFAULTED	1	0.00	3,500,000	AES PANAMA GENERATION HLDGS SRL 4.375% REGS 31/05/2030	2,743,340	0.50
13,000,000	M AND G FINANCE SA 0% PERPETUAL	13	0.00		<i>Papua-Neuguinea</i>	5,788,216	1.05
11,600,000	METALCORP GROUP SA 0% 28/06/2026	289,072	0.05	9,000,000	FRIGORIFICO CONCEPCION SA 7.70% REGS 21/07/2028	5,788,216	1.05
2,500,000	SUMMER HOLCO A S A R L 9.25% REGS 31/10/2027	2,221,861	0.40		<i>Peru</i>	2,933,840	0.53
4,200,000	SUMMER HOLDCO SARL 5.75% REGS 31/10/2026	4,159,050	0.75	3,250,000	COMPANIA DE MINAS BUENAVENTURA SA 5.50% REGS 26/07/2026	2,933,840	0.53
400,000	SWISSPORT INVESTMENTS 0% REGS 15/12/2022 DEFAULTED	4,002	0.00		<i>Portugal</i>	12,347,047	2.24
2,900,000	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	3,425,306	0.62	8,000,000	NOVO BANCO SA 0% PERPETUAL DEFAULTED	2,160,000	0.39
2,000,000	VIVION INVESTMENTS SARL 3.00% 08/08/2024	1,995,140	0.36	4,500,000	NOVO BANCO SA 0% 09/04/2052	1,234,080	0.22
	<i>Mexiko</i>	17,750,429	3.22	15,260,000	NOVO BANCO SA 0% 12/02/2049	4,713,967	0.86
3,500,000	CE OAXACA DOS S DE RL DE CV 7.25% REGS 31/12/2031	2,094,282	0.38				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
11,000,000	NOVO BANCO SA 0% 15/01/2018 DEFAULTED	2,970,000 0.54	1,173,000	AZUL SECURED FINANCE LLP 11.93% REGS 28/08/2028	1,063,257 0.19
4,700,000	NOVO BANCO SA 0% 31/12/2049 DEFAULTED	1,269,000 0.23	3,500,000	IQVIA INC 2.875% REGS 15/06/2028	3,303,825 0.60
	<i>Rumänien</i>	6,211,580 1.13	5,000,000	SILGAN HOLDINGS INC 2.25% 01/06/2028	4,574,200 0.83
2,500,000	BANCA TRANSILVANIA SA VAR 27/04/2027	2,640,925 0.48	3,400,000	SOUTHERN CO VAR 15/09/2081	3,032,018 0.55
5,500,000	ROMANIA 2.75% REGS 14/04/2041	3,570,655 0.65		Wandelanleihen	9,969,603 1.81
	<i>Schweden</i>	8,613,736 1.56		<i>Belgien</i>	3,662,960 0.66
6,100,000	HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2294155739)	3,810,548 0.69	4,000,000	BNP PARIBAS FORTIS SA FRN PERPETUAL CV	3,662,960 0.66
700,000	HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2397251807)	468,958 0.08		<i>Luxemburg</i>	6,306,643 1.15
7,000,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB VAR PERPETUAL	2,468,410 0.45	11,300,000	mitsubishi UF J INVESTOR SERVICES AND BANKING S A FRN 15/12/2050 CV	6,306,643 1.15
2,000,000	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.75% 14/01/2025	1,865,820 0.34		Warrants, Rechte	3 0.00
	<i>Slowenien</i>	4,778,758 0.87		<i>Großbritannien</i>	3 0.00
2,200,000	NOVA KREDITNA BANKA MARIBOR DD VAR 29/06/2026	2,257,750 0.41	12,070	VISIOCORP PLC PLAC A SERIES WTS 01/01/12	2 0.00
2,400,000	NOVA LJUBLJANSKA BANKA DD VAR 27/06/2027	2,521,008 0.46	12,070	VISIOCORP PLC PLAC B SERIES WTS 01/01/12	1 0.00
	<i>Spanien</i>	22,023,360 3.99		Sonstige übertragbare Wertpapiere	19,536 0.00
4,400,000	ABANCA CORPORACION BANCARIA SA VAR PERPETUAL EUR (ISIN ES0865936019)	4,312,396 0.78		Aktien	- 0.00
4,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028)	3,986,680 0.72		<i>Großbritannien</i>	- 0.00
2,000,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2471862040)	2,208,800 0.40	56,831	MRIYA FARMING PLC	- 0.00
3,600,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966)	3,454,344 0.63		Wandelanleihen	19,536 0.00
5,000,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	4,870,550 0.88		<i>Island</i>	19,536 0.00
3,000,000	EROSKI S COOP 10.625% 30/04/2029	3,190,590 0.58	97,678	LBI EHF 0% 30/11/2035 CV	19,536 0.00
	<i>Ungarn</i>	2,488,269 0.45		Aktien/Anteile aus OGAW/OGA	48,516,465 8.79
2,558,000	OTP BANK PLC VAR PERPETUAL	2,488,269 0.45		Aktien/Anteile aus Investmentfonds	48,516,465 8.79
	<i>Venezuela</i>	19,050,842 3.45		<i>Irland</i>	85,748 0.02
53,000,000	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED	5,954,990 1.07	1,000	ISHS USD HIGH YIELD CORP BOND UCITS ETF	85,748 0.02
17,031,300	PETROLEOS DE VENEZUELA SA PDVSA 0% 12/04/2027 DEFAULTED	1,916,468 0.35		<i>Island</i>	19 0.00
8,000,000	REPUBLIC OF VENEZUELA 0% 07/05/2028 DEFAULTED	1,255,143 0.23	193,219	LBI CLASS A SHARES SICAV	19 0.00
15,500,000	REPUBLIC OF VENEZUELA 0% 13/10/2024 DEFAULTED	2,401,180 0.44		<i>Jersey Inseln</i>	260,752 0.05
14,000,000	REPUBLIC OF VENEZUELA 0% 21/10/2026 DEFAULTED	2,439,599 0.44	10,000	WISDOM TREE METAL SECURITIES LIMITED	250,950 0.05
6,000,000	REPUBLIC OF VENEZUELA 0% 21/10/2026 DEFAULTED USD (ISIN USP17625AE71)	1,054,108 0.19	1,000	WISDOMTREE COMMODITY SECURITIES LIMITED USD (ISIN GB00B15KXV33)	9,802 0.00
11,000,000	REPUBLIC OF VENEZUELA 0% 31/03/2038 DEFAULTED	1,515,932 0.27		<i>Luxemburg</i>	48,169,946 8.72
18,300,000	REPUBLIC OF VENEZUELA 0% 31/12/2049 DEFAULTED	2,513,422 0.46	9,829	AMUNDI FUNDS EMERGING MARKETS CORPORATE HIGH YIELD BOND EUR C	11,154,717 2.02
	<i>Vereinigte Staaten von Amerika</i>	13,513,268 2.45	1,000	AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND H EUR CAP	1,102,810 0.20
2,000,000	AZUL SECURED FINANCE LLP 11.50% REGS 28/05/2029	1,539,968 0.28	15,000	AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND S EUR CAP	17,374,808 3.15
			1,916	AMUNDI PLANET SICAV SIF EMERGING GREEN ONE	18,537,611 3.35
				Gesamtwertpapierbestand	539,048,337 97.68

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	255,022,993	99.56			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	233,200,571	91.04			
Anleihen	233,200,571	91.04			
<i>Belgien</i>	1,658,783	0.65			
580,000 AZELIS GROUP NV 5.75% REGS 15/03/2028	596,953	0.23	600,000 AIR FRANCE KLM 8.125% 31/05/2028	664,518	0.26
1,000,000 KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002961424)	1,061,830	0.42	700,000 ALSTOM SA VAR PERPETUAL	711,410	0.28
<i>Dänemark</i>	1,897,992	0.74	400,000 BANIJAY ENTERTAINMENT SAS 7.00% REGS 01/05/2029	418,176	0.16
1,880,000 ORSTED VAR 14/03/2034	1,897,992	0.74	300,000 BANIJAY GROUP SA S 6.50% REGS 01/03/2026	300,750	0.12
<i>Deutschland</i>	20,066,862	7.83	400,000 BERTRAND FRANCHISE FINANCE 6.50% 18/07/2030	403,980	0.16
1,400,000 BAYER AG VAR 25/09/2083 EUR (ISIN XS2684846806)	1,447,488	0.57	820,000 CAB SELAS 3.375% REGS 01/02/2028	733,515	0.29
550,000 CHEPLAPHARM 4.375% REGS 15/01/2028	523,336	0.20	520,000 CHROME BIDCO SAS 3.50% REGS 31/05/2028	430,362	0.17
1,300,000 CHEPLAPHARM 7.50% REGS 15/05/2030	1,362,348	0.53	500,000 CMA CGM 5.50% 15/07/2029	502,950	0.20
1,200,000 COMMERZBANK AG VAR PERPETUAL EUR (ISIN XS2189784288)	1,190,352	0.46	1,700,000 CONSTELLUM SE 3.125% REGS 15/07/2029	1,588,565	0.62
800,000 COMMERZBANK AG VAR 06/12/2032	844,808	0.33	2,200,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR001400EFQ6)	2,352,680	0.92
1,100,000 CT INVESTMENT GMBH 6.375% 15/04/2030	1,121,252	0.44	2,400,000 ELECTRICITE DE FRANCE VAR PERPETUAL GBP (ISIN FR0011401728)	2,763,375	1.08
600,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000A383JS3)	604,848	0.24	1,000,000 ELO 5.875% 17/04/2028	984,290	0.38
200,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9)	174,014	0.07	300,000 EMERIA 3.375% REGS 31/03/2028	242,646	0.09
200,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19V55)	178,880	0.07	690,000 EMERIA 7.75% REGS 31/03/2028	628,666	0.25
600,000 DEUTSCHE BANK AG VAR 19/05/2031	608,340	0.24	900,000 FNAC DARTY SA 6.00% 01/04/2029	916,569	0.36
1,700,000 GRUENENTHAL GMBH 4.125% REGS 15/05/2028	1,662,464	0.65	1,450,000 FORVIA 2.375% 15/06/2027	1,363,652	0.53
300,000 GRUENENTHAL GMBH 6.75% REGS 15/05/2030	315,711	0.12	2,600,000 FORVIA 3.75% 15/06/2028	2,508,766	0.98
300,000 HT TROPLAST GMBH 9.375% REGS 15/07/2028	294,669	0.12	400,000 FORVIA 5.50% 15/06/2031	403,712	0.16
1,000,000 IHO VERWALTUNGS GMBH 3.875% REGS 15/05/2027	983,480	0.38	1,600,000 GOLDSTORY SAS 6.75% 01/02/2030	1,625,440	0.63
1,200,000 IHO VERWALTUNGS GMBH 8.75% REGS 15/05/2028	1,284,624	0.50	294,000 ILIAD HOLDING 5.125% REGS 15/10/2026	294,647	0.12
1,090,000 NIDDA HEALTHCARE HOLDING AG 7.50% REGS 21/08/2026	1,128,281	0.44	2,200,000 ILIAD HOLDING 5.625% REGS 15/10/2028	2,192,630	0.86
1,100,000 NOVELIS SHEET INGOT GMBH 3.375% REGS 15/04/2029	1,037,806	0.41	1,600,000 ILIAD HOLDING 6.875% 15/04/2031 EUR (ISIN XS2810807094)	1,626,608	0.64
600,000 ONE HOTELS GMBH 7.75% 02/04/2031 EUR (ISIN XS2811764120)	626,790	0.24	400,000 IM GROUP SAS 8.00% 01/03/2028	297,856	0.12
1,100,000 SCHAEFFLER AG 4.50% 28/03/2030	1,088,736	0.43	1,800,000 KAPLA HOLDING 3.375% REGS 15/12/2026	1,753,182	0.68
600,000 TECHEM VERWALTUNGSGESELLSCHAFT 675 MBH 5.375% 15/07/2029	606,078	0.24	400,000 LOXAM SAS 3.75% 15/07/2026	395,852	0.15
300,000 TK ELEVATOR MIDCO GMBH 4.375% REGS 15/07/2027	289,662	0.11	300,000 LOXAM SAS 6.375% REGS 31/05/2029	309,645	0.12
300,000 ZF FINANCE GMBH 2.25% 03/05/2028	276,126	0.11	1,000,000 LOXAM SAS 6.375% 15/05/2028	1,030,040	0.40
400,000 ZF FINANCE GMBH 2.75% 25/05/2027	381,176	0.15	1,500,000 OPMOBILITY 4.875% 13/03/2029	1,484,745	0.58
2,100,000 ZF FINANCE GMBH 3.75% 21/09/2028	2,035,593	0.78	980,000 PAPREC HOLDING SA 6.50% REGS 17/11/2027	1,025,795	0.40
<i>Finnland</i>	412,620	0.16	500,000 PICARD GROUPE 3.875% REGS 01/07/2026	498,930	0.19
400,000 HUHTAMAKI OYJ 5.125% 24/11/2028	412,620	0.16	800,000 PICARD GROUPE 6.375% 01/07/2029	799,392	0.31
<i>Frankreich</i>	40,157,267	15.67	150,000 REXEL SA 5.25% 15/09/2030	153,752	0.06
600,000 AFFLELOU SAS 4.25% REGS 19/05/2026	596,616	0.23	1,400,000 SECHE ENVIRONNEMENT SA 2.25% 15/11/2028	1,286,782	0.50
300,000 AIR FRANCE KLM 7.25% 31/05/2026	315,357	0.12	900,000 SPCM SA 2.625% REGS 01/02/2029	841,275	0.33
			900,000 TEREOS FINANCE GROUPE I 7.25% REGS 15/04/2028	948,141	0.37
			1,000,000 TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520)	908,310	0.35
			200,000 VALEO SA 5.375% 28/05/2027	206,170	0.08
			800,000 VALEO SA 5.875% 12/04/2029	839,928	0.33
			2,800,000 VEOLIA ENVIRONNEMENT SA VAR PERPETUAL EUR (ISIN FR00140007L3)	2,518,152	0.98
			300,000 VIRIDIEN 7.75% REGS 01/04/2027	289,440	0.11
			<i>Griechenland</i>	9,162,654	3.58
			200,000 ALPHA BANK SA VAR 23/03/2028	190,050	0.07
			2,600,000 ALPHA BANK SA VAR 27/06/2029	2,812,394	1.09
			800,000 EUROBANK SA VAR 26/01/2029	869,536	0.34
			1,000,000 EUROBANK SA VAR 28/11/2029	1,054,630	0.41
			300,000 EUROBANK SA VAR 30/04/2031	301,134	0.12

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
550,000 BK LC LUX FINCO 1 SARL 5.25% REGS 30/04/2029	556,408	0.22	900,000 SAIPEM FINANCE INTERNATIONAL BV 4.875% 30/05/2030	899,406	0.35
1,370,000 B&M EUROPEAN VALUE RETAIL SA 8.125% 15/11/2030	1,709,571	0.68	500,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2056371334)	474,090	0.19
800,000 CIDRON AIDA FINCO SARL 5.00% REGS 01/04/2028	738,656	0.29	1,800,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2462605671)	1,957,158	0.75
900,000 CIRSA FINANCE INTERNATIONAL SARL 10.375% REGS 30/11/2027	865,671	0.34	900,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2582389156)	944,730	0.37
1,300,000 CIRSA FINANCE INTERNATIONAL SARL 4.50% REGS 15/03/2027	1,278,953	0.50	1,400,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2646608401)	1,522,584	0.59
900,000 CIRSA FINANCE INTERNATIONAL SARL 6.50% 15/03/2029	929,061	0.36	500,000 TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS2783649176)	498,720	0.19
300,000 CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS1982704824)	191,241	0.07	1,600,000 TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030	1,550,240	0.61
1,550,000 CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	776,240	0.30	860,000 TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 7.375% 15/09/2029	953,851	0.37
700,000 CPI PROPERTY GROUP S.A. 1.625% 23/04/2027	626,367	0.24	900,000 UNITED GROUP B V 4.00% REGS 15/11/2027	874,701	0.34
700,000 CPI PROPERTY GROUP S.A. 7.00% 07/05/2029	688,296	0.27	800,000 UNITED GROUP B V 5.25% REGS 01/02/2030	786,432	0.31
400,000 DANA FINANCING LUXEMBOURG S A R L 8.50% REGS 15/07/2031	435,372	0.17	400,000 UNITED GROUP B V 6.75% 15/02/2031	411,072	0.16
1,440,000 EPHOIS SUBCO SARL 7.875% 31/01/2031	1,533,701	0.60	500,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2675884576)	541,455	0.21
7,474,000 HELLAS TELECOMMUNICATIONS II 0% REGS PERPETUAL DEFAULTED	60,390	0.02	1,400,000 WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041517)	1,312,136	0.51
1,400,000 INPOST SA 2.25% REGS 15/07/2027	1,317,666	0.51	900,000 WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947)	800,667	0.31
200,000 MATTERHORN TELECOM S.A. 4.00% REGS 15/11/2027	196,662	0.08	1,500,000 WPI/AP TELECOM HOLDINGS 3.75% REGS 15/01/2029	1,417,920	0.55
800,000 PLT VII FINANCE SARL 4.625% REGS 05/01/2026	800,272	0.31	800,000 WPI/AP TELECOM HOLDINGS 5.50% REGS 15/01/2030	742,616	0.29
1,600,000 PLT VII FINANCE SARL 6.00% 15/06/2031	1,599,600	0.63	500,000 ZF EUROPE FINANCE BV 4.75% 31/01/2029	502,175	0.20
500,000 SES SA VAR PERPETUAL	472,365	0.18	1,400,000 ZF EUROPE FINANCE BV 6.125% 13/03/2029	1,482,362	0.58
400,000 SUMMER HOLDCO SARL 5.75% REGS 31/10/2026	396,100	0.15	2,780,000 ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030	2,348,571	0.91
<i>Mexiko</i>	2,962,931	1.16	<i>Norwegen</i>	1,195,381	0.47
740,000 NEMAK SAB DE CV 2.25% REGS 20/07/2028	652,155	0.25	1,100,000 VAR ENERGI ASA VAR 15/11/2083	1,195,381	0.47
2,600,000 PETROLEOS MEXICANOS PEMEX 2.75% 21/04/2027	2,310,776	0.91	<i>Österreich</i>	668,822	0.26
<i>Niederlande</i>	32,595,874	12.72	700,000 SAPPI PAPIER HOLDING GMBH 3.625% REGS 15/03/2028	668,822	0.26
400,000 ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL	375,532	0.15	<i>Panama</i>	1,137,752	0.44
1,800,000 ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL EUR (ISIN XS2256949749)	1,756,566	0.69	1,100,000 CARNIVAL CORPORATION 5.75% 15/01/2030 EUR (ISIN XS2809222420)	1,137,752	0.44
400,000 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2202900424)	380,520	0.15	<i>Polen</i>	1,408,830	0.55
1,600,000 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413)	1,499,600	0.59	1,500,000 CANPACK SA 2.375% REGS 01/11/2027	1,408,830	0.55
600,000 DUFY ONE BONDS 2.00% 15/02/2027	564,858	0.22	<i>Portugal</i>	4,068,827	1.59
1,800,000 DUFY ONE BONDS 3.375% 15/04/2028	1,734,930	0.68	1,000,000 EDP ENERGIAS DE PORTUGAL VAR 02/08/2081	949,590	0.37
900,000 ENERGIZER GAMMA ACQUISITION BV 3.50% REGS 30/06/2029	827,910	0.32	500,000 EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 EUR (ISIN PTEDPYOM0020)	435,095	0.17
700,000 KONINKLIJKE KPN NV VAR PERPETUAL EUR (ISIN XS2824778075)	706,349	0.28	2,000,000 EDP ENERGIAS DE PORTUGAL VAR 23/04/2083	2,087,040	0.82
1,800,000 NATURGY FINANCE BV 2.374% PERPETUAL	1,710,486	0.67	600,000 EDP ENERGIAS DE PORTUGAL VAR 29/05/2054	597,102	0.23
500,000 OI EUROPEAN GROUP BV 5.25% 01/06/2029	502,530	0.20	<i>Schweden</i>	6,001,520	2.34
440,000 OI EUROPEAN GROUP BV 6.25% REGS 15/05/2028	455,572	0.18	900,000 ASSEMBLIN CAVERION GROUP AB 6.25% 01/07/2030	906,750	0.34
800,000 Q PARK HOLDING I BV 2.00% REGS 01/03/2027	754,376	0.29	800,000 CASTELLUM AB VAR PERPETUAL	710,008	0.28
1,300,000 Q PARK HOLDING I BV 5.125% 01/03/2029	1,305,759	0.51			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
1,220,000	HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2294155739)	762,110	0.30	295,000	WINSTAR COMMUNICATIONS INC 0% 31/12/2049 DEFAULTED	-	0.00
700,000	HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2357357768)	426,363	0.17	200,000	WMG ACQUISITION CORP 2.25% 15/08/2031	174,950	0.07
820,000	VERISURE HOLDING AB 5.50% 15/05/2030 EUR (ISIN XS2816753979)	834,555	0.33	400,000	WMG ACQUISITION CORP 2.75% REGS 15/07/2028	378,016	0.15
1,200,000	VERISURE HOLDING AB 7.125% REGS 01/02/2028	1,253,088	0.48	Aktien/Anteile aus OGAW/OGA		21,822,422	8.52
400,000	VERISURE HOLDING AB 9.25% REGS 15/10/2027	423,752	0.17	Aktien/Anteile aus Investmentfonds		21,822,422	8.52
700,000	VERISURE MIDHOLDING AB 5.25% REGS 15/02/2029	684,894	0.27	<i>Frankreich</i>		<i>20,443,175</i>	<i>7.98</i>
<i>Schweiz</i>		<i>777,816</i>	<i>0.30</i>	11	AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	11,220,740	4.38
800,000	JULIUS BAER GROUP LTD VAR PERPETUAL EUR	777,816	0.30	42	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	4,467,161	1.74
<i>Spanien</i>		<i>17,492,353</i>	<i>6.83</i>	45	BFT AUREUS ISR FCP	4,755,274	1.86
800,000	ABANCA CORPORACION BANCARIA SA VAR PERPETUAL EUR (ISIN ES0865936019)	784,072	0.31	<i>Luxemburg</i>		<i>1,379,247</i>	<i>0.54</i>
2,200,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN XS2638924709)	2,339,436	0.91	240	PI SOLUTIONS EUROPEAN CREDIT CONTINUUM J2 EUR (C)	1,379,247	0.54
1,000,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 09/03/2028	932,020	0.36	Gesamtwertpapierbestand		255,022,993	99.56
1,600,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 14/09/2029	1,773,664	0.69				
400,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2310945048)	391,320	0.15				
1,200,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2471862040)	1,325,280	0.52				
600,000	BANCO DE SABADELL SA VAR 27/06/2034	603,612	0.24				
1,600,000	BANCO DE SABADELL SA 2.50% 15/04/2031	1,539,264	0.60				
1,200,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2817323749)	1,205,808	0.47				
800,000	BANKINTER SA VAR PERPETUAL	823,816	0.32				
600,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	584,466	0.23				
1,200,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609046)	1,276,272	0.50				
700,000	GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028	575,309	0.22				
2,800,000	LORCA TELECOM BONDCO 4.00% REGS 18/09/2027	2,735,572	1.07				
200,000	LORCA TELECOM BONDCO 5.75% 30/04/2029	205,322	0.08				
400,000	VIA CELERE DESARROLLOS INMOBILIARIOS SA 5.25% REGS 01/04/2026	397,120	0.16				
<i>Vereinigte Staaten von Amerika</i>		<i>9,740,031</i>	<i>3.80</i>				
900,000	BELDEN INC 3.875% REGS 15/03/2028	875,151	0.34				
1,650,000	COTY INC 5.75% REGS 15/09/2028	1,721,297	0.67				
600,000	ENCORE CAPITAL GROUP INC 4.25% REGS 01/06/2028	616,184	0.24				
1,100,000	GTCR W DUT W 2 MERGER SU 8.50% REGS 15/01/2031	1,393,407	0.54				
1,100,000	IQVIA INC 2.25% REGS 15/01/2028	1,026,157	0.40				
400,000	IQVIA INC 2.25% REGS 15/03/2029	363,348	0.14				
700,000	OLYMPUS WATER US HOLDING CORPORATION 9.625% REGS 15/11/2028	751,779	0.29				
1,900,000	ORGANON AND COMPANY 2.875% REGS 30/04/2028	1,790,788	0.71				
600,000	SCIL IV LLC USA H 9.50% REGS 15/07/2028	648,954	0.25				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	221,652,275	99.58			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	208,667,035	93.75			
Anleihen	208,667,035	93.75			
<i>Belgien</i>	<i>1,808,066</i>	<i>0.81</i>			
1,100,000 AZELIS GROUP NV 5.75% REGS 15/03/2028	1,132,153	0.51	1,000,000 FNAC DARTY SA 6.00% 01/04/2029	1,018,410	0.46
700,000 SOLVAY SA VAR PERPETUAL	675,913	0.30	5,000,000 FORVIA 2.75% 15/02/2027	4,780,950	2.14
<i>Deutschland</i>	<i>22,558,051</i>	<i>10.13</i>	700,000 FORVIA 3.125% 15/06/2026	684,572	0.31
1,200,000 BAYER AG VAR 12/11/2079	1,173,108	0.53	216,000 FORVIA 7.25% 15/06/2026	224,802	0.10
500,000 CECONOMY AG 1.75% 24/06/2026	481,430	0.22	1,300,000 GETLINK SE 3.50% 30/10/2025	1,289,340	0.58
1,500,000 CHEPLAPHARM 3.50% REGS 11/02/2027	1,437,405	0.65	3,500,000 ILIAD HOLDING 5.125% REGS 15/10/2026	3,507,700	1.58
900,000 CHEPLAPHARM 4.375% REGS 15/01/2028	856,368	0.38	1,800,000 ILIAD SA 2.375% 17/06/2026	1,739,052	0.78
400,000 DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	389,528	0.18	200,000 IM GROUP SAS 8.00% 01/03/2028	148,928	0.07
1,300,000 DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	1,278,680	0.57	1,600,000 KAPLA HOLDING 3.375% REGS 15/12/2026	1,558,384	0.70
1,600,000 GRUENENTHAL GMBH 3.625% REGS 15/11/2026	1,569,072	0.70	600,000 LOXAM SAS 4.50% REGS 15/02/2027	597,108	0.27
300,000 HT TROPLAST GMBH 9.375% REGS 15/07/2028	294,669	0.13	800,000 LOXAM SAS 6.375% 15/05/2028	824,032	0.37
1,800,000 IHO VERWALTUNGS GMBH 3.875% REGS 15/05/2027	1,770,264	0.80	1,000,000 OPMOBILITY 4.875% 13/03/2029	989,830	0.44
1,400,000 IHO VERWALTUNGS GMBH 8.75% REGS 15/05/2028	1,498,728	0.67	910,000 PAPREC HOLDING SA 6.50% REGS 17/11/2027	952,524	0.43
2,200,000 INEOS STYROLUTION GROUP GMBH 2.25% REGS 16/01/2027	2,066,394	0.93	1,700,000 PICARD GROUPE 3.875% REGS 01/07/2026	1,696,362	0.76
1,600,000 INFINEON TECHNOLOGIES AG VAR PERPETUAL	1,580,784	0.71	550,000 PICARD GROUPE 6.375% 01/07/2029	549,582	0.25
2,600,000 NIDDA HEALTHCARE HOLDING AG 7.50% REGS 21/08/2026	2,691,312	1.20	1,200,000 RCI BANQUE SA VAR 18/02/2030	1,182,324	0.53
1,200,000 SCHAEFFLER AG 2.75% 12/10/2025	1,180,512	0.53	200,000 RENAULT SA 2.00% 28/09/2026	190,934	0.09
1,100,000 SCHAEFFLER AG 4.50% 14/08/2026	1,108,778	0.50	1,200,000 RENAULT SA 2.375% 25/05/2026	1,162,332	0.52
1,300,000 TECHEM VERWALTUNGSGESELLSCHAFT 675 MBH 2.00% REGS 15/07/2025	1,276,028	0.57	1,300,000 RENAULT SA 2.50% 02/06/2027	1,241,656	0.56
500,000 ZF FINANCE GMBH 2.00% 06/05/2027	467,415	0.21	2,200,000 SPCM SA 2.00% REGS 01/02/2026	2,135,166	0.96
1,400,000 ZF FINANCE GMBH 5.75% 03/08/2026	1,437,576	0.65	100,000 TEREOS FINANCE GROUPE I 4.75% REGS 30/04/2027	99,527	0.04
<i>Finnland</i>	<i>600,288</i>	<i>0.27</i>	990,000 TEREOS FINANCE GROUPE I 7.25% REGS 15/04/2028	1,042,956	0.47
600,000 HUHTAMAKI OYJ 4.25% 09/06/2027	600,288	0.27	1,700,000 VALEO SA 5.375% 28/05/2027	1,752,445	0.79
<i>Frankreich</i>	<i>48,304,401</i>	<i>21.70</i>	3,500,000 VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR00140007K5)	3,360,560	1.51
1,300,000 AFFLELOU SAS 4.25% REGS 19/05/2026	1,292,668	0.58	1,000,000 VIGIE VAR PERPETUAL	939,830	0.42
1,300,000 AIR FRANCE KLM 7.25% 31/05/2026	1,366,547	0.61	<i>Griechenland</i>	<i>5,227,323</i>	<i>2.35</i>
600,000 AIR FRANCE KLM 8.125% 31/05/2028	664,518	0.30	2,000,000 ALPHA BANK SA VAR 16/06/2027	2,116,520	0.96
1,200,000 BANIJAY GROUP SA S 6.50% REGS 01/03/2026	1,203,000	0.54	1,800,000 EUROBANK ERGASIAS SA VAR 05/05/2027	1,721,898	0.77
650,000 CAB SELAS 3.375% REGS 01/02/2028	581,445	0.26	700,000 NATIONAL BANK OF GREECE SA VAR 29/01/2029	699,818	0.31
400,000 CMA CGM 5.50% 15/07/2029	402,360	0.18	700,000 PIRAEUS FINANCIAL HOLDINGS SOCIETE ANONYME VAR 03/11/2027	689,087	0.31
1,400,000 CONSTELLUM SE 4.25% REGS 15/02/2026	1,393,462	0.63	<i>Großbritannien</i>	<i>22,147,725</i>	<i>9.95</i>
300,000 CROWN EUROPEAN HOLDINGS 2.875% REGS 01/02/2026	294,528	0.13	700,000 BELLIS ACQUISITION COMPANY PLC 3.25% REGS 16/02/2026	808,701	0.36
1,300,000 CROWN EUROPEAN HOLDINGS 3.375% REGS 15/05/2025	1,291,186	0.58	400,000 BELLIS ACQUISITION COMPANY PLC 4.50% REGS 16/02/2026	467,875	0.21
800,000 CROWN EUROPEAN HOLDINGS 5.00% REGS 15/05/2028	821,096	0.37	1,700,000 BRITISH TELECOMMUNICATIONS PLC VAR 18/08/2080	1,653,097	0.74
2,400,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011697028)	2,384,856	1.07	600,000 DEUCE FINCO PLC 5.50% REGS 15/06/2027	678,608	0.30
2,200,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534351)	2,053,568	0.92	1,500,000 EC FINANCE PLC 3.00% REGS 15/10/2026	1,454,910	0.65
900,000 ELO 5.875% 17/04/2028	885,861	0.40	600,000 INEOS FINANCE PLC 6.625% REGS 15/05/2028	620,562	0.28
			700,000 INEOS QUATTRO FINANCE 1 PLC 3.75% REGS 15/07/2026	682,031	0.31
			500,000 INEOS QUATTRO FINANCE 2 PLC 2.50% REGS 15/01/2026	485,125	0.22
			400,000 INTERNATIONAL GAME TECHNOLOGY PLC 2.375% REGS 15/04/2028	376,684	0.17
			1,800,000 INTERNATIONAL GAME TECHNOLOGY PLC 3.50% REGS 15/06/2026	1,778,454	0.81
			800,000 JAGUAR LAND ROVER PLC 4.50% REGS 15/01/2026	801,168	0.36

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
1,100,000	JAGUAR LAND ROVER PLC 6.875% REGS 15/11/2026	1,160,434	0.52	1,100,000	ARENA LUXEMBOURG FINANCE S A R L 1.875% REGS 01/02/2028	1,009,459	0.45
800,000	NGG FINANCE PLC VAR 05/09/2082	737,544	0.33	700,000	CIRSA FINANCE INTERNATIONAL SARL 10.375% REGS 30/11/2027	673,300	0.30
900,000	PINEWOOD FINCO PLC 3.25% REGS 30/09/2025	1,033,962	0.46	900,000	CIRSA FINANCE INTERNATIONAL SARL 4.50% REGS 15/03/2027	885,429	0.40
1,200,000	PINNACLE BIDCO PLC 8.25% REGS 11/10/2028	1,275,348	0.57	800,000	CIRSA FINANCE INTERNATIONAL SARL 6.50% 15/03/2029	825,832	0.37
900,000	PREMIER FOODS FLNANCE PLC 3.50% 15/10/2026	1,025,237	0.46	700,000	CIRSA FINANCE INTERNATIONAL SARL 7.875% REGS 31/07/2028	742,084	0.33
1,200,000	ROLLS ROYCE PLC 5.75% REGS 15/10/2027	1,429,258	0.64	200,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS1982704824)	127,494	0.06
133,000	SYNTHOMER PLC 3.875% REGS 01/07/2025	131,650	0.06	1,000,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2231191748)	626,170	0.28
700,000	SYNTHOMER PLC 7.375% 02/05/2029	731,577	0.33	1,230,000	CPI PROPERTY GROUP S.A. 1.625% 23/04/2027	1,100,616	0.49
5,000,000	VODAFONE GROUP PLC VAR 27/08/2080	4,815,500	2.17	700,000	CPI PROPERTY GROUP S.A. 7.00% 07/05/2029	688,296	0.31
	<i>Irland</i>	4,276,027	1.92	1,400,000	INPOST SA 2.25% REGS 15/07/2027	1,317,666	0.60
100,000	EIRCOM FINANCE LTD 2.625% 15/02/2027	94,331	0.04	800,000	MATTERHORN TELECOM S.A. 3.125% REGS 15/09/2026	780,448	0.35
1,600,000	EIRCOM FINANCE LTD 3.50% 15/05/2026	1,560,336	0.70	1,100,000	MATTERHORN TELECOM S.A. 4.00% REGS 15/11/2027	1,081,641	0.49
400,000	FLUTTER ENTERTAINMENT PLC 5.00% 29/04/2029	406,484	0.18	900,000	SUMMER HOLDCO SARL 5.75% REGS 31/10/2026	891,225	0.40
2,100,000	VIRGIN MEDIA VENDOR FINANCING NOTES III DAC 4.875% REGS 15/07/2028	2,214,876	1.00		<i>Mexiko</i>	705,032	0.32
	<i>Isle of Man</i>	1,386,676	0.62	800,000	NEMAK SAB DE CV 2.25% REGS 20/07/2028	705,032	0.32
600,000	PLAYTECH PLC 4.25% 07/03/2026	592,308	0.27		<i>Niederlande</i>	29,679,776	13.33
800,000	PLAYTECH PLC 5.875% 28/06/2028	794,368	0.35	2,000,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL	1,877,660	0.84
	<i>Israel</i>	2,543,008	1.14	2,900,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL EUR (ISIN XS2256949749)	2,830,023	1.27
2,600,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	2,543,008	1.14	1,200,000	DUFY ONE BONDS 2.00% 15/02/2027	1,129,716	0.51
	<i>Italien</i>	10,630,347	4.78	1,000,000	DUFY ONE BONDS 3.375% 15/04/2028	963,850	0.43
1,950,000	BANCO BPM SPA VAR 21/01/2028	2,040,636	0.92	1,000,000	KONINKLIJKE KPN NV VAR PERPETUAL EUR (ISIN XS2486270858)	1,047,660	0.47
1,200,000	INDUSTRIA MACCHINE AUTOMATICHE IMA SPA 3.75% REGS 15/01/2028	1,144,272	0.51	2,100,000	NATURGY FINANCE BV 2.374% PERPETUAL	1,995,567	0.90
200,000	INTERNATIONAL DESIGN GROUP SPA 10.00% REGS 15/11/2028	213,478	0.10	580,000	OI EUROPEAN GROUP BV 5.25% 01/06/2029	582,935	0.26
600,000	LOTTOMATICA SPA 7.125% REGS 01/06/2028	634,488	0.29	600,000	OI EUROPEAN GROUP BV 6.25% REGS 15/05/2028	621,234	0.28
1,400,000	NEXI SPA 1.625% 30/04/2026	1,336,818	0.60	400,000	PPF ARENA 1 BV 2.125% 31/01/2025	395,480	0.18
1,100,000	TELECOM ITALIA SPA 2.375% 12/10/2027	1,028,324	0.46	700,000	PPF ARENA 1 BV 3.25% 29/09/2027	680,813	0.31
2,100,000	TELECOM ITALIA SPA 2.75% 15/04/2025	2,073,435	0.93	1,300,000	Q PARK HOLDING I BV 2.00% REGS 01/03/2027	1,225,861	0.55
207,000	TELECOM ITALIA SPA 2.875% 28/01/2026	202,148	0.09	900,000	Q PARK HOLDING I BV 5.125% 01/03/2029	903,987	0.41
993,000	TELECOM ITALIA SPA 2.875% 28/01/2026 EUR (ISIN XS2798883240)	972,018	0.44	500,000	SAMVARDHANA MOTHERSON AUTOMOTIVE SYSTEMS GROUP BV 1.80% REGS 06/07/2024	498,450	0.22
1,000,000	TELECOM ITALIA SPA 3.00% 30/09/2025	984,730	0.44	600,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	593,022	0.27
	<i>Japan</i>	870,023	0.39	3,600,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2109819859)	3,420,180	1.54
1,100,000	RAKUTEN GROUP INC VAR REGS PERPETUAL	870,023	0.39	1,100,000	TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS2207430120)	1,071,191	0.48
	<i>Jersey Inseln</i>	1,618,726	0.73	1,700,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.875% 31/03/2027	1,588,293	0.71
220,000	ASTON MARTIN CAPITAL HOLDINGS LIMITED 10.375% 31/03/2029	257,977	0.12	400,000	UNITED GROUP B V 3.125% REGS 15/02/2026	388,992	0.17
1,380,000	AVIS BUDGET FINANCE PLC 7.00% 28/02/2029	1,360,749	0.61	200,000	UNITED GROUP B V 3.625% REGS 15/02/2028	188,388	0.08
	<i>Kanada</i>	1,595,264	0.72	600,000	UNITED GROUP B V 4.00% REGS 15/11/2027	583,134	0.26
1,600,000	PANTHER BF AGGREGATOR 2 LP/PANTHER FINANCIAL CO INC 4.375% REGS 15/05/2026	1,595,264	0.72	1,100,000	VZ VENDOR FINANCING BV 2.875% REGS 15/01/2029	951,412	0.43
	<i>Luxemburg</i>	11,741,580	5.28				
1,000,000	ARAMARK INTERNATIONAL FINANCE S.A.R.L. 3.125% REGS 01/04/2025	991,920	0.45				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
2,500,000 WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041517)	2,343,100	1.05	300,000 ENCORE CAPITAL GROUP INC 4.875% REGS 15/10/2025	298,857	0.13
700,000 WP/AP TELECOM HOLDINGS 3.75% REGS 15/01/2029	661,696	0.30	800,000 ENCORE CAPITAL GROUP INC 5.375% REGS 15/02/2026	933,127	0.42
500,000 ZF EUROPE FINANCE BV 2.00% 23/02/2026	481,240	0.22	600,000 FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025	595,116	0.27
2,400,000 ZF EUROPE FINANCE BV 2.50% 23/10/2027	2,254,152	1.01	600,000 FORD MOTOR CREDIT CO LLC 4.535% 06/03/2025	702,202	0.32
400,000 ZF EUROPE FINANCE BV 4.75% 31/01/2029	401,740	0.18	700,000 FORD MOTOR CREDIT CO LLC 4.867% 03/08/2027	718,326	0.32
<i>Österreich</i>	587,172	0.26	1,800,000 IQVIA INC 1.75% REGS 15/03/2026	1,730,952	0.77
600,000 SAPPI PAPIER HOLDING GMBH 3.125% REGS 15/04/2026	587,172	0.26	900,000 IQVIA INC 2.25% REGS 15/01/2028	839,583	0.38
<i>Polen</i>	939,220	0.42	600,000 ORGANON AND COMPANY 2.875% REGS 30/04/2028	565,512	0.25
1,000,000 CANPACK SA 2.375% REGS 01/11/2027	939,220	0.42	200,000 SCIL IV LLC USA H 4.375% REGS 01/11/2026	198,464	0.09
<i>Portugal</i>	5,182,174	2.33	600,000 SCIL IV LLC USA H 9.50% REGS 15/07/2028	648,954	0.29
3,200,000 EDP ENERGIAS DE PORTUGAL VAR 02/08/2081	3,038,688	1.37	1,200,000 STANDARD INDUSTRIES INC 2.25% REGS 21/11/2026	1,135,188	0.51
1,800,000 EDP ENERGIAS DE PORTUGAL VAR 14/03/2082	1,656,666	0.74	Aktien/Anteile aus OGAW/OGA	12,985,240	5.83
500,000 EDP ENERGIAS DE PORTUGAL VAR 20/07/2080	486,820	0.22	Aktien/Anteile aus Investmentfonds	12,985,240	5.83
<i>Schweden</i>	8,408,849	3.78	<i>Frankreich</i>	12,036,286	5.40
1,000,000 AKELIUS RESIDENTIAL PROPERTY VAR 17/05/2081	924,270	0.42	4 AMUNDI EURO LIQUIDITY SRI FCP	4,579,522	2.06
1,300,000 CASTELLUM AB VAR PERPETUAL	1,153,763	0.52	5 AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	5,696,311	2.55
500,000 HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2125121769)	336,600	0.15	17 AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	1,760,453	0.79
1,300,000 HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2397251807)	870,922	0.39	<i>Luxemburg</i>	948,954	0.43
3,400,000 VERISURE HOLDING AB 7.125% REGS 01/02/2028	3,550,416	1.59	165 PI SOLUTIONS EUROPEAN CREDIT CONTINUUM J2 EUR (C)	948,954	0.43
1,300,000 VERISURE HOLDING AB 9.25% REGS 15/10/2027	1,377,194	0.62	Gesamtwertpapierbestand	221,652,275	99.58
200,000 VERISURE MIDHOLDING AB 5.25% REGS 15/02/2029	195,684	0.09			
<i>Spanien</i>	12,882,425	5.79			
1,100,000 AEDAS HOMES SAU 4.00% REGS 15/08/2026	1,089,407	0.49			
2,400,000 BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 09/03/2028	2,236,848	1.00			
2,400,000 BANCO DE SABADELL SA VAR 08/09/2026	2,441,496	1.10			
1,100,000 CELLNEX FINANCE COMPANY SAU 1.00% 15/09/2027	1,010,768	0.45			
2,000,000 CELLNEX FINANCE COMPANY SAU 2.25% 12/04/2026	1,952,220	0.88			
800,000 GRIFOLS SA 2.25% REGS 15/11/2027	717,992	0.32			
2,600,000 LORCA TELECOM BONDCO 4.00% REGS 18/09/2027	2,540,174	1.15			
900,000 VIA CELERE DESARROLLOS INMOBILIARIOS SA 5.25% REGS 01/04/2026	893,520	0.40			
<i>Tschechische Republik</i>	2,556,684	1.15			
2,600,000 SAZKA GROUP AS 3.875% REGS 15/02/2027	2,556,684	1.15			
<i>Vereinigte Staaten von Amerika</i>	12,418,198	5.58			
1,000,000 AVANTOR FUNDING INC 2.625% REGS 01/11/2025	980,250	0.44			
800,000 BALL CORP 1.50% 15/03/2027	748,984	0.34			
800,000 BELDEN INC 3.375% REGS 15/07/2027	777,000	0.35			
400,000 COTY INC 3.875% REGS 15/04/2026	398,152	0.18			
1,100,000 COTY INC 5.75% REGS 15/09/2028	1,147,531	0.52			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	654,257,245	92.51	6,500,000 EUROBANK SA VAR 30/04/2031	6,524,570	0.92
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	654,257,245	92.51	2,710,000 PIRAEUS FINANCIAL HOLDINGS SOCIETE ANONYME VAR 17/04/2034	2,812,763	0.40
Anleihen	654,257,245	92.51	<i>Großbritannien</i>	42,175,224	5.96
<i>Australien</i>	3,759,875	0.53	3,200,000 COVENTRY BUILDING SOCIETY VAR PERPETUAL	3,806,560	0.54
3,500,000 APT INFRASTRUCTURE LIMITED VAR 09/11/2083	3,759,875	0.53	8,200,000 INVESTEC PLC VAR PERPETUAL	10,218,349	1.45
<i>Belgien</i>	11,506,379	1.63	6,137,000 INVESTEC PLC VAR PERPETUAL GBP (ISIN XS1692045864)	7,168,459	1.01
4,100,000 CRELAN SA VAR 23/01/2032	4,285,935	0.61	2,000,000 INVESTEC PLC VAR 06/03/2033	2,503,981	0.35
6,800,000 KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002961424)	7,220,444	1.02	3,200,000 OSB GROUP PLC VAR 16/01/2030	4,022,259	0.57
<i>Bermuda</i>	20,468,142	2.89	9,000,000 PHOENIX GROUP HOLDINGS PLC VAR PERPETUAL	9,567,270	1.35
15,500,000 AIRCASTLE LTD VAR 144A PERPETUAL	13,916,664	1.96	3,800,000 RL FINANCE BONDS NO 6 PLC VAR PERPETUAL	4,888,346	0.69
6,200,000 ATHORA HOLDING LTD 6.625% 16/06/2028	6,551,478	0.93	<i>Irland</i>	5,322,175	0.75
<i>Dänemark</i>	9,220,680	1.30	1,500,000 BANK OF CYPRUS HOLDINGS PLC VAR PERPETUAL	1,671,135	0.24
9,000,000 HALDOR TOPSOE A S VAR 23/05/3024	9,220,680	1.30	3,800,000 PERMANENT TSB GROUP HOLDINGS PLC VAR 19/08/2031	3,651,040	0.51
<i>Deutschland</i>	76,371,238	10.80	<i>Italien</i>	24,630,654	3.48
5,000,000 ALLIANZ SE VAR PERPETUAL	3,777,950	0.53	5,000,000 BANCO BPM SPA VAR PERPETUAL EUR (ISIN XS2284323347)	4,984,800	0.70
12,800,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	11,131,790	1.57	7,430,000 BPER BANCA SPA VAR PERPETUAL	7,702,458	1.09
17,100,000 BAYER AG VAR 25/09/2083 EUR (ISIN XS2684846806)	17,680,032	2.51	7,900,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381)	7,550,346	1.07
2,800,000 COMMERZBANK AG VAR PERPETUAL	2,830,072	0.40	5,000,000 POSTE ITALIANE SPA VAR PERPETUAL	4,393,050	0.62
8,000,000 COMMERZBANK AG VAR PERPETUAL EUR (ISIN DE000CB94MF6)	7,865,600	1.11	<i>Kanada</i>	49,399,656	6.98
11,000,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000A30VT97)	11,844,470	1.68	25,500,000 ALGONQUIN POWER AND UTILITIES VAR 18/01/2082	21,769,040	3.09
3,800,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000A383JS3)	3,830,704	0.54	12,000,000 ENBRIDGE INC VAR 01/03/2078	10,776,655	1.52
8,000,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9)	6,960,560	0.98	5,714,000 ENBRIDGE INC VAR 15/01/2084	5,762,730	0.81
7,000,000 LANDESBANK BADEN WUERTTEMBERG VAR PERPETUAL	6,476,540	0.92	5,000,000 ENBRIDGE INC VAR 15/03/2055	4,678,843	0.66
4,000,000 NORDDEUTSCHE LANDESBANK GIROZENTRALE VAR 23/08/2034	3,973,520	0.56	3,500,000 TRANSCANADA PIPELINES LTD CANADA VAR 15/05/2067	2,992,578	0.42
<i>Frankreich</i>	58,820,684	8.32	3,900,000 TRANSCANADA TRUST VAR 15/03/2077	3,419,810	0.48
7,000,000 BNP PARIBAS SA VAR PERPETUAL EUR	7,287,770	1.03	<i>Kolumbien</i>	20,085,811	2.84
6,500,000 BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XL274)	4,825,010	0.68	6,200,000 BANCO DAVIVIENDA SA VAR REGS PERPETUAL	4,202,984	0.59
5,000,000 CCF HOLDING VAR PERPETUAL	5,034,250	0.71	15,000,000 BANCO DE OCCIDENTE SA VAR 13/08/2034	14,960,952	2.12
7,700,000 CLARIANE VAR PERPETUAL	8,623,620	1.23	1,100,000 BANCO GNB SUDAMERIS VAR REGS 16/04/2031	921,875	0.13
8,000,000 CREDIT AGRICOLE SA VAR REGS PERPETUAL	7,452,708	1.05	<i>Luxemburg</i>	41,143,795	5.82
4,600,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534336)	4,023,528	0.57	5,600,000 AROUNDTOWN FINANCE SARL VAR PERPETUAL GBP	4,937,855	0.70
4,200,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0014003S56)	3,794,112	0.54	11,750,000 AROUNDTOWN FINANCE SARL VAR PERPETUAL USD	7,808,008	1.10
5,000,000 ELECTRICITE DE FRANCE VAR PERPETUAL GBP	5,588,724	0.79	2,000,000 AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2027946610)	1,118,520	0.16
6,347,000 SOCIETE GENERALE SA VAR PERPETUAL USD (ISIN USF8600KAA46)	6,153,644	0.87	15,700,000 AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721)	7,950,637	1.12
7,200,000 SOCIETE GENERALE SA VAR REGS PERPETUAL	6,037,318	0.85	5,000,000 CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS1982704824)	3,187,350	0.45
<i>Griechenland</i>	16,885,401	2.39	18,500,000 CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2231191748)	11,584,145	1.65
6,800,000 ALPHA SERVICES AND HOLDINGS SA VAR PERPETUAL	7,548,068	1.07	9,100,000 CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	4,557,280	0.64

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Niederlande</i>	53,480,374	7.56	<i>Spanien</i>	75,256,436	10.64
6,800,000 ASR NEDERLAND NV VAR PERPETUAL EUR (ISIN XS2790191303)	6,690,588	0.95	3,600,000 ABANCA CORPORACION BANCARIA SA VAR PERPETUAL EUR (ISIN ES0865936027)	4,012,164	0.57
4,000,000 ATHORA NETHERLANDS NV VAR 31/08/2032	3,954,400	0.56	3,000,000 ABANCA CORPORACION BANCARIA SA VAR 23/09/2033	3,331,440	0.47
7,500,000 DE VOLKSBANK NV VAR PERPETUAL	7,490,400	1.06	7,500,000 ATRADIUS CREDITO Y CAUCION SA 5.00% 17/04/2034	7,499,550	1.06
1,000 ELM BV VAR PERPETUAL EUR (ISIN XS1492580516)	1,000	0.00	7,600,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN XS2638924709)	8,081,688	1.14
5,590,000 NIBC HOLDING NV VAR PERPETUAL	5,599,894	0.79	1,800,000 BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 27/11/2031	1,765,548	0.25
4,500,000 VAN LANSCHOT BANKIERS NV VAR PERPETUAL	4,852,035	0.69	4,800,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2310945048)	4,695,840	0.66
4,500,000 VIVAT N.V VAR PERPETUAL	4,519,530	0.64	31,200,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966)	29,937,648	4.24
22,900,000 WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947)	20,372,527	2.87	7,000,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609020)	6,862,310	0.97
<i>Norwegen</i>	20,647,490	2.92	8,600,000 IBERCAJA BANCO SAU VAR PERPETUAL	9,070,248	1.28
19,000,000 VAR ENERGI ASA VAR 15/11/2083	20,647,490	2.92	<i>Tschechische Republik</i>	4,926,068	0.70
<i>Österreich</i>	25,587,384	3.62	4,900,000 EPF FIN INTERNATIONAL AS 5.875% 30/11/2029	4,926,068	0.70
8,000,000 BAWAG GROUP AG VAR PERPETUAL	7,781,920	1.10	<i>Ungarn</i>	5,694,357	0.81
1,000,000 BAWAG GROUP AG VAR PERPETUAL EUR (ISIN XS2226911928)	981,020	0.14	5,700,000 OTP BANK PLC VAR 15/07/2029	5,694,357	0.81
18,600,000 ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN AT0000A2L583)	16,824,444	2.38	<i>Vereinigte Staaten von Amerika</i>	28,215,983	3.99
<i>Polen</i>	8,213,975	1.16	11,000,000 BBVA BANCOMER SA TEXAS AGENCY VAR REGS 13/09/2034	9,494,228	1.34
3,300,000 BANK MILLENNIUM SA VAR 18/09/2027	3,543,771	0.50	5,000,000 DOMINION ENERGY INC VAR 01/06/2054	4,865,967	0.69
4,400,000 MBANK SA VAR 11/09/2027	4,670,204	0.66	11,000,000 NEXTERA ENERGY CAPITAL HOLDINGS PLC VAR 15/03/2082	9,470,110	1.34
<i>Portugal</i>	13,700,733	1.94	5,000,000 THE DEPOSITORY TRUST CLEARING CORPORATION VAR PERPETUAL	4,385,678	0.62
6,000,000 CAIXA CENTRAL DE CREDITO AGRICOLE MUTUO CRL VAR 04/07/2027	6,400,740	0.91	Gesamtwertpapierbestand	654,257,245	92.51
5,400,000 FIDELIDADE COPANHIA VAR PERPETUAL	5,328,180	0.75			
1,700,000 NOVO BANCO SA VAR 01/12/2033	1,971,813	0.28			
<i>Rumänien</i>	4,225,480	0.60			
4,000,000 BANCA TRANSILVANIA SA VAR 27/04/2027	4,225,480	0.60			
<i>Schweden</i>	27,753,035	3.92			
2,214,000 HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2125121769)	1,490,465	0.21			
12,500,000 HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2294155739)	7,808,500	1.10			
5,000,000 HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2357357768)	3,045,450	0.43			
23,000,000 HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2397251807)	15,408,620	2.18			
<i>Schweiz</i>	2,768,061	0.39			
3,100,000 JULIUS BAER GROUP LTD VAR PERPETUAL USD (ISIN XS2468403428)	2,768,061	0.39			
<i>Slowenien</i>	3,998,155	0.57			
3,500,000 NOVA LJUBLJANSKA BANKA DD VAR 28/11/2032	3,998,155	0.57			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
EUR			EUR		
Positive Positionen	199,677,814	95.82	<i>Elfenbeinküste</i>	1,112,306	0.53
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	198,133,562	93.44	1,324,000 REPUBLIC OF COTE D IVOIRE 4.875% 144A 30/01/2032	1,112,306	0.53
Aktien	6,154,377	2.95	<i>Frankreich</i>	6,709,236	3.22
<i>Luxemburg</i>	3,416,373	1.64	675,000 ALTICE FRANCE SA 2.125% 144A 15/02/2025	621,884	0.30
226,042,653 ATENTO ORDINARY (ISIN XX1234ATENTO new issue from CA)	21	0.00	1,055,000 ALTICE FRANCE SA 5.125% 144A 15/07/2029	648,937	0.31
3,661,477 ATENTO PREFERRED (ISIN XX5678ATENTO new issue from CA)	3,416,352	1.64	2,288,000 EMERIA 7.75% REGS 31/03/2028	2,084,619	1.00
<i>Mexiko</i>	1,326,709	0.63	430,000 GOLDSTORY SAS 6.75% 01/02/2030	436,837	0.21
1,418,883 DESARROLL.HOMEX S.A.B. DE C.V.	579	0.00	445,000 ILIAD HOLDING 6.875% 15/04/2031 EUR (ISIN XS2810807094)	452,400	0.22
72,191 GRUPO AEROMEXICO SAB DE CV	1,326,130	0.63	250,000 ILIAD HOLDING 8.50% 15/04/2031	236,653	0.11
<i>Niederlande</i>	3,033	0.00	985,000 LOXAM SAS 6.375% REGS 31/05/2029	1,016,668	0.49
34 LYONDELLBASELL	3,033	0.00	340,000 PICARD GROUPE 6.375% 01/07/2029	339,742	0.16
<i>Spanien</i>	157,802	0.08	920,961 QUATRIM SASU 8.50% 15/01/2027	871,496	0.42
15,470,737 ABENGOA CL.B	157,802	0.08	<i>Ghana</i>	1,131,331	0.54
<i>Vereinigte Staaten von Amerika</i>	1,250,460	0.60	2,400,000 GHANA 0% REGS 16/06/2049	1,131,331	0.54
104,234 ASCENT CLASS A	972,559	0.47	<i>Großbritannien</i>	13,450,578	6.45
10,733 ENDO INC	277,901	0.13	620,000 ALLWYN ENTERTAINMENT FINANCING UK PLC 7.25% REGS 30/04/2030	656,586	0.32
Anleihen	185,665,678	89.09	265,000 ALLWYN ENTERTAINMENT FINANCING UK PLC 7.875% 144A 30/04/2029	255,115	0.12
<i>Ägypten</i>	1,047,802	0.50	764,000 CARNIVAL PLC 1.00% 28/10/2029	625,258	0.30
1,445,000 EGYPT 5.875% 144A 16/02/2031	1,047,802	0.50	875,000 CD AND R FIREFLY BIDCO LIMITED 8.625% 30/04/2029	1,047,719	0.50
<i>Angola</i>	1,404,731	0.67	2,810,000 ENERGEAN REGISTERED 6.50% 144A 30/04/2027	2,583,337	1.23
1,700,000 REPUBLIC OF ANGOLA 8.75% 144A 14/04/2032	1,404,731	0.67	1,265,000 INEOS FINANCE PLC 6.375% 15/04/2029	1,304,152	0.63
<i>Argentinien</i>	1,601,361	0.77	995,000 PINWOOD FINCO PLC 6.00% 27/03/2030	1,152,961	0.55
31,055 ARGENTINA 0.50% 09/07/2029	16,862	0.01	1,280,000 PINNACLE BIDCO PLC 8.25% REGS 11/10/2028	1,360,371	0.65
1,875,000 YPF SOCIEDAD ANONIMA 6.95% 144A 21/07/2027	1,584,499	0.76	600,000 SHERWOOD FINANCING PLC 4.50% REGS 15/11/2026	524,616	0.25
<i>Bermuda</i>	1,959,319	0.94	2,005,000 SHERWOOD FINANCING PLC 6.00% REGS 15/11/2026	2,012,284	0.97
1,890,000 ASIA ALUMINUM HOLDINGS LTD 0% 144A 23/12/2049 DEFAULTED	2	0.00	2,176,000 TULLOW OIL PLC 10.25% 144A 15/05/2026	1,928,179	0.93
525,000 NCL CORP LTD 7.75% 144A 15/02/2029	509,976	0.24	<i>Indien</i>	2,115,133	1.01
455,000 NCL FINANCE LTD 6.125% 144A 15/03/2028	419,835	0.20	2,315,000 INDIABULLS HOUSING FINANCE LTD 9.70% 03/07/2027 USD (ISIN XS2793571915)	2,115,133	1.01
1,114,000 VIKING CRUISES LTD 5.875% 144A 15/09/2027	1,029,506	0.50	<i>Irland</i>	2,995,958	1.44
<i>Brasilien</i>	2,683,096	1.29	475,000 ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026	375,262	0.18
1,362,000 B3 SA BRASIL BOLSA BALCAO 4.125% 144A 20/09/2031	1,113,695	0.53	1,505,000 ARAGVI FINANCE INTERNATIONAL 8.45% 144A 29/04/2026	1,188,989	0.57
1,982,000 MC BRAZIL DOWNSTREAM TRADING SARL 7.25% 144A 30/06/2031	1,569,401	0.76	1,535,000 ASG FINANCE DAC 9.75% 15/05/2029 USD (ISIN US00217AAB26)	1,431,707	0.69
<i>Deutschland</i>	2,846,207	1.37	925,000 SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAB27)	-	0.00
600,000 CT INVESTMENT GMBH 6.375% 15/04/2030	611,592	0.29	2,140,000 SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82)	-	0.00
315,000 PROGROUP AG 5.125% 12/04/2029	316,244	0.15	<i>Israel</i>	1,722,717	0.83
390,000 PROGROUP AG 5.375% 15/04/2031	387,446	0.19	1,890,000 BANK LEUMI LE ISRAEL BM VAR 18/07/2033	1,722,717	0.83
1,495,000 TUI CRIUSES GMBH 6.25% 15/04/2029	1,530,925	0.74			
<i>Dominikanische Republik</i>	683,627	0.33			
710,000 DOMINICAN REPUBLIC 7.05% 03/02/2031	683,627	0.33			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Italien</i>	5,480,247	2.63	1,345,000	GARFUNKELUX HOLDCO 3 SA 7.75% REGS 01/11/2025	1,064,102 0.51
1,000,000	FIBER BIDCO SPA 6.125% 15/06/2031	990,840 0.48	1,963,551	GOL FINANCE SA VAR 29/01/2025	1,984,676 0.95
1,845,000	INTESA SANPAOLO SPA 4.198% 01/06/2032	1,464,087 0.70	1,250,000	HIRDROVIAS INTERNATIONAL FINANCE SARL 4.95% 144A 08/02/2031	980,289 0.47
1,316,000	LOTTOMATICA SPA 5.375% 01/06/2030	1,334,871 0.64	415,000	ION TRADING TECHNOLOGIES 9.50% 30/05/2029	394,725 0.19
1,738,000	SHIBA BIDCO S PA 4.50% 144A 31/10/2028	1,690,449 0.81	300,000	KENBOURNE INVEST SA 0% REGS 22/01/2028	119,756 0.06
<i>Kaimaninseln</i>	11,530,792	5.53	2,000,000	KENBOURNE INVEST SA 0% 22/01/2028	798,376 0.38
4,617,226	ABRA GLOBAL FINANCE 11.50% 144A 02/03/2028	4,226,438 2.02	1,450,000	SIMPAR EUROPE 5.20% 144A 26/01/2031	1,119,439 0.54
2,435,895	GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024	2,190,271 1.05	<i>Malta</i>	2,601,491	1.25
580,000	IHS HOLDING LIMITED 5.625% 144A 29/11/2026	514,020 0.25	600,000	CRUISE YACHT UPPER HOLDCO LTD 11.875% 05/07/2028	566,830 0.27
1,135,000	MELCO RESORTS FINANCE LTD 7.625% 17/04/2032 USD (ISIN US58547DAH26)	1,053,657 0.51	1,195,000	VISTAJET MALTA FINANCE PLC 6.375% 144A 01/02/2030	875,174 0.42
1,735,000	SHELF DRILL HOLD LTD 9.625% 15/04/2029	1,552,345 0.74	1,405,000	VISTAJET MALTA FINANCE PLC 7.875% 144A 01/05/2027	1,159,487 0.56
680,000	TRANSOCEAN INC 6.80% 15/03/2038	527,034 0.25	<i>Marshallinseln</i>	783,651	0.38
440,000	TRANSOCEAN INC 8.25% 15/05/2029	412,005 0.20	945,000	SEASPAR CORP 5.50% 144A 01/08/2029	783,651 0.38
440,000	TRANSOCEAN INC 8.50% 15/05/2031	411,061 0.20	<i>Mexiko</i>	9,445,434	4.53
730,000	TRANSOCEAN INC 8.75% 144A 15/02/2030	643,961 0.31	1,245,000	BANCO MERCAN DEL NORTE SA BANORTE VAR 144A PERPETUAL	1,175,870 0.56
<i>Kanada</i>	6,122,545	2.94	200,000	CREDITO REAL SAB DE CV SOFOM ER 0% REGS 07/02/2026 DEFAULTED	17,506 0.01
711,000	ELDORADO GOLD CORP 6.25% 144A 01/09/2029	637,170 0.31	650,000	CREDITO REAL SAB DE CV SOFOM ER 0% REGS 21/01/2028	58,520 0.03
1,260,000	ENERFLEX LTD 9.00% 144A 15/10/2027	1,194,481 0.57	1,275,000	CREDITO REAL SAB DE CV SOFOM ER 0% 144A 21/01/2028 DEFAULTED	114,789 0.06
2,125,000	FIRST QUANTUM MINERALS LTD 8.625% 144A 01/06/2031	1,980,816 0.96	2,810,000	GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027	2,624,659 1.25
260,000	FIRST QUANTUM MINERALS LTD 9.375% 01/03/2029 USD (ISIN US335934AV79)	253,945 0.12	2,407,861	GRUPO POSADAS SAB DE CV VAR 144A 30/12/2027	2,035,207 0.98
1,844,000	GARDA WORLD SECURITY CORP 6.00% 144A 01/06/2029	1,571,843 0.75	1,230,000	PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032	960,416 0.46
520,000	THE TORONTO DOMINION BANK CANADA VAR 31/07/2084	484,290 0.23	929,000	TOTAL PLAY TELECOMUNICATIONS 10.50% 31/12/2028	714,673 0.34
<i>Luxemburg</i>	18,844,725	9.04	550,000	TOTAL PLAY TELECOMUNICATIONS 10.50% 31/12/2028 USD (ISIN USP9190PAG39)	423,111 0.20
940,000	3R LUX 9.75% 05/02/2031 USD (ISIN US88563PAA66)	923,037 0.44	2,185,000	TOTAL PLAY TELECOMUNICATIONS 6.375% 144A 20/09/2028	1,162,581 0.56
1,955,000	ACU PETROLEO LUXEMBOURG SARL 7.50% 144A 13/01/2032	1,705,613 0.82	3,156,000	UNIFIN FINANCIERA SAB DE CV 0% 27/01/2028 DEFAULTED USD (ISIN US904ESCAL48)	79,051 0.04
1,185,000	AEGEA FINANCE SARL 6.75% 144A 20/05/2029	1,074,643 0.52	3,156,000	UNIFIN FINANCIERA SAB DE CV 0% 27/01/2028 DEFAULTED USD (ISIN US904ESCAM21)	79,051 0.04
2,670,000	ALTICE FRANCE HOLDING SA 6.00% 144A 15/02/2028	812,273 0.39	<i>Niederlande</i>	4,471,691	2.15
1,220,723	ATENTO LUXCO 1 SA 20.00% 144A 17/02/2025 USD (ISIN XS2654179220)	1,139,000 0.55	725,000	DUFFRY ONE BONDS 3.375% 15/04/2028	698,791 0.34
2,002,000	AUNA SA 10.00% 15/12/2029 USD (ISIN US05151AAA16)	1,919,997 0.92	1,355,000	METINVEST BV 7.75% 144A 17/10/2029	834,329 0.40
1,275,000	CIDRON AIDA FINCO SARL 5.00% REGS 01/04/2028	1,177,233 0.56	508,128	NEW WORLD RESOURCES NV 0% 144A 31/12/2049 DEFAULTED	4,080 0.00
465,000	CIDRON AIDA FINCO SARL 6.25% 144A 30/04/2028	508,678 0.24	425,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030	411,783 0.20
890,000	CIRSA FINANCE INTERNATIONAL SARL 6.50% 15/03/2029	918,738 0.44	880,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 7.875% 15/09/2029	883,777 0.42
665,000	CONTOURGLOBAL POWER HOLDINGS 3.125% REGS 01/01/2028	615,192 0.30	1,940,000	ZIGGO HOLDING B.V. 3.375% 144A 28/02/2030	1,638,931 0.79
995,000	EPHOIS SUBCO SARL 7.875% 31/01/2031	1,059,745 0.51			
790,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	529,213 0.25			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert	EUR		Nennwert	EUR	
<i>Panama</i>	1,670,427	0.80	1,575,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	1,229,066 0.59
1,615,000 CARNIVAL CORPORATION 5.75% 15/01/2030 EUR (ISIN XS2809222420)	1,670,427	0.80	1,300,000 CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/02/2031	1,060,317	0.51
<i>Papua-Neuguinea</i>	1,283,054	0.62	900,000 CLEVELAND CLIFFS INC 7.00% 15/03/2032	832,081	0.40
1,995,000 FRIGORIFICO CONCEPCION SA 7.70% 144A 21/07/2028	1,283,054	0.62	1,220,000 COEUR MINING INC 5.125% 144A 15/02/2029	1,071,005	0.51
<i>Rumänien</i>	2,189,622	1.05	1,303,000 COMMScope INC 4.75% 144A 01/09/2029	845,689	0.41
1,315,000 ROMANIA 5.25% 30/05/2032 EUR (ISIN XS2829703680)	1,281,902	0.61	490,000 CONCENTRA ESCROW ISSUER CORP 6.875% 15/07/2032	463,752	0.22
940,000 ROMANIA 5.625% 30/05/2037 EUR (ISIN XS2829811731)	907,720	0.44	815,000 COUGAR JV SUBSIDIARY LLC 8.00% 15/05/2032	786,461	0.38
<i>Schweden</i>	1,150,058	0.55	1,600,000 COQ HOLDCO LP BIP 7.50% 15/12/2033	1,551,571	0.74
1,130,000 VERISURE HOLDING AB 5.50% 15/05/2030 EUR (ISIN XS2816753979)	1,150,058	0.55	725,000 CSC HOLDINGS LLC 11.75% 31/01/2029	578,376	0.28
<i>Spanien</i>	2,434,997	1.17	1,242,000 CSC HOLDINGS LLC 4.625% 144A 01/12/2030	427,130	0.20
1,800,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038)	1,506,528	0.72	725,000 CSC HOLDINGS LLC 5.00% 144A 15/11/2031	249,473	0.12
925,000 FOOD SERVICE PROJ SL 5.50% 144A 21/01/2027	928,469	0.45	450,000 DIAMOND ESCROW ISSUER LLC 9.75% 144A 15/11/2028	445,696	0.21
<i>Türkei</i>	1,316,992	0.63	265,000 ENDO FINANCE HOLDINGS INC 8.50% 15/04/2031	256,012	0.12
570,000 REPUBLIC OF TURKEY 9.375% 19/01/2033	595,358	0.29	215,000 FIESTA PURCHASER INC 7.875% 01/03/2031	207,533	0.10
770,000 YAPI VE KREDIT BANKASI AS VAR PERPETUAL USD (ISIN US984848AS09)	721,634	0.34	800,000 FREEDOM MORTGAGE CORPORATION 12.25% 144A 01/10/2030	804,725	0.39
<i>Ukraine</i>	567,923	0.27	610,000 FREEDOM MORTGAGE HOLDING LLC 9.125% 15/05/2031	554,962	0.27
2,150,000 UKRAINE 0% 144A 27/01/2032	567,923	0.27	840,000 FREEDOM MORTGAGE HOLDING LLC 9.25% 01/02/2029	784,408	0.38
<i>Vereinigte Staaten von Amerika</i>	74,308,627	35.66	1,085,000 GARRETT MOTION HOLDINGS INCORPORATION 7.75% 31/05/2032	1,028,763	0.49
350,000 ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 7.875% 15/02/2031	327,898	0.16	1,115,000 GENESIS ENERGY LP 7.875% 15/05/2032	1,050,644	0.50
985,000 ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 9.75% 144A 15/07/2027	914,775	0.44	1,035,000 GRAY TELEVISION INC 10.50% 15/07/2029	971,437	0.47
470,000 AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030	349,825	0.17	590,000 HILCORP ENERGY CO 6.25% 144A 15/04/2032	530,331	0.25
838,000 AMERITEX HOLDCO INTER LLC 10.25% 15/10/2028	824,098	0.40	1,130,000 HILCORP ENERGY CO 6.875% 15/05/2034	1,043,670	0.50
735,000 AZUL SECURED FINANCE LLP 11.93% 144A 28/08/2028	666,235	0.32	740,000 HILTON GRAND ACA LLC IN 6.625% 15/01/2032	694,043	0.33
1,150,000 BEAZER HOMES INC 7.25% 15/10/2029	1,075,479	0.52	915,000 JEFFERIES FINANCE LLC 5.00% 15/08/2028	789,107	0.38
1,930,000 BLOCK INC 6.50% 15/05/2032	1,826,995	0.88	1,300,000 KEYBANK NATIONAL ASSOCIATION 4.90% 08/08/2032	1,081,544	0.52
575,000 BORR IHC LTD 10.00% 15/11/2028	542,587	0.26	1,260,000 KOSMOS ENERGY LTD 7.75% 144A 01/05/2027	1,149,501	0.55
415,000 BORR IHC LTD 10.375% 15/11/2030	396,320	0.19	805,000 LCM INVESTMENTS HOLDINGS II LLC 8.25% 144A 01/08/2031	785,531	0.38
1,170,000 BRINKER INTERNATIONAL INC 8.25% 144A 15/07/2030	1,149,029	0.55	943,000 LEVEL 3 FINANCING INC 10.50% 144A 15/05/2030	876,605	0.42
2,445,000 CARRIAGE PURCHASER INCORPORATION 7.875% 144A 15/10/2029	2,106,840	1.00	1,540,000 LIFEPOINT HEALTH INC 5.375% 144A 15/01/2029	1,261,399	0.61
2,550,000 CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP 4.75% 144A 01/02/2032	1,950,824	0.94	2,217,000 MAV ACQUISITION CORP 8.00% 144A 01/08/2029	2,014,175	0.96
1,061,000 CHAMPIONS FINANCING INC 8.75% 15/02/2029	1,015,907	0.49	155,000 MEDLINE BORROWER LIMITED PARTNERSHIP 6.25% 01/04/2029	146,347	0.07
240,000 CHOICE HOTELS INTERNATIONAL INC 5.85% 01/08/2034	220,695	0.11	995,000 MGM RESORTS INTRNATIONAL 6.50% 15/04/2032	924,879	0.44
350,000 CITIZENS FINANCIAL GROUP INC VAR 25/04/2035	338,247	0.16	600,000 MIWD HLD CO II 5.50% 144A 01/02/2030	518,679	0.25
			1,900,000 MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.50% 15/03/2031	1,156,363	0.55
			1,235,000 NEPTUNE BIDCO UNITED STATE INCORPORATION 9.29% 144A 15/04/2029	1,104,154	0.53
			4,386,000 NSG HOLDINGS LLC INC 7.75% 144A 15/12/2025	168,056	0.08
			1,105,000 OLYMPUS WATER US HOLDING CORPORATION 9.625% REGS 15/11/2028	1,186,737	0.57
			435,000 ONEMAIN FINANCE CORP 7.875% 15/03/2030	419,090	0.20
			520,000 ONEMAIN FINANCE CORP 9.00% 15/01/2029	512,145	0.25
			1,150,000 OWENS AND MINOR INC 6.625% 144A 01/04/2030	976,312	0.47
			1,110,000 OWENS BROCKWAY GLASS CONTAINER INC 7.25% 144A 15/05/2031	1,039,480	0.50
			2,089,000 PAR PHARMACEUTICAL COS INC 0% 01/04/2027	-	0.00

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert		Marktwert	% des NIW	Anzahl Nennwert		Marktwert	% des NIW
		EUR				EUR	
1,580,000	PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025	1,351,584	0.65		Durch Immobilien und Anlagen gesicherte Wertpapiere	12,210	0.01
1,622,000	PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025	1,472,248	0.71		<i>Kaimaninseln</i>	9	0.00
1,700,000	RAIN CARBON INC 12.25% 144A 01/09/2029	1,710,992	0.82	11,775,000	GLOBAL MORTGAGA SECURITIZATION LTD 5.25% 25/11/2032	9	0.00
790,000	SCIL IV LLC USA H 9.50% REGS 15/07/2028	854,456	0.41		<i>Vereinigte Staaten von Amerika</i>	12,201	0.01
805,000	SEALED AIR CORP 6.50% 15/07/2032	748,577	0.36	1,100,000	DSLA MORTGAGE LOAN TRUST VAR 19/10/2045	12,201	0.01
2,380,000	SIERRACOL ENRGY ANDINA LLC 6.00% 144A 15/06/2028	1,985,586	0.95		Aktien/Anteile aus OGAW/OGA	4,960,625	2.38
1,305,000	SOTERA HEALTH LLC 7.375% 01/06/2031	1,221,531	0.59		Aktien/Anteile aus Investmentfonds	4,960,625	2.38
970,000	SOTHEBY S 7.375% 144A 15/10/2027	756,813	0.36		<i>Luxemburg</i>	4,960,625	2.38
245,000	STARWOOD PROPERTY TRUST INC 7.25% 01/04/2029	231,211	0.11	5,000	AMUNDI FUNDS GLOBAL HIGH YIELD ESG IMPROVERS BOND Z USD (C)	4,960,625	2.38
855,000	TALEN ENERGY SUPPLY LLC 8.625% 144A 01/06/2030	852,136	0.41		Gesamtwertpapierbestand	199,677,814	95.82
155,000	THE BRINKS CO 6.50% 15/06/2029	146,278	0.07				
1,585,000	TRINITY INDUSTRIES INC 7.75% 144A 15/07/2028	1,532,115	0.74				
900,000	TRONOX INC 4.625% 144A 15/03/2029	759,720	0.36				
1,234,000	UNITED WHOLESOME MTGE LLC 5.50% 144A 15/04/2029	1,094,889	0.53				
1,339,000	UNITI GROUP LP 6.00% 144A 15/01/2030	748,866	0.36				
1,680,000	UNITI GROUP LP 6.50% 144A 15/02/2029	1,000,805	0.48				
1,560,000	US ACUTE CARE SOLUTIONS LLC 9.75% 15/05/2029	1,436,597	0.69				
865,000	USA COMPRESSION PARTNERS LP 7.125% 15/03/2029	814,331	0.39				
463,000	VELOCITY VEHICLE GROUP LLC 8.00% 01/06/2029	444,493	0.21				
1,105,000	VENTURE GLOBAL LNG INC 8.375% 144A 01/06/2031	1,069,791	0.51				
410,000	VENTURE GLOBAL LNG INC 9.50% 01/02/2029	419,216	0.20				
755,000	VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	656,630	0.32				
320,000	VISTRA OPERATIONS COMPANY LLC 6.95% 144A 15/10/2033	319,003	0.15				
2,065,000	VISTRA OPERATIONS COMPANY LLC 7.75% 144A 15/10/2031	2,008,776	0.96				
1,095,000	WESCO DISTRIBUTION INC 6.625% 15/03/2032	1,033,739	0.50				
445,000	WILLIAMS SCOTSMAN INC 6.625% 15/06/2029	418,564	0.20				
2,200,000	WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	1,936,677	0.93				
	Wandelanleihen	2,884,924	1.38				
	<i>Kaimaninseln</i>	-	0.00				
1	LDK SOLAR CO LTD 0% 31/12/2049 DEFAULTED	-	0.00				
	<i>Vereinigte Staaten von Amerika</i>	2,884,924	1.38				
566,000	BENTLEY SYSTEMS INC 0.375% 01/07/2027 CV	472,414	0.23				
1,088,000	DAIMOND EAGLE ACQUISITION CORP 0% 15/03/2028 CV	840,412	0.40				
695,000	ENPHASE ENERGY INC 0% 01/03/2028 CV	538,984	0.26				
740,000	GLOBAL PAYMENTS INC 1.50% 01/03/2031 CV	634,905	0.30				
647,000	REVANCE THERAPEUTICS INC 1.75% 15/02/2027 CV	398,209	0.19				
1,408,000	TRICIDA INC 0% 15/05/2027 CV USD (ISIN US896CPTAN00)	-	0.00				
1,408,000	TRICIDA INC 0% 15/05/2027 CV USD (ISIN US896LIQAM69)	-	0.00				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	63,698,914	93.77			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	59,699,492	87.88			
Anleihen	624,443	0.92			
<i>Lussemburgo</i>	624,443	0.92			
38,572,233 ATENTO ORDINARY (ISIN XX1234ATENTO new issue from CA)	4	0.00			
624,439 ATENTO PREFERRED (ISIN XX5678ATENTO new issue from CA)	624,439	0.92			
Aktien	59,075,049	86.96			
<i>Belgien</i>	158,801	0.23			
150,000 ONTEX GROUP 3.50% 15/07/2026	158,801	0.23			
<i>Bermuda</i>	453,118	0.67			
458,000 NCL CORP LTD 5.875% 144A 15/03/2026	453,118	0.67			
<i>Brasilien</i>	304,859	0.45			
235,000 B3 SA BRASIL BOLSA BALCAO 4.125% 144A 20/09/2031	205,945	0.30			
200,000 LIGHT SERVICES DE ELECTRICIDADE SA 0% 144A 18/06/2026	98,914	0.15			
<i>Chile</i>	683,837	1.01			
615,000 LATAM AIRLINES GROUP SA 13.375% 144A 15/10/2027	683,837	1.01			
<i>Deutschland</i>	1,780,155	2.62			
565,000 CHEPLAPHARM 7.50% 144A 15/05/2030	634,580	0.93			
175,000 CT INVESTMENT GMBH 6.375% 15/04/2030	191,180	0.28			
100,000 PROGROU AG 5.125% 12/04/2029	107,598	0.16			
115,000 PROGROU AG 5.375% 15/04/2031	122,444	0.18			
660,000 TUI CRIUSES GMBH 6.25% 15/04/2029	724,353	1.07			
<i>Frankreich</i>	1,426,156	2.10			
550,000 ALTICE FRANCE SA 5.125% 144A 15/07/2029	362,582	0.53			
335,000 FORVIA 2.375% 15/06/2029	323,276	0.48			
88,810 QUATRIM SASU 8.50% 15/01/2027 EUR (ISIN XS2770000599)	90,067	0.13			
725,000 SOCIETE GENERALE SA VAR 144A PERPETUAL	650,231	0.96			
<i>Großbritannien</i>	4,347,677	6.39			
995,000 ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC 4.125% 144A 15/06/2028	975,448	1.43			
400,000 BARCLAYS PLC VAR PERPETUAL USD (ISIN US06738EBX22)	407,604	0.60			
560,000 CARNIVAL PLC 1.00% 28/10/2029	491,187	0.72			
900,000 ENERGEAN REGISTERED 6.50% 144A 30/04/2027	886,770	1.30			
350,000 HARBOUR ENERGY PLC 5.50% 144A 15/10/2026	343,553	0.51			
686,000 INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 144A 15/04/2028	692,365	1.02			
115,000 SHERWOOD FINANCING PLC 6.00% 144A 15/11/2026	123,699	0.18			
100,000 SHERWOOD FINANCING PLC 4.50% 144A 15/11/2026	93,710	0.14			
351,000 TULLOW OIL PLC 10.25% 144A 15/05/2026	333,341	0.49			
			<i>Italien</i>	2,177,522	3.21
			355,000 INTESA SANPAOLO SPA 4.198% 01/06/2032	301,920	0.44
			860,000 NEXI SPA 2.125% 30/04/2029	835,009	1.24
			300,000 SHIBA BIDCO S PA 4.50% 144A 31/10/2028	312,728	0.46
			775,000 UNICREDIT SPA VAR 144A 30/06/2035	727,865	1.07
			<i>Jersey Inseln</i>	353,756	0.52
			345,000 ADIENT GLOBAL HOLDINGS LTD 7.00% 144A 15/04/2028	353,756	0.52
			<i>Kaimaninseln</i>	1,957,875	2.88
			798,681 ABRA GLOBAL FINANCE 11.50% 144A 02/03/2028	783,538	1.15
			278,000 AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.75% 144A 20/04/2029	271,078	0.40
			325,000 BANCO MERCANTILE DEL NORTE SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL	319,352	0.47
			605,914 GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024	583,907	0.86
			<i>Kanada</i>	3,530,325	5.20
			615,000 ELDORADO GOLD CORP 6.25% 144A 01/09/2029	590,683	0.88
			276,000 ENERFLEX LTD 9.00% 144A 15/10/2027	280,422	0.41
			254,000 FIRST QUANTUM MINERALS LTD 8.625% 144A 01/06/2031	253,754	0.37
			450,000 GARDA WORLD SECURITY CORP 4.625% 144A 15/02/2027	430,826	0.63
			45,000 GARDA WORLD SECURITY CORP 7.75% 144A 15/02/2028	45,956	0.07
			635,000 GFL ENVIRONMENTAL INC 5.125% 144A 15/12/2026	628,154	0.93
			80,000 GW B CR SEC CORP 9.50% 144A 01/11/2027	80,574	0.12
			95,000 IAMGOLD CORP 5.75% 144A 15/10/2028	89,768	0.13
			360,000 PARKLAND CORPORATION 4.625% 144A 01/05/2030	328,874	0.48
			445,000 PARKLAND CORPORATION 5.875% 144A 15/07/2027	439,865	0.65
			365,000 PRECISION DRILLING CORP 6.875% 144A 15/01/2029	361,449	0.53
			<i>Liberia</i>	133,438	0.20
			135,000 ROYAL CARIBBEAN CRUISES LTD 5.50% 144A 01/04/2028	133,438	0.20
			<i>Luxemburg</i>	3,237,401	4.77
			675,000 AEGEA FINANCE SARL 6.75% 144A 20/05/2029	656,059	0.96
			208,187 ATENTO LUXCO 1 SA 20.00% 144A 17/02/2025 USD (ISIN XS2654179220)	208,187	0.31
			525,000 CIDRON AIDA FINCO SARL 5.00% REGS 01/04/2028	519,523	0.76
			246,000 CONTOURGLOBAL POWER HOLDINGS 3.125% 144A 01/01/2028	243,903	0.36
			348,109 GOL FINANCE SA VAR 29/01/2025	377,100	0.56
			200,000 ION TRADING TECHNOLOGIES 9.50% 30/05/2029	203,878	0.30
			300,000 LUNE HOLDINGS SARL 5.625% REGS 15/11/2028	276,492	0.41
			300,000 LUNE HOLDINGS SARL 5.625% 144A 15/11/2028	276,492	0.41
			575,000 SIMPAR EUROPE 5.20% 144A 26/01/2031	475,767	0.70

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	USD			USD	
<i>Mexiko</i>	1,422,233	2.09	250,000	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP 7.375% 144A 01/03/2031	246,915 0.36
1,410,000	GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027	1,411,495 2.07	145,000	CITGO PETROLEUM 8.375% 144A 15/01/2029	149,563 0.22
200,000	UNIFIN FINANCIERA SAB DE CV 0% 27/01/2028 DEFAULTED USD (ISIN US904ESCAL48)	5,369 0.01	505,000	CITIZENS FINANCIAL GROUP INC VAR 25/04/2035	523,059 0.77
200,000	UNIFIN FINANCIERA SAB DE CV 0% 27/01/2028 DEFAULTED USD (ISIN US904ESCAM21)	5,369 0.01	340,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	284,359 0.42
<i>Niederlande</i>	1,679,785	2.47	250,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.75% 144A 15/04/2028	219,315 0.32
620,000	CONSTELLIUM SE 3.125% 144A 15/07/2029	620,928 0.91	220,000	CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/01/2032	187,700 0.28
405,000	OI EUROPEAN GROUP BV 4.75% 144A 15/02/2030	371,211 0.55	150,000	CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/02/2031	131,123 0.19
105,000	OI EUROPEAN GROUP BV 6.25% 144A 15/05/2028	116,516 0.17	190,000	CLEVELAND CLIFFS INC 5.875% 01/06/2027	188,947 0.28
550,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030	571,130 0.84	360,000	CLEVELAND CLIFFS INC 7.00% 15/03/2032	356,713 0.53
<i>Peru</i>	353,324	0.52	695,000	COEUR MINING INC 5.125% 144A 15/02/2029	653,897 0.96
400,000	MINSUR SA 4.50% 144A 28/10/2031	353,324 0.52	665,000	COMMERCIAL METALS CO 3.875% 15/02/2031	591,365 0.87
<i>Portugal</i>	642,722	0.95	531,000	COMMScope INC 4.75% 144A 01/09/2029	369,364 0.54
600,000	TAP TRANSPORTIES AEREOS PORTUGUESES SGPS SA 5.625% REGS 02/12/2024	642,722 0.95	530,000	CORNERSTONE BUILDING BRANDS INC 6.125% 144A 15/01/2029	436,179 0.64
<i>Rumänien</i>	697,247	1.03	330,000	DCP MIDSTREAM OPERATING LP 5.60% 01/04/2044	315,315 0.46
390,000	ROMANIA 5.25% 30/05/2032 EUR (ISIN XS2829703680)	407,462 0.60	85,000	DEALER TIRE LIC DT ISSUER LIC 8.00% 144A 01/02/2028	82,374 0.12
280,000	ROMANIA 5.625% 30/05/2037 EUR (ISIN XS2829811731)	289,785 0.43	110,000	DELEK LOGISTICS PARTNERS LP 7.125% 144A 01/06/2028	108,703 0.16
<i>Schweden</i>	219,711	0.32	330,000	DYCOM INDUSTRIES INC 4.50% 144A 15/04/2029	309,520 0.46
205,000	VOLVO CAR AB 4.25% 31/05/2028	219,711 0.32	165,000	ENLINK MIDSTREAM LLC 6.50% 144A 01/09/2030	168,864 0.25
<i>Spanien</i>	538,207	0.79	90,000	ESAB CORPORATION 6.25% 15/04/2029	90,674 0.13
600,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038)	538,207 0.79	50,000	FREEDOM MORTGAGE CORPORATION 12.25% 144A 01/10/2030	53,904 0.08
<i>Türkei</i>	310,567	0.46	135,000	FREEDOM MORTGAGE HOLDING LLC 9.125% 15/05/2031	131,632 0.19
300,000	ARCELIK A S 3.00% 27/05/2026	310,567 0.46	220,000	FREEDOM MORTGAGE HOLDING LLC 9.25% 01/02/2029	220,180 0.32
<i>Vereinigte Staaten von Amerika</i>	32,666,333	48.08	340,000	GAP INC 3.625% 144A 01/10/2029	294,889 0.43
85,000	APX GROUP INC 6.75% 144A 15/02/2027	84,853 0.12	388,000	GAP INC 3.875% 144A 01/10/2031	324,395 0.48
495,000	ARCHROCK PARTNERS LP FIN 6.25% 144A 01/04/2028	490,684 0.72	320,000	HARVEST MIDSTREAM I LP 7.50% 144A 01/09/2028	325,600 0.48
395,000	BALL CORP 2.875% 15/08/2030	336,082 0.49	1,000,000	HAT HOLDING I LLC 3.375% 144A 15/06/2026	944,370 1.40
320,000	BATH AND BODY WORKS 6.625% 144A 01/10/2030	321,254 0.47	330,000	HILTON GRAND ACA LLC IN 6.625% 15/01/2032	331,713 0.49
600,000	BEACON ROOFING SUPPLY INC 4.125% 144A 15/05/2029	548,622 0.81	360,000	INTERCONTINENTAL EXCHANGE INC 3.625% 01/09/2028	339,646 0.50
490,000	BEAZER HOMES INC 7.25% 15/10/2029	491,127 0.72	445,000	IRON MOUNTAIN INC 5.25% 144A 15/07/2030	423,142 0.62
70,000	CAESARS ENTERTAINMENT INC 6.50% 15/02/2032	70,400 0.10	505,000	IRON MOUNTAIN INC 7.00% 144A 15/02/2029	515,262 0.76
325,000	CAESARS ENTERTAINMENT INC 8.125% 144A 01/07/2027	331,955 0.49	240,000	KB HOME 4.00% 15/06/2031	212,362 0.31
160,000	CAMELOT RETURN MERGER SUB INC 8.75% 144A 01/08/2028	157,139 0.23	320,000	KB HOME 6.875% 15/06/2027	327,034 0.48
640,000	CARPENTER TECHNOLOGY CORP 6.375% 15/07/2028	640,601 0.94	140,000	KBR INC 4.75% 144A 30/09/2028	131,356 0.19
435,000	CARPENTER TECHNOLOGY CORP 7.625% 15/03/2030	448,663 0.66	490,000	KEN GARFF AUTOMATIVE LLC 4.875% 144A 15/09/2028	455,592 0.67
			480,000	KENNEDY WILSON INC 4.75% 01/02/2030	398,760 0.59
			400,000	KOSMOS ENERGY LTD 7.75% 144A 01/05/2027	391,104 0.58
			260,000	LAMB WESTON HOLDINGS INC 4.125% 144A 31/01/2030	236,116 0.35
			230,000	LAMB WESTON HOLDINGS INC 4.375% 144A 31/01/2032	205,195 0.30
			442,000	LEVEL 3 FINANCING INC 10.50% 144A 15/05/2030	440,360 0.65
			599,000	MACY RETAIL HOLDNGS LLC 5.875% 144A 01/04/2029	581,557 0.86

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		USD				USD	
645,000	MERCER INTERNATIUNAL INC 5.125% 01/02/2029	568,245	0.84	Geldmarktinstrumente			
396,000	M/I HOMES INC 4.95% 01/02/2028	382,152	0.56			3,999,422	5.89
375,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.50% 15/03/2031	244,605	0.36		Vereinigte Staaten von Amerika	3,999,422	5.89
140,000	NATIONSTAR MORTGAGE HOLDINGS INC 5.125% 144A 15/12/2030	128,815	0.19	4,000,000	USA T-BILLS 0% 02/07/2024	3,999,422	5.89
675,000	NEPTUNE BIDCO UNITED STATE INCORPORATION 9.29% 144A 15/04/2029	646,785	0.95	Gesamtwertpapierbestand			
25,000	NOVELIS INC 3.875% 144A 15/08/2031	21,673	0.03			63,698,914	93.77
290,000	NOVELIS INC 4.75% 144A 30/01/2030	269,317	0.40				
179,000	NSG HOLDINGS LLC INC 7.75% 144A 15/12/2025	7,351	0.01				
277,000	OLIN CORP 5.00% 01/02/2030	261,876	0.39				
550,000	ONEMAIN FINANCE CORP 3.50% 15/01/2027	515,719	0.76				
455,000	ONEMAIN FINANCE CORP 4.00% 15/09/2030	391,186	0.58				
405,000	OUTFRONT MEDIA CAPITAL LLC/CORPORATION 4.25% 144A 15/01/2029	369,510	0.54				
837,000	OWENS AND MINOR INC 6.625% 144A 01/04/2030	761,569	1.12				
400,000	OWENS BROCKWAY GLASS CONTAINER INC 7.25% 144A 15/05/2031	401,464	0.59				
795,000	PENNYMAC FINANCIAL SERVICES INC 7.875% 15/12/2029	820,534	1.21				
592,000	PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025	542,752	0.80				
700,000	PRIME SECURITY SERVICES BORROWER LLC 6.25% 144A 15/01/2028	690,361	1.02				
220,000	SCIENTIFIC GAMES INTERNATIONAL INC 7.25% 144A 15/11/2029	224,913	0.33				
300,000	SCIL IV LLC USA H 5.375% 144A 01/11/2026	290,280	0.43				
130,000	SEALED AIR CORP 7.25% 15/02/2031	134,278	0.20				
445,000	SOTHEBY S 7.375% 144A 15/10/2027	372,109	0.55				
355,000	SPECTRUM BRANDS INC 3.875% 144A 15/03/2031	296,784	0.44				
575,000	SPRINT CORPORATION 7.625% 01/03/2026	590,916	0.87				
190,000	SUMMIT MATERIAL LLC FIN 5.25% 144A 15/01/2029	184,454	0.27				
150,000	SUMMIT MATERIAL LLC FIN 6.50% 144A 15/03/2027	150,488	0.22				
705,000	SUNOCO LP SUNOCO FINANCE CORP 4.50% 30/04/2030	653,076	0.96				
635,000	TAYLOR MORRISON COMMUNITIES INC OR MONARCH COMM INC 5.875% 144A 15/06/2027	632,961	0.93				
655,000	TEMPUR SEALY INTERNATIONAL INC 4.00% 144A 15/04/2029	592,028	0.87				
468,000	TENET HEALTHCARE CORP 6.125% 15/06/2030	465,459	0.69				
135,000	THE BRINKS CO 4.625% 144A 15/10/2027	129,616	0.19				
595,000	TMS INTERNATIONAL CORP 6.25% 144A 15/04/2029	546,353	0.80				
55,000	TOPBUILD CORP. 4.125% 144A 15/02/2032	48,482	0.07				
480,000	TRAVEL LEISURE CO 6.625% 144A 31/07/2026	484,114	0.71				
495,000	TRONOX INC 4.625% 144A 15/03/2029	447,827	0.66				
125,000	UNITI GROUP LP 10.50% 144A 15/02/2028	122,991	0.18				
785,000	UNITI GROUP LP 6.50% 144A 15/02/2029	501,191	0.74				
650,000	US FOODS INC 4.75% 144A 15/02/2029	617,272	0.91				
250,000	USA COMPRESSION PARTNERS LP 7.125% 15/03/2029	252,243	0.37				
305,000	WESCO DISTRIBUTION INC 6.625% 15/03/2032	308,596	0.45				
1,035,000	WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	976,490	1.45				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	306,725,637	97.58	1,236,000 IAMGOLD CORP 5.75% 144A 15/10/2028	1,089,744	0.35
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	295,530,615	94.02	<i>Einzelhändler</i>	3,441,940	1.10
Aktien	689,395	0.22	1,195,000 COUGAR JV SUBSIDIARY LLC 8.00% 15/05/2032	1,153,154	0.37
<i>Allgemeine Industrie</i>	460,844	0.15	315,000 FIESTA PURCHASER INC 7.875% 01/03/2031	304,061	0.10
49,391 ASCENT CLASS A	460,844	0.15	915,000 GAP INC 3.625% 144A 01/10/2029	740,469	0.24
<i>Investmentbanking und Maklerdienste</i>	228,551	0.07	1,595,000 GAP INC 3.875% 144A 01/10/2031	1,244,256	0.39
8,827 ENDO INC	228,551	0.07	<i>Elektrizität</i>	2,420,240	0.77
Anleihen	287,052,441	91.32	945,000 CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/01/2032	752,279	0.24
<i>Abfall- und Entsorgungsdienste</i>	2,545,450	0.81	2,045,000 CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/02/2031	1,667,961	0.53
2,955,000 GFL ENVIRONMENTAL INC 4.375% 144A 15/08/2029	2,545,450	0.81	<i>Elektronische und elektrische Geräte</i>	4,091,440	1.30
<i>Allgemeine Industrie</i>	20,714,224	6.59	810,000 VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	704,464	0.22
3,492,000 AETHON UN AETHON UN FIN 8.25% 144A 15/02/2026	3,297,972	1.05	475,000 VISTRA OPERATIONS COMPANY LLC 6.95% 144A 15/10/2033	473,520	0.15
3,343,000 CARRIAGE PURCHASER INCORPORATION 7.875% 144A 15/10/2029	2,880,641	0.92	2,995,000 VISTRA OPERATIONS COMPANY LLC 7.75% 144A 15/10/2031	2,913,456	0.93
735,000 CONCENTRA ESCROW ISSUER CORP 6.875% 15/07/2032	695,629	0.22	<i>Finanzdienstleistungen und Kreditwirtschaft</i>	5,264,937	1.68
2,325,000 CQP HOLDCO LP BIP 7.50% 15/12/2033	2,254,626	0.72	445,000 FREEDOM MORTGAGE CORPORATION 12.25% 144A 01/10/2030	447,628	0.14
1,000,000 CRUISE YACHT UPPER HOLDCO LTD 11.875% 05/07/2028	944,717	0.30	640,000 ONEMAIN FINANCE CORP 7.875% 15/03/2030	616,592	0.20
530,000 ION TRADING TECHNOLOGIES 9.50% 30/05/2029	504,107	0.16	4,628,000 PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025	4,200,717	1.34
2,790,000 NCL CORP LTD 5.875% 144A 15/03/2026	2,575,469	0.82	<i>Gas-, Wasser- und Mehrfachversorgungsunternehmen</i>	2,425,048	0.77
525,000 NCL CORP LTD 7.75% 144A 15/02/2029	509,976	0.16	1,035,000 CALPINE CORP 4.625% 144A 01/02/2029	901,944	0.29
210,000 NCL CORP LTD 8.125% 15/01/2029	205,603	0.07	1,695,000 CALPINE CORP 5.125% 144A 15/03/2028	1,523,104	0.48
1,825,000 SEALED AIR CORP 5.00% 144A 15/04/2029	1,623,965	0.52	<i>Geschäfte für Körperpflegeprodukte, Drogerien und Lebensmittelgeschäfte</i>	3,420,751	1.09
245,000 SEALED AIR CORP 6.50% 15/07/2032	227,828	0.07	1,872,000 ENERGIZER HOLDINGS INC 4.75% 144A 15/06/2028	1,637,596	0.52
890,000 SEALED AIR CORP 7.25% 15/02/2031	857,747	0.27	1,905,000 SOTERA HEALTH LLC 7.375% 01/06/2031	1,783,155	0.57
400,000 TRANSOCEAN TITAN FING LTD 8.375% 144A 01/02/2028	385,403	0.12	<i>Gesundheitsdienstleister</i>	6,633,474	2.11
1,728,000 TRIMAS CORP 4.125% 144A 15/04/2029	1,478,978	0.47	3,048,000 ADAPTHEALTH INC 5.125% 144A 01/03/2030	2,492,719	0.79
2,691,000 TRONOX INC 4.625% 144A 15/03/2029	2,271,563	0.72	725,000 JAGUAR HOLDING COMPANY 0% 31/12/2049	1	0.00
<i>Banken</i>	1,238,462	0.39	2,745,000 LIFEPOINT HEALTH INC 5.375% 144A 15/01/2029	2,248,403	0.72
525,000 CITIZENS FINANCIAL GROUP INC VAR 25/04/2035	507,370	0.16	2,029,000 PRIME HEALTHCARE SERVICES INC 7.25% 144A 01/11/2025	1,892,351	0.60
785,000 THE TORONTO DOMINION BANK CANADA VAR 31/07/2084	731,092	0.23	<i>Haushaltswaren und Heimwerker</i>	4,234,112	1.35
<i>Bauwirtschaft und Baustoffe</i>	8,530,894	2.71	2,185,000 M/I HOMES INC 3.95% 15/02/2030	1,817,072	0.58
2,305,000 BEACON ROOFING SUPPLY INC 4.125% 144A 15/05/2029	1,966,525	0.63	2,866,000 TEMPUR SEALY INTERNATIONAL INC 4.00% 144A 15/04/2029	2,417,040	0.77
2,429,000 BUILDERS FIRSTSOURCE INC 4.25% 144A 01/02/2032	2,003,758	0.64	<i>Hypotheken-Immobilienfonds</i>	349,176	0.11
2,746,000 CORNERSTONE BUILDING BRANDS INC 6.125% 144A 15/01/2029	2,108,609	0.66	370,000 STARWOOD PROPERTY TRUST INC 7.25% 01/04/2029	349,176	0.11
2,081,000 KBR INC 4.75% 144A 30/09/2028	1,821,805	0.58			
670,000 WILLIAMS SCOTSMAN INC 6.625% 15/06/2029	630,197	0.20			
<i>Edelmetalle und Bergbau</i>	3,075,492	0.98			
2,262,000 COEUR MINING INC 5.125% 144A 15/02/2029	1,985,748	0.63			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert	EUR		Nennwert	EUR	
Immobilienbezogene Anlagefonds			905,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 6.00% 144A 01/06/2029	740,103 0.24
2,500,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.50% 15/03/2031	1,521,530 0.48	320,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 7.875% 15/02/2031	299,792 0.10
Industrielle Serviceleistungen			695,000	AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030	517,294 0.16
1,656,000	BLOCK INC 6.50% 15/05/2032	1,567,618 0.50	2,406,000	AMERITEX HOLDCO INTER LLC 10.25% 15/10/2028	2,366,085 0.75
1,428,000	GARDA WORLD SECURITY CORP 6.00% 144A 01/06/2029	1,217,241 0.39	795,000	BORR IHC LTD 10.00% 15/11/2028	750,185 0.24
1,922,000	THE BRINKS CO 5.50% 144A 15/07/2025	1,793,095 0.56	590,000	BORR IHC LTD 10.375% 15/11/2030	563,444 0.18
225,000	THE BRINKS CO 6.50% 15/06/2029	212,339 0.07	465,000	CAMELOT RETURN MERGER SUB INC 8.75% 144A 01/08/2028	426,112 0.14
Industriematerialien			585,000	CARNIVAL HOLDINGS BERMUDA LTD 10.375% 144A 01/05/2028	591,261 0.19
2,076,000	CLEARWATER PAPER CORP 4.75% 144A 15/08/2028	1,801,563 0.57	1,598,000	CHAMPIONS FINANCING INC 8.75% 15/02/2029	1,530,084 0.49
3,438,000	MATIV HOLDNGS INC 6.875% 144A 01/10/2026	3,192,857 1.02	2,413,000	CROWN HOLDINGS INC 7.375% 15/12/2026	2,330,259 0.74
1,621,000	MERCER INTERNATIUNAL INC 5.125% 01/02/2029	1,332,495 0.42	2,985,000	CSC HOLDINGS LLC 5.375% 144A 01/02/2028	2,120,986 0.67
Industriemetalle und Bergbau			1,153,000	CSC HOLDINGS LLC 7.50% 144A 01/04/2028	571,514 0.18
		12,720,746 4.05	1,365,000	DEALER TIRE LIC DT ISSUER LIC 8.00% 144A 01/02/2028	1,234,263 0.39
1,701,000	CLEVELAND CLIFFS INC 7.00% 15/03/2032	1,572,633 0.50	3,552,000	DIAMOND ESCROW ISSUER LLC 9.75% 144A 15/11/2028	3,518,028 1.12
1,753,000	COMMERCIAL METALS CO 4.375% 15/03/2032	1,478,212 0.47	390,000	ENDO FINANCE HOLDINGS INC 8.50% 15/04/2031	376,773 0.12
1,542,000	CONSTELLIUM SE 3.75% 144A 15/04/2029	1,308,085 0.42	725,000	EQUIPMENTSHARE COM INC 8.625% 15/05/2032	702,913 0.22
1,385,000	FIRST QUANTUM MINERALS LTD 8.625% 144A 01/06/2031	1,291,025 0.41	3,398,000	FORD MOTOR CREDIT CO LLC 4.00% 13/11/2030	2,831,683 0.90
325,000	FIRST QUANTUM MINERALS LTD 9.375% 01/03/2029 USD (ISIN US335934AV79)	317,431 0.10	990,000	FORD MOTOR CREDIT CO LLC 7.35% 06/03/2030	977,927 0.31
2,513,000	RAIN CARBON INC 12.25% 144A 01/09/2029	2,529,250 0.81	405,000	FORTRESS INTERMEDIATE 3 INCORPORATION 7.50% 01/06/2031	387,901 0.12
1,985,000	TASEKO MINES LTD 8.25% 01/05/2030	1,901,414 0.60	1,500,000	FREEDOM MORTGAGE CORPORATION 6.625% 144A 15/01/2027	1,353,198 0.43
2,711,000	TMS INTERNATIONAL CORP 6.25% 144A 15/04/2029	2,322,696 0.74	700,000	FREEDOM MORTGAGE HOLDING LLC 9.125% 15/05/2031	636,842 0.20
Industrietechnik			955,000	FREEDOM MORTGAGE HOLDING LLC 9.25% 01/02/2029	891,797 0.28
470,000	ESAB CORPORATION 6.25% 15/04/2029	441,820 0.14	2,310,000	GGAM FINANCIAL LTD 8.00% 144A 15/06/2028	2,269,178 0.72
Industrietransport			1,930,917	GOL FINANCE SA VAR 29/01/2025	1,951,690 0.62
		18,322,742 5.83	2,096,000	GW B CR SEC CORP 9.50% 144A 01/11/2027	1,969,722 0.63
2,009,000	DANAOS CORP 8.50% 144A 01/03/2028	1,922,023 0.61	855,000	HILCORP ENERGY CO 6.00% 144A 15/04/2030	771,881 0.25
2,687,000	KEN GARFF AUTOMATIVE LLC 4.875% 144A 15/09/2028	2,331,065 0.74	2,455,000	HILCORP ENERGY CO 6.25% 144A 15/04/2032	2,206,717 0.70
1,860,000	OI EUROPEAN GROUP BV 4.75% 144A 15/02/2030	1,590,688 0.51	2,579,000	HILTON GRAND ACA LLC IN 5.00% 144A 01/06/2029	2,246,263 0.71
1,095,000	POINDEXTER JB INC 8.75% 15/12/2031	1,060,743 0.34	830,000	HILTON GRAND ACA LLC IN 6.625% 15/01/2032	778,454 0.25
1,904,000	SEASPAN CORP 5.50% 144A 01/08/2029	1,578,912 0.50	1,975,000	KEYBANK NATIONAL ASSOCIATION 4.90% 08/08/2032	1,643,115 0.52
1,025,000	TRANSOCEAN INC 6.80% 15/03/2038	794,426 0.25	4,555,000	LCM INVESTMENTS HOLDINGS II LLC 4.875% 144A 01/05/2029	3,980,306 1.27
655,000	TRANSOCEAN INC 8.25% 15/05/2029	613,326 0.20	75,000	LCM INVESTMENTS HOLDINGS II LLC 8.25% 144A 01/08/2031	73,186 0.02
655,000	TRANSOCEAN INC 8.50% 15/05/2031	611,920 0.19	1,615,000	LEEWARD RENEWABLE ENERGY OPERATIONS LLC 4.25% 144A 01/07/2029	1,351,899 0.43
1,205,000	TRANSOCEAN INC 8.75% 144A 15/02/2030	1,062,977 0.34	1,757,000	MACY RETAIL HOLDNGS LLC 5.875% 144A 01/04/2029	1,591,636 0.51
2,826,000	TRINITY INDUSTRIES INC 7.75% 144A 15/07/2028	2,731,708 0.87	3,818,000	MAV ACQUISITION CORP 8.00% 144A 01/08/2029	3,468,706 1.10
600,000	VELOCITY VEHICLE GROUP LLC 8.00% 01/06/2029	576,017 0.18	225,000	MEDLINE BORROWER LIMITED PARTNERSHIP 6.25% 01/04/2029	212,439 0.07
3,825,000	VISTAJET MALTA FINANCE PLC 6.375% 144A 01/02/2030	2,801,288 0.89	1,695,000	MELCO RESORTS FINANCE LTD 7.625% 17/04/2032 USD (ISIN US58547DAH26)	1,573,523 0.50
790,000	VISTAJET MALTA FINANCE PLC 9.50% 144A 01/06/2028	647,649 0.21			
Investmentbanking und Maklerdienste					
		98,735,347 31.41			
1,535,000	ALLIED UNIVERSAL HOLDCO LLC 4.625% 144A 01/06/2028	1,308,463 0.42			

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
1,886,000	MIDAS OPCO HOLDINGS LLC 5.625% 144A 15/08/2029	1,627,442	0.52		<i>Medien</i>	5,109,034	1.63
720,000	MITER BRANDS MIWOD BORR 6.75% 01/04/2032	676,568	0.22	2,130,000	BANIJAY ENTERTAINMENT SAS 8.125% 144A 01/05/2029	2,035,857	0.65
903,000	MIWD HLD CO II 5.50% 144A 01/02/2030	780,612	0.25	2,128,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	1,660,604	0.53
2,700,000	MOZART DEBT MERGER SUB INC 3.875% 144A 01/04/2029	2,321,761	0.74	1,505,000	GRAY TELEVISION INC 10.50% 15/07/2029	1,412,573	0.45
2,000,000	NATIONSTAR MORTGAGE HOLDINGS INC 5.125% 144A 15/12/2030	1,717,024	0.55		<i>Medizinische Geräte und Dienste</i>	2,788,855	0.89
3,297,000	NCL FINANCE LTD 6.125% 144A 15/03/2028	3,042,191	0.97	3,285,000	OWENS AND MINOR INC 6.625% 144A 01/04/2030	2,788,855	0.89
2,220,000	NEPTUNE BIDCO UNITED STATE INCORPORATION 9.29% 144A 15/04/2029	1,984,795	0.63		<i>Öl, Gas und Kohle</i>	23,740,135	7.55
1,820,000	NESCO HOLDINGS II CORPORATION 5.50% 144A 15/04/2029	1,576,637	0.50	1,365,000	ALPHA NATURAL RESOURCES INC 0% 01/06/2019 DEFAULTED	1	0.00
9,384,000	NSG HOLDINGS LLC INC 7.75% 144A 15/12/2025	359,561	0.11	1,045,000	CITGO PETROLEUM 8.375% 144A 15/01/2029	1,005,725	0.32
2,450,000	ONEMAIN FINANCE CORP 3.50% 15/01/2027	2,143,496	0.68	2,175,000	ENERFLEX LTD 9.00% 144A 15/10/2027	2,061,902	0.66
984,000	ORGANON FINANCE I LLC 5.125% 144A 30/04/2031	825,881	0.26	2,050,000	ENERGEAN REGISTERED 6.50% 144A 30/04/2027	1,884,642	0.60
1,415,000	OUTFRONT MEDIA CAPITAL LLC/CORPORATION 4.25% 144A 15/01/2029	1,204,575	0.38	1,691,000	ENERGY TRANSFER LP VAR PERPETUAL	1,564,493	0.50
2,600,000	PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025	2,224,125	0.71	3,055,000	ENLINK MIDSTREAM PARTNERS LP 5.60% 01/04/2044	2,527,121	0.80
1,134,000	PRIME SECURITY SERVICES BORROWER LLC 5.75% 144A 15/04/2026	1,050,993	0.33	1,330,000	GENESIS ENERGY LP 7.875% 15/05/2032	1,253,234	0.40
3,194,000	PRIME SECURITY SERVICES BORROWER LLC 6.25% 144A 15/01/2028	2,939,136	0.94	1,448,000	GENESIS ENERGY LP/GENESIS ENERGY FINANCE CORP 8.875% 15/04/2030	1,422,303	0.45
1,140,000	SCIENTIFIC GAMES HOLDINGS LP 6.625% 144A 01/03/2030	1,037,844	0.33	16,000	GREEN FIELD ENERGY 0% 15/11/2016 DEFAULTED	-	0.00
1,600,000	SCIL IV LLC USA H 5.375% 144A 01/11/2026	1,444,516	0.46	1,965,000	HARVEST MIDSTREAM I LP 7.50% 144A 01/09/2028	1,865,535	0.59
864,000	SCIL IV LLC 9.50% 144A 15/07/2028	934,494	0.30	2,055,000	KOSMOS ENERGY LTD 7.75% 144A 01/05/2027	1,874,781	0.60
3,030,000	SUMMER BC BIDCO B LLC 5.50% 144A 31/10/2026	2,762,325	0.88	1,520,000	SEADRILL NEW FINANCE LIMITED 8.375% 144A 01/08/2030	1,483,806	0.47
1,896,000	UNITED WHOLESOME MTGE LLC 5.50% 144A 15/04/2029	1,682,261	0.54	2,490,000	SHELF DRILL HOLD LTD 9.625% 15/04/2029	2,227,862	0.71
2,127,000	UNITED WHOLESOME MTGE LLC 5.75% 144A 15/06/2027	1,939,693	0.62	2,173,000	TULLOW OIL PLC 10.25% 144A 15/05/2026	1,925,520	0.61
495,000	UNITI GROUP LP 10.50% 144A 15/02/2028	454,439	0.14	285,000	VENTURE GLOBAL LNG INC 8.125% 144A 01/06/2028	274,408	0.09
495,000	UNITI GROUP LP 10.50% 15/02/2028	450,417	0.14	1,755,000	VENTURE GLOBAL LNG INC 8.375% 144A 01/06/2031	1,699,079	0.54
2,267,000	UNITI GROUP LP 6.00% 144A 15/01/2030	1,267,870	0.40	655,000	VENTURE GLOBAL LNG INC 9.50% 01/02/2029	669,723	0.21
2,300,000	US ACUTE CARE SOLUTIONS LLC 9.75% 15/05/2029	2,118,060	0.67		<i>Pharmazeutik und Biotechnologie</i>	2,678,537	0.85
1,290,000	USA COMPRESSION PARTNERS LP 7.125% 15/03/2029	1,214,436	0.39	1,718,000	PAR PHARMACEUTICAL COS INC 0% 01/04/2027	-	0.00
1,588,000	VIKING CRUISES LTD 5.875% 144A 15/09/2027	1,467,554	0.47	1,508,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 4.75% 09/05/2027	1,358,755	0.43
1,759,000	VZ SECURED FINANCING BV 5.00% 144A 15/01/2032	1,402,621	0.45	1,468,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 5.125% 09/05/2029	1,319,782	0.42
3,372,000	WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	2,968,398	0.94		<i>Reisen und Freizeit</i>	10,204,132	3.25
	<i>Lebensmittelhersteller</i>	3,994,991	1.27	1,820,000	BRINKER INTERNATIONAL INC 8.25% 144A 15/07/2030	1,787,378	0.57
2,860,000	LAMB WESTON HOLDINGS INC 4.125% 144A 31/01/2030	2,423,402	0.77	740,000	CAESARS ENTERTAINMENT INC 6.50% 15/02/2032	694,402	0.22
1,808,000	US FOODS INC 4.625% 144A 01/06/2030	1,571,589	0.50	2,220,000	CARNIVAL CORPORATION 6.00% 01/05/2029	2,047,143	0.65
	<i>Luft- und Raumfahrt und Verteidigung</i>	6,196,981	1.97	365,000	CHOICE HOTELS INTERNATIONAL INC 5.85% 01/08/2034	335,640	0.11
1,735,000	BOMBARDIER INC 7.00% 01/06/2032	1,642,483	0.52	385,000	LIGHT & WONDER INC 7.50% 144A 01/09/2031	371,949	0.12
3,817,728	GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024	3,432,767	1.09	1,490,000	MGM RESORTS INTRNATIONAL 6.50% 15/04/2032	1,384,994	0.44
1,115,000	SPIRIT AEROSYSTEMS INC 9.375% 144A 30/11/2029	1,121,731	0.36	1,650,000	ROYAL CARIBBEAN CRUISES LTD 5.50% 144A 01/04/2028	1,521,726	0.48
				2,190,000	TRAVEL LEISURE CO 6.625% 144A 31/07/2026	2,060,900	0.66

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Software- und Computerdienstleistungen	2,830,331	0.90	Geldmarktinstrumente	11,195,022	3.56
2,160,000 NCR VOYIX 5.00% 144A 01/10/2028	1,906,161	0.61	Behörden	11,195,022	3.56
1,080,000 NCR VOYIX 5.25% 144A 01/10/2030	924,170	0.29	12,000,000 USA T-BILLS 0% 02/07/2024	11,195,022	3.56
Technologie-Hardware und Geräte	2,852,582	0.91	Gesamtwertpapierbestand	306,725,637	97.58
1,600,000 GARRETT MOTION HOLDINGS INCORPORATION 7.75% 31/05/2032	1,517,071	0.49			
1,340,000 TALEN ENERGY SUPPLY LLC 8.625% 144A 01/06/2030	1,335,511	0.42			
Telekommunikationsdienstleister	10,982,862	3.49			
4,654,000 ALTICE FRANCE HOLDING SA 6.00% 144A 15/02/2028	1,415,850	0.45			
510,000 ALTICE FRANCE SA 5.125% 144A 15/01/2029	314,147	0.10			
3,495,000 CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP 4.50% 144A 01/06/2033	2,568,739	0.82			
5,788,000 CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP 4.75% 144A 01/02/2032	4,427,989	1.40			
575,000 CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP 7.375% 144A 01/03/2031	529,885	0.17			
1,857,000 LEVEL 3 FINANCING INC 10.50% 144A 15/05/2030	1,726,252	0.55			
Verbraucherdienstleistungen	4,428,968	1.41			
3,779,000 SOTHEBY S 7.375% 144A 15/10/2027	2,948,448	0.94			
1,898,000 SPECTRUM BRANDS INC 3.875% 144A 15/03/2031	1,480,520	0.47			
Wandelanleihen	7,788,779	2.48			
Alternative Energie	1,256,337	0.40			
1,620,000 ENPHASE ENERGY INC 0% 01/03/2028 CV	1,256,337	0.40			
Industrielle Serviceleistungen	943,778	0.30			
1,100,000 GLOBAL PAYMENTS INC 1.50% 01/03/2031 CV	943,778	0.30			
Medien	1,496,088	0.48			
1,710,000 IMAX CORP 0.50% 01/04/2026 CV	1,496,088	0.48			
Öl, Gas und Kohle	-	0.00			
2,592,000 ALPHA NATURAL RESOURCES INC 0% 15/12/2018 CV DEFAULTED	-	0.00			
Pharmazeutik und Biotechnologie	655,476	0.21			
1,065,000 REVANCE THERAPEUTICS INC 1.75% 15/02/2027 CV	655,476	0.21			
3,772,000 TRICIDA INC 0% 15/05/2027 CV USD (ISIN US896CPTAN00)	-	0.00			
3,772,000 TRICIDA INC 0% 15/05/2027 CV USD (ISIN US896LIQAM69)	-	0.00			
Reisen und Freizeit	1,714,811	0.54			
2,220,000 DAIMOND EAGLE ACQUISITION CORP 0% 15/03/2028 CV	1,714,811	0.54			
Software- und Computerdienstleistungen	1,130,121	0.36			
1,354,000 BENTLEY SYSTEMS INC 0.375% 01/07/2027 CV	1,130,121	0.36			
Technologie-Hardware und Geräte	592,168	0.19			
660,000 ON SEMICONDUCTOR CORP 0.50% 01/03/2029 CV	592,168	0.19			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
EUR			EUR		
Positive Positionen	662,864,602	96.26	5,000,000 NATWEST GROUP PLC VAR PERPETUAL GBP (ISIN XS2315966742)	5,208,056	0.76
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	596,719,448	86.65	10,000,000 NATWEST GROUP PLC VAR PERPETUAL USD (ISIN US639057AQ15)	9,482,155	1.38
Anleihen	596,719,448	86.65	10,000,000 VODAFONE GROUP PLC VAR 30/08/2086	12,665,684	1.83
<i>Australien</i>	5,371,250	0.78	<i>Irland</i>	10,011,000	1.45
5,000,000 APT INFRASTRUCTURE LIMITED VAR 09/11/2083	5,371,250	0.78	10,000,000 AIB GROUP PLC VAR PERPETUAL EUR (ISIN XS2808268390)	10,011,000	1.45
<i>Belgien</i>	9,570,150	1.39	<i>Italien</i>	63,164,225	9.17
5,000,000 AGEAS NV VAR PERPETUAL	4,261,000	0.62	5,000,000 A2A SPA VAR PERPETUAL	4,959,500	0.72
5,000,000 KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002961424)	5,309,150	0.77	5,000,000 BANCA POPOLARE DI SONDRIO SPA VAR 13/03/2034	5,029,350	0.73
<i>Dänemark</i>	12,724,303	1.85	5,000,000 BANCO BPM SPA VAR PERPETUAL EUR (ISIN IT0005571309)	5,473,650	0.79
15,000,000 ORSTED VAR 18/02/3021	12,724,303	1.85	5,000,000 BPER BANCA SPA VAR PERPETUAL	5,183,350	0.75
<i>Deutschland</i>	53,782,350	7.81	5,000,000 ENEL SPA VAR PERPETUAL EUR (ISIN XS2576550243)	5,399,650	0.78
5,000,000 ALLIANZ SE VAR PERPETUAL EUR (ISIN DE000A289FK7)	3,893,150	0.57	10,000,000 FINECOBANK SPA VAR PERPETUAL	10,264,800	1.49
5,000,000 COMMERZBANK AG VAR PERPETUAL	5,053,700	0.73	13,000,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223761813)	12,432,030	1.82
10,000,000 COMMERZBANK AG VAR PERPETUAL EUR (ISIN DE000CB94MF6)	9,832,000	1.43	5,000,000 INTESA SANPAOLO SPA 5.148% 10/06/2030	5,449,195	0.79
30,000,000 FEDERAL REPUBLIC OF GERMANY 2.90% 18/06/2026	30,036,600	4.36	5,000,000 POSTE ITALIANE SPA VAR PERPETUAL	4,393,050	0.64
5,000,000 NORDDEUTSCHE LANDESBANK GIROZENTRALE VAR 23/08/2034	4,966,900	0.72	5,000,000 UNICREDIT SPA VAR PERPETUAL	4,579,650	0.66
<i>Frankreich</i>	101,315,140	14.71	<i>Luxemburg</i>	15,623,990	2.27
5,000,000 ALSTOM SA VAR PERPETUAL	5,081,500	0.74	7,000,000 AROUNDTOWN SA VAR PERPETUAL EUR (ISIN XS2287744721)	3,544,870	0.51
5,000,000 AXA SA VAR PERPETUAL EUR (ISIN XS2737652474)	5,125,750	0.74	4,000,000 CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS1982704824)	2,549,880	0.37
5,000,000 BNP PARIBAS SA VAR PERPETUAL EUR	5,205,550	0.76	2,000,000 CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2231191748)	1,252,340	0.18
15,000,000 CREDIT AGRICOLE SA VAR PERPETUAL EUR (ISIN FR001400N2U2)	15,022,800	2.18	5,000,000 EUROFINS SCIENTIFIC BONDS VAR PERPETUAL	5,055,000	0.74
15,000,000 ELECTRICITE DE FRANCE VAR REGS PERPETUAL	15,248,145	2.21	5,000,000 GRAND CITY PROPERTIES S A VAR PERPETUAL EUR (ISIN XS2271225281)	3,221,900	0.47
5,000,000 ENGIE SA VAR PERPETUAL EUR (ISIN FR001400QOL3)	4,969,400	0.72	<i>Niederlande</i>	106,329,591	15.44
2,500,000 GROUPE DES ASSURANCE DU CREDIT MUTUEL VAR 30/10/2044	2,469,650	0.36	10,000,000 ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634)	9,368,900	1.36
10,000,000 LA BANQUE POSTALE VAR PERPETUAL	7,709,400	1.12	7,500,000 ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS2774944008)	7,603,500	1.10
5,000,000 LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL EUR (ISIN FR0013455854)	4,691,800	0.68	5,000,000 ACHMEA BV VAR PERPETUAL	4,518,250	0.66
7,500,000 SOCIETE GENERALE SA VAR PERPETUAL	7,638,375	1.11	5,000,000 ACHMEA BV VAR 02/11/2044	5,024,750	0.73
10,000,000 SOCIETE GENERALE SA VAR PERPETUAL USD (ISIN USF8600KAA46)	9,695,545	1.41	2,500,000 ALLIANDER NV VAR PERPETUAL	2,509,550	0.36
2,500,000 SOGECAP SA VAR 16/05/2044	2,671,825	0.39	10,000,000 ASR NEDERLAND NV VAR PERPETUAL EUR (ISIN XS2790191303)	9,839,100	1.43
15,000,000 UNIBAIL-RODAMCO SE VAR PERPETUAL	15,785,400	2.29	10,000,000 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2332245377)	8,675,000	1.26
<i>Großbritannien</i>	59,995,460	8.71	13,000,000 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413)	12,184,250	1.78
5,000,000 BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS2591803841)	6,115,645	0.89	14,000,000 ING GROEP NV ING BANK NV VAR PERPETUAL USD (ISIN XS2761357594)	13,389,316	1.95
5,000,000 HSBC HOLDINGS PLC VAR PERPETUAL EUR	4,690,400	0.68	2,500,000 NN GROUP NV VAR PERPETUAL EUR (ISIN XS2602037629)	2,505,975	0.36
5,000,000 LLOYDS BANKING GROUP PLC VAR 03/12/2035	4,805,744	0.70	10,000,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2582389156)	10,497,000	1.52
5,000,000 LLOYDS BANKING GROUP PLC VAR 31/12/2049	5,916,377	0.86	10,000,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2675884733)	11,317,700	1.64
10,000,000 NATIONWIDE BUILDING SOCIETY VAR PERPETUAL GBP (ISIN XS2113658202)	11,111,399	1.61			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
10,000,000 WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947)	8,896,300	1.29	Derivative Instrumente	1,094,331	0.16
<i>Norwegen</i>	4,671,099	0.68	Optionen	1,094,331	0.16
5,000,000 DNB BANK ASA VAR PERPETUAL	4,671,099	0.68	<i>Luxemburg</i>	1,094,331	0.16
<i>Österreich</i>	31,181,650	4.53	150,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 2.25 - 17.07.24 CALL	186	0.00
10,000,000 BAWAG GROUP AG VAR 24/02/2034	10,532,200	1.53	150,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 3.25 - 17.07.24 PUT	1,094,145	0.16
5,000,000 ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN AT0000A3CTX2)	4,916,500	0.71	Negative Positionen	-731,963	-0.11
10,000,000 ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN AT0000A36XD5)	10,768,100	1.57	Derivative Instrumente	-731,963	-0.11
5,000,000 VOLKSBANK WIEN AG VAR 21/06/2034	4,964,850	0.72	Optionen	-731,963	-0.11
<i>Portugal</i>	33,794,900	4.91	<i>Luxemburg</i>	-731,963	-0.11
10,000,000 BANCO COMERCIAL PORTUGUES SA VAR PERPETUAL	10,192,500	1.48	-150,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 2.625 - 17.07.24 CALL	-4,467	0.00
5,000,000 EDP ENERGIAS DE PORTUGAL VAR 29/05/2054	4,975,850	0.72	-150,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 3.50 - 17.07.24 PUT	-537,386	-0.08
13,000,000 FIDELIDADE COPANHIA VAR PERPETUAL	12,827,100	1.87	-150,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 4.00 - 17.07.24 PUT	-190,110	-0.03
5,000,000 NOVO BANCO SA VAR 01/12/2033	5,799,450	0.84	Gesamtwertpapierbestand	662,132,639	96.15
<i>Schweden</i>	7,787,250	1.13			
5,000,000 CASTELLUM AB VAR PERPETUAL	4,437,550	0.64			
5,000,000 HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2397251807)	3,349,700	0.49			
<i>Spanien</i>	81,397,090	11.82			
5,000,000 ABANCA CORPORACION BANCARIA SA VAR PERPETUAL EUR (ISIN ES0865936027)	5,572,450	0.81			
5,000,000 ABANCA CORPORACION BANCARIA SA VAR 23/09/2033	5,552,400	0.81			
5,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN XS2638924709)	5,316,900	0.77			
5,000,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307)	4,671,100	0.68			
10,000,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2471862040)	11,044,000	1.60			
5,000,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2817323749)	5,024,200	0.73			
10,000,000 BANCO SANTANDER SA VAR PERPETUAL USD	10,391,882	1.51			
10,000,000 BANKINTER SA VAR PERPETUAL	10,297,700	1.50			
10,000,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609046)	10,635,600	1.54			
7,600,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609053)	7,917,908	1.15			
5,000,000 UNICAJA BANCO SA VAR 22/06/2034	4,972,950	0.72			
Aktien/Anteile aus OGAW/OGA	65,050,823	9.45			
Aktien/Anteile aus Investmentfonds	65,050,823	9.45			
<i>Frankreich</i>	65,050,823	9.45			
19 AMUNDI EURO LIQUIDITY SRI FCP	19,808,042	2.88			
36 AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	37,677,689	5.47			
72 AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	7,565,092	1.10			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	4,305,814,662	118.25			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	4,089,760,242	112.32			
Anleihen	3,724,842,381	102.30			
<i>Australien</i>	46,635,584	1.28			
30,000,000 AUSTRALIA 1.75% 21/06/2051	11,103,512	0.30	30,000,000 AXA SA VAR 17/01/2047	29,414,100	0.80
30,000,000 AUSTRALIAN CAPITAL TERRITORY 5.25% 23/10/2036	19,954,265	0.55	15,000,000 BNP PARIBAS CARDIF VAR PERPETUAL	15,898,447	0.44
29,500,000 NEW SOUTH WALES TREASURY CORP 1.50% 20/02/2032	15,577,807	0.43	10,000,000 BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAC08)	10,112,600	0.28
<i>Bahrain</i>	4,465,700	0.12	29,000,000 BNP PARIBAS SA VAR 15/01/2032	28,612,317	0.78
5,000,000 BAHRAIN 5.25% REGS 25/01/2033	4,465,700	0.12	7,000,000 BPCE SA VAR 144A 20/01/2032	5,656,490	0.16
<i>Belgien</i>	136,693,044	3.75	20,000,000 CNP ASSURANCES VAR 30/06/2051	18,636,446	0.51
6,900,000 BELFIUS BANQUE SA/NV 4.875% 11/06/2035	7,480,710	0.21	14,200,000 ENGIE SA 3.625% 11/01/2030	15,209,110	0.42
65,000,000 BELGIUM 1.25% 22/04/2033	60,343,436	1.65	12,500,000 ILE DE FRANCE MOBILITIES 3.05% 03/02/2033	12,979,294	0.36
40,000,000 BELGIUM 1.70% 22/06/2050	29,523,712	0.81	15,000,000 LA BANQUE POSTALE 0.75% 23/06/2031	13,003,436	0.36
32,000,000 EUROPEAN UNION 0.40% 04/02/2037	24,387,200	0.67	18,000,000 LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL EUR (ISIN XS1155697243)	19,286,870	0.53
15,000,000 KINGDOM OF BELGIUM 2.75% 22/04/2039	14,957,986	0.41	5,000,000 ORANGE SA VAR PERPETUAL EUR (ISIN FR00140005L7)	4,781,023	0.13
<i>Brasilien</i>	225,937,712	6.20	6,970,000 RCI BANQUE SA 4.625% 02/10/2026	7,586,108	0.21
170,000 FEDERATIVE REPUBLIC OF BRAZIL 0% 01/07/2024	30,594,122	0.84	20,000,000 SOCIETE DU GRAND PARIS EPIC 0.70% 15/10/2060	8,102,216	0.22
190,000 FEDERATIVE REPUBLIC OF BRAZIL 0% 01/10/2024	33,322,103	0.91	4,761,000 SOCIETE GENERALE SA VAR PERPETUAL USD (ISIN USF8600KAA46)	4,947,155	0.14
821,461 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2029	137,893,099	3.78	8,200,000 SOCIETE GENERALE SA VAR REGS PERPETUAL USD (ISIN USF8500RAC63)	8,327,674	0.23
90,000 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2033	14,403,088	0.40	18,769,000 SOCIETE GENERALE SA VAR 19/01/2035	18,601,581	0.51
10,000,000 ITAU UNIBANCO HOLDING SA 4.625% REGS PERPETUAL	9,725,300	0.27	20,200,000 SOCIETE GENERALE SA 4.00% REGS 12/01/2027	19,363,922	0.53
<i>China</i>	33,019,724	0.91	12,300,000 SOGECAP SA VAR PERPETUAL	12,999,156	0.36
205,000,000 PEOPLES REPUBLIC OF CHINA 3.32% 15/04/2052	33,002,582	0.91	25,550,000 TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520)	24,872,446	0.68
100,000 PEOPLES REPUBLIC OF CHINA 3.72% 12/04/2051	17,142	0.00	10,000,000 TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2432130610)	10,035,545	0.28
<i>Dänemark</i>	7,362,108	0.20	<i>Griechenland</i>	58,730,827	1.61
7,000,000 DANSKE BANK AS VAR 12/02/2030	7,362,108	0.20	56,950,000 HELLENIC REPUBLIC 4.125% 15/06/2054	58,730,827	1.61
<i>Deutschland</i>	525,129,228	14.43	<i>Großbritannien</i>	299,628,696	8.23
14,400,000 AMPRION GMBH 4.00% 21/05/2044	14,973,754	0.41	13,200,000 BARCLAYS PLC VAR PERPETUAL	16,634,460	0.46
3,800,000 COMMERZBANK AG VAR PERPETUAL	4,116,390	0.11	5,300,000 BARCLAYS PLC VAR 08/05/2035	5,689,988	0.16
20,000,000 COMMERZBANK AG VAR 29/12/2031	19,816,872	0.54	9,700,000 BARCLAYS PLC VAR 31/05/2036	10,446,084	0.29
48,000,000 FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032	42,916,643	1.18	12,000,000 BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728)	12,337,300	0.34
52,500,000 GERMANY BUND 0% 10/10/2025	54,192,878	1.49	10,000,000 CREDIT AGRICOLE SA LONDON BRANCH VAR 144A 16/06/2026	9,627,300	0.26
220,000,000 GERMANY BUND 0.50% 15/02/2028	219,650,231	6.04	7,300,000 LLOYDS BANKING GROUP PLC VAR 14/05/2032	7,807,267	0.21
20,000,000 GERMANY BUND 1.25% 15/08/2048	16,023,949	0.44	19,000,000 MOTABILITY OPERATIONS GROUP PLC 3.50% 17/07/2031	20,187,108	0.55
120,400,000 GERMANY BUND 2.50% 15/08/2046	124,608,800	3.43	11,100,000 NATIONAL GRID PLC 3.875% 16/01/2029	11,984,934	0.33
10,000,000 KREDITANSTALT FUER WIEDERAUFBAU KFW 1.375% 07/06/2032	9,600,844	0.26	7,000,000 NATWEST GROUP PLC VAR PERPETUAL	8,229,778	0.23
18,200,000 MUNICH REINSURANCE COMPANY VAR 26/05/2044	19,228,867	0.53	13,800,000 NATWEST GROUP PLC VAR 13/09/2029	13,990,026	0.38
<i>Frankreich</i>	313,917,724	8.63	6,090,000 STANDARD CHARTERED PLC VAR 12/02/2030	5,984,217	0.16
30,000,000 AGENCE FRANCAISE DE DEVELOPPEMENT SA 0.125% 29/09/2031	25,491,788	0.70	71,000,000 UK GILT 0.125% 31/01/2028	78,084,448	2.14
			45,000,000 UK GILT 1.25% 31/07/2051	27,529,097	0.76
			59,000,000 UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND 0.875% 31/07/2033	56,327,077	1.55
			14,777,000 VODAFONE GROUP PLC VAR 03/10/2078 USD	14,769,612	0.41
			<i>Irland</i>	64,196,444	1.76
			4,400,000 AIB GROUP PLC VAR PERPETUAL EUR (ISIN XS2808268390)	4,720,887	0.13

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
15,000,000 AIB GROUP PLC VAR 16/02/2029	17,112,847	0.47	15,000,000 MEXICO 7.75% 29/05/2031	73,299,192	2.01
7,730,000 AIB GROUP PLC VAR 20/05/2035	8,226,138	0.23	<i>Neuseeland</i>	161,695,845	4.44
5,117,000 AIB GROUP PLC VAR 28/03/2035	5,088,396	0.14	9,000,000 NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD 5.00% 08/03/2034	5,946,489	0.16
18,000,000 BANK OF IRELAND GROUP PLC VAR 13/11/2029	19,917,509	0.54	22,500,000 NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD 5.10% 28/11/2030	15,190,944	0.42
10,000,000 IRELAND 0.20% 18/10/2030	9,130,667	0.25	65,000,000 NEW ZEALAND 0.25% 15/05/2028	33,609,388	0.92
<i>Italien</i>	295,733,736	8.12	75,000,000 NEW ZEALAND 2.00% 15/05/2032	37,897,576	1.04
7,600,000 ASSICURAZIONI GENERALI SPA VAR 27/10/2047	8,420,611	0.23	41,000,000 NEW ZEALAND 4.25% 15/05/2034	24,161,779	0.66
10,900,000 ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	12,329,262	0.34	74,000,000 NEW ZEALAND 4.50% 15/04/2027	44,889,669	1.24
4,440,000 BPER BANCA SPA VAR PERPETUAL	4,933,067	0.14	<i>Niederlande</i>	210,141,385	5.77
20,500,000 CASSA DEPOSITI E PRESTITI SPA 3.625% 13/01/2030	21,678,662	0.60	10,000,000 ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634)	10,041,119	0.28
5,000,000 ENEL SPA VAR PERPETUAL EUR (ISIN XS2228373671)	5,053,301	0.14	10,000,000 ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS2131567138)	10,459,851	0.29
10,000,000 ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	9,655,503	0.27	10,000,000 ABN AMRO BANK NV VAR 22/02/2033	10,941,817	0.30
5,000,000 ENEL SPA VAR 24/11/2081	5,212,295	0.14	16,800,000 ABN AMRO BANK NV 0.50% 23/09/2029	15,299,008	0.42
9,700,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968)	10,680,513	0.29	16,400,000 ABN AMRO BANK NV 4.25% 21/02/2030	18,018,402	0.49
9,020,000 INTESA SANPAOLO SPA VAR 08/03/2028	9,949,370	0.27	7,200,000 ACHMEA BV VAR 02/11/2044	7,754,797	0.21
16,000,000 INTESA SANPAOLO SPA 4.00% 23/09/2029	14,778,240	0.41	9,300,000 AMERICAN MEDICAL SYSTEMS EU 3.50% 08/03/2032	9,824,942	0.27
6,800,000 INTESA SANPAOLO SPA 4.75% 06/09/2027	7,495,751	0.21	9,200,000 ASR NEDERLAND NV VAR PERPETUAL EUR (ISIN XS2790191303)	9,701,451	0.27
12,000,000 INTESA SANPAOLO SPA 5.71% 15/01/2026	11,896,800	0.33	10,000,000 ASR NEDERLAND NV 3.625% 12/12/2028	10,729,611	0.29
22,900,000 INTESA SANPAOLO SPA 6.625% 31/05/2033	30,218,218	0.83	10,000,000 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533)	10,522,977	0.29
15,000,000 ITALIAN REPUBLIC 1.50% 30/04/2045	9,835,450	0.27	20,000,000 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2202900424)	20,391,117	0.56
30,000,000 ITALIAN REPUBLIC 2.15% 01/09/2052	20,474,712	0.56	15,000,000 COOPERATIEVE RABOBANK UA 3.202% 06/05/2036	16,040,078	0.44
15,000,000 ITALIAN REPUBLIC 4.00% 30/10/2031	16,350,672	0.45	10,000,000 ELM BV VAR 29/09/2047	10,342,709	0.28
37,450,000 ITALIAN REPUBLIC 4.05% 30/10/2037	39,439,055	1.07	5,158,000 ING GROUP NV VAR 11/09/2034	5,319,342	0.15
29,000,000 ITALY BTPI 1.25% 15/09/2032	37,120,764	1.01	11,590,000 ING GROUP NV 4.625% 144A 06/01/2026	11,464,712	0.31
4,000,000 UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856)	3,861,215	0.11	6,700,000 NN GROUP NV VAR 03/11/2043	7,756,476	0.21
16,000,000 UNICREDIT SPA VAR 15/01/2032	16,350,275	0.45	8,100,000 STELLANTIS NV 4.375% 14/03/2030	8,926,852	0.25
<i>Japan</i>	119,065,312	3.27	12,000,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2582389156)	13,500,192	0.37
7,984,500,000 JAPAN JGB 0.40% 20/03/2050	33,169,975	0.91	3,000,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	3,105,932	0.09
9,333,600,000 JAPAN JGB 0.70% 20/12/2048	43,192,995	1.18	<i>Nigeria</i>	8,854,700	0.24
10,000,000 SUMITOMO LIFE INSURANCE COMPANY VAR PERPETUAL	9,773,100	0.27	10,000,000 AFRICA FINANCE CORPORATION 3.75% 30/10/2029	8,854,700	0.24
3,651,900,000 THE GOVERNMENT OF JAPAN 1.20% 20/06/2053	18,116,703	0.50	<i>Norwegen</i>	5,115,694	0.14
2,587,100,000 THE GOVERNMENT OF JAPAN 1.80% 20/03/2054	14,812,539	0.41	4,800,000 STATKRAFT AS 3.375% 22/03/2032	5,115,694	0.14
<i>Kanada</i>	27,068,863	0.74	<i>Philippinen</i>	14,880,981	0.41
40,800,000 PSP CAPITAL INC 4.60% 06/02/2029	27,068,863	0.74	15,000,000 ASIAN DEVELOPMENT BANK ADB 1.95% 22/07/2032	14,880,981	0.41
<i>Kolumbien</i>	26,076,300	0.72	<i>Polen</i>	42,200,861	1.16
34,000,000 COLOMBIA 3.25% 22/04/2032	26,076,300	0.72	6,944,000 BANK GOSPODARSTWA KRAJOWEGO 4.00% 13/03/2032	7,455,256	0.20
<i>Luxemburg</i>	20,158,400	0.55	148,000,000 REPUBLIC OF POLAND 5.00% 25/10/2034	34,745,605	0.96
20,000,000 ISDB TRUST SERVICES NO 2 SARL 4.754% 15/05/2029	20,158,400	0.55			
<i>Mexiko</i>	187,502,715	5.15			
15,000,000 MEXICO 2.25% 12/08/2036	12,239,492	0.34			
20,000,000 MEXICO 7.50% 03/06/2027	101,964,031	2.80			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	USD			USD	
<i>Rumänien</i>	37,034,236	1.02	10,984,000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 6.10% 01/06/2029	0.30
10,000,000	ROMANIA 4.625% REGS 03/04/2049	0.24	15,000,000	CITIGROUP INC USA VAR 14/05/2032	0.44
16,000,000	ROMANIA 5.25% 30/05/2032	0.46	15,000,000	GENERAL MOTORS CO 5.40% 15/10/2029	0.41
10,000,000	ROMANIA 6.625% REGS 27/09/2029	0.32	10,000,000	INTER AMERICAN INVESTMENT CORPORATION 3.125% 15/11/2027	0.29
<i>Schweden</i>	13,046,668	0.36	7,026,000	JPMORGAN CHASE AND CO VAR 23/01/2035	0.19
12,600,000	AKTIEBOLAGET SVENSK EXPORTKREDIT 2.00% 30/06/2027	0.36	17,500,000	JPMORGAN CHASE AND CO VAR 23/07/2029	0.46
<i>Schweiz</i>	9,933,459	0.27	65,000,000	UNITED STATES OF AMERICA 2.375% 15/02/2042	1.30
9,200,000	EUROFIMA EUROPEAN COMPANY FOR THE FINANCING OF RAILROAD ROLLING STOCK 3.125% 09/11/2031	0.27	45,000,000	UNITED STATES OF AMERICA I 1.375% 15/07/2033	1.21
<i>Spanien</i>	459,595,379	12.63	153,100,000	USA T-BONDS 2.25% 15/08/2049	2.74
8,800,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 08/02/2036	0.26	7,500,000	USA T-BONDS I 0.125% 15/02/2051	0.14
14,000,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 30/11/2033	0.52	Durch Immobilien und Anlagen gesicherte Wertpapiere	364,917,861	10.02
5,000,000	BANCO DE SABADELL SA VAR 16/06/2028	0.14	<i>Großbritannien</i>	2,406,226	0.07
10,000,000	BANCO DE SABADELL SA VAR 24/03/2026	0.29	16,400,000	INCOME CONTINGENT STUDENT LOANS 1 2002- 2006 PLC FRN 24/07/2056	0.03
12,800,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2817323749)	0.38	9,860,000	INCOME CONTINGENT STUDENT LOANS 1 2002- 2006 PLC VAR 24/07/2058	0.04
7,600,000	BANCO SANTANDER SA VAR 22/04/2034	0.23	<i>Vereinigte Staaten von Amerika</i>	362,511,635	9.95
7,600,000	BANCO SANTANDER SA 2.749% 03/12/2030	0.17	11,000,000	FANNIE MAE 0% 15/07/2034*	0.30
6,000,000	BANKINTER SA VAR 23/12/2032	0.16	92,000,000	FANNIE MAE 2.00% 01/07/2050*	1.99
15,000,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	0.43	1,000,000	FANNIE MAE 2.00% 25/05/2028*	0.02
3,000,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609020)	0.09	1,000,000	FANNIE MAE 2.50% 25/06/2027*	0.02
5,437,000	CAIXABANK SA VAR 15/06/2035 USD (ISIN USE2428RAH87)	0.15	85,000,000	FANNIE MAE 2.50% 25/06/2043*	1.91
19,000,000	CAIXABANK SA VAR 30/05/2034	0.59	51,000,000	FANNIE MAE 3.00% 01/07/2048*	1.19
10,000,000	EDP SERVICIOS FINANCIEROS ESPANA SA 3.50% 16/07/2030	0.29	38,000,000	FANNIE MAE 3.50% 31/07/2047*	0.93
10,000,000	INSTITUTO DE CREDITO OFICIAL 3.05% 31/10/2029	0.29	22,000,000	FANNIE MAE 4.00% 31/07/2047*	0.55
18,700,000	INSTITUTO DE CREDITO OFICIAL 3.25% 31/10/2028	0.55	13,000,000	FANNIE MAE 4.50% 31/07/2047*	0.34
100,000,000	KINGDOM OF SPAIN 0% 31/01/2027	2.73	10,000,000	FANNIE MAE 5.00% 14/07/2038*	0.27
60,000,000	KINGDOM OF SPAIN 0.80% 30/07/2029	1.58	1,000,000	FANNIE MAE 5.00% 20/06/2042*	0.03
81,000,000	KINGDOM OF SPAIN 1.00% 30/07/2042	1.53	7,000,000	FANNIE MAE 5.50% 25/04/2023*	0.19
70,000,000	SPAIN 1.40% 30/07/2028	1.94	22,000,000	FANNIE MAE 6.00% 14/07/2038*	0.61
10,700,000	TELEFONICA EMISIONES SAU 4.055% 24/01/2036	0.31	29,000,000	FANNIE MAE 6.50% 01/06/2037*	0.81
<i>Südafrika</i>	43,878,149	1.21	3,000,000	GINNIE MAE 2.00% 01/07/2051*	0.07
735,800,000	SOUTH AFRICA 6.25% 31/03/2036	0.74	2,000,000	GINNIE MAE 4.50% 20/09/2041*	0.05
365,840,000	SOUTH AFRICA 8.875% 28/02/2035	0.47	2,000,000	GINNIE MAE 5.00% 01/07/2048*	0.05
<i>Vereinigte Arabische Emirate</i>	37,851,353	1.04	3,000,000	GNMA I AND II SINGLE ISSUER 5.50% 01/07/2054*	0.08
20,000,000	FIRST ABU DHABI BANK P.J.S.C 1.625% 07/04/2027	0.56	4,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 2.50% 01/07/2053*	0.09
17,600,000	FIRST ABU DHABI BANK P.J.S.C 5.00% 28/02/2029	0.48	4,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/06/2043*	0.10
<i>Vereinigte Staaten von Amerika</i>	289,291,554	7.94	3,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 01/07/2049*	0.07
7,463,000	ABBVIE INC 5.05% 15/03/2034	0.20	2,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 01/07/2046*	0.05
10,000,000	BANK OF AMERICA CORP VAR 20/12/2028	0.26	3,300,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 01/07/2053*	0.09
			5,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 6.50% 01/07/2054	0.14

*Wertpapiere der Kategorie „To Be Announced“ (TBAs), siehe Anmerkung 2.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
Aktien/Anteile aus OGAW/OGA	216,054,420	5.93
Aktien/Anteile aus Investmentfonds	216,054,420	5.93
<i>Frankreich</i>	<i>19,627,440</i>	<i>0.54</i>
13,000 AMUNDI FUNDS GLOBAL CORPORATE ESG IMPROVERS BOND Z USD	12,411,490	0.34
700 AMUNDI MULTI FACTOR OPPORTUNITY CREDIT FCP USD	7,215,950	0.20
<i>Luxemburg</i>	<i>196,426,980</i>	<i>5.39</i>
15,775 AMUNDI FUNDS ABSOLUTE RETURN FOREX EUR O EUR (C)	17,913,532	0.49
10,000 AMUNDI FUNDS ABSOLUTE RETURN CREDIT - O EUR (C)	13,059,837	0.36
47,000 AMUNDI FUNDS GLOBAL CORPORATE BOND - O USD (C)	74,706,500	2.05
14,402 AMUNDI FUNDS GLOBAL SUBORDINATED BOND Z EUR QD D	17,588,294	0.48
13,500 AMUNDI FUNDS QUANTITATIVE GLOBAL ABSOLUTE RETURN BOND Z USD C	14,149,755	0.39
20,000 AMUNDI FUNDS SICAV NET ZERO AMBITION GLOBAL CORPORATE BOND Z USD (C)	22,749,600	0.62
10,357 AMUNDI SF SBI FM INDIA BOND H USD C NON DISTRIBUTING NON HE	10,463,712	0.29
25,000 AMUNDI FUNDS GLOBAL SHORT TERM BOND Z USD (C)	25,795,750	0.71
Gesamtwertpapierbestand	4,305,814,662	118.25

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	112,619,941	119.30			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	103,147,452	109.27			
Anleihen	103,147,452	109.27			
<i>Ägypten</i>	162,441	0.17			
190,000 AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.798% REGS 17/05/2031	162,441	0.17			
<i>Australien</i>	444,140	0.47			
1,200,000 AUSTRALIA 1.75% 21/06/2051	444,140	0.47			
<i>Bahrain</i>	178,628	0.19			
200,000 BAHRAIN 5.25% REGS 25/01/2033	178,628	0.19			
<i>Belgien</i>	3,800,625	4.03			
1,000,000 BELGIUM 1.25% 22/04/2033	928,361	0.98			
2,000,000 BELGIUM 1.70% 22/06/2050	1,476,185	1.57			
1,400,000 KINGDOM OF BELGIUM 2.75% 22/04/2039	1,396,079	1.48			
<i>Brasilien</i>	5,068,106	5.37			
23,830 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2029	4,000,181	4.24			
4,850 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2033	776,166	0.82			
300,000 ITAU UNIBANCO HOLDING SA 4.625% REGS PERPETUAL	291,759	0.31			
<i>Deutschland</i>	16,425,280	17.41			
1,000,000 COMMERZBANK AG VAR 29/12/2031	990,844	1.05			
2,000,000 FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032	1,788,192	1.90			
10,500,000 GERMANY BUND 0.25% 15/02/2029	10,195,782	10.81			
1,650,000 GERMANY BUND 1.25% 15/08/2048	1,321,976	1.40			
1,500,000 GERMANY BUND 2.50% 15/08/2046	1,552,435	1.64			
600,000 KREDITANSTALT FUER WIEDERAUFBAU KFW 1.375% 07/06/2032	576,051	0.61			
<i>Frankreich</i>	8,093,621	8.57			
2,500,000 AGENCE FRANCAISE DE DEVELOPPEMENT SA 0.125% 29/09/2031	2,124,315	2.24			
1,000,000 CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 0.60% 25/11/2029	937,031	0.99			
1,000,000 CNP ASSURANCES VAR 30/06/2051	931,822	0.99			
700,000 ENGIE SA 3.625% 11/01/2030	749,745	0.79			
1,000,000 LA BANQUE POSTALE 0.75% 23/06/2031	866,896	0.92			
400,000 SOCIETE GENERALE SA VAR REGS PERPETUAL USD (ISIN USF8500RAC63)	406,228	0.43			
700,000 SOCIETE GENERALE SA VAR 28/09/2029	770,354	0.82			
300,000 SOCIETE NATIONALE SNCF SA 3.125% 02/11/2027	318,712	0.34			
500,000 TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520)	486,741	0.52			
500,000 TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2432130610)	501,777	0.53			
<i>Griechenland</i>	1,598,469	1.69			
1,550,000 HELLENIC REPUBLIC 4.125% 15/06/2054	1,598,469	1.69			
			<i>Großbritannien</i>	9,397,556	9.95
			160,000 BARCLAYS PLC VAR 08/05/2035	171,773	0.18
			300,000 BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193662728)	308,433	0.33
			210,000 BP CAPITAL MARKETS PLC VAR PERPETUAL USD	198,839	0.21
			1,500,000 UK GILT 0.375% 22/10/2030	1,519,086	1.61
			2,100,000 UK GILT 0.875% 22/10/2029	2,268,168	2.40
			400,000 UK GILT 1.25% 31/07/2051	244,703	0.26
			2,000,000 UK GILT 3.25% 22/01/2044	2,088,601	2.21
			1,000,000 UK GILT 3.50% 22/01/2045	1,076,250	1.14
			1,200,000 UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND 0.875% 31/07/2033	1,145,635	1.21
			400,000 VODAFONE GROUP PLC VAR 04/06/2081 USD (ISIN US92857WBV19)	376,068	0.40
			<i>Irland</i>	2,572,259	2.72
			200,000 AIB GROUP PLC VAR PERPETUAL EUR (ISIN XS2808268390)	214,586	0.23
			500,000 BANK OF IRELAND GROUP PLC VAR 13/11/2029	553,264	0.59
			900,000 CLOVERIE PLC VAR 24/06/2046	891,342	0.94
			1,000,000 IRELAND 0.20% 18/10/2030	913,067	0.96
			<i>Italien</i>	9,715,503	10.30
			200,000 ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	226,225	0.24
			100,000 ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	96,555	0.10
			500,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2223762381)	512,157	0.54
			440,000 INTESA SANPAOLO SPA VAR 08/03/2028	485,335	0.51
			330,000 INTESA SANPAOLO SPA 4.75% 06/09/2027	363,764	0.39
			1,500,000 INTESA SANPAOLO SPA 5.71% 15/01/2026	1,487,100	1.58
			500,000 INTESA SANPAOLO SPA 6.625% 31/05/2033	659,786	0.70
			2,000,000 ITALIAN REPUBLIC 1.50% 30/04/2045	1,311,394	1.39
			200,000 ITALIAN REPUBLIC 2.15% 01/09/2052	136,498	0.14
			1,000,000 ITALIAN REPUBLIC 2.50% 01/12/2032	969,184	1.03
			400,000 ITALIAN REPUBLIC 4.00% 30/10/2031	436,018	0.46
			1,000,000 ITALIAN REPUBLIC 4.05% 30/10/2037	1,053,112	1.12
			1,000,000 ITALY BTPI 1.25% 15/09/2032	1,280,027	1.36
			300,000 UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS2121441856)	289,591	0.31
			400,000 UNICREDIT SPA VAR 15/01/2032	408,757	0.43
			<i>Japan</i>	3,012,700	3.19
			200,700,000 JAPAN JGB 0.40% 20/03/2050	833,767	0.88
			275,000,000 JAPAN JGB 0.70% 20/03/2061	1,047,192	1.12
			100,450,000 JAPAN JGB 0.70% 20/12/2048	464,851	0.49
			94,150,000 THE GOVERNMENT OF JAPAN 1.20% 20/06/2053	467,069	0.49
			34,900,000 THE GOVERNMENT OF JAPAN 1.80% 20/03/2054	199,821	0.21
			<i>Kanada</i>	2,164,218	2.29
			3,000,000 CANADA HOUSING TRUST NO 1 1.80% 15/12/2024	2,164,218	2.29
			<i>Kolumbien</i>	812,967	0.86
			1,060,000 COLOMBIA 3.25% 22/04/2032	812,967	0.86

Die beigegefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
<i>Luxemburg</i>	885,105	0.94	<i>Südafrika</i>	1,311,791	1.39
1,000,000 EUROPEAN FINANCIAL STABILITY FACILITY 0% 20/01/2031	885,105	0.94	27,450,000 SOUTH AFRICA 6.25% 31/03/2036	1,003,729	1.06
2,000,000 VTB CAPITAL SA 0% REGS 17/10/2022	-	0.00	6,640,000 SOUTH AFRICA 8.875% 28/02/2035	308,062	0.33
<i>Mexiko</i>	6,141,357	6.51	<i>Vereinigte Arabische Emirate</i>	1,017,337	1.08
600,000 MEXICO 2.25% 12/08/2036	489,580	0.52	1,000,000 FIRST ABU DHABI BANK P.J.S.C 1.625% 07/04/2027	1,017,337	1.08
400,000 MEXICO 7.50% 03/06/2027	2,039,281	2.16	<i>Vereinigte Staaten von Amerika</i>	9,264,194	9.81
550,000 MEXICO 7.75% 29/05/2031	2,687,636	2.85	5,000,000 UNITED STATES OF AMERICA 1.25% 15/08/2031	4,059,767	4.29
1,000,000 UNITED MEXICAN STATES 4.875% 19/05/2033	924,860	0.98	2,000,000 UNITED STATES OF AMERICA 1.875% 15/02/2032	1,680,156	1.78
<i>Neuseeland</i>	4,224,415	4.47	2,000,000 UNITED STATES OF AMERICA 2.375% 15/02/2042	1,459,531	1.55
3,000,000 NEW ZEALAND 2.00% 15/05/2032	1,515,903	1.61	1,100,000 UNITED STATES OF AMERICA 1.375% 15/07/2033	1,074,360	1.14
2,000,000 NEW ZEALAND 4.25% 15/05/2034	1,178,623	1.25	175,000 USA T-BONDSI 0.125% 15/02/2051	122,891	0.13
2,522,000 NEW ZEALAND 4.50% 15/04/2027	1,529,889	1.61	865,000 USA T-BONDSI 0.75% 15/02/2045	867,489	0.92
<i>Niederlande</i>	3,192,490	3.38	Aktien/Anteile aus OGAW/OGA	9,472,489	10.03
600,000 ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS2131567138)	627,591	0.66	Aktien/Anteile aus Investmentfonds	9,472,489	10.03
210,000 ACHMEA BV VAR 02/11/2044	226,182	0.24	<i>Luxemburg</i>	9,472,489	10.03
400,000 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2202900424)	407,822	0.43	271 AMUNDI FUNDS ABSOLUTE RETURN FOREX EUR O EUR (C)	307,602	0.33
1,500,000 COOPERATIEVE RABOBANK UA VAR REGS 22/08/2028	1,464,765	1.56	500 AMUNDI FUNDS ABSOLUTE RETURN CREDIT - O EUR (C)	653,564	0.69
400,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2462605671)	466,130	0.49	0.045 AMUNDI FUNDS GLOBAL CORPORATE BOND - O USD (C)	72	0.00
<i>Polen</i>	939,070	0.99	5,224 AMUNDI FUNDS GLOBAL CORPORATE ESG IMPROVERS BOND Z USD	4,987,515	5.28
4,000,000 REPUBLIC OF POLAND 5.00% 25/10/2034	939,070	0.99	2,327 AMUNDI FUNDS QUANTITATIVE GLOBAL ABSOLUTE RETURN BOND Z USD C	2,439,081	2.58
<i>Rumänien</i>	1,890,629	2.00	500 AMUNDI FUNDS SICAV NET ZERO AMBITION GLOBAL CORPORATE BOND Z USD (C)	568,740	0.60
1,000,000 ROMANIA 3.50% REGS 03/04/2034	898,277	0.95	500 AMUNDI FUNDS GLOBAL SHORT TERM BOND Z USD (C)	515,915	0.55
400,000 ROMANIA 5.25% 30/05/2032	417,712	0.44	Gesamtwertpapierbestand	112,619,941	119.30
500,000 ROMANIA 6.625% REGS 27/09/2029	574,640	0.61			
<i>Schweden</i>	952,034	1.01			
500,000 AKTIEBOLAGET SVENSK EXPORTKREDIT 2.00% 30/06/2027	517,725	0.55			
4,000,000 SWEDEN 3.50% 30/03/2039	434,309	0.46			
<i>Schweiz</i>	431,890	0.46			
400,000 EUROFIMA EUROPEAN COMPANY FOR THE FINANCING OF RAILROAD ROLLING STOCK 3.125% 09/11/2031	431,890	0.46			
<i>Spanien</i>	9,450,627	10.02			
1,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR 30/11/2033	1,347,370	1.43			
600,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2817323749)	646,162	0.68			
1,000,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	1,044,002	1.11			
1,200,000 KINGDOM OF SPAIN 1.00% 30/07/2042	824,506	0.87			
1,000,000 KINGDOM OF SPAIN 3.25% 30/04/2034	1,060,775	1.12			
4,500,000 SPAIN 1.40% 30/07/2028	4,527,812	4.81			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	665,036,636	91.94			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	600,532,942	83.03			
Anleihen	600,532,942	83.03			
<i>Australien</i>	4,381,879	0.61			
3,090,000 NATIONAL AUSTRALIA BANK LTD VAR 15/09/2031	3,566,770	0.50	1,650,000 LLOYDS BANKING GROUP PLC VAR 14/05/2032	1,764,656	0.24
1,210,000 TELSTRA GROUP LIMITED 5.65% 06/03/2034	815,109	0.11	3,090,000 NATIONAL GRID PLC 3.875% 16/01/2029	3,336,347	0.46
<i>Belgien</i>	11,359,004	1.57	2,170,000 NATIONWIDE BUILDING SOCIETY 6.125% 21/08/2028	2,839,170	0.39
2,200,000 BELFIUS BANQUE SA/NV 4.875% 11/06/2035	2,385,154	0.33	2,170,000 NATWEST GROUP PLC VAR 28/11/2031	2,517,547	0.35
2,200,000 KBC GROUP SA/NV VAR 19/03/2034	2,783,340	0.38	2,526,000 NATWEST GROUP PLC 5.778% 01/03/2035	2,537,291	0.35
2,300,000 SOLVAY SA VAR PERPETUAL	2,380,203	0.33	932,000 PHOENIX GROUP HOLDINGS PLC VAR 04/09/2031	901,878	0.12
2,200,000 SOLVAY SA 4.25% 03/10/2031	2,361,740	0.33	5,490,000 PHOENIX GROUP HOLDINGS PLC 5.375% 06/07/2027	5,363,236	0.74
1,500,000 UCB SA 1.00% 30/03/2028	1,448,567	0.20	5,912,000 VODAFONE GROUP PLC VAR 03/10/2078 USD	5,909,044	0.82
<i>Bermuda</i>	4,530,030	0.63	2,970,000 VODAFONE GROUP PLC 3.375% 08/08/2049	2,536,079	0.35
4,000,000 ATHORA HOLDING LTD 6.625% 16/06/2028	4,530,030	0.63	4,000,000 VODAFONE GROUP PLC 4.25% 17/09/2050	3,127,880	0.43
<i>Deutschland</i>	24,069,468	3.33	<i>Italien</i>	27,218,765	3.76
4,200,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	3,454,458	0.48	1,370,000 AUTOSTRADE PER ITALIA SPA 4.25% 28/06/2032	1,449,694	0.20
3,300,000 BAYERISCHE LANDESBANK VAR 23/09/2031	3,204,283	0.44	2,970,000 ENEL SPA VAR PERPETUAL EUR (ISIN XS228373671)	3,001,661	0.41
1,600,000 COMMERZBANK AG VAR PERPETUAL	1,733,217	0.24	6,290,000 ENI SPA VAR 11/02/2027	6,252,226	0.86
1,400,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000A383JS3)	1,512,574	0.21	2,290,000 INTESA SANPAOLO SPA VAR REGS 20/06/2054	2,400,561	0.33
1,700,000 DEUTSCHE BANK AG VAR 24/06/2032	1,778,503	0.25	1,710,000 SNAM SPA 3.375% 19/02/2028	1,817,023	0.25
4,200,000 DEUTSCHE BANK AG VAR 31/12/2049	4,147,080	0.57	2,860,000 UNICREDIT SPA 2.569% REGS 22/09/2026	2,745,600	0.38
3,900,000 MUNICH REINSURANCE COMPANY VAR 26/05/2044	4,120,471	0.57	9,950,000 UNICREDIT SPA 2.569% 144A 22/09/2026	9,552,000	1.33
3,830,000 VOLKSWAGEN LEASING GMBH 3.875% 11/10/2028	4,118,882	0.57	<i>Irland</i>	33,719,618	4.66
<i>Frankreich</i>	33,422,340	4.62	3,664,000 AERCAP IRELAND CAPITAL DAC 3.00% 29/10/2028	3,331,565	0.46
9,126,000 BNP PARIBAS SA VAR 09/01/2030	9,036,384	1.24	1,600,000 AIB GROUP PLC VAR PERPETUAL EUR (ISIN XS2808268390)	1,716,686	0.24
5,300,000 BPCE SA 3.875% 11/01/2029	5,683,342	0.79	2,170,000 AIB GROUP PLC VAR 20/05/2035	2,309,278	0.32
2,300,000 CREDIT MUTUEL ARKEA HOME LOANS SFH VAR 15/05/2035	2,471,409	0.34	1,428,000 AIB GROUP PLC VAR 28/03/2035	1,420,017	0.20
2,000,000 ELECTRICITE DE FRANCE 3.625% 144A 13/10/2025	1,950,180	0.27	2,970,000 AIB GROUP PLC VAR 30/05/2031	3,086,872	0.43
2,500,000 GROUPE DES ASSURANCE DU CREDIT MUTUEL VAR 30/10/2044	2,646,847	0.37	2,071,000 BANK OF IRELAND GROUP PLC VAR 20/03/2030	2,060,334	0.28
1,600,000 RCI BANQUE SA 4.625% 02/10/2026	1,741,431	0.24	1,730,000 BANK OF IRELAND VAR 10/08/2034	1,852,663	0.26
5,155,000 SOCIETE GENERALE SA VAR 19/01/2035	5,109,017	0.71	6,290,000 CLOVERIE PLC VAR 11/09/2044	6,252,135	0.86
2,290,000 SOCIETE GENERALE SA 7.367% 10/01/2053	2,263,825	0.31	4,570,000 HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	4,546,033	0.63
2,200,000 SOGECAP SA VAR 16/05/2044	2,519,905	0.35	8,650,000 ZURICH FINANCE IRELAND DESIGNATED ACTIVITY COMPANY VAR 19/04/2051	7,144,035	0.98
<i>Großbritannien</i>	58,046,346	8.02	<i>Japan</i>	4,157,513	0.57
4,000,000 BARCLAYS BANK PLC LONDON VAR 21/03/2035	5,051,768	0.70	4,350,000 NISSAN MOTOR CO LTD 4.345% REGS 17/09/2027	4,157,513	0.57
2,970,000 BARCLAYS PLC VAR PERPETUAL	3,742,754	0.52	<i>Kaimaninseln</i>	7,924,242	1.10
1,830,000 BARCLAYS PLC VAR 08/05/2035	1,964,656	0.27	6,350,000 AVOLON HOLDINGS FUNDING LTD 2.125% REGS 21/02/2026	5,972,175	0.83
4,860,000 BARCLAYS PLC VAR 14/11/2032	6,481,929	0.91	2,170,000 AVOLON HOLDINGS FUNDING LTD 2.528% 144A 18/11/2027	1,952,067	0.27
2,000,000 BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324)	2,097,843	0.29	<i>Kanada</i>	6,353,980	0.88
4,000,000 DS SMITH PLC 4.375% 27/07/2027	4,374,626	0.60	588,000 ALGONQUIN POWER AND UTILITIES 5.365% 15/06/2026	585,360	0.08
3,320,000 EASYJET PLC 3.75% 20/03/2031	3,499,642	0.48	5,720,000 ENBRIDGE INC 5.70% 08/03/2033	5,768,620	0.80
			<i>Luxemburg</i>	5,773,696	0.80
			3,430,000 BEVCO LUX SARL 1.00% 16/01/2030	3,133,032	0.43
			2,860,000 CK HUTCHISON GROUP TELECOM FIN SA 2.625% 17/10/2034	2,640,664	0.37

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	USD			USD	
<i>Niederlande</i>	55,903,624	7.73	7,000,000	BANCO BILBAO VIZCAYA ARGENTARIA 5.381% 13/03/2029	7,027,300 0.97
2,500,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS2774944008)	2,716,350 0.38	1,800,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307)	1,802,251 0.25
2,400,000	ACHMEA BV VAR 02/11/2044	2,584,932 0.36	6,100,000	BANCO SANTANDER SA VAR 04/10/2032	6,845,107 0.95
3,770,000	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 0.75% 22/02/2030	3,248,035 0.45	3,800,000	BANCO SANTANDER SA VAR 14/03/2030	3,776,364 0.52
2,520,000	AMERICAN MEDICAL SYSTEMS EU 1.625% 08/03/2031	2,388,677 0.33	4,200,000	CAIXABANK ASSET MANAGEMENT VAR 19/07/2029	4,688,156 0.65
2,630,000	AMERICAN MEDICAL SYSTEMS EU 3.50% 08/03/2032	2,778,451 0.38	3,400,000	CAIXABANK SA VAR 09/02/2032	3,659,510 0.51
3,200,000	ASR NEDERLAND NV VAR PERPETUAL EUR (ISIN XS2790191303)	3,374,418 0.47	3,100,000	CAIXABANK SA VAR 25/10/2033	3,999,685 0.55
1,800,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413)	1,808,096 0.25	2,060,000	EDP SERVICIOS FINANCIEROS ESPANA SA 3.50% 16/07/2030	2,183,254 0.30
3,300,000	EDP FINANCE BV 1.875% 21/09/2029	3,244,001 0.45	2,900,000	IBERCAJA BANCO SAU VAR 23/07/2030	3,032,766 0.42
3,200,000	ELM BV VAR 29/09/2047	3,309,667 0.46	2,400,000	UNICAJA BANCO SA VAR 13/11/2029	2,547,404 0.35
3,200,000	ENEL FINANCE INTERNATIONAL NV 0.875% 17/01/2031	2,885,425 0.40	1,700,000	WERFENLIFE SA 4.25% 03/05/2030	1,834,310 0.25
2,355,000	ENEL FINANCE INTERNATIONAL NV 5.125% 26/06/2029	2,318,898 0.32	<i>Vereinigte Staaten von Amerika</i>		259,794,806 35.93
2,170,000	ENEL FINANCE INTERNATIONAL NV 5.50% 15/06/2052	1,966,497 0.27	5,260,000	7 ELEVEN INC 2.80% 144A 10/02/2051	3,139,536 0.43
2,500,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2295335413)	2,496,963 0.35	4,580,000	ABBVIE INC 4.40% 06/11/2042	4,026,186 0.56
3,300,000	ING GROEP NV ING BANK NV VAR 12/08/2029	3,558,421 0.49	1,847,000	ABBVIE INC 5.05% 15/03/2034	1,842,272 0.25
1,100,000	ING GROUP NV VAR 23/05/2034	1,248,022 0.17	4,580,000	ADOBE INC 4.95% 04/04/2034	4,563,787 0.63
1,900,000	JAB HOLDINGS BV 4.375% 25/04/2034	2,046,710 0.28	3,430,000	AEP TEXAS INC 5.25% 15/05/2052	3,068,135 0.42
1,600,000	KONINKLIJKE KPN NV 3.875% 16/02/2036	1,694,685 0.23	4,000,000	AMGEN INC 4.875% 01/03/2053	3,526,680 0.49
3,430,000	MYLAN NV 3.95% 15/06/2026	3,327,992 0.46	6,804,000	ASTRAZENECA FINANCE LLC 5.00% 26/02/2034	6,768,754 0.94
3,090,000	NN GROUP NV VAR 03/11/2043	3,577,241 0.49	8,314,000	AT&T INC 3.50% 15/09/2053	5,647,117 0.78
2,740,000	VESTEDA FINANCE 4.00% 07/05/2032	2,948,929 0.41	2,850,000	AT&T INC 5.50% 15/03/2027	3,611,598 0.50
2,300,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	2,381,214 0.33	4,350,000	BALTIMORE GAS AND ELECTRIC CO 2.90% 15/06/2050	2,737,629 0.38
<i>Österreich</i>	4,447,823	0.61	5,172,000	BANK OF AMERICA CORP VAR 04/02/2033	4,380,219 0.61
1,200,000	ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN AT0000A2L583)	1,163,329 0.16	4,580,000	BANK OF AMERICA CORP VAR 29/04/2031	3,961,013 0.55
3,200,000	OMV AG VAR PERPETUAL	3,284,494 0.45	2,777,000	BROOKLYN UNION GAS CO 6.388% 144A 15/09/2033	2,840,454 0.39
<i>Schweden</i>	2,125,550	0.29	1,583,000	CAMPBELL SOUP CO 5.30% 20/03/2026	1,579,976 0.22
2,460,000	MOLNLYCKE HOLDING AB 0.625% 15/01/2031	2,125,550 0.29	5,779,000	CARRIER GLOBAL CORPORATION 5.90% 15/03/2034	6,038,534 0.83
<i>Schweiz</i>	7,010,554	0.97	6,860,000	CENTENE CORP 3.00% 15/10/2030	5,870,102 0.81
3,430,000	CREDIT SUISSE GROUP AG 4.282% REGS 09/01/2028	3,292,422 0.46	3,030,000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 2.25% 15/01/2029	2,592,347 0.36
2,060,000	UBS GROUP INC VAR REGS 12/05/2026	2,036,125 0.28	15,850,000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 3.70% 01/04/2051	9,683,082 1.35
1,683,000	UBS GROUP INC VAR 08/02/2035	1,682,007 0.23	2,650,000	CITIBANK N A N Y BRH INSTL CTF 5.57% 30/04/2034	2,694,335 0.37
<i>Singapur</i>	3,313,654	0.46	6,860,000	CITIGROUP INC USA VAR 17/11/2033	7,196,002 0.99
3,430,000	PFIZER INVESTMENT ENTERPRISES PTE LTD 5.30% 19/05/2053	3,313,654 0.46	3,348,000	CNH INDUSTRIAL CAPITAL LLC 5.10% 20/04/2029	3,337,688 0.46
<i>Spanien</i>	46,980,050	6.49	3,618,000	CNO FINANCIAL GROUP INC 6.45% 15/06/2034	3,618,036 0.50
2,300,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 08/02/2036	2,484,992 0.34	3,665,000	COMCAST CORP 5.65% 01/06/2054	3,662,691 0.51
2,300,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 30/11/2033	3,098,951 0.43	4,580,000	CVS HEALTH CORP 5.05% 25/03/2048	3,950,433 0.55
			5,498,000	DAIMLER TRUCKS FINANCE NORTH AMERICA LLC 3.50% 144A 07/04/2025	5,408,822 0.75
			2,279,000	DEUTSCHE BANK AG NEW YORK VAR 08/02/2028	2,275,901 0.31
			1,350,000	DISCOVERY COMMUNICATIONS LLC 4.00% 15/09/2055	873,653 0.12
			2,207,000	ELEVANCE HEALTH INC 5.375% 15/06/2034	2,218,300 0.31
			2,290,000	ESTEE LAUDER COMPANIES INC 3.125% 01/12/2049	1,533,911 0.21
			2,920,000	EVERSOURCE ENERGY 5.125% 15/05/2033	2,801,944 0.39
			1,566,000	EXELON CORP 5.45% 15/03/2034	1,556,166 0.22
			3,919,000	FORD MOTOR CREDIT CO LLC 5.80% 05/03/2027	3,921,273 0.54

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		USD				USD	
3,890,000	FORD MOTOR CREDIT CO LLC 6.95% 10/06/2026	3,965,116	0.55	Aktien/Anteile aus OGAW/OGA			
5,600,000	GENERAL MOTORS FINANCIAL CO INC 2.35% 03/09/2025	6,819,760	0.94			54,576,420	7.54
1,720,000	GOLDMAN SACHS GROUP INC 3.00% 12/02/2031	1,772,844	0.25	Aktien/Anteile aus Investmentfonds			
2,860,000	HCA INC 3.50% 15/07/2051	1,915,800	0.26			54,576,420	7.54
3,749,000	HYUNDAI CAPITAL AMERICA INC 6.50% 16/01/2029	3,915,643	0.54	<i>Frankreich</i>			
3,430,000	INTEL CORP 3.05% 12/08/2051	2,180,794	0.30	13,000	AMUNDI FUNDS GLOBAL CORPORATE ESG IMPROVERS BOND Z USD	12,411,490	1.72
2,290,000	INTEL CORP 5.15% 21/02/2034	2,262,841	0.31	695	AMUNDI MULTI FACTOR OPPORTUNITY CREDIT FCP USD	7,164,408	0.99
5,150,000	JPMORGAN CHASE AND CO VAR 23/01/2035	5,125,383	0.71	<i>Luxemburg</i>			
3,430,000	JPMORGAN CHASE AND CO VAR 25/01/2033	2,925,173	0.40			35,000,522	4.83
6,870,000	LOWE'S COMPANIES INC 3.00% 15/10/2050	4,312,986	0.60	12,400	AMUNDI FUNDS ABSOLUTE RETURN CREDIT - I EUR (C)	16,158,946	2.23
2,570,000	MERCEDES BENZ FINANCE NORTH AMERICA LLC 5.10% 03/08/2028	2,576,451	0.36	6,000	AMUNDI FUNDS QUANTITATIVE GLOBAL ABSOLUTE RETURN BOND Z USD C	6,288,780	0.87
851,000	MORGAN STANLEY CAPITAL INC VAR 13/04/2028 USD (ISIN US61747YFP51)	859,655	0.12	6,500	AMUNDI FUNDS SICAV NET ZERO AMBITION GLOBAL CORPORATE BOND Z USD (C)	7,393,620	1.02
6,410,000	MORGAN STANLEY VAR 18/01/2035	6,402,179	0.89	0.022	AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	26	0.00
4,570,000	MORGAN STANLEY VAR 26/10/2029	4,281,546	0.59	5,000	AMUNDI FUNDS GLOBAL SHORT TERM BOND Z USD (C)	5,159,150	0.71
5,150,000	MORGAN STANLEY VAR 28/04/2032	4,143,227	0.57	Geldmarktinstrumente			
2,000,000	NESTLE CAPITAL CORP 5.25% 04/04/2034	1,327,186	0.18			9,927,274	1.37
4,570,000	NETFLIX INC 3.875% REGS 15/11/2029	4,964,901	0.69	<i>Vereinigte Staaten von Amerika</i>			
5,000,000	NEXTERA ENERGY CAPITAL HOLDINGS PLC 2.20% 02/12/2026	3,113,505	0.43			9,927,274	1.37
1,140,000	NEXTERA ENERGY CAPITAL HOLDINGS PLC 3.00% 15/01/2052	722,806	0.10	10,000,000	USA T-BILLS 0% 20/08/2024	9,927,274	1.37
4,000,000	NEXTERA ENERGY CAPITAL HOLDINGS PLC 5.749% 01/09/2025	4,009,480	0.55	Gesamtwertpapierbestand			
1,370,000	NIKE INC 3.375% 27/03/2050	987,222	0.14			665,036,636	91.94
1,490,000	ONEOK INC 5.20% 15/07/2048	1,322,733	0.18				
5,090,000	PENSKE TRUCK LEASING CO LP 5.70% 144A 01/02/2028	5,142,529	0.71				
2,170,000	SALESFORCE COM INC 2.90% 15/07/2051	1,399,715	0.19				
9,720,000	SPRINGLAND INTERNATIONAL HOL 6.875% 15/11/2028	10,307,865	1.44				
2,860,000	SPRINT CAPITAL CORP 8.75% 15/03/2032	3,440,323	0.48				
8,010,000	SYSCO CORPORATION 3.75% 01/10/2025	7,841,949	1.08				
3,090,000	T MOBILE USA INC 2.70% 15/03/2032	2,586,330	0.36				
1,140,000	T MOBILE USA INC 3.40% 15/10/2052	779,099	0.11				
2,860,000	T MOBILE USA INC 3.70% 08/05/2032	3,072,745	0.42				
4,000,000	T MOBILE USA INC 3.75% 15/04/2027	3,845,960	0.53				
6,060,000	TARGA RESOURCES CORP 4.20% 01/02/2033	5,457,818	0.75				
4,000,000	THE HOME DEPOT INC 2.375% 15/03/2051	2,302,960	0.32				
1,778,000	THE HOME DEPOT INC 5.15% 25/06/2026	1,779,885	0.25				
2,290,000	UNITEDHEALTH GROUP INC 4.50% 15/04/2033	2,189,538	0.30				
2,035,000	VERALTO CORP 5.45% REGS 18/09/2033	2,031,785	0.28				
5,030,000	VERIZON COMMUNICATIONS INC 2.355% 15/03/2032	4,113,836	0.57				
3,430,000	VERIZON COMMUNICATIONS INC 3.75% 28/02/2036	3,634,452	0.50				
2,860,000	VIATRIS INC 4.00% 22/06/2050	1,931,158	0.27				
1,140,000	VMWARE INC 3.90% 21/08/2027	1,093,978	0.15				
1,710,000	WALGREEN BOOTS ALLIANCE INC 2.125% 20/11/2026	1,725,902	0.24				
2,170,000	WALMART INC 2.65% 22/09/2051	1,361,436	0.19				
2,740,000	WARNERMEDIA HOLDINGS INCORPORATION 4.693% 17/05/2033	2,921,736	0.40				

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	82,061,173	94.29	200,000	MOTABILITY OPERATIONS GROUP PLC 5.625% 24/01/2054	252,826 0.29
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	82,061,173	94.29	500,000	NATIONAL GRID PLC 0.75% 01/09/2033	404,543 0.46
Anleihen	82,061,173	94.29	500,000	NATWEST GROUP PLC VAR 18/05/2029	489,130 0.56
<i>Australien</i>	229,039	0.26	600,000	NEXT GROUP PLC 3.00% 26/08/2025	738,630 0.85
340,000	TELSTRA GROUP LIMITED 5.65% 06/03/2034	229,039 0.26	600,000	PHOENIX GROUP HOLDINGS PLC 5.375% 06/07/2027	586,146 0.67
<i>Belgien</i>	1,341,957	1.54	900,000	SSE PLC 4.00% 05/09/2031	983,972 1.14
300,000	KBC GROUP SA/NV VAR 19/03/2034	379,546 0.44	400,000	VODAFONE GROUP PLC 3.375% 08/08/2049	341,559 0.39
600,000	KBC GROUP SA/NV 3.75% 27/03/2032	640,355 0.73	270,000	VODAFONE GROUP PLC 4.25% 17/09/2050	211,132 0.24
300,000	SOLVAY SA 4.25% 03/10/2031	322,056 0.37	<i>Irland</i>		3,452,705 3.97
<i>Dänemark</i>	539,267	0.62	1,200,000	AERCAP IRELAND CAPITAL DAC 3.30% 30/01/2032	1,031,916 1.18
500,000	VESTAS WIND SYSTEMS A/S 4.125% 15/06/2026	539,267 0.62	210,000	AIB GROUP PLC VAR PERPETUAL EUR (ISIN XS2808268390)	225,315 0.26
<i>Deutschland</i>	2,020,959	2.32	204,000	AIB GROUP PLC VAR 28/03/2035	202,860 0.23
800,000	ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	657,992 0.75	241,000	BANK OF IRELAND GROUP PLC VAR 20/03/2030	239,759 0.28
230,000	E ON SE 4.125% 25/03/2044	243,217 0.28	210,000	BANK OF IRELAND VAR 10/08/2034	224,890 0.26
500,000	MUNICH REINSURANCE COMPANY VAR 26/05/2044	528,266 0.61	600,000	CLOVERIE PLC VAR 11/09/2044	596,388 0.69
550,000	VOLKSWAGEN LEASING GMBH 3.875% 11/10/2028	591,484 0.68	400,000	CRH SMW FINANCE DAC 4.00% 11/07/2027	434,200 0.50
<i>Finnland</i>	602,868	0.69	500,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	497,377 0.57
600,000	NORDEA BANK ABP 5.375% 144A 22/09/2027	602,868 0.69	<i>Italien</i>		1,255,169 1.44
<i>Frankreich</i>	10,127,436	11.64	300,000	BANCA POPOLARE DI SONDRIO SPA VAR 04/06/2030	320,046 0.37
1,554,000	BNP PARIBAS SA VAR 09/01/2030	1,538,740 1.77	300,000	ERG SPA 0.875% 15/09/2031	257,021 0.30
500,000	BNP PARIBAS SA VAR 31/03/2032	509,494 0.59	600,000	INTESA SANPAOLO SPA 4.875% 19/05/2030	678,102 0.77
500,000	BNP PARIBAS SA 4.25% 15/10/2024	497,185 0.57	<i>Jersey Inseln</i>		1,036,573 1.19
700,000	BPCE SA 3.875% 11/01/2029	750,630 0.86	307,000	APTIV PLC 3.10% 01/12/2051	187,645 0.22
800,000	BPCE SA 6.125% 24/05/2029	1,032,561 1.19	800,000	APTIV PLC 4.25% 11/06/2036	848,928 0.97
500,000	CNP ASSURANCES VAR 30/06/2051	465,911 0.54	<i>Kanada</i>		705,950 0.81
300,000	CREDIT MUTUEL ARKEA HOME LOANS SFH VAR 15/05/2035	322,358 0.37	700,000	ENBRIDGE INC 5.70% 08/03/2033	705,950 0.81
500,000	ENGIE SA VAR PERPETUAL EUR (ISIN FR001400QOL3)	532,595 0.61	<i>Luxemburg</i>		205,791 0.24
500,000	SANOFI SA 1.25% 21/03/2034	446,346 0.51	200,000	SEGRO CAPITAL SARL 1.25% 23/03/2026	205,791 0.24
751,000	SOCIETE GENERALE SA VAR 19/01/2035	744,301 0.86	<i>Niederlande</i>		10,232,393 11.76
1,600,000	SOCIETE GENERALE SA 0.75% 25/01/2027	1,586,311 1.82	400,000	ABN AMRO BANK NV VAR 144A 13/03/2037	329,332 0.38
200,000	SOGECAP SA VAR 16/05/2044	229,082 0.26	500,000	ABN AMRO BANK NV 4.375% 20/10/2028	549,829 0.63
300,000	VALEO SA 4.50% 11/04/2030	315,281 0.36	300,000	ABN AMRO BANK NV 5.25% 26/05/2026	380,187 0.44
1,200,000	VEOLIA ENVIRONNEMENT SA VAR PERPETUAL EUR (ISIN FR00140007L3)	1,156,641 1.33	300,000	ACHMEA BV VAR 02/11/2044	323,117 0.37
<i>Großbritannien</i>	7,794,435	8.96	400,000	AMERICAN MEDICAL SYSTEMS EU 3.50% 08/03/2032	422,578 0.49
450,000	BARCLAYS BANK PLC LONDON VAR 21/03/2035	568,324 0.65	400,000	ARCADIS RIGHTS NV 4.875% 28/02/2028	441,664 0.51
240,000	BARCLAYS PLC VAR 08/05/2035	257,660 0.30	400,000	ASR NEDERLAND NV VAR PERPETUAL EUR (ISIN XS2790191303)	421,802 0.48
1,000,000	BARCLAYS PLC VAR 14/11/2032	1,333,730 1.54	200,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413)	200,900 0.23
300,000	BARCLAYS PLC VAR 31/05/2036	323,075 0.37	600,000	COOPERATIEVE RABOBANK UA VAR 25/04/2029	656,876 0.75
500,000	DS SMITH PLC 4.375% 27/07/2027	546,828 0.63	1,000,000	EDP FINANCE BV 1.875% 21/09/2029	983,030 1.14
400,000	EASYJET PLC 3.75% 20/03/2031	421,644 0.48	400,000	ENEL FINANCE INTERNATIONAL NV 0.875% 17/01/2031	360,678 0.41
400,000	HSBC HOLDINGS PLC VAR 24/05/2032	335,236 0.39	300,000	ENEL FINANCE INTERNATIONAL NV 0.875% 17/06/2036	225,727 0.26

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
1,000,000 ENEL FINANCE INTERNATIONAL NV 2.25% REGS 12/07/2031	815,120	0.94	380,000 ABBVIE INC 4.40% 06/11/2042	334,050	0.38
800,000 ENEL FINANCE INTERNATIONAL NV 2.65% 144A 10/09/2024	794,672	0.91	224,000 ABBVIE INC 5.05% 15/03/2034	223,427	0.26
200,000 ENEL FINANCE INTERNATIONAL NV 5.50% 15/06/2052	181,244	0.21	350,000 AEP TEXAS INC 5.25% 15/05/2052	313,075	0.36
440,000 H AND M FINANCE BV 4.875% 25/10/2031	494,913	0.57	1,000,000 AMGEN INC 2.45% 21/02/2030	872,880	1.00
400,000 HEIMSTADEN BOSTAD TREASURY BV 1.00% 13/04/2028	350,548	0.40	700,000 AMGEN INC 4.875% 01/03/2053	617,169	0.71
500,000 IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2295335413)	499,393	0.57	400,000 ASTRAZENECA FINANCE LLC 5.00% 26/02/2034	397,928	0.46
300,000 JAB HOLDINGS BV 4.375% 25/04/2034	323,165	0.37	381,000 BALTIMORE GAS AND ELECTRIC CO 2.90% 15/06/2050	239,779	0.28
300,000 MYLAN NV 3.95% 15/06/2026	291,078	0.33	450,000 BANK OF AMERICA CORP VAR 04/02/2033	381,110	0.44
800,000 NN GROUP NV VAR PERPETUAL	856,971	0.99	1,200,000 BANK OF AMERICA CORP VAR 06/12/2025	1,177,932	1.35
100,000 NN GROUP NV VAR 03/11/2043	115,768	0.13	1,400,000 BANK OF AMERICA CORP VAR 22/04/2032	1,185,044	1.36
200,000 TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS2783649176)	213,801	0.25	1,100,000 BANK OF NEW YORK MELLON CORP VAR 26/04/2034	1,073,677	1.23
<i>Norwegen</i>	1,090,556	1.25	400,000 BROADCOM INC 2.45% 144A 15/02/2031	337,048	0.39
800,000 DNB BANK ASA VAR 28/02/2033	869,267	1.00	580,000 BROADCOM INC 3.187% REGS 15/11/2036	459,546	0.53
190,000 VAR ENERGI ASA VAR 15/11/2083	221,289	0.25	1,000,000 BROADCOM INC 3.469% 15/04/2034	852,810	0.98
<i>Portugal</i>	216,093	0.25	500,000 BROADCOM INC 3.625% 15/10/2024	496,760	0.57
200,000 EDP ENERGIAS DE PORTUGAL 3.875% 26/06/2028	216,093	0.25	213,000 CAMPBELL SOUP CO 5.30% 20/03/2026	212,593	0.24
<i>Schweiz</i>	1,795,162	2.06	1,700,000 CENTENE CORP 3.00% 15/10/2030	1,454,690	1.66
500,000 CREDIT SUISSE GROUP AG 4.282% REGS 09/01/2028	479,945	0.55	1,176,000 CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 3.70% 01/04/2051	718,442	0.83
1,000,000 UBS GROUP INC VAR REGS 12/05/2026	988,410	1.13	789,000 CNH INDUSTRIAL CAPITAL LLC 5.50% 12/01/2029	797,568	0.92
327,000 UBS GROUP INC VAR 08/02/2035	326,807	0.38	449,000 COMCAST CORP 5.65% 01/06/2054	448,717	0.52
<i>Singapur</i>	873,032	1.00	600,000 CVS HEALTH CORP 2.625% 15/08/2024	597,498	0.69
400,000 PFIZER INVESTMENT ENTERPRISES PTE LTD 4.75% 19/05/2033	389,992	0.45	600,000 CVS HEALTH CORP 5.05% 25/03/2048	517,524	0.59
500,000 PFIZER INVESTMENT ENTERPRISES PTE LTD 5.30% 19/05/2053	483,040	0.55	173,000 DISCOVERY COMMUNICATIONS LLC 4.00% 15/09/2055	111,957	0.13
<i>Spanien</i>	5,827,021	6.70	500,000 ELEVANCE HEALTH INC 1.50% 15/03/2026	469,415	0.54
400,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR 08/02/2036	432,172	0.50	600,000 ELEVANCE HEALTH INC 2.375% 15/01/2025	589,632	0.68
1,000,000 BANCO BILBAO VIZCAYA ARGENTARIA 5.381% 13/03/2029	1,003,900	1.16	257,000 ELEVANCE HEALTH INC 5.375% 15/06/2034	258,316	0.30
500,000 BANCO DE SABADELL SA VAR 11/03/2027	514,215	0.59	560,000 EQUINIX INC 2.15% 15/07/2030	469,661	0.54
600,000 BANCO SANTANDER SA VAR 04/10/2032	673,289	0.77	800,000 ESTEE LAUDER COMPANIES INC 1.95% 15/03/2031	658,256	0.76
600,000 BANCO SANTANDER SA VAR 14/03/2030	596,268	0.69	500,000 ESTEE LAUDER COMPANIES INC 2.00% 01/12/2024	492,485	0.57
400,000 BANCO SANTANDER SA 4.875% 18/10/2031	453,050	0.52	1,350,000 ESTEE LAUDER COMPANIES INC 3.125% 01/12/2049	904,270	1.04
400,000 CAIXABANK SA VAR 09/02/2032	430,531	0.49	900,000 EVERSOURCE ENERGY 5.125% 15/05/2033	863,613	0.99
300,000 CAIXABANK SA VAR 25/10/2033	387,066	0.44	273,000 EXELON CORP 5.45% 15/03/2034	271,286	0.31
300,000 CELLNEX TELECOM SA 1.875% 26/06/2029	292,633	0.34	500,000 FORD MOTOR CREDIT CO LLC 3.664% 08/09/2024	497,665	0.57
210,000 EDP SERVICIOS FINANCIEROS ESPANA SA 3.50% 16/07/2030	222,565	0.26	750,000 GENERAL MILLS INC 2.25% 14/10/2031	617,115	0.71
500,000 MAPFRE SA 2.875% 13/04/2030	497,630	0.57	800,000 GENERAL MOTORS FINANCIAL CO INC 2.35% 03/09/2025	974,251	1.12
300,000 WERFENLIFE SA 4.25% 03/05/2030	323,702	0.37	300,000 INTEL CORP 2.00% 12/08/2031	244,440	0.28
<i>Vereinigte Staaten von Amerika</i>	32,714,767	37.59	400,000 INTEL CORP 3.05% 12/08/2051	254,320	0.29
1,800,000 7 ELEVEN INC 1.80% 10/02/2031	1,442,502	1.66	500,000 INTEL CORP 5.15% 21/02/2034	494,070	0.57
400,000 7 ELEVEN INC 2.80% 144A 10/02/2051	238,748	0.27	351,000 JPMORGAN CHASE AND CO VAR 23/01/2035	349,322	0.40
			600,000 MICROSOFT CORP 2.921% 17/03/2052	407,850	0.47
			750,000 NETFLIX INC 3.875% REGS 15/11/2029	814,808	0.94
			500,000 SALESFORCE COM INC 2.90% 15/07/2051	322,515	0.37
			300,000 T MOBILE USA INC 3.40% 15/10/2052	205,026	0.24
			300,000 T MOBILE USA INC 3.70% 08/05/2032	322,316	0.37
			1,000,000 T MOBILE USA INC 3.75% 15/04/2027	961,490	1.10
			400,000 TARGA RESOURCES CORP 4.20% 01/02/2033	360,252	0.41
			1,800,000 UNITED STATES OF AMERICA 3.75% 15/05/2043	1,628,015	1.86
			700,000 UNITEDHEALTH GROUP INC 4.50% 15/04/2033	669,291	0.77

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
592,000 VERALTO CORP 5.45% REGS 18/09/2033	591,065	0.68
800,000 VERIZON COMMUNICATIONS INC 5.05% 09/05/2033	789,376	0.91
450,000 VIATRIS INC 4.00% 22/06/2050	303,854	0.35
900,000 VMWARE INC 3.90% 21/08/2027	863,667	0.99
900,000 WALMART INC 2.65% 22/09/2051	564,651	0.65
Gesamtwertpapierbestand	82,061,173	94.29

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	USD			USD	
Positive Positionen	240,866,982	95.78			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	240,866,982	95.78			
Anleihen	240,866,982	95.78			
<i>Belgien</i>	5,193,102	2.06			
1,650,000 ANHEUSER-BUSCH INBEV SA/NV 3.75% 22/03/2037	1,760,854	0.70	410,000 BARCLAYS PLC VAR PERPETUAL USD (ISIN US06738EBN40)	402,694	0.16
600,000 KBC GROUP SA/NV VAR 19/03/2034	759,093	0.30	620,000 BARCLAYS PLC VAR 08/05/2035	665,621	0.26
1,700,000 KBC GROUP SA/NV 3.75% 27/03/2032	1,814,340	0.72	1,030,000 BARCLAYS PLC 3.25% 17/01/2033	1,094,710	0.44
800,000 SOLVAY SA 4.25% 03/10/2031	858,815	0.34	1,030,000 DIAGEO CAPITAL PLC 2.375% 24/10/2029	910,911	0.36
<i>Dänemark</i>	3,136,172	1.25	1,440,000 DS SMITH PLC 4.375% 27/07/2027	1,574,865	0.63
520,000 AP MOLLER MAERSK A/S 3.75% 05/03/2032	558,291	0.22	1,240,000 HSBC HOLDINGS PLC VAR 20/06/2034	1,280,858	0.51
820,000 DANSKE BANK AS VAR 12/02/2030	862,418	0.34	820,000 LLOYDS BANKING GROUP PLC VAR 12/04/2028	945,174	0.38
1,030,000 DANSKE BANK AS VAR 13/04/2027	1,290,935	0.52	1,550,000 NATIONAL GRID ELECTRICITY TRANSMISSION PLC 2.00% 16/09/2038	1,276,441	0.51
390,000 ORSTED VAR 08/12/3022	424,528	0.17	410,000 NATWEST GROUP PLC VAR PERPETUAL USD (ISIN US780097BQ34)	402,759	0.16
<i>Deutschland</i>	7,629,697	3.03	1,240,000 NATWEST GROUP PLC VAR 14/08/2030	1,534,088	0.61
1,030,000 COMMERZBANK AG 1.00% 04/03/2026	1,061,303	0.42	1,240,000 NATWEST GROUP PLC VAR 22/05/2028	1,161,074	0.46
2,100,000 DEUTSCHE BANK AG VAR 12/12/2030	2,690,032	1.07	604,000 NATWEST GROUP PLC 5.778% 01/03/2035	606,700	0.24
720,000 E.ON SE 4.125% 25/03/2044	761,374	0.30	1,240,000 PEARSON FUNDING FIVE PLC 3.75% 04/06/2030	1,436,623	0.57
1,800,000 MUNICH REINSURANCE COMPANY VAR 26/05/2044	1,901,756	0.76	698,000 PHOENIX GROUP HOLDINGS PLC VAR 04/09/2031	675,441	0.27
1,130,000 VOLKSWAGEN LEASING GMBH 3.875% 11/10/2028	1,215,232	0.48	820,000 SANTANDER UK GROUP HOLDINGS PLC VAR 13/09/2029	767,249	0.31
<i>Finnland</i>	3,003,745	1.19	1,440,000 SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 1.50% 24/03/2028	1,610,307	0.64
2,270,000 NORDEA BANK ABP 5.375% 144A 22/09/2027	2,280,850	0.90	2,470,000 STANDARD CHARTERED PLC VAR REGS 09/01/2029	2,522,513	1.00
820,000 UPM KYMMENE CORP 0.50% 22/03/2031	722,895	0.29	820,000 VODAFONE GROUP PLC 4.25% 17/09/2050	641,215	0.25
<i>Frankreich</i>	23,096,802	9.18	620,000 VODAFONE GROUP PLC 5.125% 02/12/2052	701,908	0.28
1,700,000 ALSTOM SA 0% 11/01/2029	1,550,319	0.62	<i>Irland</i>	12,752,833	5.07
1,700,000 ARKEMA SA VAR PERPETUAL EUR (ISIN FR0013478252)	1,736,470	0.69	820,000 AIB GROUP PLC VAR PERPETUAL EUR (ISIN XS2808268390)	879,802	0.35
600,000 ARKEMA SA VAR PERPETUAL EUR (ISIN FR001400ORA4)	642,375	0.26	3,090,000 AIB GROUP PLC VAR 04/04/2028	3,175,530	1.27
2,100,000 BNP PARIBAS SA VAR 01/09/2028	2,031,324	0.81	1,240,000 BANK OF IRELAND GROUP PLC VAR 13/11/2029	1,372,095	0.55
1,764,000 BNP PARIBAS SA VAR 09/01/2030	1,746,678	0.69	820,000 BANK OF IRELAND GROUP PLC VAR 20/03/2030	815,777	0.32
2,060,000 BNP PARIBAS SA VAR 144A 01/03/2033	1,946,721	0.77	1,240,000 CRH FINANCE DESIGNATED ACTIVITY COMPANY 1.375% 18/10/2028	1,218,931	0.48
1,146,000 BNP PARIBAS SA VAR 144A 20/01/2033	965,459	0.38	1,440,000 JOHNSON CONTROLS TYCO FI 3.00% 15/09/2028	1,506,836	0.60
2,700,000 BNP PARIBAS SA VAR 25/07/2028	2,805,553	1.11	1,240,000 SMURFIT KAPPA TREASURY UNLIMITED COMPANY 1.00% 22/09/2033	1,058,392	0.42
1,240,000 BPCE SA VAR REGS 18/01/2027	1,241,004	0.49	3,300,000 ZURICH FINANCE IRELAND DESIGNATED ACTIVITY COMPANY VAR 19/04/2051	2,725,470	1.08
800,000 BPCE SA 3.875% 11/01/2029	857,863	0.34	<i>Italien</i>	4,209,822	1.67
1,440,000 ELECTRICITE DE FRANCE 6.90% REGS 23/05/2053	1,530,691	0.61	1,030,000 ENEL SPA VAR PERPETUAL EUR (ISIN XS2228373671)	1,040,980	0.41
1,200,000 GROUPE DES ASSURANCE DU CREDIT MUTUEL VAR 30/10/2044	1,270,487	0.51	820,000 INTESA SANPAOLO SPA VAR REGS 20/06/2054	859,590	0.34
820,000 SOCIETE GENERALE SA VAR REGS PERPETUAL USD (ISIN USF8500RAC63)	832,767	0.33	1,750,000 INTESA SANPAOLO SPA 6.625% 31/05/2033	2,309,252	0.92
2,006,000 SOCIETE GENERALE SA VAR 19/01/2035	1,988,106	0.79	<i>Japan</i>	6,978,184	2.77
2,060,000 VINCI SA 3.75% 144A 10/04/2029	1,950,985	0.78	1,850,000 MIZUHO FINANCIAL GROUP INC VAR 10/07/2031	1,543,455	0.61
<i>Großbritannien</i>	21,246,763	8.45	1,850,000 NISSAN MOTOR CO LTD 4.345% REGS 17/09/2027	1,768,137	0.70
820,000 BARCLAYS BANK PLC LONDON VAR 21/03/2035	1,035,612	0.41	1,650,000 NOMURA HOLDINGS INC 2.679% 16/07/2030	1,404,002	0.56
			2,680,000 TAKEDA PHARMACEUTICA 2.05% 31/03/2030	2,262,590	0.90
			<i>Kaimaninseln</i>	1,485,105	0.59
			1,240,000 PHOENIX GROUP HOLDINGS 5.625% 28/04/2031	1,485,105	0.59
			<i>Luxemburg</i>	8,059,060	3.20
			2,680,000 CNH INDUSTRIAL FINANCE EUROPE SA 1.625% 03/07/2029	2,602,066	1.03

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		USD				USD	
2,680,000	MEDTRONIC GLOBAL HOLDINGS S C A 4.50% 30/03/2033	2,577,838	1.03	2,800,000	BANCO BILBAO VIZCAYA ARGENTARIA 5.381% 13/03/2029	2,810,920	1.13
1,850,000	PROLOGIS INTERNATIONAL FUNDING II SA 3.625% 07/03/2030	1,943,261	0.77	2,100,000	BANCO SANTANDER SA VAR 09/01/2030	2,234,244	0.89
1,000,000	TRATON FINANCE LUXEMBOURG SA 0.75% 24/03/2029	935,895	0.37	1,200,000	BANCO SANTANDER SA VAR 14/03/2030	1,192,536	0.47
	<i>Niederlande</i>	28,205,960	11.23	1,600,000	BANCO SANTANDER SA 2.749% 03/12/2030	1,333,424	0.53
1,200,000	ABN AMRO BANK NV VAR 144A 13/03/2037	987,996	0.39	1,200,000	CAIXABANK SA VAR 09/02/2032	1,291,592	0.51
1,030,000	ACHMEA BV VAR 02/11/2044	1,109,367	0.44	800,000	CAIXABANK SA VAR 25/10/2033	1,032,177	0.41
1,440,000	AMERICAN MEDICAL SYSTEMS EU 3.50% 08/03/2032	1,521,281	0.60	1,700,000	MAPFRE SA VAR 31/03/2047	1,817,311	0.72
820,000	ARCADIS RIGHTS NV 4.875% 28/02/2028	905,411	0.36	1,200,000	TELEFONICA EMISIONES SAU 4.055% 24/01/2036	1,281,663	0.51
1,240,000	ASR NEDERLAND NV VAR PERPETUAL EUR (ISIN XS2790191303)	1,307,587	0.52		<i>Vereinigte Staaten von Amerika</i>	93,322,890	37.12
1,400,000	COOPERATIEVE RABOBANK UA VAR 25/04/2029	1,532,710	0.61	1,540,000	ABBVIE INC 4.40% 06/11/2042	1,353,783	0.54
2,500,000	EDP FINANCE BV 1.875% 21/09/2029	2,457,576	0.99	509,000	ABBVIE INC 5.05% 15/03/2034	507,697	0.20
1,650,000	ENEL FINANCE INTERNATIONAL NV 2.25% REGS 12/07/2031	1,344,948	0.53	2,680,000	ALEXANDRIA REAL ESTATE EQUITIES INC 2.75% 15/12/2029	2,355,077	0.94
1,230,000	ENEL FINANCE INTERNATIONAL NV 5.50% 15/06/2052	1,114,651	0.44	1,030,000	AMERICAN TOWER CORP NEW 5.25% 15/07/2028	1,028,949	0.41
820,000	H AND M FINANCE BV 4.875% 25/10/2031	922,337	0.37	1,030,000	AMERICAN TOWER CORP 0.45% 15/01/2027	1,019,575	0.41
1,400,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2295335413)	1,398,299	0.56	1,650,000	AMGEN INC 4.875% 01/03/2053	1,454,756	0.58
1,400,000	ING GROUP NV VAR 07/12/2028	1,554,373	0.62	1,650,000	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.55% 23/01/2049	1,664,405	0.66
400,000	ING GROUP NV VAR 23/05/2034	453,826	0.18	2,449,000	ASTRAZENECA FINANCE LLC 5.00% 26/02/2034	2,436,314	0.97
800,000	JAB HOLDINGS BV 4.375% 25/04/2034	861,773	0.34	4,530,000	AT&T INC 3.50% 15/09/2053	3,076,912	1.22
1,240,000	JDE PEETS B V 0.50% 16/01/2029	1,152,124	0.46	4,740,000	BANK OF AMERICA CORP VAR 20/10/2032	3,933,063	1.55
400,000	KONINKLIJKE KPN NV 3.875% 16/02/2036	423,671	0.17	2,060,000	BANK OF AMERICA CORP VAR 23/01/2035	2,058,558	0.82
1,650,000	KONINKLIJKE PHILIPS NV 4.25% 08/09/2031	1,820,555	0.73	1,540,000	BANK OF AMERICA VAR 27/04/2033	1,453,652	0.58
820,000	NN GROUP NV VAR 03/11/2043	949,300	0.38	2,060,000	BAXTER INTERNATIONAL INC 1.915% 01/02/2027	1,888,526	0.75
1,700,000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.125% 22/05/2032	1,796,103	0.71	820,000	BMW US CAPITAL LLC 3.375% 02/02/2034	859,562	0.34
1,700,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2109819859)	1,730,967	0.69	1,850,000	BMW US CAPITAL LLC 4.15% 144A 09/04/2030	1,774,983	0.71
1,030,000	TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS2783649176)	1,101,077	0.44	1,650,000	BROADCOM INC 3.187% 144A 15/11/2036	1,307,328	0.52
1,700,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	1,760,028	0.70	2,060,000	CAMPBELL SOUP CO 5.30% 20/03/2026	2,056,065	0.82
	<i>Schweden</i>	1,703,028	0.68	490,000	CARRIER GLOBAL CORPORATION 4.125% 29/05/2028	535,036	0.21
1,650,000	SKANDINAVISKA ENSKILDA BANKEN AB 1.75% 11/11/2026	1,703,028	0.68	2,060,000	CARRIER GLOBAL CORPORATION 5.90% 15/03/2034	2,152,515	0.86
	<i>Singapur</i>	3,813,107	1.52	2,020,000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 3.70% 01/04/2051	1,234,058	0.49
820,000	PFIZER INVESTMENT ENTERPRISES PTE LTD 4.65% 19/05/2030	809,586	0.32	3,300,000	CITIGROUP INC USA VAR 24/05/2033	3,173,973	1.26
2,060,000	PFIZER INVESTMENT ENTERPRISES PTE LTD 4.75% 19/05/2033	2,008,459	0.80	3,290,000	COMCAST CORP 1.50% 15/02/2031	2,642,758	1.05
1,030,000	PFIZER INVESTMENT ENTERPRISES PTE LTD 5.30% 19/05/2053	995,062	0.40	620,000	COMCAST CORP 5.50% 23/11/2029	811,748	0.32
	<i>Spanien</i>	17,030,712	6.77	2,270,000	CONAGRA BRANDS INC 1.375% 01/11/2027	2,000,823	0.80
1,900,000	ABANCA CORPORACION BANCARIA SA VAR 02/04/2030	2,180,252	0.87	2,060,000	CVS HEALTH CORP 1.30% 21/08/2027	1,825,572	0.73
800,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 08/02/2036	864,345	0.34	1,340,000	CVS HEALTH CORP 5.05% 25/03/2048	1,155,804	0.46
1,000,000	BANCO BILBAO VIZCAYA ARGENTARIA 0.50% 14/01/2027	992,248	0.39	1,249,000	DELL INTERNATIONAL LLC EMC CORP 3.45% 15/12/2051	847,571	0.34
				1,770,000	DELL INTERNATIONAL LLC EMC CORP 6.02% 15/06/2026	1,789,293	0.71
				897,000	DEUTSCHE BANK AG NEW YORK VAR 08/02/2028	895,780	0.36
				2,060,000	EDISON INTERNATIONAL 5.75% 15/06/2027	2,079,982	0.83
				2,060,000	EQUINIX INC 1.45% 15/05/2026	1,913,369	0.76
				1,030,000	EQUINIX INC 2.15% 15/07/2030	863,840	0.34
				820,000	ESTEE LAUDER COMPANIES INC 1.95% 15/03/2031	674,712	0.27
				2,060,000	ESTEE LAUDER COMPANIES INC 2.60% 15/04/2030	1,807,300	0.72

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
620,000 ESTEE LAUDER COMPANIES INC 5.15% 15/05/2053	581,275	0.23
2,060,000 FIDELITY NATIONAL INFORMATION SERVICES INC 1.50% 21/05/2027	2,083,969	0.83
1,650,000 GENERAL MOTORS FINANCIAL CO INC 2.35% 03/09/2025	2,009,394	0.80
2,270,000 HP INC 2.65% 17/06/2031	1,924,688	0.77
820,000 ILLINOIS TOOL WORKS INC 3.90% 01/09/2042	684,257	0.27
2,060,000 INTEL CORP 4.15% 05/08/2032	1,929,375	0.77
410,000 JOHN DEERE CAPITAL CORP 5.15% 08/09/2033	411,242	0.16
1,030,000 JPMORGAN CHASE AND CO VAR 01/06/2034	1,025,921	0.41
3,900,000 JPMORGAN CHASE AND CO VAR 06/05/2030	3,647,202	1.45
1,500,000 LOWE'S COMPANIES INC 3.00% 15/10/2050	941,700	0.37
720,000 METROPOLITAN LIFE GLOBAL FUNDING I 2.40% 11/01/2032	592,416	0.24
1,240,000 NETFLIX INC 3.875% REGS 15/11/2029	1,347,150	0.54
1,150,000 ORACLE CORP 5.55% 06/02/2053	1,088,464	0.43
700,000 SALESFORCE COM INC 2.90% 15/07/2051	451,521	0.18
620,000 SIMON PROPERTY GROUP LP 2.20% 01/02/2031	512,814	0.20
1,440,000 T MOBILE USA INC 2.70% 15/03/2032	1,205,280	0.48
2,460,000 T MOBILE USA INC 3.40% 15/10/2052	1,681,213	0.67
1,130,000 T MOBILE USA INC 3.70% 08/05/2032	1,214,057	0.48
1,440,000 TARGET CORP 4.50% 15/09/2032	1,388,491	0.55
3,700,000 VERIZON COMMUNICATIONS INC 2.355% 15/03/2032	3,026,082	1.20
1,240,000 VERIZON COMMUNICATIONS INC 3.75% 28/02/2036	1,313,913	0.52
1,750,000 VERIZON COMMUNICATIONS INC 5.05% 09/05/2033	1,726,760	0.69
2,680,000 VERIZON COMMUNICATIONS INC 5.50% 23/02/2054	2,627,124	1.04
820,000 VIATRIS INC 4.00% 22/06/2050	553,689	0.22
620,000 VMWARE INC 1.80% 15/08/2028	543,194	0.22
2,270,000 VMWARE INC 3.90% 21/08/2027	2,178,360	0.87
Gesamtwertpapierbestand	240,866,982	95.78

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	130,847,250	93.42			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	125,530,700	89.62			
Aktien	2,337,457	1.66			
<i>Luxemburg</i>	<i>1,589,487</i>	<i>1.13</i>			
98,203,039 ATENTO ORDINARY (ISIN XX1234ATENTO new issue from CA)	10	0.00	510,000 CD AND R FIREFLY BIDCO LIMITED 8.625% 30/04/2029	654,486	0.47
1,589,477 ATENTO PREFERRED (ISIN XX5678ATENTO new issue from CA)	1,589,477	1.13	1,739,000 ENERGEAN REGISTERED 6.50% 144A 30/04/2027	1,713,437	1.22
<i>Mexiko</i>	<i>554,053</i>	<i>0.39</i>	671,000 HARBOUR ENERGY PLC 5.50% 144A 15/10/2026	658,640	0.47
28,142 GRUPO AEROMEXICO SAB DE CV	554,053	0.39	690,000 INEOS FINANCE PLC 6.375% 15/04/2029	762,395	0.54
<i>Vereinigte Staaten von Amerika</i>	<i>193,917</i>	<i>0.14</i>	570,000 PINWOOD FINCO PLC 6.00% 27/03/2030	707,880	0.51
6,988 ENDO INC	193,917	0.14	670,000 PINNACLE BIDCO PLC 8.25% REGS 11/10/2028	763,160	0.54
Anleihen	122,788,645	87.67	1,005,000 SHERWOOD FINANCING PLC 6.00% REGS 15/11/2026	1,081,022	0.77
<i>Bermuda</i>	<i>952,444</i>	<i>0.68</i>	1,409,000 TULLOW OIL PLC 10.25% 144A 15/05/2026	1,338,113	0.96
295,000 NCL CORP LTD 7.75% 144A 15/02/2029	307,119	0.22	<i>Indien</i>	<i>1,326,843</i>	<i>0.95</i>
615,000 NCL CORP LTD 8.125% 15/01/2029	645,325	0.46	1,355,000 INDIABULLS HOUSING FINANCE LTD 9.70% 03/07/2027 USD (ISIN XS2793571915)	1,326,843	0.95
<i>Brasilien</i>	<i>762,079</i>	<i>0.54</i>	<i>Irland</i>	<i>2,094,703</i>	<i>1.50</i>
898,000 MC BRAZIL DOWNSTREAM TRADING SARL 7.25% 144A 30/06/2031	762,079	0.54	600,000 ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026	508,026	0.36
<i>Chile</i>	<i>1,435,013</i>	<i>1.02</i>	835,000 ARAGVI FINANCE INTERNATIONAL 8.45% 144A 29/04/2026	707,003	0.50
1,250,000 LATAM AIRLINES GROUP SA 13.375% REGS 15/10/2029	1,435,013	1.02	880,000 ASG FINANCE DAC 9.75% 15/05/2029 USD (ISIN US00217AAB26)	879,674	0.64
<i>Deutschland</i>	<i>1,792,216</i>	<i>1.28</i>	665,000 SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAB27)	-	0.00
350,000 CT INVESTMENT GMBH 6.375% 15/04/2030	382,360	0.27	1,335,000 SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82)	-	0.00
180,000 PROGROU AG 5.125% 12/04/2029	193,677	0.14	<i>Israel</i>	<i>1,138,077</i>	<i>0.81</i>
230,000 PROGROU AG 5.375% 15/04/2031	244,888	0.17	1,165,000 BANK LEUMI LE ISRAEL BM VAR 18/07/2033	1,138,077	0.81
885,000 TUI CRIUSES GMBH 6.25% 15/04/2029	971,291	0.70	<i>Italien</i>	<i>3,810,953</i>	<i>2.72</i>
<i>Frankreich</i>	<i>4,392,209</i>	<i>3.14</i>	400,000 FIBER MIDCO SPA 6.125% 15/06/2031	424,773	0.30
765,000 ALTICE FRANCE SA 5.125% 144A 15/07/2029	504,319	0.36	1,040,000 INTESA SANPAOLO SPA 4.198% 01/06/2032	884,499	0.63
760,000 BANIJAY ENTERTAINMENT SAS 8.125% 144A 01/05/2029	778,529	0.56	838,000 LOTTOMATICA SPA 5.375% 01/06/2030	911,006	0.65
1,256,000 EMERIA 7.75% REGS 31/03/2028	1,226,461	0.88	240,000 LOTTOMATICA SPA 7.125% REGS 01/06/2028	272,005	0.19
235,000 GOLDSTORY SAS 6.75% 01/02/2030	255,866	0.18	1,265,000 SHIBA BIDCO S PA 4.50% 144A 31/10/2028	1,318,670	0.95
255,000 ILIAD HOLDING 6.875% 15/04/2031 EUR (ISIN XS2810807094)	277,841	0.20	<i>Jersey Inseln</i>	<i>513,142</i>	<i>0.37</i>
200,000 ILIAD HOLDING 8.50% 15/04/2031	202,906	0.14	410,000 GALAXY BIDCO LIMITED 6.50% REGS 31/07/2026	513,142	0.37
500,000 LOXAM SAS 6.375% REGS 31/05/2029	553,103	0.39	<i>Kaimaninseln</i>	<i>7,970,271</i>	<i>5.69</i>
220,000 PICARD GROUPE 6.375% 01/07/2029	235,606	0.17	2,533,839 ABRA GLOBAL FINANCE 11.50% 144A 02/03/2028	2,485,798	1.78
352,576 QUATRIM SASU 8.50% 15/01/2027	357,578	0.26	692,297 ABRA GLOBAL FINANCE 5.00% 144A 02/03/2028	698,625	0.50
<i>Großbritannien</i>	<i>9,775,850</i>	<i>6.98</i>	155,000 GGAM FINANCIAL LTD 7.75% 144A 15/05/2026	158,450	0.11
350,000 ALLWYN ENTERTAINMENT FINANCING UK PLC 7.25% REGS 30/04/2030	397,248	0.28	790,000 GGAM FINANCIAL LTD 8.00% 144A 15/06/2028	831,720	0.59
200,000 ALLWYN ENTERTAINMENT FINANCING UK PLC 7.875% 144A 30/04/2029	206,354	0.15	1,295,939 GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024	1,248,870	0.90
1,000,000 AVIANCA MIDCO 2 LIMITED 9.00% REGS 01/12/2028	967,720	0.69	670,000 MELCO RESORTS FINANCE LTD 7.625% 17/04/2032 USD (ISIN US58547DAH26)	666,610	0.48
599,000 CARNIVAL PLC 1.00% 28/10/2029	525,395	0.38	910,000 SHELF DRILL HOLD LTD 9.625% 15/04/2029	872,617	0.62
			255,000 TRANSOCEAN INC 8.25% 15/05/2029	255,908	0.18
			255,000 TRANSOCEAN INC 8.50% 15/05/2031	255,321	0.18
			525,000 TRANSOCEAN INC 8.75% 144A 15/02/2030	496,352	0.35
			<i>Kanada</i>	<i>5,581,466</i>	<i>3.99</i>
			690,000 BOMBARDIER INC 7.00% 01/06/2032	700,074	0.50

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		USD				USD	
695,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 9.75% 144A 15/07/2027	691,761	0.49	1,060,000	HILCORP ENERGY CO 6.875% 15/05/2034	1,049,262	0.75
295,000	AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030	235,325	0.17	800,000	HILTON GRAND ACA LLC IN 5.00% 144A 01/06/2029	746,780	0.53
618,000	AMERITEX HOLDCO INTER LLC 10.25% 15/10/2028	651,353	0.47	360,000	HILTON GRAND ACA LLC IN 6.625% 15/01/2032	361,868	0.26
405,000	AZUL SECURED FINANCE LLP 11.93% 144A 28/08/2028	393,449	0.28	845,000	JEFFERIES FINANCE LLC 5.00% 15/08/2028	781,025	0.56
955,000	BEAZER HOMES INC 7.25% 15/10/2029	957,197	0.68	1,175,000	KENNEDY WILSON INC 4.75% 01/02/2030	976,131	0.70
1,110,000	BLOCK INC 6.50% 15/05/2032	1,126,151	0.80	765,000	KEYBANK NATIONAL ASSOCIATION 4.90% 08/08/2032	682,112	0.49
290,000	BORR IHC LTD 10.00% 15/11/2028	293,287	0.21	840,000	KOSMOS ENERGY LTD 7.75% 144A 01/05/2027	821,318	0.59
210,000	BORR IHC LTD 10.375% 15/11/2030	214,937	0.15	425,000	LCM INVESTMENTS HOLDINGS II LLC 8.25% 144A 01/08/2031	444,478	0.32
605,000	BRINKER INTERNATIONAL INC 8.25% 144A 15/07/2030	636,787	0.45	785,000	LIFEPOINT HEALTH INC 5.375% 144A 15/01/2029	689,120	0.49
1,460,000	CARRIAGE PURCHASER INCORPORATION 7.875% 144A 15/10/2029	1,348,338	0.96	770,000	MATIV HOLDNGS INC 6.875% 144A 01/10/2026	766,404	0.55
1,295,000	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP 4.75% 144A 01/02/2032	1,061,796	0.76	1,100,000	MAV ACQUISITION CORP 8.00% 144A 01/08/2029	1,071,070	0.76
671,000	CHAMPIONS FINANCING INC 8.75% 15/02/2029	688,580	0.49	90,000	MEDLINE BORROWER LIMITED PARTNERSHIP 6.25% 01/04/2029	91,073	0.07
155,000	CHOICE HOTELS INTERNATIONAL INC 5.85% 01/08/2034	152,759	0.11	580,000	MGM RESORTS INTRNATIONAL 6.50% 15/04/2032	577,808	0.41
205,000	CITIZENS FINANCIAL GROUP INC VAR 25/04/2035	212,331	0.15	320,000	MIWD HLD CO II 5.50% 144A 01/02/2030	296,477	0.21
784,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	655,698	0.47	1,300,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.50% 15/03/2031	847,964	0.61
310,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.75% 144A 15/04/2028	271,951	0.19	965,000	NEPTUNE BIDCO UNITED STATE INCORPORATION 9.29% 144A 15/04/2029	924,663	0.66
750,000	CLEARWAY ENERGY OPERATING LLC 3.75% 144A 15/02/2031	655,613	0.47	225,000	ONEMAIN FINANCE CORP 7.875% 15/03/2030	232,324	0.17
668,000	CLEVELAND CLIFFS INC 7.00% 15/03/2032	661,901	0.47	645,000	ONEMAIN FINANCE CORP 9.00% 15/01/2029	680,836	0.49
700,000	COEUR MINING INC 5.125% 144A 15/02/2029	658,602	0.47	920,000	OWENS AND MINOR INC 6.625% 144A 01/04/2030	837,090	0.60
310,000	CONCENTRA ESCROW ISSUER CORP 6.875% 15/07/2032	314,445	0.22	615,000	OWENS BROCKWAY GLASS CONTAINER INC 7.25% 144A 15/05/2031	617,251	0.44
465,000	COUGAR JV SUBSIDIARY LLC 8.00% 15/05/2032	480,912	0.34	1,360,000	PAR PHARMACEUTICAL COS INC 0% 01/04/2027	-	0.00
820,000	CQP HOLDCO LP BIP 7.50% 15/12/2033	852,234	0.61	1,400,000	PL DEVELOPMENT LLC PLD FINANCE CORP 7.75% 144A 15/11/2025	1,283,534	0.92
265,000	CSC HOLDINGS LLC 11.75% 31/01/2029	226,575	0.16	1,030,000	PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025	1,001,984	0.72
800,000	CSC HOLDINGS LLC 4.625% 144A 01/12/2030	294,864	0.21	936,000	RAIN CARBON INC 12.25% 144A 01/09/2029	1,009,644	0.72
425,000	CSC HOLDINGS LLC 5.375% 144A 01/02/2028	323,650	0.23	190,000	SCIENTIFIC GAMES INTERNATIONAL INC 7.25% 144A 15/11/2029	194,243	0.14
319,000	DEALER TIRE LIC DT ISSUER LIC 8.00% 144A 01/02/2028	309,143	0.22	410,000	SCIL IV LLC USA H 9.50% REGS 15/07/2028	475,270	0.34
510,000	DELEK LOGISTICS PARTNERS LP 7.125% 144A 01/06/2028	503,985	0.36	510,000	SEALED AIR CORP 6.50% 15/07/2032	508,281	0.36
1,010,000	DIAMOND ESCROW ISSUER LLC 9.75% 144A 15/11/2028	1,072,115	0.77	1,155,000	SIERRACOL ENRGY ANDINA LLC 6.00% 144A 15/06/2028	1,032,732	0.74
155,000	ENDO FINANCE HOLDINGS INC 8.50% 15/04/2031	160,487	0.11	760,000	SOTERA HEALTH LLC 7.375% 01/06/2031	762,432	0.54
930,000	ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047	807,370	0.58	595,000	SOTHEY S 7.375% 144A 15/10/2027	497,539	0.36
120,000	FIESTA PURCHASER INC 7.875% 01/03/2031	124,144	0.09	140,000	STARWOOD PROPERTY TRUST INC 7.25% 01/04/2029	141,600	0.10
170,000	FREEDOM MORTGAGE CORPORATION 12.25% 144A 01/10/2030	183,274	0.13	90,000	THE BRINKS CO 6.50% 15/06/2029	91,030	0.06
520,000	FREEDOM MORTGAGE HOLDING LLC 9.125% 15/05/2031	507,026	0.36	1,050,000	TRINITY INDUSTRIES INC 7.75% 144A 15/07/2028	1,087,790	0.78
660,000	FREEDOM MORTGAGE HOLDING LLC 9.25% 01/02/2029	660,541	0.47	1,480,000	TRONOX INC 4.625% 144A 15/03/2029	1,338,956	0.96
625,000	GARRETT MOTION HOLDINGS INCORPORATION 7.75% 31/05/2032	635,125	0.45	1,075,000	UNITED WHOLESOME MTGE LLC 5.75% 144A 15/06/2027	1,050,673	0.75
930,000	GENESIS ENERGY LP 7.875% 15/05/2032	939,198	0.67	1,835,000	UNITI GROUP LP 6.00% 144A 15/01/2030	1,099,899	0.79
600,000	GRAY TELEVISION INC 10.50% 15/07/2029	603,558	0.43	900,000	US ACUTE CARE SOLUTIONS LLC 9.75% 15/05/2029	888,273	0.63
				480,000	USA COMPRESSION PARTNERS LP 7.125% 15/03/2029	484,306	0.35
				275,000	VELOCITY VEHICLE GROUP LLC 8.00% 01/06/2029	282,950	0.20
				610,000	VENTURE GLOBAL LNG INC 8.375% 144A 01/06/2031	632,936	0.45
				230,000	VENTURE GLOBAL LNG INC 9.50% 01/02/2029	252,043	0.18

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
985,000 VISTRA OPERATIONS COMPANY LLC 5.625% 144A 15/02/2027	969,043	0.69
1,065,000 VISTRA OPERATIONS COMPANY LLC 7.75% 144A 15/10/2031	1,110,337	0.79
610,000 WESCO DISTRIBUTION INC 6.625% 15/03/2032	617,192	0.44
292,000 WHITE CAP BUYER 6.875% 144A 15/10/2028	282,203	0.20
280,000 WILLIAMS SCOTSMAN INC 6.625% 15/06/2029	282,262	0.20
1,550,000 WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	1,462,378	1.04
Wandelanleihen	404,598	0.29
Vereinigte Staaten von Amerika	404,598	0.29
440,000 GLOBAL PAYMENTS INC 1.50% 01/03/2031 CV	404,598	0.29
Aktien/Anteile aus OGAW/OGA	5,316,550	3.80
Aktien/Anteile aus Investmentfonds	5,316,550	3.80
Luxemburg	5,316,550	3.80
5,000 AMUNDI FUNDS GLOBAL HIGH YIELD ESG IMPROVERS BOND Z USD (C)	5,316,550	3.80
Gesamtwertpapierbestand	130,847,250	93.42

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	108,816,172	94.96	3,000,000 ITALY BTP 1.45% 15/11/2024	3,189,720	2.79
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	108,803,119	94.95	<i>Japan</i>	9,625,453	8.40
Anleihen	108,803,119	94.95	300,000,000 JAPAN JGB 0.005% 20/03/2026	1,855,931	1.62
<i>Australien</i>	4,069,912	3.55	300,000,000 JAPAN JGB 2.20% 20/09/2026	1,941,458	1.69
2,000,000 INTERNATIONAL FINANCE CORP 4.60% 19/10/2028	1,337,497	1.17	1,100,000 NTT FINANCE CORP 3.359% 12/03/2031	1,169,824	1.02
1,500,000 MACQUARIE GROUP LTD 5.391% 07/12/2026	1,504,965	1.31	350,000,000 THE GOVERNMENT OF JAPAN 0.005% 01/07/2024	2,175,783	1.90
2,000,000 QUEENSLAND TREASURY CORP 2.50% 06/03/2029	1,227,450	1.07	400,000,000 THE GOVERNMENT OF JAPAN 0.10% 01/11/2025	2,482,457	2.17
<i>Brasilien</i>	2,879,447	2.51	<i>Kanada</i>	8,891,297	7.76
16,000 FEDERATIVE REPUBLIC OF BRAZIL 0% 01/07/2024	2,879,447	2.51	1,100,000 BANK OF NOVA SCOTIA 3.50% 17/04/2029	1,170,590	1.02
<i>Chile</i>	395,560	0.35	2,000,000 BANK OF NOVA SCOTIA 5.35% 07/12/2026	2,002,880	1.74
400,000 REPUBLIC OF CHILE 4.85% 22/01/2029	395,560	0.35	2,150,000 CPPIB CAPITAL INC 1.50% 23/06/2028	1,269,411	1.11
<i>Deutschland</i>	4,521,989	3.95	886,000 NATIONAL BANK OF CANADA 5.60% 18/12/2028	895,454	0.78
1,250,000 E ON SE 3.375% 15/01/2031	1,326,371	1.16	1,600,000 PSP CAPITAL INC 4.60% 06/02/2029	1,061,524	0.93
400,000 HOWOGE WOHNUNGS 3.875% 05/06/2030	429,699	0.37	1,250,000 ROYAL BANK OF CANADA 4.851% 14/12/2026	1,246,375	1.09
1,500,000 LANDESBANK BADEN WÜRTTEMBERG 1.50% 03/02/2025	1,851,807	1.62	1,250,000 ROYAL BANK OF CANADA 4.95% 01/02/2029	1,245,063	1.09
850,000 VOLKSWAGEN LEASING GMBH 3.875% 11/10/2028	914,112	0.80	<i>Mexiko</i>	992,140	0.87
<i>Frankreich</i>	5,564,579	4.86	1,000,000 MEXICO 1.35% 18/09/2027	992,140	0.87
1,200,000 BANQUE FEDERATIVE DU CREDIT MUTUEL 3.50% 15/05/2031	1,271,169	1.11	<i>Neuseeland</i>	9,815,908	8.56
800,000 BPCE SA 3.875% 11/01/2029	857,863	0.75	2,000,000 HOUSING NEW ZEALAND CORP 2.247% 05/10/2026	1,148,191	1.00
900,000 ENGIE SA 3.625% 06/12/2026	966,417	0.84	3,000,000 NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD 1.50% 15/04/2026	1,715,063	1.50
1,000,000 ILE DE FRANCE REGION 1.375% 14/03/2029	980,801	0.86	2,000,000 NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD 4.40% 08/09/2027	1,325,970	1.16
400,000 RTE RESEAU DE TRANSPORT 3.50% 07/12/2031	427,928	0.37	2,000,000 NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY LTD 4.50% 15/04/2027	1,204,631	1.05
1,000,000 SOCIETE GENERALE SA 2.625% 27/02/2025	1,060,401	0.93	7,865,000 NEW ZEALAND 0.50% 15/05/2026	4,422,053	3.85
<i>Großbritannien</i>	1,693,285	1.48	<i>Niederlande</i>	4,685,069	4.09
1,000,000 NATWEST MARKETS PLC 3.625% 09/01/2029	1,071,118	0.94	1,125,000 ASR NEDERLAND NV 3.625% 12/12/2028	1,207,081	1.05
500,000 UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND 3.50% 22/10/2025	622,167	0.54	1,000,000 ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	1,018,430	0.89
<i>Irland</i>	1,081,634	0.94	2,000,000 NEDERLANDSE WATERSCHAPSBANK NV 3.45% 17/07/2028	1,274,974	1.12
850,000 CA AUTO BANK SPA 6.00% 06/12/2026	1,081,634	0.94	1,100,000 STEDIN HOLDING NV 3.625% 20/06/2031	1,184,584	1.03
<i>Italien</i>	8,748,344	7.63	<i>Norwegen</i>	5,805,739	5.07
1,250,000 ACEA SPA 0.25% 28/07/2030	1,090,975	0.95	1,250,000 EQUINOR ASA 2.375% 22/05/2030	1,091,288	0.95
1,250,000 ASSICURAZIONI GENERALI SPA 3.212% 15/01/2029	1,321,093	1.15	15,000,000 NORWAY 1.75% 06/09/2029	1,284,817	1.13
1,200,000 CASSA DEPOSITI E PRESTITI SPA 0.75% 30/06/2029	1,105,570	0.96	1,100,000 SPAREBANK 1 OSTLANDET 3.625% 30/05/2029	1,181,519	1.03
800,000 CASSA DEPOSITI E PRESTITI SPA 3.625% 13/01/2030	845,997	0.74	1,100,000 SPAREBANK 1 SR BANK ASA 3.625% 12/03/2029	1,182,403	1.03
855,000 CASSA DEPOSITI E PRESTITI SPA 5.875% 30/04/2029	869,509	0.76	600,000 STATKRAFT AS 3.125% 13/12/2026	639,404	0.56
300,000 CREDIT AGRICOLE ITALIE 3.50% 15/07/2033	325,480	0.28	400,000 STATKRAFT AS 3.375% 22/03/2032	426,308	0.37
			<i>Österreich</i>	1,370,356	1.20
			1,300,000 UNICREDIT BANK AUSTRIA AG 2.875% 10/11/2028	1,370,356	1.20
			<i>Peru</i>	1,001,260	0.87
			1,000,000 CORPORACION FINANCIERA DE DESARROLLO SA COFIDE 5.95% 30/04/2029	1,001,260	0.87
			<i>Polen</i>	496,015	0.43
			462,000 BANK GOSPODARSTWA KRAJOWEGO 4.00% 13/03/2032	496,015	0.43

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
<i>Rumänien</i>	1,685,886	1.47	1,250,000 PACIFIC LIFE GLOBAL FUNDING II 4.90% 11/01/2029	1,238,675	1.08
1,000,000 ROMANIA 2.75% REGS 29/10/2025	1,059,317	0.92	600,000 UNITED STATES OF AMERICA 4.625% 15/03/2026	597,914	0.52
600,000 ROMANIA 5.25% 30/05/2032	626,569	0.55	5,000,000 USA T-BONDS 0.625% 30/11/2027	4,395,703	3.83
<i>Spanien</i>	5,787,083	5.05	5,000,000 USA T-BONDS 1.125% 29/02/2028	4,441,797	3.87
1,200,000 ADIF ALTA VELOCIDAD 0.55% 30/04/2030	1,089,648	0.95	1,000,000 USA T-BONDSI 0.125% 15/07/2026	1,250,109	1.09
600,000 BANCO BILBAO VIZCAYA ARGENTARIA 3.50% 26/03/2031	637,809	0.56	Derivative Instrumente	13,053	0.01
400,000 COMUNIDAD DE MADRID 3.173% 30/07/2029	428,674	0.37	Optionen	13,053	0.01
400,000 EDP SERVICIOS FINANCIEROS ESPANA SA 3.50% 16/07/2030	423,933	0.37	<i>Luxemburg</i>	13,053	0.01
3,000,000 SPAIN 2.75% 31/10/2024	3,207,019	2.80	60,000,000 NOK(C)/SEK(P)OTC - 1.00 - 11.07.24 CALL	13,053	0.01
<i>Südkorea</i>	2,634,925	2.30	Gesamtwertpapierbestand	108,816,172	94.96
200,000 KOREA GAS CORPORATION 5.00% 08/07/2029	199,430	0.17			
750,000 KOREA HOUSING FINANCE CORP 3.124% 18/03/2029	798,298	0.70			
600,000 THE EXPORT IMPORT BANK OF KOREA 4.50% 11/01/2029	594,084	0.52			
400,000 THE EXPORT IMPORT BANK OF KOREA 4.625% 22/07/2027	506,148	0.44			
800,000 THE EXPORT IMPORT BANK OF KOREA 5.25% 20/05/2031	536,965	0.47			
<i>Tschechische Republik</i>	659,088	0.58			
617,000 CEZ AS 4.25% 11/06/2032	659,088	0.58			
<i>Ungarn</i>	1,604,504	1.40			
400,000,000 HUNGARY 2.50% 24/10/2024	1,072,627	0.94			
500,000 REPUBLIC OF HUNGARY 4.00% 25/07/2029	531,877	0.46			
<i>Vereinigte Arabische Emirate</i>	1,392,412	1.22			
1,400,000 FIRST ABU DHABI BANK P.J.S.C 5.00% 28/02/2029	1,392,412	1.22			
<i>Vereinigte Staaten von Amerika</i>	23,401,234	20.41			
1,000,000 AMERICAN HONDA FINANCE CORP 3.50% 24/04/2026	1,071,782	0.94			
700,000 ATHENE GLOBAL FUNDING 5.583% 09/01/2029	703,311	0.61			
1,000,000 COOPERATIVE CENTRALE RAIFFEISEN BOERENLEENBANK BA 4.85% 09/01/2026	994,620	0.87			
700,000 GENERAL MOTORS FINANCIAL CO INC 5.50% 12/01/2030	881,325	0.77			
770,000 GENERAL MOTORS FINANCIAL CO INC 5.80% 07/01/2029	777,608	0.68			
1,500,000 HYUNDAI CAPITAL AMERICA INC 5.30% 08/01/2029	1,496,565	1.31			
850,000 MASSMUTUAL GLOBAL FUNDING 5.00% 12/12/2027	1,080,109	0.94			
1,000,000 MET LIFE FNDG INC 4.50% 09/07/2027	1,248,291	1.09			
1,000,000 METROPOLITAN LIFE GLOBAL FUNDING I 3.75% 07/12/2031	1,092,167	0.95			
1,500,000 NATIONAL AUSTRALIA BANK LTD NEW YORK BRANCH 4.787% 10/01/2029	1,491,210	1.30			
500,000 NEW YORK LIFE GLOBAL FUNDING 4.95% 07/12/2029	640,048	0.56			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
Positive Positionen	25,743,914	100.18
Aktien/Anteile aus OGAW/OGA	25,743,914	100.18
Aktien/Anteile aus Investmentfonds	25,743,914	100.18
Investmentfonds	25,743,914	100.18
290,138 AMUNDI OBLIG INTERNATIONALES SICAV	25,743,914	100.18
Gesamtwertpapierbestand	25,743,914	100.18

Die beigegefügt Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
Positive Positionen	27,249,555	101.28
Aktien/Anteile aus OGAW/OGA	27,249,555	101.28
Aktien/Anteile aus Investmentfonds	27,249,555	101.28
Investmentfonds	27,249,555	101.28
327,709 AMUNDI RESPONSIBLE INVESTING SICAV IMPACT GREEN BOND	27,249,555	101.28
Gesamtwertpapierbestand	27,249,555	101.28

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	185,243,664	92.52			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	179,178,209	89.49			
Aktien	159,290	0.08			
<i>Frankreich</i>	<i>41,290</i>	<i>0.02</i>			
11,582 CASINO GUICHARD PERRACHON SA	41,290	0.02	500,000 TUI AG 5.875% 15/03/2029	508,725	0.25
<i>Griechenland</i>	<i>118,000</i>	<i>0.06</i>	190,000 TUI CRIUSES GMBH 6.25% 15/04/2029	194,566	0.10
500,000 FRIGOGLASS SAIC	118,000	0.06	1,100,000 VERTICAL HOLDCO GMBH 6.625% REGS 15/07/2028	956,637	0.48
Anleihen	178,125,943	88.96	700,000 WEPA HYGIENEPRODUKTE GMBH 2.875% REGS 15/12/2027	655,732	0.33
<i>Argentinien</i>	<i>2,011</i>	<i>0.00</i>	900,000 ZF FINANCE GMBH 2.75% 25/05/2027	857,646	0.43
27,650,000 ARGENTINA 0% 15/12/2035	2,010	0.00	1,800,000 ZF FINANCE GMBH 3.75% 21/09/2028	1,744,794	0.87
2 ARGENTINAI 0.00% 31/12/2033	1	0.00	<i>Finnland</i>	<i>1,457,430</i>	<i>0.73</i>
<i>Bahrain</i>	<i>1,400,070</i>	<i>0.70</i>	1,000,000 NORDEA BANK ABP VAR PERPETUAL	983,960	0.49
1,500,000 BBK 6.875% 06/06/2029	1,400,070	0.70	500,000 SPA HOLDINGS 3 3.625% REGS 04/02/2028	473,470	0.24
<i>Belgien</i>	<i>3,490,940</i>	<i>1.74</i>	<i>Frankreich</i>	<i>20,249,433</i>	<i>10.10</i>
1,200,000 BELFIUS BANQUE SA/NV VAR PERPETUAL	1,143,684	0.57	900,000 ALTICE FRANCE SA 3.375% REGS 15/01/2028	628,785	0.31
1,400,000 KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708)	1,359,456	0.68	650,000 ALTICE FRANCE SA 5.875% REGS 01/02/2027	491,017	0.25
1,000,000 ONTEX GROUP 3.50% 15/07/2026	987,800	0.49	400,000 ATOS SE 0% 07/05/2025	50,300	0.03
<i>Bermuda</i>	<i>3,513,909</i>	<i>1.75</i>	1,200,000 CAB SELAS 3.375% REGS 01/02/2028	1,073,436	0.54
973,317 DIGICEL HOLDINGS BERMUDA LTD 0% REGS 31/12/2026	22,704	0.01	400,000 CHROME BIDCO SAS 3.50% REGS 31/05/2028	331,048	0.17
2,449,724 DIGICEL INTERNATIONAL HOLDINGS LTD 12.00% 25/05/2027	2,261,883	1.13	600,000 CMA CGM 5.50% 15/07/2029	603,540	0.30
1,649,567 DIGICEL MIDCO LTD 10.50% 25/11/2028	1,229,322	0.61	1,600,000 CREDIT AGRICOLE ASSURANCES SA VAR PERPETUAL EUR (ISIN FR0012222297)	1,589,600	0.79
<i>Chile</i>	<i>2,920,964</i>	<i>1.46</i>	3,800,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011697028)	3,776,022	1.88
900,000 CENCOSUD SA 5.95% 28/05/2031	843,283	0.42	400,000 ELIS SA 1.625% 03/04/2028	366,168	0.18
2,000,000 SOCIEDAD DE TRANSMISION 4.00% REGS 27/01/2032	1,662,721	0.83	700,000 EMERIA 3.375% REGS 31/03/2028	566,174	0.28
490,000 VTR COMUNICACIONES SPA 5.125% REGS 15/01/2028	414,960	0.21	1,511,000 FORVIA 2.375% 15/06/2027	1,421,020	0.71
<i>Deutschland</i>	<i>18,438,997</i>	<i>9.21</i>	1,190,000 KAPLA HOLDING 3.375% REGS 15/12/2026	1,159,048	0.58
600,000 ADLER PELZER HOLDING GMBH 9.50% REGS 01/04/2027	598,638	0.30	800,800 LA FINANCIERE ATALIAN SA 3.50% 30/06/2028	472,776	0.24
1,000,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	869,671	0.43	800,000 LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL EUR (ISIN FR0013455854)	750,688	0.37
3,000,000 ALLIANZ SE 3.875% PERPETUAL	1,957,901	0.98	2,100,000 LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL EUR (ISIN XS1155697243)	2,099,496	1.04
600,000 CECONOMY AG 6.25% 15/07/2029	596,820	0.30	1,900,000 LOXAM SAS 3.75% 15/07/2026	1,880,297	0.94
1,302,000 CHEPLAPHARM 3.50% REGS 11/02/2027	1,247,668	0.62	400,000 OPMOBILITY 4.875% 13/03/2029	395,932	0.20
1,100,000 CHEPLAPHARM 4.375% REGS 15/01/2028	1,046,672	0.52	100,000 ORANGE SA VAR PERPETUAL EUR (ISIN FR0013413887)	98,381	0.05
1,050,000 COMMERZBANK AG 4.00% 23/03/2026	1,049,318	0.52	900,000 ORANO SA 2.75% 08/03/2028	863,289	0.43
500,000 CTEC II GMBH 5.25% REGS 15/02/2030	463,530	0.23	800,000 RENAULT SA 2.50% 02/06/2027	764,096	0.38
1,100,000 DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	1,081,960	0.54	900,000 VIRIDIEN 7.75% REGS 01/04/2027	868,320	0.43
3,140,110 IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026	3,099,664	1.56	<i>Griechenland</i>	<i>2,644,207</i>	<i>1.32</i>
400,000 IHO VERWALTUNGS GMBH 3.875% REGS 15/05/2027	393,392	0.20	400,000 ALPHA SERVICES AND HOLDINGS SA VAR PERPETUAL	444,004	0.22
500,000 MAHLE GMBH 6.50% 02/05/2031	509,585	0.25	2,300,000 EUROBANK ERGASIAS SA VAR 05/05/2027	2,200,203	1.10
600,000 TECHEM VERWALTUNG SGESELLSCHAFT 675 MBH 5.375% 15/07/2029	606,078	0.30	<i>Großbritannien</i>	<i>12,242,482</i>	<i>6.11</i>
			900,000 BRITISH TELECOMMUNICATIONS PLC VAR 18/08/2080	875,169	0.44
			1,200,000 CARNIVAL PLC 1.00% 28/10/2029	982,080	0.49
			1,200,000 HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CN71)	961,052	0.48
			1,500,000 JAGUAR LAND ROVER PLC 4.50% REGS 15/01/2026	1,502,190	0.74
			1,500,000 KONDOR FINANCE PLC 0% 19/07/2025	1,234,029	0.62

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
153,000	MARYLAND BIDCO LIMITED VAR REGS 26/07/2027	163,831	0.08	1,549,000	TELECOM ITALIA SPA 3.625% 25/05/2026	1,528,399	0.76
408,000	MARYLAND BIDCO LIMITED 10.00% REGS 26/01/2028	395,763	0.20	1,089,000	UNICREDIT SPA VAR PERPETUAL	997,448	0.50
175,000	MARYLAND LTD 10.00% REGS 26/01/2027	169,770	0.08	4,500,000	WASTE ITALIA SPA 0% REGS 15/11/2019 DEFAULTED	-	0.00
1,388,000	SHERWOOD FINANCING PLC 6.00% REGS 15/11/2026	1,393,042	0.70		<i>Japan</i>	1,977,388	0.99
1,000,000	SISECAM UK PLC 8.25% 02/05/2029	948,225	0.47	200,000	RAKUTEN GROUP INC 9.75% 15/04/2029	192,961	0.10
138,000	SYNTHOMER PLC 3.875% REGS 01/07/2025	136,599	0.07	2,000,000	SOFTBANK GROUP CORP 4.00% 06/07/2026	1,784,427	0.89
1,126,003	TULLOW OIL PLC 10.25% REGS 15/05/2026	997,764	0.50		<i>Kaimaninseln</i>	2,744,857	1.37
1,200,000	VIRGIN MEDIA FINANCE PLC 3.75% REGS 15/07/2030	1,018,404	0.51	1,421,813	ABRA GLOBAL FINANCE 11.50% REGS 02/03/2028	1,301,475	0.65
1,500,000	VMED O2 UK FINANCING I PLC 4.50% REGS 15/07/2031	1,464,564	0.73	2,000,000	CIFI HOLDINGS LTD 0% 16/07/2025 DEFAULTED	199,338	0.10
	<i>Indien</i>	913,665	0.46	1,600,000	KAISA GROUP HOLDINGS LIMITED 0% 15/01/2025 DEFAULTED	49,489	0.02
1,000,000	INDIABULLS HOUSING FINANCE LTD 9.70% 03/07/2027 USD (ISIN XS2793572053)	913,665	0.46	1,330,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2024 DEFAULTED	41,547	0.02
	<i>Irland</i>	4,901,568	2.45	1,244,000	SHIMAO GROUP HOLDINGS LIMITED 0% 16/01/2027 DEFAULTED	55,726	0.03
1,200,000	AIB GROUP PLC VAR PERPETUAL EUR (ISIN XS2056697951)	1,197,552	0.60	1,622,000	TERMOCANDELARIA POWER 7.875% REGS 30/01/2029	1,063,362	0.53
1,250,000	EIRCOM FINANCE LTD 2.625% 15/02/2027	1,179,138	0.59	600,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 0% 31/12/2049 DEFAULTED USD (ISIN XS1508493498)	33,920	0.02
240,000	FLUTTER ENTERTAINMENT PLC 5.00% 29/04/2029	243,890	0.12		<i>Kanada</i>	1,314,609	0.66
1,100,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	1,020,976	0.51	1,800,000	FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028	1,314,609	0.66
1,440,000	LCPR SR SECURED FIN DAC 6.75% REGS 15/10/2027	1,260,012	0.63		<i>Libanon</i>	458,437	0.23
1,000,000	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL	-	0.00	7,000,000	LEBANESE REPUBLIC 0% 17/05/2033 DEFAULTED	458,437	0.23
	<i>Israel</i>	2,347,392	1.17		<i>Luxemburg</i>	16,526,588	8.25
2,400,000	TEVA PHARMACEUTICAL INDUSTRIES LTD 3.75% 09/05/2027	2,347,392	1.17	500,000	3R LUX 9.75% 05/02/2031 USD (ISIN USL9621AA97)	490,977	0.25
	<i>Italien</i>	15,594,713	7.79	2,450,000	ALTICE FINANCING SA 3.00% REGS 15/01/2028	1,898,407	0.94
5,000,000	ALITALIA SOCIETA AEREA ITALIANA S P A 0% 31/12/2049 DEFAULTED	19,900	0.01	200,000	ALTICE FINANCING SA 4.25% REGS 15/08/2029	151,454	0.08
1,220,000	ALMAVIVA THE ITALIAN INNOVATION COMPAGNY 4.875% REGS 30/10/2026	1,226,405	0.61	2,000,000	ARENA LUXEMBOURG FINANCE S A R L 1.875% REGS 01/02/2028	1,835,380	0.92
1,186,000	ASSICURAZIONI GENERALI SPA VAR PERPETUAL	1,184,778	0.59	600,000	AROUNDTOWN FINANCE SARL VAR PERPETUAL EUR (ISIN XS2799493825)	349,356	0.17
1,500,000	AUTOSTRADA PER ITALIA SPA 2.00% 04/12/2028	1,382,340	0.69	500,000	BK LC LUX FINCO 1 SARL 5.25% REGS 30/04/2029	505,825	0.25
1,550,000	BFF BANK SPA VAR PERPETUAL	1,425,225	0.71	1,100,000	CONTOURGLOBAL POWER HOLDINGS 3.125% REGS 01/01/2028	1,017,610	0.51
800,000	GUALA CLOSURES SPA 3.25% REGS 15/06/2028	736,680	0.37	1,400,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	701,120	0.35
700,000	INDUSTRIA MACCHINE AUTOMATICHE IMA SPA 3.75% REGS 15/01/2028	667,492	0.33	700,000	FS LUXEMBOURG SARL 8.875% 12/02/2031	627,463	0.31
1,500,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	1,466,820	0.73	250,000	GARFUNKELUX HOLDCO 3 SA VAR REGS 01/05/2026	166,565	0.08
400,000	INTESA SANPAOLO SPA VAR PERPETUAL USD	373,087	0.19	650,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	435,429	0.22
1,200,000	INTESA SANPAOLO SPA VAR 12/07/2029	1,199,988	0.60	1,217,833	GOL FINANCE SA VAR 29/01/2025	1,230,935	0.61
900,000	INTESA SANPAOLO SPA 1.75% 04/07/2029	820,935	0.41	900,000	GTC AURORA LUXEMBOURG S A 2.25% 23/06/2026	795,969	0.40
200,000	ITALMATCH CHEMICALS SPA 10.00% REGS 06/02/2028	214,336	0.11	248,000	HERENS HOLDCO S A R L 4.75% REGS 15/05/2028	200,577	0.10
500,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 23/11/2030	481,200	0.24				
2,000,000	TELECOM ITALIA SPA 2.375% 12/10/2027	1,869,680	0.94				

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
4,000,000 M AND G FINANCE SA 0% PERPETUAL	4	0.00			
1,400,000 PETRORIO LUX SARL 6.125% REGS 09/06/2026	1,279,444	0.64	Papua-Neuguinea	610,978	0.31
1,500,000 PLT VII FINANCE SARL 4.625% REGS 05/01/2026	1,500,510	0.75	950,000 FRIGORIFICO CONCEPCION SA 7.70% REGS 21/07/2028	610,978	0.31
1,000,000 PUMA INTERNATIONAL FINANCING SA 7.75% 25/04/2029	941,749	0.47	Portugal	1,993,912	1.00
1,092,000 SUMMER HOLDCO SARL 5.75% REGS 31/10/2026	1,081,353	0.54	800,000 EDP ENERGIAS DE PORTUGAL VAR 20/07/2080	778,912	0.39
1,000,000 TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	1,181,140	0.59	2,000,000 NOVO BANCO SA 0% 15/01/2018 DEFAULTED	540,000	0.27
500,000 UNIGEL LUXEMBOURG S A 0% REGS 01/10/2026 DEFAULTED	135,321	0.07	2,500,000 NOVO BANCO SA 0% 31/12/2049 DEFAULTED	675,000	0.34
Mexiko	2,715,530	1.36	Rumänien	936,790	0.47
400,000 CEMEX SAB DE CV VAR REGS PERPETUAL	399,171	0.20	1,000,000 RCS AND RDS SA 3.25% 05/02/2028	936,790	0.47
1,400,000 CEMEX SAB DE CV VAR REGS PERPETUAL USD (ISIN USP2253TJS98)	1,258,949	0.64	Schweden	3,595,049	1.80
1,000,000 CREDITO REAL SAB DE CV SOFOM ER 0% REGS 21/01/2028	90,030	0.04	2,400,000 VERISURE HOLDING AB 3.25% REGS 15/02/2027	2,309,544	1.16
1,000,000 PETROLEOS MEXICANOS PEMEX 3.625% 24/11/2025	967,380	0.48	1,300,000 VERISURE HOLDING AB 3.875% REGS 15/07/2026	1,285,505	0.64
Niederlande	23,981,506	11.97	Singapur	918,949	0.46
677,000 ASHLAND SERVICES BV 2.00% REGS 30/01/2028	625,812	0.31	1,001,000 MEDCO BELL PTE LTD 6.375% REGS 30/01/2027	918,949	0.46
1,414,425 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1002121454)	1,536,998	0.77	Spanien	9,905,303	4.95
1,600,000 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2050933972)	1,478,384	0.74	1,800,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2102912966)	1,727,172	0.85
1,400,000 DUFFRY ONE BONDS 2.00% 15/02/2027	1,318,002	0.66	1,600,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	1,558,576	0.78
700,000 DUFFRY ONE BONDS 3.375% 15/04/2028	674,695	0.34	1,100,000 CAIXABANK SA 1.375% 19/06/2026	1,053,536	0.53
600,000 ENEL FINANCE INTERNATIONAL NV 1.125% 17/10/2034	460,344	0.23	750,000 EROSKI S COOP 10.625% 30/04/2029	797,648	0.40
800,000 NN GROUP NV VAR PERPETUAL	799,600	0.40	1,410,000 FOOD SERVICE PROJ SL 5.50% REGS 21/01/2027	1,415,287	0.71
800,000 NN GROUP NV VAR 13/01/2048	807,720	0.40	700,000 GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028	575,309	0.29
1,300,000 PPF ARENA 1 BV 3.125% 27/03/2026	1,277,679	0.64	1,200,000 GROUPO ANTOLIN IRAUSA SA 3.50% REGS 30/04/2028	925,764	0.46
800,000 PROSUS NV 3.68% REGS 21/01/2030	662,557	0.33	1,000,000 KAIKO BONDCO TELECOM SAU 5.125% REGS 30/09/2029	972,720	0.49
1,200,000 Q PARK HOLDING I BV 2.00% REGS 01/03/2027	1,131,564	0.57	900,000 LORCA TELECOM BONDCO 4.00% REGS 18/09/2027	879,291	0.44
205,972 SUMMER BIDCO BV 10.00% 15/02/2029	207,820	0.10	Tschechische Republik	1,671,695	0.83
1,500,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	1,340,220	0.67	740,000 CEZ AS 4.25% 11/06/2032	737,558	0.37
1,000,000 UNITED GROUP B V 3.125% REGS 15/02/2026	972,480	0.49	900,000 EPF FIN INTERNATIONAL AS 6.651% 13/11/2028	934,137	0.46
1,200,000 UNITED GROUP B V 3.625% REGS 15/02/2028	1,130,328	0.56	Türkei	1,163,694	0.58
440,000 UNITED GROUP B V 6.75% 15/02/2031	452,179	0.23	800,000 VESTEL ELEKTRONIK SANAYI TICARET 9.75% 15/05/2029	745,383	0.37
5,000,000 UPC HOLDINGS BV 3.875% REGS 15/06/2029	4,767,500	2.37	520,000 ZORLU YENILENEBILIR 9.00% REGS 01/06/2026	418,311	0.21
1,560,000 WP/AP TELECOM HOLDINGS 3.75% REGS 15/01/2029	1,474,637	0.74	Ukraine	577,747	0.29
900,000 WP/AP TELECOM HOLDINGS 5.50% REGS 15/01/2030	835,443	0.42	2,000,000 UKRAINE 0% REGS 01/09/2028	577,747	0.29
2,400,000 ZIGGO BOND COMPANY BV 3.375% REGS 28/02/2030	2,027,544	1.00	Ungarn	5,266,282	2.63
Norwegen	1,086,710	0.54	600,000 MBH BANK PLC VAR 19/10/2027	633,300	0.32
1,000,000 VAR ENERGI ASA VAR 15/11/2083	1,086,710	0.54	1,360,000 OTP BANK PLC VAR 12/06/2028	1,358,585	0.68
Österreich	1,211,610	0.61	1,000,000 OTP BANK PLC VAR 15/05/2033	976,674	0.49
700,000 AMS OSRAM AG 10.50% REGS 30/03/2029	733,880	0.37	2,300,000 OTP BANK PLC VAR 15/07/2029	2,297,723	1.14
500,000 SAPPI PAPIER HOLDING GMBH 3.625% REGS 15/03/2028	477,730	0.24	Vereinigte Staaten von Amerika	9,350,528	4.67
			1,000,000 AT&T INC VAR PERPETUAL	981,740	0.49
			1,000,000 BELDEN INC 3.375% REGS 15/07/2027	971,250	0.49
			1,000,000 BERRY GLOBAL INC 1.50% REGS 15/01/2027	938,130	0.47

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
300,000 COTY INC 4.50% 15/05/2027	302,556	0.15
1,300,000 IQVIA INC 2.25% REGS 15/01/2028	1,212,731	0.61
1,800,000 IQVIA INC 2.875% REGS 15/06/2028	1,699,110	0.85
750,000 MOZART DEBT MERGER SUB INC 5.25% 144A 01/10/2029	667,978	0.33
700,000 MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 2.50% 24/03/2026	708,561	0.35
600,000 OLYMPUS WATER US HOLDING CORPORATION 3.875% REGS 01/10/2028	562,992	0.28
400,000 OLYMPUS WATER US HOLDING CORPORATION 5.375% REGS 01/10/2029	362,960	0.18
1,000,000 ORGANON AND COMPANY 2.875% REGS 30/04/2028	942,520	0.47
Wandelanleihen	892,976	0.45
<i>Luxemburg</i>	<i>892,976</i>	<i>0.45</i>
1,600,000 MITSUBISHI UF J INVESTOR SERVICES AND BANKING S A FRN 15/12/2050 CV	892,976	0.45
Warrants, Rechte	-	0.00
<i>Großbritannien</i>	-	<i>0.00</i>
1,250 VISIOCORP PLC PLAC A SERIES WTS 01/01/12	-	0.00
1,250 VISIOCORP PLC PLAC B SERIES WTS 01/01/12	-	0.00
Aktien/Anteile aus OGAW/OGA	6,065,455	3.03
Aktien/Anteile aus Investmentfonds	6,065,455	3.03
<i>Luxemburg</i>	<i>6,065,455</i>	<i>3.03</i>
5,500 AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN H EUR CAP	6,065,455	3.03
Gesamtwertpapierbestand	185,243,664	92.52

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	120,847,393	94.76			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	116,986,876	91.73			
Aktien	34,873	0.03			
<i>Frankreich</i>	<i>34,873</i>	<i>0.03</i>			
9,782 CASINO GUICHARD PERRACHON SA	34,873	0.03	500,000 DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	491,800	0.39
Anleihen	116,282,271	91.17	400,000 GRUENENTHAL GMBH 3.625% REGS 15/11/2026	392,268	0.31
<i>Argentinien</i>	<i>1,811,083</i>	<i>1.42</i>	2,500,000 IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026	2,467,800	1.94
2,363,974 COMPANIA LATINOAMERICANA DE INFRAESTRUCTURA AND SERVICIOS SA CLISA VAR REGS 25/07/2027	520,659	0.41	250,000 IHO VERWALTUNGS GMBH 3.875% REGS 15/05/2027	245,870	0.19
1,781,121 PROVINCIA DE BUENOS AIRES VAR REGS 01/09/2037	679,669	0.53	300,000 MAHLE GMBH 6.50% 02/05/2031	305,751	0.24
1,206,760 YPF SOCIEDAD ANONIMA VAR REGS 12/02/2026	610,755	0.48	400,000 TECHEM VERWALTUNG SGESSELLSCHAFT 675 MBH 5.375% 15/07/2029	404,052	0.32
<i>Belgien</i>	<i>3,113,064</i>	<i>2.44</i>	300,000 TUI AG 5.875% 15/03/2029	305,235	0.24
800,000 BELFIUS BANQUE SA/NV VAR PERPETUAL	762,456	0.60	110,000 TUI CRIUSES GMBH 6.25% 15/04/2029	112,643	0.09
1,200,000 KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708)	1,165,248	0.91	1,751,000 VERTICAL HOLDCO GMBH 6.625% REGS 15/07/2028	1,522,792	1.19
1,200,000 ONTEX GROUP 3.50% 15/07/2026	1,185,360	0.93	1,600,000 ZF FINANCE GMBH 3.00% 21/09/2025	1,577,680	1.24
<i>Brasilien</i>	<i>6,737</i>	<i>0.01</i>	<i>Finnland</i>	<i>625,347</i>	<i>0.49</i>
1,000,000 OI SA 0% 27/07/2025	6,737	0.01	800,000 NORDEA BANK ABP VAR REGS PERPETUAL	625,347	0.49
<i>Chile</i>	<i>466,388</i>	<i>0.37</i>	<i>Frankreich</i>	<i>8,195,650</i>	<i>6.43</i>
256,260 NOVA AUSTRAL SA VAR 26/11/2026 DEFAULTED	5,978	0.00	700,000 AFFLELOU SAS 4.25% REGS 19/05/2026	696,052	0.55
506,558 NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010795602)	23,160	0.02	543,000 ALTICE FRANCE SA 2.125% REGS 15/02/2025	500,271	0.39
15,375 NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0013081299)	-	0.00	1,000,000 CAISSE FEDERALE DE CREDIT MUTUEL NORD EUROPE VAR PERPETUAL	917,300	0.72
26,578 NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0013081307)	-	0.00	500,000 CHROME BIDCO SAS 3.50% REGS 31/05/2028	413,810	0.32
2,448 NOVA AUSTRAL SA 0% 01/01/2099	-	0.00	300,000 CMA CGM 5.50% 15/07/2029	301,770	0.24
15,375 NOVA AUSTRAL SA 0% 31/12/2049 USD (ISIN NO0012931767)	-	0.00	700,000 EMERIA 3.375% REGS 31/03/2028	566,174	0.44
31,893 NOVA AUSTRAL SA 0% 31/12/2049 USD (ISIN NO0012931775)	-	0.00	1,100,000 ILIAD SA 2.375% 17/06/2026	1,062,754	0.84
25,000 NOVA AUSTRAL SA 0% 31/12/2049 USD (ISIN NO0013250522)	22,290	0.02	600,000 KAPLA HOLDING FRN 31/07/2030	601,740	0.47
26,578 NOVA AUSTRAL SA 0% 31/12/2049 USD (ISIN NO0013250530)	-	0.00	677,600 LA FINANCIERE ATALIAN SA 3.50% 30/06/2028	400,041	0.31
490,000 VTR COMUNICACIONES SPA 5.125% REGS 15/01/2028	414,960	0.33	700,000 LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL EUR (ISIN FR0013455854)	656,852	0.52
<i>Deutschland</i>	<i>11,597,061</i>	<i>9.09</i>	300,000 OPMOBILITY 4.875% 13/03/2029	296,949	0.23
300,000 ADLER PELZER HOLDING GMBH 9.50% REGS 01/04/2027	299,319	0.23	1,026,645 QUATRIM SASU 8.50% 15/01/2027	971,505	0.76
1,000,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	869,671	0.68	840,000 VIRIDIEN 7.75% REGS 01/04/2027	810,432	0.64
300,000 CECOMY AG 6.25% 15/07/2029	298,410	0.23	<i>Griechenland</i>	<i>2,382,215</i>	<i>1.87</i>
1,100,000 CHEPLAPHARM 4.375% REGS 15/01/2028	1,046,672	0.82	1,450,000 EUROBANK ERGASIAS SA VAR 05/05/2027	1,387,085	1.09
800,000 COMMERZBANK AG VAR PERPETUAL EUR (ISIN XS2189784288)	793,568	0.62	1,000,000 PIRAEUS FINANCIAL HOLDINGS SOCIETE ANONYME VAR 19/02/2030	995,130	0.78
500,000 CTC II GMBH 5.25% REGS 15/02/2030	463,530	0.36	<i>Großbritannien</i>	<i>7,538,545</i>	<i>5.91</i>
			1,000,000 BRITISH TELECOMMUNICATIONS PLC VAR 18/08/2080	972,410	0.76
			932,000 GENEL ENERGY FINANCE 4 LIMITED 9.25% 14/10/2025	865,910	0.68
			500,000 NEWDAY BONDCO PLC 13.25% REGS 15/12/2026	636,823	0.50
			1,100,000 ROLLS ROYCE PLC 1.625% 09/05/2028	1,007,930	0.79
			700,000 SHERWOOD FINANCING PLC 6.00% REGS 15/11/2026	702,543	0.55
			700,000 SISECAM UK PLC 8.25% 02/05/2029	663,757	0.52
			1,382,003 TULLOW OIL PLC 10.25% REGS 15/05/2026	1,224,609	0.96
			1,500,000 VMED O2 UK FINANCING I PLC 4.50% REGS 15/07/2031	1,464,563	1.15
			<i>Indien</i>	<i>593,882</i>	<i>0.47</i>
			650,000 INDIABULLS HOUSING FINANCE LTD 9.70% 03/07/2027 USD (ISIN XS2793572053)	593,882	0.47

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
<i>Irland</i>	1,670,607	1.31	487,641	MODERN LAND CHINA CO LTD 9.00% REGS 30/12/2026	3,931 0.00
800,000	ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026	632,021 0.50	1,994,096	MODERN LAND CHINA CO LTD 9.00% REGS 30/12/2027	17,620 0.01
200,000	FLUTTER ENTERTAINMENT PLC 5.00% 29/04/2029	203,242 0.16	163,764	MODERN LAND CHINA CO LTD 9.00% 28/12/2024	1,556 0.00
900,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	835,344 0.65	1,394,000	SHIMAO GROUP HOLDINGS LIMITED 0% 16/01/2027 DEFAULTED	62,445 0.05
<i>Italien</i>	13,674,821	10.71	1,450,000	SHIMAO GROUP HOLDINGS LIMITED 0% 31/12/2049 DEFAULTED	66,591 0.05
500,000	ASSICURAZIONI GENERALI SPA VAR PERPETUAL	499,485 0.39	800,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 0% 31/12/2049 DEFAULTED USD (ISIN XS1508493498)	45,227 0.04
1,600,000	AUTOSTRADA PER ITALIA SPA 2.00% 15/01/2030	1,434,240 1.12	950,000	YUZHOU GROUP HOLDINGS COMPANY LIMITED 0% 31/12/2049 DEFAULTED USD (ISIN XS2429784809)	55,311 0.04
1,530,000	AZIMUT HOLDING SPA 1.625% 12/12/2024	1,513,230 1.19			
850,000	BFF BANK SPA VAR PERPETUAL	781,575 0.61	<i>Luxemburg</i>	11,434,874	8.97
1,000,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	900,910 0.71	500,000	3R LUX 9.75% 05/02/2031 USD (ISIN USL9R621AA97)	490,977 0.39
457,000	ENEL SPA VAR 24/05/2080	452,672 0.35	700,000	ALTICE FINANCING SA 2.25% REGS 15/01/2025	682,297 0.54
990,000	GUALA CLOSURES SPA 3.25% REGS 15/06/2028	911,641 0.71	1,159,000	ARENA LUXEMBOURG FINANCE S A R L VAR REGS 01/02/2027	1,146,366 0.90
1,000,000	INDUSTRIA MACCHINE AUTOMATICHE IMA SPA 3.75% REGS 15/01/2028	953,560 0.75	2,200,000	AROUNDTOWN FINANCE SARL VAR PERPETUAL EUR (ISIN XS2799493825)	1,280,972 1.01
550,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	537,834 0.42	1,400,000	AROUNDTOWN FINANCE SARL VAR PERPETUAL USD	930,316 0.73
600,000	INTESA SANPAOLO SPA VAR PERPETUAL USD	559,631 0.44	500,000	BK LC LUX FINCO 1 SARL 5.25% REGS 30/04/2029	505,825 0.40
1,000,000	INTESA SANPAOLO VITA S P A VAR PERPETUAL	996,840 0.78	796,000	CONTOURGLOBAL POWER HOLDINGS 2.75% REGS 01/01/2026	770,440 0.60
1,700,000	INTESA SANPAOLO VITA S P A 2.375% 22/12/2030	1,482,111 1.16	1,100,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	550,880 0.43
500,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 23/11/2030	481,200 0.38	500,000	FS LUXEMBOURG SARL 8.875% 12/02/2031	448,188 0.35
1,300,000	NEXI SPA 2.125% 30/04/2029	1,177,722 0.92	250,000	GARFUNKELUX HOLDCO 3 SA VAR REGS 01/05/2026	166,565 0.13
1,000,000	UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998)	992,170 0.78	500,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	334,945 0.26
<i>Japan</i>	2,481,942	1.95	848,465	GOL FINANCE SA VAR 29/01/2025	857,593 0.67
200,000	RAKUTEN GROUP INC 9.75% 15/04/2029	192,961 0.15	900,000	GTC AURORA LUXEMBOURG S A 2.25% 23/06/2026	795,969 0.62
1,000,000	SOFTBANK GROUP CORP 2.875% 06/01/2027	950,660 0.75	250,000	HERENS MIDCO SARL 5.25% REGS 15/05/2029	194,330 0.15
1,500,000	SOFTBANK GROUP CORP 4.00% 06/07/2026	1,338,321 1.05	1,000,000	PETROLIO LUX SARL 6.125% REGS 09/06/2026	913,889 0.72
<i>Jersey Inseln</i>	533,731	0.42	800,000	PLT VII FINANCE SARL 4.625% REGS 05/01/2026	800,272 0.63
700,000	WEST CHINA CEMENT 4.95% 08/07/2026	533,731 0.42	600,000	PUMA INTERNATIONAL FINANCING SA 7.75% 25/04/2029	565,050 0.44
<i>Kaimaninseln</i>	2,348,914	1.84	<i>Mexiko</i>	995,434	0.78
990,576	ABRA GLOBAL FINANCE 11.50% REGS 02/03/2028	906,737 0.72	1,029,000	PETROLEOS MEXICANOS PEMEX 3.625% 24/11/2025	995,434 0.78
1,765,000	CHINA SCE PROPERTY HOLDINGS LTD 0% 02/05/2025 DEFAULTED	78,258 0.06	<i>Nigeria</i>	642,184	0.50
3,000,000	CIFI HOLDINGS LTD 0% 16/07/2025 DEFAULTED	299,006 0.23	700,000	SEPLAT PETROLEUM DEVELOPMENT COMPANY PLC 7.75% REGS 01/04/2026	642,184 0.50
927,000	INTERPIPE HOLDINGS PLC 8.375% REGS 13/05/2026	614,834 0.49	<i>Niederlande</i>	15,845,834	12.42
1,500,000	KAISA GROUP HOLDINGS LIMITED 0% REGS 22/10/2022	47,278 0.04	900,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL EUR (ISIN XS2256949749)	878,283 0.69
1,800,000	KAISA GROUP HOLDINGS LIMITED 0% 15/01/2025 DEFAULTED	55,675 0.04	800,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS2131567138)	780,768 0.61
2,500,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2022	79,345 0.06			
554,750	MODERN LAND CHINA CO LTD 8.00% REGS 30/12/2024	5,114 0.00			
1,107,902	MODERN LAND CHINA CO LTD 9.00% REGS 30/12/2025	9,986 0.01			

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
807,875 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1002121454)	877,885	0.69	500,000 EROSKI S COOP 10.625% 30/04/2029	531,765	0.42
1,000,000 METINVEST BV 5.625% REGS 17/06/2025	909,440	0.71	960,000 FOOD SERVICE PROJ SL 5.50% REGS 21/01/2027	963,600	0.76
1,657,572 NOSTRUM OIL AND GAS FIN BV 14.00% REGS 30/06/2026	335,984	0.26	500,000 GRIFOLS ESCROW ISSUER SA 3.875% REGS 15/10/2028	410,935	0.32
750,000 OI EUROPEAN GROUP BV 2.875% REGS 15/02/2025	743,235	0.58	760,000 GROUPO ANTOLIN IRAUSA SA 3.50% REGS 30/04/2028	586,317	0.46
1,000,000 PPF ARENA 1 BV 3.125% 27/03/2026	982,830	0.77	1,000,000 KAIKO BOND CO TELECOM SAU 5.125% REGS 30/09/2029	972,720	0.76
1,500,000 REPSOL INTERNATIONAL FINANCE BV VAR PERPETUAL EUR (ISIN XS2186001314)	1,477,065	1.16	1,100,000 LORCA TELECOM BOND CO 4.00% REGS 18/09/2027	1,074,689	0.84
1,400,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	1,250,872	0.98	<i>Tschechische Republik</i>	723,687	0.57
800,000 TRIVIMUM PACKAGING FINANCE B V VAR REGS 15/08/2026	801,400	0.63	494,000 CEZ AS 4.25% 11/06/2032	492,369	0.39
1,500,000 UNITED GROUP B V 3.125% REGS 15/02/2026	1,458,720	1.14	250,000 EP INFRASTRUCTURE AS 1.698% 30/07/2026	231,318	0.18
300,000 UNITED GROUP B V 6.75% 15/02/2031	308,304	0.24	<i>Türkei</i>	386,134	0.30
2,500,000 UPC HOLDINGS BV 3.875% REGS 15/06/2029	2,383,750	1.87	480,000 ZORLU YENILENEBILIR 9.00% REGS 01/06/2026	386,134	0.30
1,000,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	966,000	0.76	<i>Ukraine</i>	869,559	0.68
1,200,000 WP/AP TELECOM HOLDINGS 3.75% REGS 15/01/2029	1,134,336	0.89	3,000,000 UKRAINE 0% REGS 01/09/2026	869,559	0.68
600,000 WP/AP TELECOM HOLDINGS 5.50% REGS 15/01/2030	556,962	0.44	<i>Ungarn</i>	1,453,442	1.14
<i>Norwegen</i>	923,704	0.72	878,000 OTP BANK PLC VAR PERPETUAL	854,066	0.67
850,000 VAR ENERGI ASA VAR 15/11/2083	923,704	0.72	600,000 OTP BANK PLC VAR 12/06/2028	599,376	0.47
<i>Österreich</i>	1,129,360	0.89	<i>Vereinigte Staaten von Amerika</i>	11,406,352	8.94
400,000 AMS OSRAM AG 10.50% REGS 30/03/2029	419,360	0.33	800,000 ARDAGH METAL PACKAGING 3.00% REGS 01/09/2029	648,816	0.51
800,000 ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN XS2108494837)	710,000	0.56	2,300,000 AT&T INC VAR PERPETUAL	2,258,002	1.77
<i>Panama</i>	1,567,623	1.23	1,454,000 AVANTOR FUNDING INC 2.625% REGS 01/11/2025	1,425,284	1.12
2,000,000 AES PANAMA GENERATION HLDGS SRL 4.375% REGS 31/05/2030	1,567,623	1.23	2,755,000 BERRY GLOBAL INC 1.00% REGS 15/01/2025	2,706,649	2.12
<i>Papua-Neuguinea</i>	353,724	0.28	900,000 BERRY GLOBAL INC 1.50% REGS 15/01/2027	844,317	0.66
550,000 FRIGORIFICO CONCEPCION SA 7.70% REGS 21/07/2028	353,724	0.28	100,000 COTY INC 4.50% 15/05/2027	100,852	0.08
<i>Portugal</i>	778,912	0.61	750,000 MOZART DEBT MERGER SUB INC 5.25% 144A 01/10/2029	667,978	0.52
800,000 EDP ENERGIAS DE PORTUGAL VAR 20/07/2080	778,912	0.61	250,000 MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 2.50% 24/03/2026	253,058	0.20
<i>Rumänien</i>	562,074	0.44	400,000 OLYMPUS WATER US HOLDING CORPORATION 3.875% REGS 01/10/2028	375,328	0.29
600,000 RCS AND RDS SA 3.25% 05/02/2028	562,074	0.44	400,000 OLYMPUS WATER US HOLDING CORPORATION 5.375% REGS 01/10/2029	362,960	0.28
<i>Schweden</i>	2,245,161	1.76	900,000 ORGANON AND COMPANY 2.875% REGS 30/04/2028	848,268	0.67
1,100,000 VERISURE HOLDING AB 3.25% REGS 15/02/2027	1,058,541	0.83	1,000,000 SILGAN HOLDINGS INC 2.25% 01/06/2028	914,840	0.72
1,200,000 VERISURE HOLDING AB 3.875% REGS 15/07/2026	1,186,620	0.93	Wandelanleihen	669,732	0.53
<i>Schweiz</i>	1,039,160	0.81	<i>Luxemburg</i>	669,732	0.53
1,200,000 JULIUS BAER GROUP LTD VAR PERPETUAL USD (ISIN XS2238020445)	1,039,160	0.81	1,200,000 MITSUBISHI UF J INVESTOR SERVICES AND BANKING S A FRN 15/12/2050 CV	669,732	0.53
<i>Spanien</i>	6,885,066	5.40	Aktien/Anteile aus OGAW/OGA	3,860,517	3.03
1,200,000 ABANCA CORPORACION BANCARIA SA VAR PERPETUAL EUR (ISIN ES0865936019)	1,176,108	0.92	Aktien/Anteile aus Investmentfonds	3,860,517	3.03
1,200,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	1,168,932	0.92	<i>Frankreich</i>	682	0.00
			0.06 AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0007435920)	682	0.00

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
Luxemburg	3,859,835	3.03
3,500 AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND H EUR CAP	3,859,835	3.03
Gesamtwertpapierbestand	120,847,393	94.76

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	2,045,587,742	107.12			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	1,913,648,876	100.22			
Aktien	736,018	0.04			
<i>Allgemeine Industrie</i>	370,497	0.02			
39,708 ASCENT CLASS A	370,497	0.02	4,200,000 BANCO SANTANDER SA 6.938% 07/11/2033	4,284,568	0.22
<i>Chemikalien</i>	3,390	0.00	5,715,000 BANK OF NOVA SCOTIA VAR 04/05/2037	5,812,385	0.25
38 LYONDELLBASELL	3,390	0.00	3,105,000 BARCLAYS PLC VAR 02/11/2033	3,189,364	0.17
<i>Haushaltswaren und Heimwerker</i>	206	0.00	3,800,000 BARCLAYS PLC VAR 09/05/2034	3,638,675	0.19
503,703 DESARROLL.HOMEX S.A.B. DE C.V.	206	0.00	7,980,000 BARCLAYS PLC 5.746% 09/08/2033	7,437,129	0.39
<i>Investmentbanking und Maklerdienste</i>	361,067	0.02	3,345,000 BNP PARIBAS SA VAR 20/05/2030	3,110,327	0.16
13,945 ENDO INC	361,067	0.02	8,044,000 BPCE SA VAR 144A 14/01/2037	6,225,572	0.33
<i>Öl, Gas und Kohle</i>	858	0.00	4,062,000 BPCE SA VAR 144A 19/10/2032	3,105,995	0.16
155 FRONTERA ENERGY CORPORATION	858	0.00	5,025,000 BPCE SA VAR 30/05/2035 USD (ISIN US05571AAY10)	4,676,028	0.24
Anleihen	1,099,866,943	57.60	11,200,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038)	9,373,952	0.49
<i>Allgemeine Industrie</i>	16,057,504	0.84	1,890,000 CAIXABANK SA VAR 15/06/2035 USD (ISIN US12803RAH75)	1,770,789	0.09
650,000 AQUILA RE I LTD VAR 08/06/2026 USD (ISIN US03843AAA07)	611,049	0.03	2,727,000 CITIZENS FINANCIAL GROUP INC VAR 23/01/2030	2,537,847	0.13
500,000 AQUILA RE I LTD VAR 08/06/2026 USD (ISIN US03843AAB89)	474,469	0.02	1,240,000 CITIZENS FINANCIAL GROUP INC VAR 25/04/2035	1,198,360	0.06
2,525,000 CAB SELAS 3.375% 144A 01/02/2028	2,258,688	0.12	990,000,000 DEVELOPMENT BANK OF KAZAKHASTAN JSC 10.95% REGS 06/05/2026	1,855,481	0.10
1,200,000 CRUISE YACHT UPPER HOLDCO LTD 11.875% 05/07/2028	1,133,660	0.06	320,500,000 EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 6.25% 11/04/2028	3,492,091	0.18
2,810,000 FOOD SERVICE PROJ SL 5.50% 144A 21/01/2027	2,820,538	0.15	13,400,000 ING GROEP NV ING BANK NV VAR PERPETUAL USD (ISIN US456837AZ69)	9,738,646	0.51
250,000 MARLON LTD VAR 09/06/2031	233,485	0.01	2,200,000 ING GROEP NV ING BANK NV VAR 19/03/2030	2,045,615	0.11
2,795,000 ROYALTY PHARMA PL 5.40% 02/09/2034	2,540,470	0.13	1,000,000 ING GROUP NV VAR 28/03/2033	863,373	0.05
2,570,000 SEALED AIR CORP 6.50% 15/07/2032	2,389,866	0.13	4,030,000 INTESA SANPAOLO PRIVATE BANKING SPA VAR 144A 20/06/2054	3,941,748	0.21
3,570,000 SHERWOOD FINANCING PLC 6.00% 144A 15/11/2026	3,582,969	0.19	5,310,000 INTESA SANPAOLO SPA 7.80% 28/11/2053	5,487,322	0.29
13,000 SPA HOLDINGS 3 3.625% 144A 04/02/2028	12,310	0.00	11,170,000 KEYCORP VAR 06/03/2035	10,578,748	0.56
<i>Automobilbau und -teile</i>	2,396,676	0.13	3,215,000 LLOYDS BANKING GROUP PLC VAR PERPETUAL USD (ISIN US53944YAV56)	3,073,501	0.16
2,570,000 FORD MOTOR CO 6.10% 19/08/2032	2,396,676	0.13	16,830,000 LLOYDS BANKING GROUP PLC VAR 05/06/2030	15,836,611	0.84
<i>Banken</i>	247,082,812	12.94	4,774,000 LLOYDS BANKING GROUP PLC VAR 11/08/2033	4,260,319	0.22
13,000,000 ABN AMRO BANK NV VAR 144A 13/03/2037	9,986,741	0.52	6,450,000 MITSUBISHI UFJ FINANCIAL GROUP INC VAR 17/04/2035	5,998,335	0.31
5,930,000 AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR 18/09/2034	5,499,643	0.29	6,220,000 NATWEST GROUP PLC VAR PERPETUAL USD (ISIN US639057AQ15)	5,885,713	0.31
190,000 AVOLON HOLDINGS FUNDING LTD 5.75% 01/03/2029	176,326	0.01	4,340,000 NATWEST GROUP PLC VAR 01/06/2034	4,117,159	0.22
8,055,000 AVOLON HOLDINGS FUNDING LTD 5.75% 15/11/2029	7,481,398	0.39	9,950,000 NATWEST MARKETS PLC VAR 17/05/2029	9,320,181	0.49
7,465,000 AVOLON HOLDINGS FUNDING LTD 6.375% 144A 04/05/2028	7,083,444	0.37	7,755,000 NORDEA BANK ABP VAR 144A PERPETUAL	6,061,961	0.32
8,400,000 BANCO BILBAO VIZCAYA ARGENTARIA 5.381% 13/03/2029	7,868,216	0.41	7,180,000 PNC FINANCIAL SERVICES GROUP INC VAR 14/05/2030	6,740,725	0.35
2,465,000 BANCO MERCAN DEL NORTE SA BANORTE VAR 144A PERPETUAL	2,328,128	0.12	4,245,000 PNC FINANCIAL SERVICES GROUP INC VAR 20/10/2034	4,318,473	0.23
5,600,000 BANCO SANTANDER SA VAR 22/11/2032	4,368,287	0.23	2,010,000 STANDARD CHARTERED PLC VAR 11/01/2035	1,903,588	0.10
3,400,000 BANCO SANTANDER SA 6.921% 08/08/2033	3,319,897	0.17	3,660,000 STANDARD CHARTERED PLC 5.688% 14/05/2028	3,416,307	0.18
			5,099,000 STANDARD CHARTERED PLC 6.296% 144A 06/07/2034	4,909,789	0.26
			6,355,000 THE TORONTO DOMINION BANK CANADA VAR 31/07/2084	5,918,585	0.31
			7,644,000 UNICREDIT SPA VAR 144A 02/04/2034	7,295,304	0.38
			11,343,000 UNICREDIT SPA VAR 144A 30/06/2035	9,939,929	0.52
			4,790,000 US BANCORP VAR 23/01/2030	4,482,823	0.23
			2,270,000 YAPI VE KREDIT BANKASI AS VAR PERPETUAL USD (ISIN US984848AS09)	2,127,414	0.11

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Bauwirtschaft und Baustoffe</i>	1,312,127	0.07	<i>Elektrizität</i>	10,166,495	0.53
1,395,000 WILLIAMS SCOTSMAN INC 6.625% 15/06/2029	1,312,127	0.07	4,785,000 ALGONQUIN POWER AND UTILITIES VAR 18/01/2082	4,084,897	0.21
<i>Behörden</i>	238,466,372	12.49	880,000 ALGONQUIN POWER AND UTILITIES 5.365% 15/06/2026	817,400	0.04
2,095,200 ARGENTINA VAR 09/07/2035 USD	821,932	0.04	925,000 ALTA WIND HOLDINGS 7.00% 144A 30/06/2035	304,592	0.02
138,917 ARGENTINA 1.00% 09/07/2029	74,239	0.00	5,422,000 ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC 4.125% 144A 15/06/2028	4,959,606	0.26
4,350,000 CITY OF BUENOS AIRES 7.50% 144A 01/06/2027	3,947,937	0.21	<i>Elektronische und elektrische Geräte</i>	11,460,871	0.60
3,825,000 COLOMBIA 3.125% 15/04/2031	2,821,988	0.15	9,280,000 VISTRA OPERATIONS COMPANY LLC 6.00% 15/04/2034	8,674,581	0.45
1,940,000 DOMINICAN REPUBLIC 7.05% 03/02/2031	1,867,939	0.10	2,795,000 VISTRA OPERATIONS COMPANY LLC 6.95% 144A 15/10/2033	2,786,290	0.15
132,300,000 EASTERN REPUBLIC OF URUGUAY 9.75% 20/07/2033	3,141,837	0.16	<i>Finanzdienstleistungen und Kreditwirtschaft</i>	6,995,757	0.37
4,365,000 EGYPT 7.053% 144A 15/01/2032	3,259,078	0.17	5,372,000 CREDITO REAL SAB DE CV SOFOM ER 0% 144A 21/01/2028 DEFAULTED	483,643	0.03
5,550,000 GHANA 0% REGS 16/06/2049	2,616,203	0.14	500,000 FREEDOM MORTGAGE CORPORATION 12.25% 144A 01/10/2030	502,953	0.03
5,515,000 GHANA 0% 144A 11/02/2035	2,642,620	0.14	1,525,000 ONEMAIN FINANCE CORP 7.875% 15/03/2030	1,469,222	0.08
164,149,000,000 INDONESIA 6.125% 15/05/2028	9,150,116	0.48	765,000 PENNYMAC FINANCIAL SERVICES INC 7.875% 15/12/2029	736,713	0.04
250,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD VAR 24/06/2028	233,223	0.01	4,100,000 SBA TOWER TRUST 3.869% 144A 08/10/2049	3,803,226	0.19
60,000,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0.75% 11/03/2025	54,284,116	2.83	<i>Freizeitartikel</i>	12,224,025	0.64
750,000,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 12.50% 21/02/2025	1,461,150	0.08	3,600,000 RESORTS WORLD LAS VEGAS LLC 4.625% 144A 06/04/2031	2,912,246	0.15
250,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 13.50% 28/04/2028	230,050	0.01	11,100,000 RESORTS WORLD LAS VEGAS LLC 4.625% 144A 16/04/2029	9,311,779	0.49
25,000,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 2.50% 29/07/2025	22,698,857	1.19	<i>Gas-, Wasser- und Mehrfachversorgungsunternehmen</i>	8,061,997	0.42
8,000,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 3.125% 15/06/2027	7,165,029	0.38	8,570,000 KEYSpan GAS EAST CORPORATION 5.994% 144A 06/03/2033	8,061,997	0.42
272,800,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 6.50% 17/04/2030	2,976,850	0.16	<i>Geschäfte für Körperpflegeprodukte, Drogerien und Lebensmittelgeschäfte</i>	5,844,192	0.31
378,000,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 6.85% 24/04/2028	4,207,545	0.22	1,675,000 3R LUX 9.75% 05/02/2031 USD (ISIN US88563PAA66)	1,644,774	0.09
2,530,000 IVORY COAST 5.875% 144A 17/10/2031	2,286,057	0.12	1,520,000 ONE HOTELS GMBH 7.75% 02/04/2031 EUR (ISIN XS2811764476)	1,587,868	0.08
1,700,000 IVORY COAST 6.125% 144A 15/06/2033	1,409,029	0.07	2,790,000 SOTERA HEALTH LLC 7.375% 01/06/2031	2,611,550	0.14
4,100,000 KINGDOM OF SAUDI ARABIA 5.75% 16/01/2054	3,712,513	0.19	<i>Gesundheitsdienstleister</i>	8,800,878	0.46
3,845,000 REPUBLIC OF ANGOLA 8.75% 144A 14/04/2032	3,177,170	0.17	4,830,800 AUNA SA 10.00% 15/12/2029 USD (ISIN US05151AAA16)	4,632,926	0.24
7,280,000 REPUBLIC OF COTE D'IVOIRE 4.875% 144A 30/01/2032	6,116,001	0.32	1,695,000 HEALTH CARE SERVICE CORP 5.20% 15/06/2029	1,576,512	0.08
4,605,000 REPUBLIC OF SERBIA 2.05% 144A 23/09/2036	3,273,142	0.17	2,810,000 HEALTH CARE SERVICE CORP 5.45% 15/06/2034	2,591,440	0.14
7,620,000 REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032	6,611,679	0.35	<i>Haushaltswaren und Heimwerker</i>	3,028,159	0.16
3,940,000 ROMANIA 5.25% 30/05/2032 EUR (ISIN XS2829703680)	3,840,830	0.20	3,135,000 ARCELIC A S 3.00% 27/05/2026	3,028,159	0.16
2,815,000 ROMANIA 5.625% 30/05/2037 EUR (ISIN XS2829811731)	2,718,333	0.14	<i>Hypotheken-Immobilienfonds</i>	618,135	0.03
10,865,000 UAE INTL GOVT OBND 4.857% 02/07/2034	10,098,494	0.53	655,000 STARWOOD PROPERTY TRUST INC 7.25% 01/04/2029	618,135	0.03
7,559,000 UKRAINE 0% 144A 25/09/2034	2,041,900	0.11	<i>Immobilienbezogene Dienstleistungen und Investitionen</i>	6,661,762	0.35
3,590,000 UKRAINE 0% 144A 27/01/2032	948,299	0.05	850,000 GATEWAY REAL ESTATE II LTD VAR 27/04/2026	821,409	0.04
61,441,000 UNITED STATES OF AMERICA 2.25% 15/02/2052	36,667,358	1.92			
39,323,300 USA T-BONDS 3.00% 15/02/2048	28,013,952	1.47			
52,780,000,000 UZBEKISTAN 14.00% 144A 19/07/2024	3,950,906	0.21			
<i>Edelmetalle und Bergbau</i>	14,331,910	0.75			
8,263,000 COEUR MINING INC 5.125% 144A 15/02/2029	7,253,862	0.38			
8,028,000 IAMGOLD CORP 5.75% 144A 15/10/2028	7,078,048	0.37			
<i>Einzelhändler</i>	1,650,120	0.09			
1,710,000 COUGAR JV SUBSIDIARY LLC 8.00% 15/05/2032	1,650,120	0.09			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW		
Nennwert			Nennwert				
	EUR			EUR			
250,000	GATEWAY REAL ESTATE LTD VAR 08/01/2025	195,941	0.01	13,265,000	AKER BP ASA 3.10% 144A 15/07/2031	10,550,364	0.56
250,000	GATEWAY REAL ESTATE LTD VAR 08/07/2031	228,172	0.01	1,000,000	ALAMO RE LTD VAR 07/06/2026	930,837	0.05
500,000	GATEWAY REAL ESTATE LTD VAR 24/02/2026	476,394	0.02	500,000	ALAMO RE LTD VAR 07/06/2027 USD (ISIN US011395AN03)	458,386	0.02
250,000	GATEWAY REAL ESTATE LTD 0% 23/12/2028	218,066	0.01				
2,575,000	KENNEDY WILSON INC 4.75% 01/02/2030	1,995,971	0.11	250,000	ALAMO RE LTD VAR 07/06/2027 USD (ISIN US011395AP50)	229,974	0.01
1,750,000	LONG POINT REAL ESTATE IV LTD VAR 01/06/2026	1,631,741	0.10				
				635,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 7.875% 15/02/2031	594,900	0.03
250,000	PURPLE REAL ESTATE LIMITED VAR 06/06/2031	232,138	0.01	1,375,000	ALLWYN ENTERTAINMENT FINANCING UK PLC 7.25% 144A 30/04/2030	1,456,139	0.08
650,000	PURPLE REAL ESTATE LIMITED VAR 24/04/2026	619,797	0.03				
250,000	VERAISON REAL ESTATE LIMITED VAR 09/03/2026	242,133	0.01	590,000	ALLWYN ENTERTAINMENT FINANCING UK PLC 7.875% 144A 30/04/2029	567,991	0.03
	Immobilienbezogene Anlagefonds	6,945,481	0.36	225,449	ALTURAS RE LTD 0% 30/09/2024	-	0.00
11,412,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.50% 15/03/2031	6,945,481	0.36	2,323,938	ALTURAS RE LTD 0% 31/12/2027	170,867	0.01
	Industrielle Serviceleistungen	19,227,618	1.01	5,930,000	AMAGGI LUXEMBOURG INTERNATIONAL 5.25% 144A 28/01/2028	5,249,108	0.27
6,515,000	BLOCK INC 6.50% 15/05/2032	6,167,290	0.32	1,070,000	AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030	796,409	0.04
6,750,000	CAPITAL ONE FINANCIAL CORP VAR 08/06/2034	6,471,497	0.35	1,868,000	AMERITEX HOLDCO INTER LLC 10.25% 15/10/2028	1,837,010	0.10
4,810,000	CAPITAL ONE FINANCIAL CORP VAR 29/07/2032	3,511,760	0.18	3,640,000	ANGLO AMERICAN CAPITAL PLC 6.00% 05/04/2054	3,362,963	0.18
3,012,000	GARDA WORLD SECURITY CORP 6.00% 144A 01/06/2029	2,567,458	0.13	2,725,000	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030	2,226,046	0.12
540,000	THE BRINKS CO 6.50% 15/06/2029	509,613	0.03	3,000,000	ANGLOGOLD ASHANTI HOLDINGS PLC 6.50% 15/04/2040	2,814,864	0.15
	Industriemetalle und Bergbau	21,215,943	1.11	1,000,000	AQUILA RE I LIMITED VAR 07/06/2031	923,326	0.05
4,250,000	ASIA ALUMINUM HOLDINGS LTD 0% 144A 23/12/2049 DEFAULTED	4	0.00	3,445,000	ASG FINANCE DAC 9.75% 15/05/2029 USD (ISIN US00217AAB26)	3,213,180	0.17
7,555,000	FIRST QUANTUM MINERALS LTD 8.625% 144A 01/06/2031	7,042,381	0.38	1,400,000	ATLAS CAPITAL DAC VAR 05/06/2029	1,275,153	0.07
1,440,000	FIRST QUANTUM MINERALS LTD 9.375% 01/03/2029 USD (ISIN US335934AV79)	1,406,464	0.07	500,000	ATLAS CAPITAL DAC VAR 10/06/2030	489,223	0.03
2,185,000	METINVEST BV 7.65% 144A 01/10/2027	1,421,356	0.07	1,495,000	ATLAS LUXCO 4 3.625% 144A 01/06/2028	1,365,040	0.07
6,825,000	RAIN CARBON INC 12.25% 144A 01/09/2029	6,869,131	0.36	6,490,000	BANQUE OUEST AFRICAINE D 4.70% 144A 22/10/2031	5,286,648	0.28
5,225,000	TMS INTERNATIONAL CORP 6.25% 144A 15/04/2029	4,476,607	0.23	250,000	BONANZA RE LTD VAR 08/01/2026	235,217	0.01
	Industrietechnik	4,286,180	0.22	250,000	BONANZA RE LTD VAR 16/03/2025	223,151	0.01
3,200,000	ASHTREAD CAPITAL INC 5.50% 144A 11/08/2032	2,920,353	0.15	1,250,000	BONANZA RE LTD VAR 23/12/2024	1,127,741	0.06
1,460,000	ASHTREAD CAPITAL INC 5.95% 144A 15/10/2033	1,365,827	0.07	500,000	CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAF21)	3,534	0.00
	Industrietransport	10,107,094	0.53	2,913,000	CHAMPIONS FINANCING INC 8.75% 15/02/2029	2,789,196	0.15
1,525,000	PENSKE TRUCK LEASING CO LP 5.35% 12/01/2027	1,421,484	0.07	1,645,000	CIDRON AIDA FINCO SARL 5.00% 144A 01/04/2028	1,518,861	0.08
2,895,000	PENSKE TRUCK LEASING CO LP 6.05% 144A 01/08/2028	2,768,449	0.14	8,055,000	CNH INDUSTRIAL CAPITAL LLC 5.50% 12/01/2029	7,597,366	0.41
770,000	TRANSOCEAN INC 8.25% 15/05/2029	721,009	0.04	250,000	COMMONWEALTH RE MIDCO LIMITED VAR 08/07/2025	232,791	0.01
770,000	TRANSOCEAN INC 8.50% 15/05/2031	719,356	0.04	750,000	CPAE LOOKOUT REAL ESTATE LTD VAR 28/04/2026	703,534	0.04
765,000	VELOCITY VEHICLE GROUP LLC 8.00% 01/06/2029	734,421	0.04	7,750,000	CSC HOLDINGS LLC 4.50% 144A 15/11/2031	4,674,731	0.24
5,110,000	VISTAJET MALTA FINANCE PLC 6.375% 144A 01/02/2030	3,742,375	0.20	1,475,637	DIGICEL HOLDINGS BERMUDA LTD 0% REGS 31/12/2026	34,421	0.00
	Investmentbanking und Maklerdienste	249,804,332	13.08	750,000	EASTON RE PTE LTD VAR 09/01/2027	678,586	0.04
500,000	2001 CAT RE LTD VAR 08/01/2027	466,270	0.02	880,000	EDEN RE II LTD VAR 20/03/2026	170,926	0.01
7,707,797	ABRA GLOBAL FINANCE 11.50% 144A 02/03/2028	7,055,430	0.37	2,900,000	EDEN RE II LTD 0% 17/03/2028	2,705,855	0.14
11,840,000	AERCAP IRELAND CAPITAL DAC 3.30% 30/01/2032	9,499,950	0.51	30,000	EDEN RE II LTD 0% 19/03/2027	219,072	0.01
				1,890,000	EDEN RE II LTD 0% 21/03/2025 USD (ISIN US27955HAB69)	94,533	0.00
				770,000	ENDO FINANCE HOLDINGS INC 8.50% 15/04/2031	743,884	0.04
				4,605,000	ENERGIZER GAMMA ACQUISITION BV 3.50% 144A 30/06/2029	4,236,140	0.22

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
2,200,000	FARMER'S EXCHANGE CAPITAL III VAR 144A 15/10/2054	1,725,802 0.09	475,000	MEDLINE BORROWER LIMITED PARTNERSHIP 6.25% 01/04/2029	448,483 0.02
2,650,000	FIBER BIDCO SPA 6.125% 15/06/2031	2,625,726 0.14	3,355,000	MELCO RESORTS FINANCE LTD 7.625% 17/04/2032 USD (ISIN US58547DAH26)	3,114,554 0.16
750,000	FLOODSMART RE LTD VAR 11/03/2026	688,523 0.04	500,000	MERNA REINSURANCE II LTD VAR 07/07/2031	463,308 0.02
750,000	FLOODSMART RE LTD VAR 12/03/2027	694,104 0.04	500,000	MERNA REINSURANCE II LTD VAR 07/07/2032 USD (ISIN US59013MAK80)	461,488 0.02
5,700,000	FORD MOTOR CREDIT CO LLC 3.625% 17/06/2031	4,587,071 0.24	1,000,000	MERNA REINSURANCE II LTD VAR 07/07/2032 USD (ISIN US59013MAM47)	925,122 0.05
2,380,000	FORD MOTOR CREDIT CO LLC 7.35% 06/03/2030	2,350,976 0.12	1,500,000	MITER BRANDS MIWOD BORR 6.75% 01/04/2032	1,409,517 0.07
590,000	FORTRESS INTERMEDIATE 3 INCORPORATION 7.50% 01/06/2031	565,090 0.03	4,940,000	MORGAN STANLEY VAR 07/02/2039	4,567,524 0.24
3,335,000	FOUNDRY HOLDCO LLC 5.875% 25/01/2034	3,091,133 0.16	1,310,000	MORGAN STANLEY VAR 19/01/2038	1,216,531 0.06
1,190,000	FOUNDRY HOLDCO LLC 6.15% 25/01/2032	1,133,206 0.06	6,685,000	MORGAN STANLEY VAR 20/04/2037	5,978,982 0.31
1,770,000	FOUNDRY HOLDCO LLC 6.25% 25/01/2035	1,690,497 0.09	1,250,000	MYSTIC RE IV LTD VAR 08/01/2026	1,184,745 0.06
1,190,000	FOUNDRY HOLDCO LLC 6.40% 25/01/2038	1,146,519 0.06	1,150,000	MYSTIC RE IV LTD VAR 08/01/2027	1,068,961 0.06
250,000	FOUR LAKES RE LTD VAR 07/01/2025	228,505 0.01	4,640,000	NOMURA HOLDINGS INC 5.783% 03/07/2034	4,313,955 0.23
1,000,000	FOUR LAKES RE LTD VAR 07/01/2027 USD (ISIN US35087TAE82)	922,137 0.05	500,000	NORTHSHORE RE II LTD VAR 08/07/2025	465,325 0.02
1,150,000	FREEDOM MORTGAGE CORPORATION 6.625% 144A 15/01/2027	1,037,452 0.05	250,000	PHOENICIAN RE LTD VAR 14/12/2024	231,782 0.01
3,010,000	FREEDOM MORTGAGE HOLDING LLC 9.125% 15/05/2031	2,738,419 0.14	2,000,000	QUEEN STREET 2023 RE DAC VAR 08/12/2025	1,857,289 0.10
2,950,000	FREEDOM MORTGAGE HOLDING LLC 9.25% 01/02/2029	2,754,765 0.14	750,000	RESIDENTIAL REINS 2022 LIMITED VAR 06/12/2029	689,731 0.04
1,100,000	GALILEO RE LTD VAR 07/01/2032	1,016,403 0.05	1,250,000	SANDERS RE II LTD VAR 07/04/2025	1,147,422 0.06
300,000	GALILEO RE LTD VAR 08/01/2030	277,999 0.01	750,000	SANDERS RE III LTD VAR 05/06/2026	710,637 0.04
8,965,000	GENERAL MOTORS FINANCIAL CO INC 6.10% 07/01/2034	8,462,860 0.45	250,000	SANDERS RE III LTD VAR 07/04/2027	232,529 0.01
10,985,000	GENERAL MOTORS FINANCIAL CO INC 6.40% 09/01/2033	10,643,177 0.57	900,000	SANDERS RE III LTD VAR 07/04/2028	829,083 0.04
2,001,627	GOL FINANCE SA VAR 29/01/2025	2,023,161 0.11	500,000	SANDERS RE III LTD VAR 08/04/2030	471,530 0.02
250,000	HERBIE RE LTD VAR 08/01/2030	220,481 0.01	500,000	SANDERS RE III LTD VAR 09/04/2029	449,603 0.02
417,000	HIGHWOODS REALTY LTD PARTNERSHIP 2.60% 01/02/2031	311,247 0.02	26,483	SECTOR RE V LTD 0% 01/03/2027	114,302 0.01
398,000	HIGHWOODS REALTY LTD PARTNERSHIP 3.05% 15/02/2030	315,318 0.02	8,881	SECTOR RE V LTD 0% 01/12/2027	248,848 0.01
5,035,000	HILCORP ENERGY CO 6.875% 15/05/2034	4,650,334 0.24	3,750,000	SECTOR RE V LTD 0% 01/12/2028	4,033,667 0.21
2,425,000	HILTON GRAND ACA LLC IN 5.00% 144A 01/06/2029	2,112,131 0.11	2,190,000	SHERWOOD FINANCING PLC 4.50% 144A 15/11/2026	1,914,848 0.10
2,170,000	HILTON GRAND ACA LLC IN 6.625% 15/01/2032	2,035,234 0.11	1,670,000	SIMPAR EUROPE 5.20% 144A 26/01/2031	1,289,285 0.07
4,120,000	HIRDROVIAS INTERNATIONAL FINANCE SARL 4.95% 144A 08/02/2031	3,231,033 0.17	3,335,000	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82)	- 0.00
1,870,000	ILIAD HOLDING 6.875% 15/04/2031 EUR (ISIN XS2810807334)	1,901,098 0.10	3,410,000	SUNTORY HOLDINGS LTD 5.124% 11/06/2029	3,192,053 0.17
1,000,000	ILIAD HOLDING 8.50% 15/04/2031	946,611 0.05	1,000,000	SUSSEX CAP UK PPC LTD VAR 08/01/2025	895,381 0.05
1,000,000	INTEGRITY RE LTD VAR 06/06/2025	928,925 0.05	7,340,000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030	7,111,726 0.37
5,130,000	JEFFERIES FINANCIAL GROUP INC 6.20% 14/04/2034	4,853,241 0.25	2,534,000	THE BANK OF NEW YORK MELLON VAR 14/03/2030	2,351,377 0.12
750,000	KENDALL RE LTD VAR 30/04/2027	700,840 0.04	500,000	TORREY PINES RE LTD VAR 07/06/2032 USD (ISIN US89141WAH51)	468,649 0.02
500,000	KILIMANJARO II RE LTD VAR 08/01/2031	466,527 0.02	250,000	TORREY PINES RE LTD VAR 07/06/2032 USD (ISIN US89141WAJ18)	234,068 0.01
750,000	KILIMANJARO II RE LTD VAR 30/06/2028	699,790 0.04	3,325,000	UBS GROUP INC VAR PERPETUAL USD (ISIN US902613BE74)	3,475,653 0.18
500,000	KILIMANJARO III RE LTD VAR 25/06/2025	462,701 0.02	2,034,000	UNITED GROUP B V 5.25% 144A 01/02/2030	1,999,503 0.10
7,000,000	MACQUARIE GROUP LTD VAR 144A 14/01/2033	5,408,827 0.28	1,340,000	UNITI GROUP LP 10.50% 144A 15/02/2028	1,230,199 0.06
250,000	MATTERHORN RE LTD VAR 08/01/2027	208,951 0.01	625,000	UNITI GROUP LP 10.50% 15/02/2028	568,708 0.03
250,000	MATTERHORN RE LTD VAR 08/12/2025	205,324 0.01	2,580,000	UNITI GROUP LP 6.50% 144A 15/02/2029	1,536,951 0.08
1,000,000	MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AP49)	893,100 0.05	650,000	URSA RE LTD VAR 06/12/2025	613,944 0.03
500,000	MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AQ22)	447,306 0.02	4,000,000	US ACUTE CARE SOLUTIONS LLC 9.75% 15/05/2029	3,683,583 0.19
500,000	MAYFLOWER RE LTD VAR 08/07/2031	466,527 0.02	1,930,000	USA COMPRESSION PARTNERS LP 7.125% 15/03/2029	1,816,946 0.10

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert		Marktwert	% des NIW	Anzahl Nennwert		Marktwert	% des NIW
	EUR				EUR		
2,540,000	VERISURE HOLDING AB 5.50% 15/05/2030 EUR (ISIN XS2816754274)	2,585,085	0.14	3,590,000	VENTURE GLOBAL LNG INC 8.375% 144A 01/06/2031	3,475,609	0.18
1,050,000	VITALITY RE VIII LTED VAR 06/01/2026	974,391	0.05	1,075,000	VENTURE GLOBAL LNG INC 9.50% 01/02/2029	1,099,163	0.06
2,685,000	VZ SECURED FINANCING BV 5.00% 144A 15/01/2032	2,141,010	0.11	2,970,000	VERMILION ENERGY INC 6.875% 144A 01/05/2030	2,727,800	0.14
3,360,000	WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	2,957,835	0.15	5,750,000	YPF SOCIEDAD ANONIMA 6.95% 144A 21/07/2027	4,859,132	0.25
1,500,000	ZF NORTH AMERICA CAPITAL INC 7.125% 144A 14/04/2030	1,449,531	0.08		<i>Pharmazeutik und Biotechnologie</i>	2,063,772	0.11
	<i>Lebensversicherung</i>	21,080,085	1.10	2,714,000	PAR PHARMACEUTICAL COS INC 0% 01/04/2027	-	0.00
6,640,000	CNO FINANCIAL GROUP INC 6.45% 15/06/2034	6,195,537	0.32	2,230,000	ROYALTY PHARMA PLC 5.15% 02/09/2029	2,063,772	0.11
13,855,000	FARMERS INSURANCE EXCHANGE VAR 144A 01/11/2057	9,658,618	0.50		<i>Reisen und Freizeit</i>	20,865,880	1.09
2,250,000	HIGH POINT FRN 06/01/2027	2,056,543	0.11	3,920,000	CARNIVAL CORPORATION 5.75% 15/01/2030 EUR (ISIN XS2809222859)	4,054,534	0.21
350,000	LOCKE TAVERN RE LTD VAR 09/04/2026	327,516	0.02	1,105,000	CHOICE HOTELS INTERNATIONAL INC 5.85% 01/08/2034	1,016,115	0.05
2,750,000	VITALITY RE XI LTD VAR 05/01/2027	2,609,774	0.14	8,740,000	DARDEN RESTAURANTS 6.30% 10/10/2033	8,435,171	0.45
250,000	VITALITY RE XII LTD VAR 07/01/2025	232,097	0.01	7,225,000	GRUPO AEROMEXICO SAB DE CV 8.50% 144A 17/03/2027	6,748,457	0.35
	<i>Luft- und Raumfahrt und Verteidigung</i>	16,010,766	0.84	650,000	LAS VEGAS SANDS CORP 6.00% 15/08/2029	611,603	0.03
2,960,000	BOEING CO 6.858% 01/05/2054	2,833,508	0.15		<i>Sachversicherungen</i>	18,584,275	0.97
2,160,000	BOEING CO 7.008% 01/05/2064	2,065,962	0.11	400,000	AXA SA VAR 17/01/2047	365,932	0.02
12,357,351	GLOBAL AIRCRAFTS LEASING CO LTD 6.50% 144A 15/09/2024	11,111,296	0.58	750,000	BLUE RIDGE RE LIMITED VAR 08/01/2027	689,661	0.04
	<i>Medien</i>	2,200,985	0.12	500,000	BLUE RIDGE RE LIMITED VAR 08/01/2031	460,707	0.02
2,345,000	GRAY TELEVISION INC 10.50% 15/07/2029	2,200,985	0.12	250,000	FIRST COAST RE LTD VAR 07/04/2026	231,578	0.01
	<i>Öl, Gas und Kohle</i>	80,245,353	4.20	10,530,000	LIBERTY MUTUAL INSURANCE COMPANY 7.697% 144A 15/10/2097	11,076,273	0.58
405,000	AKER BP ASA 6.00% 144A 13/06/2033	381,926	0.02	800,000	LIGHTNING RE LIMITED VAR 31/03/2026	745,622	0.04
1,540,000	CITGO PETROLEUM 8.375% 144A 15/01/2029	1,482,122	0.08	750,000	MONA LISA RE LTD VAR 08/01/2026	718,404	0.04
4,332,000	ENBRIDGE INC VAR 15/01/2084	4,368,944	0.23	250,000	MONA LISA RE LTD VAR 25/06/2027	233,263	0.01
3,480,000	ENBRIDGE INC VAR 15/03/2055	3,256,475	0.17	1,500,000	RESIDENTIAL RE 2023 LIMITED VAR 06/12/2030 USD (ISIN US76090WAB63)	1,359,307	0.07
3,480,000	ENBRIDGE INC VAR 27/06/2054	3,267,807	0.17	500,000	RESIDENTIAL RE 2023 LIMITED VAR 06/12/2030 USD (ISIN US76090WAC47)	457,604	0.02
3,030,000	ENBRIDGE INC 5.625% 05/04/2034	2,823,703	0.15	1,250,000	RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAB89)	1,113,453	0.06
3,185,000	ENERFLEX LTD 9.00% 144A 15/10/2027	3,019,383	0.16	1,000,000	RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAC62)	893,889	0.05
3,550,000	ENERGEAN ISRAEL FINANCE LTD 5.875% 30/03/2031	2,802,438	0.15	250,000	VITALITY RE XIV LIMITED VAR 05/01/2027	238,582	0.01
2,500,000	ENERGEAN REGISTERED 6.50% 144A 30/04/2027	2,298,344	0.12		<i>Technologie-Hardware und Geräte</i>	9,955,630	0.52
11,680,000	ENERGY TRANSFER LP 5.60% 01/09/2034	10,812,623	0.58	1,459,000	BELDEN INC 3.375% 144A 15/07/2027	1,417,054	0.07
11,195,000	ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047	9,068,185	0.47	3,370,000	BELDEN INC 3.375% 144A 15/07/2031	3,093,795	0.16
4,448,000	ENLINK MIDSTREAM PARTNERS LP 5.60% 01/04/2044	3,679,420	0.19	5,600,000	SK HYNIX INC 2.375% 144A 19/01/2031	4,304,227	0.23
4,790,000	HARBOUR ENERGY PLC 5.50% 144A 15/10/2026	4,387,001	0.23	1,223,000	SK HYNIX INC 5.50% 16/01/2029 USD (ISIN US78392BAH06)	1,140,554	0.06
5,066,000	LIGHT SERVICES DE ELECTRICIDADE SA 0% 144A 18/06/2026	2,337,758	0.12		<i>Telekommunikationsdienstleister</i>	20,225,074	1.06
5,935,000	MC BRAZIL DOWNSTREAM TRADING SARL 7.25% 144A 30/06/2031	4,699,494	0.25	455,000	ALTICE FRANCE SA 5.125% 144A 15/01/2029	280,268	0.01
3,705,000	NAKILAT INC 6.267% 144A 31/12/2033	2,161,342	0.11	2,690,000	ALTICE FRANCE SA 5.125% 144A 15/07/2029	1,654,636	0.09
2,810,000	PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032	2,194,120	0.11	7,606,000	ALTICE FRANCE SA 5.50% 144A 15/01/2028	4,864,291	0.26
1,110,000	SEADRILL NEW FINANCE LIMITED 8.375% 144A 01/08/2030	1,083,569	0.06	1,135,000	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP 7.375% 144A 01/03/2031	1,045,947	0.05
3,968,000	TULLOW OIL PLC 10.25% 144A 15/05/2026	3,516,090	0.18	950,000	IHS HOLDING LIMITED 6.25% 144A 29/11/2028	793,258	0.04
460,000	VENTURE GLOBAL LNG INC 8.125% 144A 01/06/2028	442,905	0.02				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
2,013,000	LEVEL 3 FINANCING INC 10.50% 144A 15/05/2030	1,871,268	0.10	4,730,000	CASCADE FUNDING MORTGAGE TRUST 2018 VAR 25/10/2068 USD (ISIN US14727QAD79)	4,791,073	0.25
4,655,000	LORCA TELECOM BONDCO 4.00% 144A 18/09/2027	4,547,888	0.24	2,000,000	CERBERUS LOAN FUNDING VAR 15/10/2031 USD (ISIN US15673EAC75)	1,898,526	0.10
1,475,000	MILLICOM INTERNATIONAL CELLULAR SA 7.375% 02/04/2032	1,373,832	0.07	2,375,000	CG-CCRE COML MTG TR 2014-FL1 FRN 15/06/2031 USD (ISIN US12528MAE93)	2,206,177	0.12
7,130,000	TOTAL PLAY TELECOMUNICATIONS 6.375% 144A 20/09/2028	3,793,686	0.20	3,781,950	CITIGROUP MORTGAGE LOAN TRUST 2018 RP3 VAR 25/03/2061 USD (ISIN US17327DAE13)	2,733,765	0.14
	Telekommunikationsgeräte	1,888,683	0.10	3,250,000	CITIGROUP MORTGAGE LOAN TRUST 2018 RP3 VAR 25/03/2061 USD (ISIN US17327DAF87)	2,308,452	0.12
2,910,000	COMMScope INC 4.75% 144A 01/09/2029	1,888,683	0.10	9,500,000	CITIGROUP MOSTGAGE LOAN TRUST 2018-RP1 VAR 25/09/2064	7,740,412	0.42
	Wandelanleihen	9,963,993	0.52	4,540,000	COLOGIX CANADIAN ISSUER LIMITED PARTNERSHIP 4.94% 25/01/2052	2,893,966	0.15
	Medien	1,333,356	0.07	1,630,000	COMM 2013-CCRE9 MORTGAGE TRUST VAR 10/10/2049	24,041	0.00
1,524,000	IMAX CORP 0.50% 01/04/2026 CV	1,333,356	0.07	3,200,000	COMMERCIAL MORTGAGE TRUST BACKED SECURITIES VAR 10/10/2049	2,469,962	0.13
	Pharmazeutik und Biotechnologie	-	0.00	3,310,000	CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST VAR 01/11/2048 USD (ISIN US12635RBE71)	2,824,361	0.15
6,130,000	TRICIDA INC 0% 15/05/2027 CV USD (ISIN US896CPTAN00)	-	0.00	5,317,000	CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST VAR 15/04/2050	4,606,409	0.24
6,130,000	TRICIDA INC 0% 15/05/2027 CV USD (ISIN US896LIQAM69)	-	0.00	3,503,000	CSMC TRUST 2015 WIN1 VAR 25/07/2043	380,850	0.02
	Reisen und Freizeit	7,332,751	0.38	2,120,000	FANNIE MAE FRN 25/02/2040	2,103,876	0.11
9,493,000	DAIMOND EAGLE ACQUISITION CORP 0% 15/03/2028 CV	7,332,751	0.38	6,850,000	FANNIE MAE FRN 25/11/2039	1,003,337	0.05
	Software- und Computerdienstleistungen	1,297,886	0.07	10,521,000	FANNIE MAE VAR 25/06/2048	125,642	0.01
1,555,000	BENTLEY SYSTEMS INC 0.375% 01/07/2027 CV	1,297,886	0.07	10,565,000	FANNIE MAE VAR 25/07/2049	102,648	0.01
	Durch Immobilien und Anlagen gesicherte Wertpapiere	803,081,922	42.06	26,514,600	FANNIE MAE VAR 25/08/2041	99,089	0.01
	Finanzdienstleistungen und Kreditwirtschaft	798,246,274	41.80	7,000,000	FANNIE MAE VAR 25/08/2049 USD (ISIN US3136B5SU01)	113,891	0.01
2,000,000	522 FUNDING CLO 2018 2A LTD FRN 20/04/2031	1,843,787	0.10	6,975,000	FANNIE MAE VAR 25/08/2049 USD (ISIN US3136B5TL92)	120,308	0.01
4,150,000	522 FUNDING CLO 2018 2A LTD VAR 23/04/2034	3,902,740	0.20	9,980,000	FANNIE MAE VAR 25/12/2041 USD (ISIN US20754BAF85)	9,815,299	0.52
1,900,000	522 FUNDING CLO 2018 2A LTD VAR 23/10/2034	1,696,894	0.09	21,502,000	FANNIE MAE 1.50% 01/03/2042	15,688,471	0.83
3,500,000	ABPCI DIRECT LENDING FUND CO LLC VAR 20/01/2032 USD (ISIN US00084AQ48)	3,268,933	0.17	118,000	FANNIE MAE 2.00% 01/01/2051	69,646	0.00
1,600,000	ACCELERATED PROCESSORS INC 4.51% 02/12/2033	272,477	0.01	63,000	FANNIE MAE 2.00% 01/02/2042 USD (ISIN US3140MFKW28)	44,414	0.00
2,000,000	ACCELERATED PROCESSORS INC 6.65% 02/12/2033	341,199	0.02	178,000	FANNIE MAE 2.00% 01/02/2042 USD (ISIN US3140M2NG30)	120,352	0.01
1,690,000	AGATE BAY MORTGAGE TRUST 2015 7 VAR 25/09/2045	1,141,757	0.06	3,100,000	FANNIE MAE 2.00% 01/03/2052 USD (ISIN US3140MHSS99)	1,980,061	0.10
3,000,000	AGL CLO 1 LTD VAR 20/10/2034	2,817,243	0.15	208,000	FANNIE MAE 2.00% 01/03/2052 USD (ISIN US3140MHSU46)	131,305	0.01
1,000,000	AGL CLO 1 LTD VAR 21/01/2035	938,268	0.05	2,500,000	FANNIE MAE 2.00% 01/03/2052 USD (ISIN US3140QNLW07)	1,686,468	0.09
1,500,000	AGL CLO 17 LIMITED VAR 21/01/2035	1,416,439	0.07	1,039,000	FANNIE MAE 2.00% 01/03/2052 USD (ISIN US3140XPVQ93)	763,770	0.04
2,000,000	AIMCO CLO LTD VAR 17/01/2032	1,873,928	0.10	42,200,000	FANNIE MAE 2.00% 01/07/2050*	30,895,443	1.63
5,800,000	ARBOR REALTY COLLATERALIZED LOAN VAR 15/01/2037	5,264,988	0.28	243,000	FANNIE MAE 2.00% 01/11/2050	126,335	0.01
2,500,000	AREIT 2021-CRE5 LIMITED VAR 17/12/2024	2,193,416	0.11	2,146,000	FANNIE MAE 2.00% 01/11/2051 USD (ISIN US3140M7PV75)	1,313,147	0.07
4,500,000	BARCLAYS COMMERCIAL MORTGAGE SECURITIES VAR 15/12/2051	3,717,159	0.19	1,871,000	FANNIE MAE 2.00% 01/11/2051 USD (ISIN US3140QMLV41)	1,168,480	0.06
4,000,000	BATTALION CLO X LTD FRN 15/07/2031	3,316,322	0.17	3,633,000	FANNIE MAE 2.00% 01/12/2041	2,331,874	0.12
50,000,000	BAYVIEW COMMERCIAL ASSET TRUST 2007-2 VAR 25/07/2037	4	0.00	140,000	FANNIE MAE 2.00% 01/12/2050	76,658	0.00
2,000,000	BDS 2018 FL2 A FRN 16/02/2037	1,452,828	0.08	6,811,000	FANNIE MAE 2.00% 02/01/2042	4,417,879	0.23
2,350,000	BSPT 2018-FL4 ISSUER LTD / LLC VAR 15/02/2037	2,153,940	0.11	1,000,000	FANNIE MAE 2.00% 25/05/2028*	821,082	0.04
600,000	B2R MORTGAGE TRUST VAR 15/05/2048	293,787	0.02				

*Wertpapiere der Kategorie „To Be Announced“ (TBAs), siehe Anmerkung 2.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert	EUR		Nennwert	EUR	
9,589,000 FANNIE MAE 2.50% 01/01/2052 USD (ISIN US3140XNNS93)	7,188,941	0.39	3,784,000 FANNIE MAE 4.00% 01/04/2044	3,171,017	0.17
765,000 FANNIE MAE 2.50% 01/02/2052	571,140	0.03	42,000 FANNIE MAE 4.00% 01/05/2051	7,929	0.00
4,172,000 FANNIE MAE 2.50% 01/03/2047	3,058,899	0.16	131,127 FANNIE MAE 4.00% 01/06/2045	15,809	0.00
1,873,000 FANNIE MAE 2.50% 01/04/2042	1,468,902	0.08	221,834 FANNIE MAE 4.00% 01/07/2045	89,606	0.00
6,400,000 FANNIE MAE 2.50% 01/04/2052 USD (ISIN US3140MJ6G58)	4,463,084	0.23	1,493,000 FANNIE MAE 4.00% 01/07/2051	1,239,710	0.06
200,000 FANNIE MAE 2.50% 01/04/2052 USD (ISIN US3140XGXS33)	129,014	0.01	51,000 FANNIE MAE 4.00% 01/08/2051	24,427	0.00
2,481,000 FANNIE MAE 2.50% 01/04/2052 USD (ISIN US3140XM4Y91)	1,847,795	0.10	462,000 FANNIE MAE 4.00% 01/09/2051	384,930	0.02
1,490,000 FANNIE MAE 2.50% 01/05/2046	962,335	0.05	14,600,000 FANNIE MAE 4.00% 01/10/2040	1,801,121	0.09
14,000,000 FANNIE MAE 2.50% 01/05/2051 USD (ISIN US3140QKNV66)	8,286,150	0.44	6,493,748 FANNIE MAE 4.00% 01/11/2043	1,504,836	0.08
337,000 FANNIE MAE 2.50% 01/05/2051 USD (ISIN US3140XNNP54)	253,663	0.01	13,354,329 FANNIE MAE 4.00% 01/12/2040 USD (ISIN US3138A4QJ72)	1,086,771	0.06
1,748,000 FANNIE MAE 2.50% 01/06/2046	1,017,749	0.05	5,360,000 FANNIE MAE 4.00% 01/12/2040 USD (ISIN US31419AVT14)	633,098	0.03
200,000 FANNIE MAE 2.50% 01/09/2050	92,070	0.00	3,075,846 FANNIE MAE 4.00% 01/12/2042	222,258	0.01
100,000 FANNIE MAE 2.50% 01/10/2050	46,779	0.00	477,704 FANNIE MAE 4.00% 01/12/2044	21,828	0.00
4,103,000 FANNIE MAE 2.50% 01/11/2051 USD (ISIN US3140XNNQ38)	3,091,103	0.16	2,410,000 FANNIE MAE 4.00% 25/11/2050	203,782	0.01
280,000 FANNIE MAE 2.50% 01/12/2050	158,489	0.01	1,000,000 FANNIE MAE 4.00% 31/07/2047*	855,333	0.04
1,000,000 FANNIE MAE 2.50% 25/06/2027*	843,971	0.04	867,000 FANNIE MAE 4.50% 01/01/2044	734,768	0.04
49,800,000 FANNIE MAE 2.50% 25/06/2043*	38,062,621	2.00	2,273,000 FANNIE MAE 4.50% 01/02/2047	1,911,812	0.10
170,000 FANNIE MAE 3.00% 01/01/2027	4,165	0.00	343,000 FANNIE MAE 4.50% 01/03/2047	291,867	0.02
6,133,000 FANNIE MAE 3.00% 01/01/2052	4,031,088	0.21	3,900,000 FANNIE MAE 4.50% 01/09/2043	1,067,732	0.06
4,200,000 FANNIE MAE 3.00% 01/02/2057	1,397,368	0.07	2,350,000 FANNIE MAE 4.50% 25/06/2029	19,423	0.00
400,000 FANNIE MAE 3.00% 01/03/2047	247,078	0.01	4,000,000 FANNIE MAE 4.50% 31/07/2047*	3,524,930	0.18
8,096,000 FANNIE MAE 3.00% 01/03/2052	5,471,756	0.29	727,557 FANNIE MAE 5.00% 01/02/2045	100,190	0.01
1,500,000 FANNIE MAE 3.00% 01/04/2047	470,196	0.02	268,000 FANNIE MAE 5.00% 01/02/2053	225,484	0.01
101,000 FANNIE MAE 3.00% 01/04/2050	24,620	0.00	619,893 FANNIE MAE 5.00% 01/03/2044	60,150	0.00
6,559,959 FANNIE MAE 3.00% 01/04/2052	5,104,206	0.27	56,000 FANNIE MAE 5.00% 01/04/2053 USD (ISIN US3133C0TY89)	49,851	0.00
10,936,076 FANNIE MAE 3.00% 01/05/2030	1,007,462	0.05	548,000 FANNIE MAE 5.00% 01/04/2053 USD (ISIN US3140NDGZ48)	466,365	0.02
8,804,164 FANNIE MAE 3.00% 01/06/2052 USD (ISIN US3132DSK768)	6,849,628	0.37	400,000 FANNIE MAE 5.00% 01/04/2053 USD (ISIN US3140NGX966)	317,153	0.02
1,395,000 FANNIE MAE 3.00% 01/06/2052 USD (ISIN US3140MFWM18)	1,026,449	0.05	19,339,774 FANNIE MAE 5.00% 01/06/2035	171,491	0.01
5,555,025 FANNIE MAE 3.00% 01/06/2052 USD (ISIN US3140XNLQ55)	4,281,602	0.22	3,000,000 FANNIE MAE 5.00% 01/08/2052	2,436,010	0.13
19,292,000 FANNIE MAE 3.00% 01/06/2052 USD (ISIN US31418ED649)	13,913,352	0.74	218,000 FANNIE MAE 5.00% 01/09/2049	51,703	0.00
1,479,275 FANNIE MAE 3.00% 01/08/2051	1,035,849	0.05	7,312,433 FANNIE MAE 5.00% 01/10/2043	297,675	0.02
3,658,457 FANNIE MAE 3.00% 01/10/2030	706,007	0.04	4,628,000 FANNIE MAE 5.00% 01/12/2044	4,020,725	0.21
7,192,876 FANNIE MAE 3.00% 01/11/2051 USD (ISIN US3140XGQ365)	5,113,670	0.27	890,000 FANNIE MAE 5.50% 01/02/2053	711,532	0.04
407,000 FANNIE MAE 3.50% 01/01/2048	330,944	0.02	560,000 FANNIE MAE 5.50% 01/03/2053	508,788	0.03
176,000 FANNIE MAE 3.50% 01/03/2050	50,979	0.00	2,750,000 FANNIE MAE 5.50% 01/04/2034 USD (ISIN US31402C4H21)	20,262	0.00
370,000 FANNIE MAE 3.50% 01/04/2052 USD (ISIN US3140MJF837)	222,639	0.01	1,000,000 FANNIE MAE 5.50% 01/04/2034 USD (ISIN US31404KSR40)	14,400	0.00
1,352,000 FANNIE MAE 3.50% 01/04/2052 USD (ISIN US3140XGR843)	919,740	0.05	1,028,000 FANNIE MAE 5.50% 01/04/2050 USD (ISIN US3140XHXV45)	731,351	0.04
128,000 FANNIE MAE 3.50% 01/05/2049 USD (ISIN US3140XNNX88)	104,525	0.01	2,279,000 FANNIE MAE 5.50% 01/04/2050 USD (ISIN US3140XJE746)	1,657,967	0.09
1,990,000 FANNIE MAE 3.50% 01/05/2052	1,308,962	0.07	114,000 FANNIE MAE 5.50% 01/04/2053 USD (ISIN US3140NBYU92)	83,854	0.00
3,307,000 FANNIE MAE 3.50% 01/07/2047	2,422,875	0.13	674,000 FANNIE MAE 5.50% 01/04/2053 USD (ISIN US3140NDHF74)	538,018	0.03
36,000,000 FANNIE MAE 3.50% 31/07/2047*	29,790,220	1.57	308,000 FANNIE MAE 5.50% 01/04/2053 USD (ISIN US3140NDHG57)	276,468	0.01
14,720,743 FANNIE MAE 4.00% 01/04/2039	401,120	0.02	615,000 FANNIE MAE 5.50% 01/04/2053 USD (ISIN US3140NDYR20)	521,473	0.03
			930,000 FANNIE MAE 5.50% 01/05/2049	215,630	0.01

*Wertpapiere der Kategorie „To Be Announced“ (TBAs), siehe Anmerkung 2.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert	EUR		Nennwert	EUR	
527,000 FANNIE MAE 5.50% 01/06/2053 USD (ISIN US3140NKT31)	480,260	0.03	300,000 FANNIE MAE 6.50% 01/02/2054 USD (ISIN US3140YXXX42)	273,018	0.01
120,000 FANNIE MAE 5.50% 01/06/2053 USD (ISIN US3140NKU253)	107,694	0.01	667,000 FANNIE MAE 6.50% 01/03/2053	573,090	0.03
3,000,000 FANNIE MAE 5.50% 25/04/2023*	2,815,979	0.15	100,000 FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3133W8GH02)	95,321	0.00
1,000,000 FANNIE MAE 6.00% 01/01/2034	8,147	0.00	100,000 FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A9F475)	95,631	0.01
900,000 FANNIE MAE 6.00% 01/01/2053 USD (ISIN US3140QRCL56)	797,754	0.04	100,000 FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A9F541)	89,697	0.00
280,000 FANNIE MAE 6.00% 01/01/2053 USD (ISIN US3140QRCW12)	247,000	0.01	100,000 FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A92K59)	94,475	0.00
288,000 FANNIE MAE 6.00% 01/02/2053 USD (ISIN US3140M9AZ01)	235,252	0.01	100,000 FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A92L33)	95,324	0.00
104,000 FANNIE MAE 6.00% 01/02/2053 USD (ISIN US3140M9BE62)	87,335	0.00	100,000 FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A92P47)	95,400	0.00
400,000 FANNIE MAE 6.00% 01/02/2054 USD (ISIN US3140YWP800)	369,705	0.02	100,000 FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A92Q20)	90,734	0.00
3,178,000 FANNIE MAE 6.00% 01/02/2054 USD (ISIN US31418E2E93)	2,846,838	0.15	100,000 FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140YXNY35)	96,050	0.01
98,000 FANNIE MAE 6.00% 01/03/2053 USD (ISIN US3140NDU886)	67,287	0.00	70,000 FANNIE MAE 6.50% 01/04/2053 USD (ISIN US3133C05Q15)	66,527	0.00
124,000 FANNIE MAE 6.00% 01/03/2053 USD (ISIN US3140NEAF21)	83,317	0.00	78,000 FANNIE MAE 6.50% 01/04/2053 USD (ISIN US3140NBVY75)	56,467	0.00
100,000 FANNIE MAE 6.00% 01/03/2054 USD (ISIN US3140AAQ671)	94,776	0.00	100,000 FANNIE MAE 6.50% 01/04/2053 USD (ISIN US3140NGAY67)	74,548	0.00
300,000 FANNIE MAE 6.00% 01/03/2054 USD (ISIN US3140A3B774)	281,418	0.01	74,000 FANNIE MAE 6.50% 01/04/2053 USD (ISIN US3140NGYG95)	70,541	0.00
300,000 FANNIE MAE 6.00% 01/03/2054 USD (ISIN US3140NQK491)	281,034	0.01	83,000 FANNIE MAE 6.50% 01/04/2053 USD (ISIN US3140NGYH78)	78,469	0.00
8,391,400 FANNIE MAE 6.00% 01/04/2037	95,930	0.01	100,000 FANNIE MAE 6.50% 01/04/2054 USD (ISIN US3140AAMY07)	96,112	0.01
3,679,000 FANNIE MAE 6.00% 01/04/2038	32,950	0.00	100,000 FANNIE MAE 6.50% 01/04/2054 USD (ISIN US3140AARS83)	88,851	0.00
175,000 FANNIE MAE 6.00% 01/04/2053 USD (ISIN US3140NBY213)	162,251	0.01	200,000 FANNIE MAE 6.50% 01/04/2054 USD (ISIN US3140AASN87)	190,520	0.01
313,000 FANNIE MAE 6.00% 01/04/2053 USD (ISIN US3140XNPB41)	274,677	0.01	100,000 FANNIE MAE 6.50% 01/04/2054 USD (ISIN US3140AAYS01)	95,434	0.00
1,400,000 FANNIE MAE 6.00% 01/05/2053	1,260,609	0.07	5,180,000 FANNIE MAE 6.50% 01/04/2054 USD (ISIN US31418E5R79)	4,786,703	0.25
100,000 FANNIE MAE 6.00% 01/06/2053 USD (ISIN US3140NMLD79)	75,783	0.00	100,000 FANNIE MAE 6.50% 01/05/2054 USD (ISIN US3140ACJU87)	96,682	0.01
100,000 FANNIE MAE 6.00% 01/06/2053 USD (ISIN US3140NMLF28)	93,160	0.00	500,000 FANNIE MAE 6.50% 01/05/2054 USD (ISIN US3140ADGT25)	478,927	0.03
100,000 FANNIE MAE 6.00% 01/06/2053 USD (ISIN US3140NMLG01)	92,872	0.00	200,000 FANNIE MAE 6.50% 01/05/2054 USD (ISIN US3140ADGU97)	191,358	0.01
100,000 FANNIE MAE 6.00% 01/06/2053 USD (ISIN US3140NMLJ40)	92,999	0.00	710,000 FANNIE MAE 6.50% 01/05/2054 USD (ISIN US3140ADPG03)	676,005	0.04
200,000 FANNIE MAE 6.00% 01/06/2053 USD (ISIN US3140NMLN51)	84,813	0.00	560,000 FANNIE MAE 6.50% 01/05/2054 USD (ISIN US3140ADPM70)	534,364	0.03
200,000 FANNIE MAE 6.00% 01/06/2053 USD (ISIN US3140NMLP00)	158,707	0.01	200,000 FANNIE MAE 6.50% 01/06/2037*	190,093	0.01
100,000 FANNIE MAE 6.00% 01/06/2053 USD (ISIN US3140NMRB59)	91,156	0.00	130,000 FANNIE MAE 6.50% 01/06/2054 USD (ISIN US3140ADBJ97)	124,683	0.01
1,280,000 FANNIE MAE 6.00% 01/07/2038	7,873	0.00	120,000 FANNIE MAE 6.50% 01/06/2054 USD (ISIN US3140ADBK60)	111,737	0.01
4,500,000 FANNIE MAE 6.00% 01/09/2035	26,548	0.00	300,000 FANNIE MAE 6.50% 01/06/2054 USD (ISIN US3140ADGV70)	286,720	0.02
22,793,956 FANNIE MAE 6.00% 01/11/2038	106,452	0.01	220,000 FANNIE MAE 6.50% 01/06/2054 USD (ISIN US3140AE6E49)	209,538	0.01
750,000 FANNIE MAE 6.00% 01/12/2033	7,178	0.00	9,172,000 FANNIE MAE 6.50% 01/06/2054 USD (ISIN US31418E7C82)	8,640,144	0.46
6,300,000 FANNIE MAE 6.00% 14/07/2038*	5,901,285	0.31			
92,000 FANNIE MAE 6.50% 01/02/2053 USD (ISIN US3140M9AV96)	64,194	0.00			
100,000 FANNIE MAE 6.50% 01/02/2054 USD (ISIN US3140A8KC51)	95,032	0.00			

*Wertpapiere der Kategorie „To Be Announced“ (TBAs), siehe Anmerkung 2.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
100,000 FANNIE MAE 6.50% 01/11/2053	88,234	0.00	1,000,000 FREDDIE MAC 2.50% 01/01/2051	690,317	0.04
540,000 FANNIE MAE 6.50% 01/12/2053	478,587	0.03	639,000 FREDDIE MAC 2.50% 01/04/2052	427,397	0.02
100,000 FANNIE MAE 7.00% 01/04/2054 USD (ISIN US3140ACAM52)	96,440	0.01	13,554,000 FREDDIE MAC 2.50% 01/05/2051	7,890,322	0.42
100,000 FANNIE MAE 7.00% 01/04/2054 USD (ISIN US3140ACAR40)	93,914	0.00	570,000 FREDDIE MAC 3.00% 01/01/2052	379,362	0.02
3,940,000 FEDERAL NATIONAL MORTGAGE ASSOCIATION FRN 25/02/2040	3,910,623	0.20	569,000 FREDDIE MAC 3.00% 01/04/2053	426,908	0.02
7,756,676 FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/04/2042	5,163,462	0.27	12,404,000 FREDDIE MAC 3.00% 01/06/2052	9,649,543	0.52
740,000 FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.50% 01/10/2045	594,365	0.03	351,000 FREDDIE MAC 3.00% 01/08/2051	235,688	0.01
125,000 FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/02/2053 USD (ISIN US3140N7T913)	108,968	0.01	7,085,811 FREDDIE MAC 3.00% 01/09/2051	4,891,677	0.26
208,000 FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/02/2053 USD (ISIN US3140N7UC20)	171,669	0.01	850,000 FREDDIE MAC 3.00% 01/09/2052	635,849	0.03
81,000 FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/04/2053	72,225	0.00	104,000 FREDDIE MAC 3.50% 01/01/2052 USD (ISIN US3133B3CN56)	66,667	0.00
906,000 FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/05/2053	737,819	0.04	21,000 FREDDIE MAC 3.50% 01/01/2052 USD (ISIN US3133KNKL63)	13,010	0.00
129,000 FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.50% 01/03/2053	121,368	0.01	50,000 FREDDIE MAC 3.50% 01/04/2050	38,808	0.00
100,000 FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.50% 01/06/2054 USD (ISIN US3140ACW410)	96,449	0.01	1,490,000 FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9MF82)	967,257	0.05
100,000 FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.50% 01/06/2054 USD (ISIN US3140AFVM54)	96,518	0.01	89,000 FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9W676)	71,298	0.00
100,000 FEDERAL NATIONAL MORTGAGE ASSOCIATION 7.00% 01/06/2054	96,510	0.01	6,616,982 FREDDIE MAC 3.50% 01/07/2046	1,594,036	0.08
3,500,000 FIRST EAGLE COMMERCIAL LOAN FUNDING 2016 LLC VAR 25/01/2032	3,277,132	0.17	4,100,000 FREDDIE MAC 3.50% 01/10/2040	558,756	0.03
2,335,000 FLAGSTAR MORTGAGE TRUST 2018 VAR 25/07/2048	1,427,331	0.07	165,275,000 FREDDIE MAC 3.50% 15/12/2042	3,436,756	0.18
2,590,000 FREDDIE MAC FRN 25/02/2047	2,993,108	0.16	2,040,000 FREDDIE MAC 4.00% 01/04/2047	341,974	0.02
2,150,000 FREDDIE MAC FRN 25/07/2050	2,719,519	0.14	160,000 FREDDIE MAC 4.00% 01/04/2051	34,409	0.00
4,150,000 FREDDIE MAC FRN 25/10/2048	4,937,433	0.26	242,000 FREDDIE MAC 4.00% 01/06/2050	63,153	0.00
49,894,608 FREDDIE MAC VAR 15/07/2042	507,273	0.03	226,589 FREDDIE MAC 4.00% 01/08/2025	1,525	0.00
20,010,000 FREDDIE MAC VAR 15/08/2042	364,654	0.02	61,000 FREDDIE MAC 4.00% 01/09/2051	30,997	0.00
6,385,000 FREDDIE MAC VAR 25/02/2042 USD (ISIN US35564KSJ96)	6,363,780	0.33	3,400,000 FREDDIE MAC 4.00% 25/05/2050	250,274	0.01
2,059,000 FREDDIE MAC VAR 25/08/2057	1,806,512	0.09	2,900,000 FREDDIE MAC 4.00% 25/12/2050	285,549	0.01
5,100,000 FREDDIE MAC VAR 25/11/2050	5,775,543	0.30	865,000 FREDDIE MAC 4.75% 25/03/2058	755,218	0.04
970,000 FREDDIE MAC VAR 25/12/2041	938,603	0.05	45,000 FREDDIE MAC 5.00% 01/03/2044	38,966	0.00
2,180,000 FREDDIE MAC VAR 25/12/2050	2,315,229	0.12	50,000 FREDDIE MAC 5.00% 01/03/2053	44,526	0.00
9,243,000 FREDDIE MAC 1.50% 01/03/2042	6,738,093	0.35	134,000 FREDDIE MAC 5.00% 01/04/2053	118,748	0.01
180,000 FREDDIE MAC 2.00% 01/01/2052 USD (ISIN US3132E04W90)	129,035	0.01	10,700,000 FREDDIE MAC 5.00% 01/11/2039	379,210	0.02
220,000 FREDDIE MAC 2.00% 01/01/2052 USD (ISIN US3133KNMZ32)	144,739	0.01	2,515,000 FREDDIE MAC 5.00% 01/12/2039	187,410	0.01
59,000 FREDDIE MAC 2.00% 01/02/2042	36,073	0.00	1,100,000 FREDDIE MAC 5.00% 01/12/2050	728,178	0.04
380,000 FREDDIE MAC 2.00% 01/02/2052	242,247	0.01	154,000 FREDDIE MAC 5.50% 01/03/2053 USD (ISIN US3133BW575)	137,243	0.01
1,335,000 FREDDIE MAC 2.00% 01/03/2052 USD (ISIN US3132DSJJ24)	961,034	0.05	675,000 FREDDIE MAC 5.50% 01/04/2053 USD (ISIN US3132DSG49)	578,868	0.03
148,000 FREDDIE MAC 2.00% 01/03/2052 USD (ISIN US3132E05S79)	107,436	0.01	127,000 FREDDIE MAC 5.50% 01/04/2053 USD (ISIN US3133C06U18)	115,212	0.01
1,100,000 FREDDIE MAC 2.00% 01/03/2052 USD (ISIN US3133B6DL13)	720,425	0.04	433,000 FREDDIE MAC 5.50% 01/06/2041	380,137	0.02
874,000 FREDDIE MAC 2.00% 01/05/2052	643,261	0.03	1,204,000 FREDDIE MAC 5.50% 01/07/2049	853,848	0.04
440,000 FREDDIE MAC 2.00% 01/10/2051	270,947	0.01	1,250,000 FREDDIE MAC 5.50% 01/11/2034	4,812	0.00
			3,000,000 FREDDIE MAC 6.00% 01/01/2034	44,241	0.00
			600,000 FREDDIE MAC 6.00% 01/02/2053	523,564	0.03
			8,879,000 FREDDIE MAC 6.00% 01/02/2054 USD (ISIN US3132DWKP76)	7,981,193	0.43
			100,000 FREDDIE MAC 6.00% 01/02/2054 USD (ISIN US3133W7W840)	95,239	0.00
			600,000 FREDDIE MAC 6.00% 01/02/2054 USD (ISIN US3133W7XA82)	560,807	0.03
			100,000 FREDDIE MAC 6.00% 01/02/2054 USD (ISIN US3133W7X426)	83,458	0.00
			1,127,715 FREDDIE MAC 6.00% 01/03/2033	2,780	0.00
			173,000 FREDDIE MAC 6.00% 01/03/2053 USD (ISIN US3133BW3L55)	139,754	0.01

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
124,000 FREDDIE MAC 6.00% 01/03/2053 USD (ISIN US3133BXCA73)	114,817	0.01	100,000 FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W8SL85)	95,790	0.01
100,000 FREDDIE MAC 6.00% 01/03/2054 USD (ISIN US3133W7SQ99)	93,690	0.00	100,000 FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W8XK48)	96,746	0.01
100,000 FREDDIE MAC 6.00% 01/03/2054 USD (ISIN US3133W7XR18)	93,992	0.00	200,000 FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W8XS73)	191,041	0.01
2,238,093 FREDDIE MAC 6.00% 01/04/2035	9,069	0.00	100,000 FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W8ZU02)	87,404	0.00
96,000 FREDDIE MAC 6.00% 01/04/2053 USD (ISIN US3133C04U36)	89,460	0.00	200,000 FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W9JJ14)	190,250	0.01
135,000 FREDDIE MAC 6.00% 01/04/2053 USD (ISIN US3133C06X56)	95,567	0.01	100,000 FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W9ZT12)	96,109	0.01
85,000 FREDDIE MAC 6.00% 01/04/2053 USD (ISIN US3133C06Y30)	49,261	0.00	100,000 FREDDIE MAC 6.50% 01/05/2054 USD (ISIN US3133WBEV44)	95,347	0.00
94,000 FREDDIE MAC 6.00% 01/04/2053 USD (ISIN US3133C06Z05)	87,237	0.00	100,000 FREDDIE MAC 6.50% 01/05/2054 USD (ISIN US3133WC2D54)	93,382	0.00
600,000 FREDDIE MAC 6.00% 01/05/2053	478,600	0.03	100,000 FREDDIE MAC 6.50% 01/06/2054 USD (ISIN US3133WDW813)	95,974	0.01
5,151,962 FREDDIE MAC 6.00% 01/06/2039	39,862	0.00	300,000 FREDDIE MAC 6.50% 01/06/2054 USD (ISIN US3133WGC453)	289,978	0.02
398,000 FREDDIE MAC 6.00% 01/06/2054	377,504	0.02	100,000 FREDDIE MAC 6.50% 01/07/2054 USD (ISIN US3133WFZF78)	95,755	0.01
1,949,000 FREDDIE MAC 6.00% 01/07/2053 USD (ISIN US3132DWHU09)	1,673,246	0.09	100,000 FREDDIE MAC 6.50% 01/07/2054 USD (ISIN US3133WGA218)	95,351	0.00
319,086 FREDDIE MAC 6.00% 01/07/2053 USD (ISIN US3133C6WD75)	250,420	0.01	100,000 FREDDIE MAC 6.50% 01/07/2054 USD (ISIN US3133WGFL40)	95,602	0.01
100,000 FREDDIE MAC 6.00% 01/07/2054 USD (ISIN US3133WGAC95)	94,722	0.00	100,000 FREDDIE MAC 6.50% 01/07/2054 USD (ISIN US3133WGF75)	96,448	0.01
100,000 FREDDIE MAC 6.00% 01/07/2054 USD (ISIN US3133WGAK12)	94,731	0.00	100,000 FREDDIE MAC 6.50% 01/07/2054 USD (ISIN US3133WGFU49)	96,664	0.01
3,000,000 FREDDIE MAC 6.00% 01/08/2053 USD (ISIN US3132DWH303)	2,581,021	0.14	100,000 FREDDIE MAC 6.50% 01/07/2054 USD (ISIN US3133WGFZ36)	96,161	0.01
3,400,000 FREDDIE MAC 6.00% 01/08/2053 USD (ISIN US3132E0DH29)	2,892,743	0.15	100,000 FREDDIE MAC 6.50% 01/10/2053 USD (ISIN US3133CGMD60)	94,683	0.00
1,156,000 FREDDIE MAC 6.00% 01/08/2053 USD (ISIN US3140XNPA67)	1,082,527	0.06	100,000 FREDDIE MAC 6.50% 01/12/2053	92,880	0.00
360,000 FREDDIE MAC 6.00% 01/10/2052	291,078	0.02	100,000 FREDDIE MAC 7.00% 01/06/2054 USD (ISIN US3133WFAP26)	96,355	0.01
1,151,218 FREDDIE MAC 6.00% 01/11/2033	2,320	0.00	100,000 FREDDIE MAC 7.00% 01/06/2054 USD (ISIN US3133WGCE34)	97,370	0.01
1,135,350 FREDDIE MAC 6.00% 01/12/2036	9,930	0.00	100,000 FREDDIE MAC 7.00% 01/06/2054 USD (ISIN US3133WGCV58)	97,252	0.01
300,000 FREDDIE MAC 6.50% 01/01/2043	206,459	0.01	200,000 FREDDIE MAC 7.00% 01/06/2054 USD (ISIN US3133WGC602)	193,105	0.01
472,239 FREDDIE MAC 6.50% 01/01/2053	368,871	0.02	2,250,000 FREMF MORTGAGE TRUST VAR 25/04/2033	1,794,246	0.09
100,000 FREDDIE MAC 6.50% 01/01/2054	94,596	0.00	4,000,000 FREMF MORTGAGE TRUST VAR 25/08/2033	3,224,666	0.17
2,700,000 FREDDIE MAC 6.50% 01/02/2053	2,178,836	0.11	3,000,000 FREMF MORTGAGE TRUST VAR 25/11/2032	2,378,729	0.12
100,000 FREDDIE MAC 6.50% 01/02/2054	95,058	0.00	8,250,000 FREMF MORTGAGE TRUST VAR 25/12/2027	7,101,784	0.38
100,000 FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133W8MX87)	96,112	0.01	3,000,000 FREMF MORTGAGE VAR 25/07/2027	2,642,103	0.14
200,000 FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133W8PB31)	190,340	0.01	5,000,000 FREMF MORTGAGE VAR 25/12/2026	4,355,941	0.23
100,000 FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133W8PF45)	95,327	0.00	3,565,976 FREMF 2017-K727 MORTGAGE TRUST VAR 25/07/2024	3,312,156	0.17
300,000 FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133W8WM13)	288,802	0.02	3,928,000 FREMF 2017-K727 MORTGAGE TRUST VAR 25/11/2033	3,152,203	0.17
100,000 FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133W9MG38)	95,244	0.00	4,000,000 FREMF 2018 KBX1 MORTGAGE TRUST VAR 25/01/2026	3,601,129	0.19
85,000 FREDDIE MAC 6.50% 01/04/2053	80,503	0.00	3,526,000 FREMF 2018 KBX1 MORTGAGE TRUST VAR 25/07/2036	2,778,481	0.15
28,959,000 FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3132DWLN10)	26,861,257	1.42	2,500,000 FREMF 2018 KSW4 MORTGAGE TRUST FRN 25/10/2028 USD (ISIN US302960AH25)	1,151,451	0.06
100,000 FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133WAGF92)	95,924	0.01			
100,000 FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133WAGJ15)	94,603	0.00			
100,000 FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W8SJ30)	95,663	0.01			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
EUR			EUR		
1,000,000	FREMF 2018 K730 MORTGAGE TRUST VAR 25/10/2031	796,517 0.04	5,886,770	GNMA I AND II SINGLE ISSUER 4.50% 15/03/2041	150,515 0.01
3,713,000	FREMF 2018 K74 MORTGAGE TRUST VAR 25/09/2028	3,034,515 0.16	34,416,749	GNMA I AND II SINGLE ISSUER 4.50% 15/04/2039	464,849 0.02
33,310,000	GINNIE MAE VAR 20/09/2049	126,999 0.01	4,784,203	GNMA I AND II SINGLE ISSUER 4.50% 15/06/2040	150,747 0.01
12,000,000	GINNIE MAE 2.00% 01/07/2051*	9,081,096 0.49	82,096	GNMA I AND II SINGLE ISSUER 4.50% 15/07/2034	5,980 0.00
6,266,000	GINNIE MAE 3.50% 20/01/2050	574,286 0.03	6,581,138	GNMA I AND II SINGLE ISSUER 4.50% 15/07/2039	161,251 0.01
3,100,000	GINNIE MAE 3.50% 20/11/2052	2,269,030 0.12	5,262,066	GNMA I AND II SINGLE ISSUER 4.50% 15/07/2041 USD (ISIN US36206C6H78)	69,997 0.00
2,000,000	GINNIE MAE 4.50% 20/09/2041*	1,776,574 0.09	10,904,318	GNMA I AND II SINGLE ISSUER 4.50% 15/08/2039	225,811 0.01
2,000,000	GINNIE MAE 5.00% 01/07/2048*	1,819,727 0.10	1,675,000	GNMA I AND II SINGLE ISSUER 4.50% 15/08/2041	19,362 0.00
1,650,000	GNMA I AND II SINGLE ISSUER 3.50% 20/03/2046	388,153 0.02	1,240,000	GNMA I AND II SINGLE ISSUER 4.50% 15/09/2040	63,393 0.00
1,975,000	GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184JAM27)	261,779 0.01	33,382	GNMA I AND II SINGLE ISSUER 4.50% 15/12/2039	800 0.00
1,859,804	GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184NEC11)	386,660 0.02	1,315,560	GNMA I AND II SINGLE ISSUER 5.00% 15/09/2033	29,676 0.00
775,000	GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184XM221)	189,436 0.01	2,000,000	GNMA I AND II SINGLE ISSUER 5.50% 01/07/2054*	1,853,940 0.10
377,179	GNMA I AND II SINGLE ISSUER 4.00% 15/01/2041	4,423 0.00	1,743,588	GNMA I AND II SINGLE ISSUER 5.50% 15/01/2034	19,950 0.00
653,254	GNMA I AND II SINGLE ISSUER 4.00% 15/01/2045	148,804 0.01	2,500,000	GNMA I AND II SINGLE ISSUER 5.50% 15/07/2033	39,235 0.00
2,098,115	GNMA I AND II SINGLE ISSUER 4.00% 15/02/2045	239,153 0.01	1,750,000	GNMA I AND II SINGLE ISSUER 5.50% 15/10/2034	40,062 0.00
11,388,005	GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36178GJ620)	579,692 0.03	2,773,075	GNMA I AND II SINGLE ISSUER 5.50% 20/10/2037	41,637 0.00
14,379,064	GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36178GJ703)	676,064 0.04	2,769,616	GNMA I AND II SINGLE ISSUER 5.75% 15/11/2038	253,650 0.01
892,132	GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36181CEE49)	12,841 0.00	500,000	GNMA I AND II SINGLE ISSUER 6.00% 15/03/2033	15,260 0.00
526,726	GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36185AK50)	11,716 0.00	1,153,666	GNMA I AND II SINGLE ISSUER 6.00% 15/06/2033	14,329 0.00
6,395,000	GNMA I AND II SINGLE ISSUER 4.00% 15/04/2045	499,274 0.03	8,245,808	GNMA I AND II SINGLE ISSUER 6.00% 15/09/2034	241,014 0.01
501,374	GNMA I AND II SINGLE ISSUER 4.00% 15/07/2042	12,633 0.00	919,010	GNMA I AND II SINGLE ISSUER 6.50% 15/08/2032	1,946 0.00
12,871,455	GNMA I AND II SINGLE ISSUER 4.00% 15/07/2044	809,840 0.04	116,188	GNMA I AND II SINGLE ISSUER 6.50% 15/08/2036	515 0.00
5,137,530	GNMA I AND II SINGLE ISSUER 4.00% 15/07/2045 USD (ISIN US36182R5H39)	150,454 0.01	312,876	GNMA I AND II SINGLE ISSUER 6.50% 15/10/2032	6,453 0.00
526,119	GNMA I AND II SINGLE ISSUER 4.00% 15/08/2044 USD (ISIN US36182R5H39)	14,563 0.00	9,410,000	GNMA PLATINUM POOLS USING GNMA I COLLATERAL 4.00% 15/06/2045	769,659 0.04
6,447,281	GNMA I AND II SINGLE ISSUER 4.00% 15/08/2044 USD (ISIN US36182UNQ66)	250,953 0.01	5,500,000	GNMA PLATINUM POOLS USING GNMA I COLLATERAL 6.00% 15/08/2032	22,376 0.00
2,879,799	GNMA I AND II SINGLE ISSUER 4.00% 15/08/2045 USD (ISIN US3617A6HP19)	261,490 0.01	1,016,420	GNMA PLATINUM POOLS USING GNMA I COLLATERAL 6.50% 15/11/2032	5,181 0.00
906,406	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2041	27,643 0.00	35,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 2.50% 01/07/2053*	27,531,544 1.45
17,823,862	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36182UN526)	1,391,589 0.07	5,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/06/2043*	4,073,701 0.21
400,616	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36183B6T02)	9,355 0.00	11,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 01/07/2049*	9,237,277 0.49
4,707,498	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36183B6U74)	530,799 0.03	2,573,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/02/2050	186,716 0.01
10,000,000	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36198VMG94)	617,838 0.03	48,748,280	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/10/2049 USD (ISIN US38382AFF75)	2,744,398 0.14
505,801	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36198XBF96)	67,887 0.00	105,064,505	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/10/2049 USD (ISIN US38382AFH32)	2,634,897 0.14
315,000	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2045 USD (ISIN US3617A3V982)	19,872 0.00	19,131,160	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/12/2049	1,092,826 0.06
407,518	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2045 USD (ISIN US3617A6YA56)	43,148 0.00	5,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 01/07/2046*	4,320,402 0.23
216,403	GNMA I AND II SINGLE ISSUER 4.00% 15/11/2040	27,720 0.00	1,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/01/2035	23,409 0.00
58,722	GNMA I AND II SINGLE ISSUER 4.00% 15/11/2044	3,164 0.00	1,500,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/03/2035	31,046 0.00
1,687,000	GNMA I AND II SINGLE ISSUER 4.50% 15/01/2040	118,786 0.01	1,780,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/09/2041	90,609 0.00
30	GNMA I AND II SINGLE ISSUER 4.50% 15/03/2036	2 0.00	4,920,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/10/2044	336,498 0.02
			11,060,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/11/2044	657,047 0.03

*Wertpapiere der Kategorie „To Be Announced“ (TBAs), siehe Anmerkung 2.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
1,500,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/12/2034	21,022 0.00	5,850,000	MILL CITY MORTGAGE TRUST VAR 25/01/2061	4,369,881 0.23
4,880,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 5.50% 20/04/2034	76,019 0.00	4,315,000	MORGAN STANLEY BAML TRUST VAR 15/12/2047	3,327,273 0.17
7,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 01/07/2053*	6,564,067 0.34	2,475,000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2017-C33 3.356% 15/05/2050	1,871,556 0.10
2,471,432	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 15/01/2033	12,510 0.00	1,250,000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2015 C24 VAR 15/05/2048	1,067,824 0.06
2,531,043	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 15/07/2033 USD (ISIN US36200MQ559)	38,422 0.00	6,450,000	MORGAN STANLEY CAP I TRUST 2014-150E 4.012% 09/09/2032	4,917,617 0.26
561,329	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 15/07/2033 USD (ISIN US36290RUG63)	3,051 0.00	2,725,000	MORGAN STANLEY CAPITAL I TRUST 2016-UBS9 3.00% 15/03/2049	1,890,230 0.10
1,056,739	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 15/11/2032	7,628 0.00	5,000,000	MORGAN STANLEY CAPITAL I 4.418% 11/07/2040	4,101,513 0.21
23,565,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/01/2050	149,371 0.01	3,500,000	MOSAIC SOLAR LOANS 2017 20LLC 3.71% 20/12/2046	1,651,113 0.09
3,147,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/08/2049	103,757 0.01	1,250,000	MOSAIC SOLAR LOANS 2017 20LLC 5.42% 20/08/2046	465,314 0.02
3,130,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 15/10/2042	208,166 0.01	1,750,000	MULTIFAMILY CONNECTICUT AVENUE FRN 15/10/2049	1,630,257 0.09
28,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/12/2049	1,247,510 0.07	4,350,000	MULTIFAMILY CONNECTICUT AVENUE VAR 25/11/2051 USD (ISIN US35563GAB59)	4,122,698 0.22
2,962,389	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/06/2041 USD (ISIN US36176HEP55)	20,864 0.00	2,500,000	NEUBERGER BERMAN CLO XII VAR 19/01/2033 USD (ISIN US64133CAL37)	2,357,207 0.12
265,928	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/10/2041	30,196 0.00	3,250,000	NEUBERGER BERMAN CLO XII VAR 19/01/2033 USD (ISIN US64133DAA54)	3,116,562 0.16
1,880,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/02/2048	525,675 0.03	3,723,500	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2017-3 VAR 25/05/2057	1,948,184 0.10
1,880,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/04/2048	750,101 0.04	3,981,450	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018 3 VAR 25/05/2057	1,764,947 0.09
2,900,841	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/06/2041	173,812 0.01	2,100,000	OAKTOWN RE LTD FRN 25/10/2030	644,822 0.03
1,962,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/07/2041	120,256 0.01	2,500,000	OCTANE RECEIVABLES TRUST 5.45% 20/03/2028	2,328,380 0.12
760,800	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/12/2041	72,968 0.00	1,965,000	PALISADES CENTER TR 2016 - PLSD 2.713% 13/04/2033	1,164,241 0.06
6,015,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 20/09/2044	1,039,251 0.05	1,605,000	PROGRESS RESIDENTIAL TRUST 4.053% 17/11/2040	1,307,931 0.07
13,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 6.50% 01/07/2054*	12,310,438 0.65	950,000	RADNOR RE LTD VAR 25/11/2031	940,313 0.05
5,400,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION REMIC PASSTHRU SECS 4.50% 01/09/2039	502,674 0.03	3,875,000	RBSF 2010 MB-1 VAR 11/03/2031	2,699,725 0.14
1,472,000	JP MORGAN CMT 2018 VAR 25/04/2046	1,157,353 0.06	1,350,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/07/2036 USD (ISIN US75575TAJ25)	1,212,759 0.06
2,055,500	JP MORGAN MORTGAGE TRUST VAR 25/02/2049	1,497,237 0.08	3,625,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAJ53)	3,315,312 0.17
3,710,000	JP MORGAN MORTGAGE TRUST VAR 25/06/2048	2,379,521 0.12	6,650,000	SCF EQUIPMENT TRUST 2016-1 LLC 3.56% 20/08/2032	5,946,620 0.31
2,293,300	JP MORGAN MORTGAGE TRUST VAR 25/10/2046	1,564,026 0.08	2,662,000	SEQUOIA MORTGAGE TRUST VAR 25/08/2047	1,731,035 0.09
2,209,000	JP MORGAN MORTGAGE TRUST VAR 25/10/2048	1,071,995 0.06	1,927,000	SEQUOIA MORTGAGE TRUST VAR 25/10/2047	1,231,366 0.06
2,609,000	JP MORGAN MORTGAGE TRUST 2017 - 5 VAR 26/10/2048 USD (ISIN US46590YAG98)	1,898,081 0.10	120,000	SEQUOIA MORTGAGE TRUST VAR 25/12/2042	20,357 0.00
19,700,000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015 C31 VAR 15/08/2048 USD (ISIN US46644YAX85)	77,782 0.00	1,899,000	SEQUOIA MORTGAGE TRUST 2017 3 VAR 25/04/2047	1,215,527 0.06
3,300,000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015 C31 VAR 15/08/2048 USD (ISIN US46644YBA73)	2,759,367 0.14	3,000,000	SOUND POINT CLO LTD FRN 26/10/2031	2,682,648 0.14
			3,575,000	TOWD POINT MORTGAGE TRUST VAR 25/03/2058	2,670,631 0.14
			4,050,000	TOWD POINT MORTGAGE TRUST VAR 25/06/2057	3,095,549 0.16
			12,035,000	TOWD POINT MORTGAGE TRUST VAR 25/07/2057	9,733,723 0.52
			3,000,000	TOWD POINT MORTGAGE TRUST VAR 25/07/2058	1,812,655 0.09
			1,921,000	TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173CAG24)	1,520,843 0.08
			3,630,000	TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173FAF71)	2,937,071 0.15
			7,826,468	TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173FAG54)	5,919,808 0.31
			8,617,814	TOWD POINT MORTGAGE TRUST VAR 25/10/2057	6,543,808 0.34

*Wertpapiere der Kategorie „To Be Announced“ (TBAs), siehe Anmerkung 2.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
5,265,000 TOWD POINT MORTGAGE TRUST 2018 3 VAR 25/05/2058	4,013,663	0.21
3,000,000 TOWD POINT MTGE TRUST 18 2 VAR 25/03/2058	2,367,416	0.12
4,500,000 TOWD POINT MTGE 2017-3 A4 VAR 25/07/2057	3,486,415	0.18
1,260,000 TRICON AMERN HOMES 2017-SFR1 TRUST 3.544% 17/07/2038	1,123,595	0.06
3,200,000 TRICON AMERN HOMES 2017-SFR2 TRUST 4.882% 17/07/2038	2,877,498	0.15
3,650,000 TRINITAS CLO I LTD VAR 25/01/2034	3,147,433	0.16
500,000 UBS COMMERCIAL MORTGAGE TRUST VAR 15/10/2050	403,063	0.02
60,000,000 UBS COMMERCIAL MTGE TRUST VAR 15/03/2051	720,252	0.04
4,251,000 WELLS FARGO COMMERCIAL MORTGAGE TRUST 2016-LC25 VAR 15/12/2059	3,746,918	0.20
Immobilienbezogene Dienstleistungen und Investitionen	1,823,828	0.10
2,050,000 READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAL00)	1,823,828	0.10
Investmentbanking und Maklerdienste	3,011,820	0.16
2,000,000 ABCA REVERSION CLASS A SHARE SERIES JANUARY 2022 VAR 15/01/2035 USD (ISIN US00038JAE47)	1,869,587	0.10
1,600,000 JG WENTWORTH INC 4.70% 15/10/2074	1,142,233	0.06
Geldmarktinstrumente	131,654,835	6.89
Behörden	131,654,835	6.89
213,775,000 EGYPT 0% 03/06/2025	3,352,192	0.18
429,925,000 EGYPT 0% 11/03/2025	7,080,422	0.37
100,000,000 USA T-BILLS 0% 02/07/2024	93,291,850	4.88
30,000,000 USA T-BILLS 0% 16/07/2024	27,930,371	1.46
Derivative Instrumente	284,031	0.01
Optionen	284,031	0.01
Außerbörslich gehandelt	284,031	0.01
106,000,000 USD(P)/JPY(C)OTC - 137.28 - 08.01.25 PUT	284,017	0.01
62,900,000 USD(P)/JPY(C)OTC - 149.69 - 03.07.24 PUT	14	0.00
Negative Positionen	-142,009	-0.01
Derivative Instrumente	-142,009	-0.01
Optionen	-142,009	-0.01
Außerbörslich gehandelt	-142,009	-0.01
-53,000,000 USD(P)/JPY(C)OTC - 137.28 - 08.01.25 PUT	-142,009	-0.01
Gesamtwertpapierbestand	2,045,445,733	107.11

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	29,202,097	92.50	175,000 UNITED STATES OF AMERICA 4.375% 30/11/2028	174,979	0.55
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	29,202,097	92.50	<i>Chemikalien</i>	101,060	0.32
Anleihen	29,202,097	92.50	100,000 EASTMAN CHEMICAL CO 5.75% 08/03/2033	101,060	0.32
<i>Allgemeine Industrie</i>	82,803	0.26	<i>Einzelhändler</i>	265,440	0.84
85,000 ROYALTY PHARMA PL 5.40% 02/09/2034	82,803	0.26	306,000 AUTONATION INC 1.95% 01/08/2028	265,440	0.84
<i>Banken</i>	9,137,130	28.95	<i>Elektrizität</i>	100,337	0.32
500,000 ABN AMRO BANK NV VAR 144A 13/12/2029	440,140	1.39	100,000 EVERSOURCE ENERGY 5.45% 01/03/2028	100,337	0.32
200,000 AIB GROUP PLC VAR 144A 14/10/2026	204,404	0.65	<i>Elektronische und elektrische Geräte</i>	267,816	0.85
210,000 AVOLON HOLDINGS FUNDING LTD 5.75% 15/11/2029	209,040	0.66	262,000 REGAL REXNORD CORPORATION 6.30% 15/02/2030	267,816	0.85
200,000 BANCO BILBAO VIZCAYA ARGENTARIA 5.381% 13/03/2029	200,780	0.64	<i>Finanzdienstleistungen und Kreditwirtschaft</i>	671,125	2.13
413,000 BANK OF AMERICA CORP VAR 22/10/2030	367,851	1.17	200,000 ALLY FINANCIAL INC 8.00% 01/11/2031	221,070	0.70
280,000 BANK OF NOVA SCOTIA VAR 04/05/2037	252,694	0.80	250,000 GE CAPITAL FUNDING LLC 4.40% 15/05/2030	239,280	0.76
450,000 BARCLAYS PLC VAR 02/11/2033	495,392	1.57	80,000 S & P GLOBAL INC 2.45% 01/03/2027	74,826	0.24
325,000 BPCE SA 2.70% 144A 01/10/2029	285,795	0.91	150,000 S & P GLOBAL INC 2.70% 01/03/2029	135,949	0.43
248,000 CITIGROUP INC USA VAR 17/11/2033	260,147	0.82	<i>Geschäfte für Körperpflegeprodukte, Drogerien und Lebensmittelgeschäfte</i>	414,767	1.31
315,000 CITIZENS FINANCIAL GROUP INC VAR 23/01/2030	314,184	1.00	67,000 CENCORA INC 5.125% 15/02/2034	65,859	0.21
10,000 CITIZENS FINANCIAL GROUP INC VAR 25/04/2035	10,358	0.03	352,000 CVS HEALTH CORP 5.25% 21/02/2033	343,957	1.08
500,000 COOPERATIEVE RABOBANK UA 3.75% 21/07/2026	481,660	1.53	5,000 CVS HEALTH CORP 5.25% 30/01/2031	4,951	0.02
225,000 DNB BANK ASA VAR 144A 30/03/2028	202,842	0.64	<i>Gesundheitsdienstleister</i>	1,451,301	4.60
600,000 FEDERATION CAISSES DES JARDINS DU QUEBEC 5.70% 144A 14/03/2028	606,732	1.92	380,000 ELEVANCE HEALTH INC 6.10% 15/10/2052	399,425	1.27
200,000 ING GROUP NV VAR 28/03/2028	192,990	0.61	344,000 HCA INC 3.375% 15/03/2029	316,274	1.00
400,000 INTESA SANPAOLO PRIVATE BANKING SPA VAR 144A 20/06/2054	419,312	1.33	35,000 HEALTH CARE SERVICE CORP 5.20% 15/06/2029	34,889	0.11
253,000 KEYCORP VAR 01/06/2033	231,009	0.73	60,000 HEALTH CARE SERVICE CORP 5.45% 15/06/2034	59,303	0.19
600,000 LLOYDS BANKING GROUP PLC VAR 18/03/2028	574,284	1.82	338,000 THE CIGNA GROUP 2.40% 15/03/2030	292,678	0.93
200,000 MITSUBISHI UFJ FINANCIAL GROUP INC VAR 17/04/2035	199,340	0.63	335,000 UNITEDHEALTH GROUP INC 5.875% 15/02/2053	348,732	1.10
320,000 NATWEST MARKETS PLC 5.41% 17/05/2029	320,566	1.02	<i>Getränke</i>	85,329	0.27
95,000 PNC FINANCIAL SERVICES GROUP INC VAR 21/01/2028	94,892	0.30	85,000 COCA COLA CO 5.00% 13/05/2034	85,329	0.27
70,000 SANTANDER HOLDINGS USA INC VAR 31/05/2027	70,337	0.22	<i>Immobilienbezogene Anlagefonds</i>	777,751	2.46
250,000 SOCIETE GENERALE SA VAR 144A 09/06/2032	204,713	0.65	326,000 EQUINIX INC 3.20% 18/11/2029	294,137	0.93
450,000 STANDARD CHARTERED PLC VAR 144A 29/06/2032	367,970	1.17	335,000 SUN COMMUNITIES INC 5.50% 15/01/2029	335,217	1.06
440,000 SUMITOMO MITSUI FINANCIAL CORP INC 5.808% 14/09/2033	456,680	1.45	150,000 WEYERHAEUSER CO 4.75% 15/05/2026	148,397	0.47
350,000 TRUIST BANK GLOBAL 2.25% 11/03/2030	292,023	0.92	<i>Immobilienbezogene Dienstleistungen und Investitionen</i>	217,220	0.69
525,000 UNICREDIT SPA VAR 144A 03/06/2032	445,704	1.41	260,000 SIMON PROPERTY GROUP LP 2.65% 01/02/2032	217,220	0.69
385,000 US BANCORP VAR 22/07/2028	376,653	1.19	<i>Industrielle Serviceleistungen</i>	172,373	0.55
580,000 WELLS FARGO AND CO VAR 25/07/2033	558,638	1.77	175,000 VERISK ANALYTICS INC 5.25% 05/06/2034	172,373	0.55
<i>Bauwirtschaft und Baustoffe</i>	437,009	1.38	<i>Industrietechnik</i>	907,470	2.87
388,000 CARRIER GLOBAL CORPORATION 2.722% 15/02/2030	342,872	1.08	400,000 ASHTEAD CAPITAL INC 5.50% 144A 11/08/2032	391,236	1.23
100,000 LOWES COMPANIES INC 3.65% 05/04/2029	94,137	0.30	375,000 DAIMLER TRUCKS FINANCE NORTH AMERICA LLC 2.375% 144A 14/12/2028	334,159	1.06
<i>Behörden</i>	495,905	1.57	216,000 KENNAMETAL INC 2.80% 01/03/2031	182,075	0.58
88,000 UNITED STATES OF AMERICA 3.625% 15/02/2053	75,137	0.24	<i>Industrietransport</i>	1,101,870	3.49
247,500 UNITED STATES OF AMERICA 4.125% 31/01/2025	245,789	0.78	311,000 EATON CORP 4.15% 15/03/2033	291,680	0.92

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
120,000	ELEMENT FLEET MANAGEMENT CORP 5.643% 13/03/2027	120,346 0.38		<i>Luft- und Raumfahrt und Verteidigung</i>	779,662 2.47
300,000	MERCEDES BENZ FINANCE NORTH AMERICA LLC 4.85% 11/01/2029	298,182 0.95	174,000	BOEING CO 5.805% 01/05/2050	157,280 0.50
160,000	NORFOLK SOUTHERN CORP 5.95% 15/03/2064	163,373 0.52	25,000	BOEING CO 6.858% 01/05/2054	25,649 0.08
230,000	PENSKE TRUCK LEASING CO LP 5.25% 01/07/2029	228,289 0.72	15,000	BOEING CO 7.008% 01/05/2064	15,376 0.05
	<i>Investmentbanking und Maklerdienste</i>	6,835,608 21.66	613,000	RTX CORPORATION 3.125% 04/05/2027	581,357 1.84
405,000	AERCAP IRELAND CAPITAL DAC 3.30% 30/01/2032	348,272 1.10		<i>Medizinische Geräte und Dienste</i>	243,748 0.77
225,000	AKER BP ASA 3.10% 144A 15/07/2031	191,795 0.61	259,000	SMITH AND NEPHEW PLC 2.032% 14/10/2030	214,138 0.68
352,000	AMERIPRISE FINANCIAL 5.15% 15/05/2033	353,031 1.12	30,000	SMITH AND NEPHEW PLC 5.40% 20/03/2034	29,610 0.09
347,000	ANHEUSER BUSCH INBEV FIN INC 4.90% 01/02/2046	317,880 1.01		<i>Öl, Gas und Kohle</i>	458,622 1.45
352,000	CNH INDUSTRIAL CAPITAL LLC 4.55% 10/04/2028	344,450 1.09	125,000	ENERGY TRANSFER OPERATING LP 5.00% 15/05/2050	106,344 0.34
200,000	CNO GLOBAL FUNDING 2.65% 144A 06/01/2029	175,274 0.56	125,000	ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047	108,518 0.34
130,000	FARMER'S EXCHANGE CAPITAL III VAR 144A 15/10/2054	109,296 0.35	249,000	NGPL PIPECO LLC 4.875% 144A 15/08/2027	243,760 0.77
400,000	FORD MOTOR CREDIT CO LLC 7.35% 04/11/2027	417,136 1.31		<i>Pharmazeutik und Biotechnologie</i>	1,048,836 3.32
425,000	FOUNDRY HOLDCO LLC 5.875% 25/01/2034	422,186 1.33	455,000	ABBVIE INC 4.25% 21/11/2049	379,269 1.20
45,000	GENERAL MOTORS FINANCIAL CO INC 5.75% 08/02/2031	45,133 0.14	150,000	AMGEN INC 4.875% 01/03/2053	132,251 0.42
320,000	GENERAL MOTORS FINANCIAL CO INC 5.95% 04/04/2034	320,371 1.01	270,000	AMGEN INC 5.25% 02/03/2033	269,320 0.85
249,000	GOLDMAN SACHS GROUP INC VAR 23/04/2029	236,376 0.75	70,000	ROYALTY PHARMA PLC 5.15% 02/09/2029	69,430 0.22
155,000	GOLDMAN SACHS GROUP INC VAR 25/04/2030	157,802 0.50	200,000	TAKEDA PHARMACEUTICA 5.00% 26/11/2028	198,566 0.63
321,000	HYUNDAI CAPITAL AMERICA INC 2.00% 144A 15/06/2028	283,106 0.90		<i>Reisen und Freizeit</i>	54,663 0.17
40,000	HYUNDAI CAPITAL AMERICA INC 5.80% 144A 26/06/2025	40,055 0.13	35,000	CHOICE HOTELS INTERNATIONAL INC 5.85% 01/08/2034	34,494 0.11
220,000	INGERSOLL RAND LUXEMBOURG FINANCE SA 3.80% 21/03/2029	209,015 0.66	20,000	LAS VEGAS SANDS CORP 6.00% 15/08/2029	20,169 0.06
155,000	JEFFERIES FINANCIAL GROUP INC 6.20% 14/04/2034	157,159 0.50		<i>Sachversicherungen</i>	1,086,215 3.44
380,000	JOHN DEERE CAPITAL CORP 5.05% 12/06/2034	377,598 1.20	250,000	ALLSTATE CORP 5.05% 24/06/2029	248,983 0.79
75,000	LPL HOLDINGS INC 5.70% 20/05/2027	75,319 0.24	340,000	BROWN AND BROWN INC 5.65% 11/06/2034	338,058 1.07
145,000	MORGAN STANLEY VAR 07/02/2039	143,686 0.46	255,000	LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052	237,586 0.75
120,000	MORGAN STANLEY VAR 19/01/2038	119,434 0.38	267,000	MASSACHUSETTS MUTUAL LIFE INSURANCE CO 5.672% 144A 01/12/2052	261,588 0.83
225,000	MORGAN STANLEY VAR 19/04/2035	230,947 0.73		<i>Software- und Computerdienstleistungen</i>	629,118 1.99
380,000	NEW YORK LIFE GLOBAL FUNDING 4.55% 144A 28/01/2033	361,749 1.15	360,000	AUTODESK INC 2.40% 15/12/2031	298,836 0.95
400,000	NOMURA HOLDINGS INC 5.605% 06/07/2029	402,156 1.27	295,000	ORACLE CORP 6.90% 09/11/2052	330,282 1.04
200,000	NOMURA HOLDINGS INC 6.087% 12/07/2033	208,228 0.66		<i>Telekommunikationsdienstleister</i>	754,333 2.39
200,000	NTT FINANCE CORP 4.372% 144A 27/07/2027	195,792 0.62	544,000	T MOBILE USA INC 5.65% 15/01/2053	537,255 1.70
200,000	SUNTORY HOLDINGS LTD 5.124% 11/06/2029	200,650 0.64	220,000	VERIZON COMMUNICATIONS INC 5.05% 09/05/2033	217,078 0.69
400,000	UBS GROUP INC VAR 144A 12/05/2028	391,712 1.24		Gesamtwertpapierbestand	29,202,097 92.50
	<i>Lebensversicherung</i>	624,586 1.98			
90,000	CNO FINANCIAL GROUP INC 6.45% 15/06/2034	90,001 0.29			
180,000	FARMERS INSURANCE EXCHANGE VAR 144A 01/11/2057	134,485 0.43			
163,000	METLIFE INC 5.00% 15/07/2052	148,995 0.47			
325,000	NATIONWIDE MUTUAL INSURANCE COMPANY 4.35% 144A 30/04/2050	251,105 0.79			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	1,826,798,299	109.82			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	1,646,926,112	99.01			
Anleihen	989,501,339	59.49			
<i>Allgemeine Industrie</i>	<i>7,744,602</i>	<i>0.47</i>			
650,000 AQUILA RE I LTD VAR 08/06/2026 USD (ISIN US03843AAA07)	611,049	0.04	2,311,000 BPCE SA VAR 144A 19/10/2032	1,767,098	0.11
250,000 AQUILA RE I LTD VAR 08/06/2026 USD (ISIN US03843AAB89)	237,235	0.01	1,355,000 BPCE SA VAR 30/05/2035 USD (ISIN US05571AAY10)	1,260,899	0.08
1,440,000 CRESTWOOD MIDSTREAM PARTNERS LP/ CRESTWOOD MIDSTREAM FINANCE CORP 7.375% 144A 01/02/2031	1,401,533	0.08	200,000 BPCE SA 5.15% 144A 21/07/2024	186,495	0.01
350,000 GENERAL ELECTRIC CO FRN 15/08/2036	309,607	0.02	3,235,000 CAIXABANK SA VAR 144A 13/09/2034	3,192,169	0.19
250,000 MARLON LTD VAR 09/06/2031	233,485	0.01	435,000 CAIXABANK SA VAR 15/06/2035 USD (ISIN US12803RAH75)	407,563	0.02
1,700,000 OWENS CORNING 5.70% 15/06/2034	1,601,972	0.11	3,120,000 CITIGROUP INC USA VAR 03/11/2032	2,395,741	0.14
1,760,000 ROYALTY PHARMA PL 5.40% 02/09/2034	1,599,724	0.10	1,650,000 CITIGROUP INC USA VAR 24/05/2033	1,480,743	0.09
1,285,000 SEALED AIR CORP 6.50% 15/07/2032	1,194,933	0.07	1,596,000 CITIZENS FINANCIAL GROUP INC VAR 23/01/2030	1,485,296	0.09
1,195,000 UNITED AIR 2020 1 B PIT 4.875% 15/07/2027	555,064	0.03	765,000 CITIZENS FINANCIAL GROUP INC VAR 25/04/2035	739,311	0.04
<i>Automobilbau und -teile</i>	<i>7,380,245</i>	<i>0.44</i>	3,980,000 COMERICA BANK VAR 25/08/2033	3,347,879	0.20
1,345,000 FORD MOTOR CO 6.10% 19/08/2032	1,254,292	0.08	15,000,000 COOPERATIEVE RABOBANK UA 3.75% 21/07/2026	13,482,434	0.82
5,285,000 GENERAL MOTORS CO 5.15% 01/04/2038	4,543,053	0.26	3,250,000 DANSKE BANK AS VAR 01/03/2028	3,034,607	0.18
1,618,000 GENERAL MOTORS CO 6.60% 01/04/2036	1,582,900	0.10	7,410,000 FEDERATION CAISSES DESJARDINS DU QUEBEC 5.25% 26/04/2029	6,898,992	0.42
<i>Banken</i>	<i>199,362,358</i>	<i>11.98</i>	2,245,000 HSBC HOLDINGS PLC VAR 09/03/2029	2,144,035	0.13
7,000,000 ABN AMRO BANK NV VAR 144A 13/03/2037	5,377,476	0.32	540,000 HSBC HOLDINGS PLC VAR 13/03/2028	485,630	0.03
3,445,000 AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR 18/09/2034	3,194,986	0.19	4,335,000 HSBC HOLDINGS PLC VAR 17/08/2029	3,557,430	0.21
663,000 AVOLON HOLDINGS FUNDING LTD 5.75% 01/03/2029	615,286	0.04	4,460,000 HSBC HOLDINGS PLC VAR 22/11/2032	3,465,421	0.21
1,785,000 AVOLON HOLDINGS FUNDING LTD 5.75% 15/11/2029	1,657,889	0.10	1,825,000 ING GROEP NV ING BANK NV VAR 19/03/2030	1,696,931	0.10
4,995,000 AVOLON HOLDINGS FUNDING LTD 6.375% 144A 04/05/2028	4,739,692	0.28	6,250,000 ING GROUP NV VAR 28/03/2033	5,396,081	0.32
2,600,000 BANCO BILBAO VIZCAYA ARGENTARIA 5.381% 13/03/2029	2,435,400	0.15	3,070,000 INTESA SANPAOLO PRIVATE BANKING SPA VAR 144A 20/06/2054	3,002,771	0.18
3,438,000 BANCO SANTANDER CHILE 2.70% 144A 10/01/2025	3,158,405	0.19	600,000 INTESA SANPAOLO SPA 5.71% 15/01/2026	555,018	0.03
7,200,000 BANCO SANTANDER SA VAR 22/11/2032	5,616,369	0.34	4,205,000 INTESA SANPAOLO SPA 7.80% 28/11/2053	4,345,422	0.26
1,200,000 BANCO SANTANDER SA 2.749% 03/12/2030	933,117	0.06	2,470,000 JPMORGAN CHASE AND CO VAR 22/04/2035	2,367,006	0.14
1,000,000 BANCO SANTANDER SA 6.921% 08/08/2033	976,440	0.06	3,455,000 JPMORGAN CHASE AND CO VAR 23/01/2028 USD (ISIN US46647PEA03)	3,208,129	0.19
2,400,000 BANCO SANTANDER SA 6.938% 07/11/2033	2,448,325	0.15	4,307,000 JPMORGAN CHASE AND CO VAR 26/04/2033	3,827,734	0.23
2,100,000 BANK OF AMERICA CORP VAR 15/09/2034	2,016,843	0.12	2,000,000 KEYCORP VAR 06/03/2035	1,894,136	0.11
4,665,000 BANK OF AMERICA CORP VAR 20/10/2032	3,611,692	0.22	2,320,000 LLOYDS BANKING GROUP PLC VAR PERPETUAL USD (ISIN US53944YAV56)	2,217,892	0.13
7,250,000 BANK OF AMERICA CORP VAR 22/10/2030	6,025,127	0.36	1,100,000 LLOYDS BANKING GROUP PLC VAR 11/08/2033	981,640	0.06
6,060,000 BANK OF NOVA SCOTIA VAR 04/05/2037	5,102,896	0.31	3,850,000 MITSUBISHI UFJ FINANCIAL GROUP INC VAR 17/04/2035	3,580,401	0.22
2,215,000 BARCLAYS BANK PLC VAR 13/09/2034	2,192,907	0.13	1,920,000 MIZUHO FINANCIAL GROUP INC 5.579% 26/05/2035	1,784,548	0.11
1,685,000 BARCLAYS PLC VAR 02/11/2033	1,730,782	0.10	1,925,000 NATWEST GROUP PLC VAR PERPETUAL USD (ISIN US639057AQ15)	1,821,543	0.11
540,000 BARCLAYS PLC VAR 09/05/2034	517,075	0.03	2,485,000 NATWEST GROUP PLC VAR 01/06/2034	2,357,405	0.14
4,150,000 BARCLAYS PLC 5.746% 09/08/2033	3,867,680	0.23	4,355,000 NATWEST MARKETS PLC VAR 17/05/2029	4,079,336	0.25
2,385,000 BNP PARIBAS SA VAR 09/01/2030	2,203,480	0.13	5,170,000 NORDEA BANK ABP VAR 144A PERPETUAL	4,041,307	0.24
425,000 BNP PARIBAS SA VAR 144A 01/03/2033	374,742	0.02	2,250,000 PNC FINANCIAL SERVICES GROUP INC VAR 20/10/2034	2,288,943	0.14
3,120,000 BNP PARIBAS SA VAR 144A 15/09/2029	2,541,443	0.15	740,000 PNC FINANCIAL SERVICES GROUP INC VAR 21/01/2028	689,672	0.04
920,000 BNP PARIBAS SA VAR 20/05/2030	855,456	0.05	2,220,000 SANTANDER HOLDINGS USA INC VAR 06/01/2028	1,909,604	0.11
855,000 BPCE SA VAR 144A 14/01/2037	661,719	0.04	865,000 SANTANDER HOLDINGS USA INC VAR 31/05/2027	810,981	0.05
			700,000 SOCIETE GENERALE SA VAR 144A 19/01/2028	603,016	0.04
			1,630,000 STANDARD CHARTERED PLC VAR 11/01/2035	1,543,705	0.09
			2,375,000 STANDARD CHARTERED PLC 6.296% 144A 06/07/2034	2,286,870	0.14
			2,780,000 THE TORONTO DOMINION BANK CANADA VAR 31/07/2084	2,589,090	0.16
			780,000 TRUIST FINANCIAL CORPORATION VAR 24/01/2030	726,195	0.04

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
2,215,000 TRUIST FINANCIAL CORPORATION VAR 30/10/2029	2,194,974	0.13	1,470,000 VISTRA OPERATIONS COMPANY LLC 6.95% 144A 15/10/2033	1,465,419	0.09
3,239,000 UNICREDIT SPA VAR 144A 02/04/2034	3,091,247	0.19	<i>Finanzdienstleistungen und Kreditwirtschaft</i>	4,734,649	0.28
655,000 UNICREDIT SPA VAR 144A 19/06/2032	597,778	0.04	2,125,000 MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2015-C22 VAR 16/01/2030	1,977,980	0.11
7,915,000 UNICREDIT SPA 2.569% 144A 22/09/2026	7,089,712	0.44	870,000 MORGAN STANLEY CAPITAL INC VAR 13/04/2028 USD (ISIN US61747YFP51)	820,012	0.05
7,455,000 US BANCORP VAR 03/11/2026	5,485,294	0.33	2,055,000 S & P GLOBAL INC 5.25% 144A 15/09/2033	1,936,657	0.12
3,340,000 US BANCORP VAR 21/10/2033	3,170,406	0.19	<i>Freizeitartikel</i>	3,655,226	0.22
970,000 US BANCORP VAR 23/01/2030	907,795	0.05	1,200,000 RESORTS WORLD LAS VEGAS LLC 4.625% 144A 06/04/2031	970,749	0.06
4,050,000 WELLS FARGO AND CO VAR 23/10/2034	4,032,806	0.24	3,200,000 RESORTS WORLD LAS VEGAS LLC 4.625% 144A 16/04/2029	2,684,477	0.16
<i>Behörden</i>	350,137,091	21.06	<i>Gas-, Wasser- und Mehrfachversorgungsunternehmen</i>	15,783,618	0.95
250,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD VAR 24/06/2028	233,223	0.01	6,350,000 ATMOS ENERGY CORP 5.90% 15/11/2033	6,191,213	0.38
46,000,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0.75% 11/03/2025	41,617,821	2.50	770,000 CENTERPOINT ENERGY RESOURCES CORP 5.40% 01/07/2034	711,691	0.04
250,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 13.50% 28/04/2028	230,050	0.01	4,190,000 ENTERGY LA LLC 5.35% 15/03/2034	3,881,072	0.23
2,565,000 KINGDOM OF SAUDI ARABIA 5.75% 16/01/2054	2,322,584	0.14	4,275,000 KEYSpan GAS EAST CORPORATION 5.994% 144A 06/03/2033	4,021,591	0.24
600,000 NEW YORK CITY MUNICIPAL WATER FINANCE AUTHORITY WATER AND SEWER SYSTE 5.882% 15/06/2044	573,532	0.03	1,040,000 SOUTHERN CALIFORNIA EDISON CO 5.45% 01/06/2031	978,051	0.06
500,000 NEW YORK CITY 5.968% 01/03/2036	491,155	0.03	<i>Geschäfte für Körperpflegeprodukte, Drogerien und Lebensmittelgeschäfte</i>	8,210,305	0.49
6,720,000 UAE INTL GOVT BOND 4.857% 02/07/2034	6,245,916	0.38	4,080,000 CENCORA INC 5.125% 15/02/2034	3,742,027	0.22
5,000,000 UNITED STATES OF AMERICA 3.25% 30/06/2027	4,500,889	0.27	2,885,000 CVS HEALTH CORP 5.25% 21/02/2033	2,630,350	0.16
14,975,400 UNITED STATES OF AMERICA 3.50% 15/02/2033	13,103,912	0.79	500,000 CVS HEALTH CORP 5.25% 30/01/2031	461,950	0.03
14,040,000 UNITED STATES OF AMERICA 4.25% 28/02/2029	13,042,245	0.78	1,470,000 SOTERA HEALTH LLC 7.375% 01/06/2031	1,375,978	0.08
35,591,700 UNITED STATES OF AMERICA 4.375% 15/08/2043	32,127,073	1.93	<i>Gesundheitsdienstleister</i>	5,277,735	0.32
60,000,000 UNITED STATES OF AMERICA 4.375% 30/11/2028	55,976,644	3.38	1,245,000 ELEVANCE HEALTH INC 5.15% 15/06/2029	1,165,183	0.07
56,539,400 UNITED STATES OF AMERICA 4.625% 30/09/2030	53,518,806	3.22	860,000 ELEVANCE HEALTH INC 5.375% 15/06/2034	806,534	0.05
154,560,000 USA T-BONDS 3.125% 15/05/2048	112,519,737	6.77	990,000 HEALTH CARE SERVICE CORP 5.20% 15/06/2029	920,795	0.06
15,106,200 WI TREASURY SEC 3.625% 30/04/2028	13,633,504	0.82	1,640,000 HEALTH CARE SERVICE CORP 5.45% 15/06/2034	1,512,442	0.09
<i>Einzelhändler</i>	11,958,956	0.72	940,000 HUMANA INC 5.375% 15/04/2031	872,781	0.05
705,000 AUTONATION INC 2.40% 01/08/2031	529,807	0.03	<i>Getränke</i>	6,204,326	0.37
3,695,000 AUTONATION INC 3.85% 01/03/2032	3,067,669	0.18	1,665,000 BIMBO BAKERIES USA INC 5.375% 09/01/2036	1,514,618	0.09
4,535,000 DOLLAR TREE 2.65% 01/12/2031	3,519,972	0.22	2,665,000 COCA COLA CO 5.00% 13/05/2034	2,496,210	0.15
2,970,000 LOWE'S COMPANIES INC 3.75% 01/04/2032	2,518,438	0.15	2,340,000 COCA COLA CONSOLIDATED INC 5.25% 01/06/2029	2,193,498	0.13
2,500,000 LOWE'S COMPANIES INC 5.15% 01/07/2033	2,323,070	0.14	<i>Immobilienbezogene Anlagefonds</i>	6,462,398	0.39
<i>Elektrizität</i>	5,194,502	0.31	3,350,000 LXP INDUSTRIAL TRUST 2.375% 01/10/2031	2,500,239	0.15
2,235,000 ALGONQUIN POWER AND UTILITIES VAR 18/01/2082	1,907,992	0.11	2,155,000 LXP INDUSTRIAL TRUST 2.70% 15/09/2030	1,698,122	0.10
620,000 ALGONQUIN POWER AND UTILITIES 5.365% 15/06/2026	575,896	0.03	3,720,000 MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.50% 15/03/2031	2,264,037	0.14
125,000 ALTA WIND HOLDINGS 7.00% 144A 30/06/2035	41,161	0.00	<i>Immobilienbezogene Dienstleistungen und Investitionen</i>	4,327,770	0.26
2,143,000 ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC 4.125% 144A 15/06/2028	1,960,243	0.13	650,000 ESSEX PORTFOLIO LP 5.50% 01/04/2034	602,245	0.04
755,000 BLACK HILLS CORP 6.00% 15/01/2035	709,210	0.04	650,000 GATEWAY REAL ESTATE II LTD VAR 27/04/2026	628,136	0.04
<i>Elektronische und elektrische Geräte</i>	5,349,302	0.32	250,000 GATEWAY REAL ESTATE LTD VAR 08/01/2025	195,941	0.01
1,940,000 AEP TEXAS INC 5.45% 15/05/2029	1,820,350	0.10			
1,355,000 REGAL REYNOLD CORPORATION 6.30% 15/02/2030	1,292,355	0.08			
825,000 VISTRA OPERATIONS COMPANY LLC 6.00% 15/04/2034	771,178	0.05			

Die beigegefügteten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
250,000	GATEWAY REAL ESTATE LTD VAR 08/07/2031	228,172	0.01	7,145,000	AKER BP ASA 3.10% 144A 15/07/2031	5,682,800	0.34
500,000	GATEWAY REAL ESTATE LTD VAR 24/02/2026	476,394	0.03	750,000	ALAMO RE LTD VAR 07/06/2026	698,128	0.04
250,000	GATEWAY REAL ESTATE LTD 0% 23/12/2028	218,066	0.01	500,000	ALAMO RE LTD VAR 07/06/2027 USD (ISIN US011395AN03)	458,386	0.03
1,000,000	LONG POINT REAL ESTATE IV LTD VAR 01/06/2026	932,425	0.07	250,000	ALAMO RE LTD VAR 07/06/2027 USD (ISIN US011395AP50)	229,974	0.01
250,000	PURPLE REAL ESTATE LIMITED VAR 06/06/2031	232,138	0.01	475,450	ALTURAS RE LTD 0% 30/09/2024	-	0.00
600,000	PURPLE REAL ESTATE LIMITED VAR 24/04/2026	572,120	0.03	1,588,754	ALTURAS RE LTD 0% 31/12/2027	116,813	0.01
250,000	VERAISON REAL ESTATE LIMITED VAR 09/03/2026	242,133	0.01	555,000	AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030	413,091	0.02
	<i>Industrielle Serviceleistungen</i>	11,979,683	0.72	3,505,000	AMERIPRISE FINANCIAL 5.15% 15/05/2033	3,279,934	0.20
3,600,000	BLOCK INC 6.50% 15/05/2032	3,407,866	0.20	1,830,000	ANGLO AMERICAN CAPITAL PLC 2.25% 144A 17/03/2028	1,529,277	0.09
2,734,000	CAPITAL ONE FINANCIAL CORP VAR 10/05/2033	2,466,097	0.15	2,000,000	ANGLO AMERICAN CAPITAL PLC 5.50% 144A 02/05/2033	1,829,009	0.11
3,645,000	CAPITAL ONE FINANCIAL CORP VAR 29/07/2032	2,661,199	0.16	780,000	ANGLO AMERICAN CAPITAL PLC 5.75% 05/04/2034	725,940	0.04
295,000	THE BRINKS CO 6.50% 15/06/2029	278,400	0.02	460,000	ANGLO AMERICAN CAPITAL PLC 6.00% 05/04/2054	424,990	0.03
3,445,000	VERISK ANALYTICS INC 5.25% 05/06/2034	3,166,121	0.19	8,273,000	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030	6,758,194	0.42
	<i>Industriemetalle und Bergbau</i>	5,601,111	0.34	1,000,000	AQUILA RE I LIMITED VAR 07/06/2031	923,326	0.06
3,230,000	FIRST QUANTUM MINERALS LTD 8.625% 144A 01/06/2031	3,010,839	0.19	1,000,000	ATLAS CAPITAL DAC VAR 05/06/2029	910,823	0.05
700,000	FIRST QUANTUM MINERALS LTD 9.375% 01/03/2029 USD (ISIN US335934AV79)	683,698	0.04	500,000	ATLAS CAPITAL DAC VAR 10/06/2030	489,223	0.03
2,080,000	STEEL DYNAMICS INC 5.375% 15/08/2034	1,906,574	0.11	961,000	BANK OF NEW YORK MELLON CORP VAR 25/10/2033	929,841	0.06
	<i>Industrietechnik</i>	8,545,761	0.51	2,180,000	BANQUE OUEST AFRICAINE D 4.70% 144A 22/10/2031	1,775,792	0.11
1,700,000	ASHTREAD CAPITAL INC 5.50% 144A 11/08/2032	1,551,437	0.09	600,000	BANQUE OUEST AFRICAINE D 5.00% 144A 27/07/2027	535,267	0.03
1,790,000	ASHTREAD CAPITAL INC 5.95% 144A 15/10/2033	1,674,542	0.10	250,000	BONANZA RE LTD VAR 08/01/2026	235,217	0.01
995,000	CUMMINS INC EX COMMINS ENGINE INC 5.15% 20/02/2034	930,087	0.06	250,000	BONANZA RE LTD VAR 16/03/2025	223,151	0.01
1,740,000	CUMMINS INC EX COMMINS ENGINE INC 5.45% 20/02/2054	1,595,118	0.10	500,000	CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAE55)	342,897	0.02
2,000,000	KENAMETAL INC 2.80% 01/03/2031	1,573,016	0.09	250,000	CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAF21)	1,767	0.00
1,275,000	NORDSON CORP 5.80% 15/09/2033	1,221,561	0.07	6,470,000	CNH INDUSTRIAL CAPITAL LLC 1.875% 15/01/2026	5,716,902	0.35
	<i>Industrietransport</i>	13,669,420	0.82	4,465,000	CNO GLOBAL FUNDING 2.65% 144A 06/01/2029	3,651,031	0.22
485,000	BOC AVIATION LTD 3.50% 144A 10/10/2024	449,811	0.03	250,000	COMMONWEALTH RE MIDCO LIMITED VAR 08/07/2025	232,791	0.01
980,000	ELEMENT FLEET MANAGEMENT CORP 5.643% 13/03/2027	917,026	0.06	500,000	CPAE LOOKOUT REAL ESTATE LTD VAR 28/04/2026	469,023	0.03
3,290,000	ELEMENT FLEET MANAGEMENT CORP 6.319% 04/12/2028	3,174,700	0.19	500,000	EASTON RE PTE LTD VAR 09/01/2027	452,391	0.03
3,895,000	MERCEDES BENZ FINANCE NORTH AMERICA LLC 4.85% 11/01/2029	3,612,220	0.22	300,000	EDEN RE II LTD VAR 20/03/2026	58,270	0.00
1,000,000	PENSKE TRUCK LEASING CO LP 4.40% 144A 01/07/2027	908,579	0.05	900,000	EDEN RE II LTD 0% 17/03/2028	839,748	0.05
800,000	PENSKE TRUCK LEASING CO LP 5.35% 12/01/2027	745,696	0.04	10,000	EDEN RE II LTD 0% 19/03/2027	73,024	0.00
3,120,000	PENSKE TRUCK LEASING CO LP 5.55% 144A 01/05/2028	2,932,349	0.18	660,000	EDEN RE II LTD 0% 21/03/2025 USD (ISIN US27955HAB69)	33,011	0.00
585,000	PENSKE TRUCK LEASING CO LP 6.05% 144A 01/08/2028	559,428	0.03	2,750,000	ENEL FINANCE INTERNATIONAL NV 2.25% 144A 12/07/2031	2,091,514	0.13
385,000	VELOCITY VEHICLE GROUP LLC 8.00% 01/06/2029	369,611	0.02	2,710,000	FARMER'S EXCHANGE CAPITAL III VAR 144A 15/10/2054	2,125,874	0.13
	<i>Investmentbanking und Maklerdienste</i>	174,673,172	10.50	500,000	FLOODSMART RE LTD VAR 12/03/2027	462,736	0.03
500,000	2001 CAT RE LTD VAR 08/01/2027	466,270	0.03	2,250,000	FORD MOTOR CREDIT CO LLC 3.625% 17/06/2031	1,810,686	0.11
10,305,000	AERCAP IRELAND CAPITAL DAC 3.30% 30/01/2032	8,268,326	0.51	1,085,000	FORD MOTOR CREDIT CO LLC 7.35% 06/03/2030	1,071,768	0.06
				1,745,000	FOUNDRY HOLDCO LLC 5.875% 25/01/2034	1,617,400	0.10

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW		
Nennwert			Nennwert				
	EUR			EUR			
735,000	FOUNDRY HOLDCO LLC 6.15% 25/01/2032	699,922	0.04	500,000	MAYFLOWER RE LTD VAR 08/07/2031	466,527	0.03
1,095,000	FOUNDRY HOLDCO LLC 6.25% 25/01/2035	1,045,816	0.06	500,000	MERNA REINSURANCE II LTD VAR 07/07/2031	463,308	0.03
735,000	FOUNDRY HOLDCO LLC 6.40% 25/01/2038	708,144	0.04	500,000	MERNA REINSURANCE II LTD VAR 07/07/2032	461,488	0.03
250,000	FOUR LAKES RE LTD VAR 07/01/2025	228,505	0.01		USD (ISIN US59013MAK80)		
750,000	FOUR LAKES RE LTD VAR 07/01/2027 USD (ISIN US35087TAE82)	691,603	0.04	1,000,000	MERNA REINSURANCE II LTD VAR 07/07/2032	925,122	0.06
					USD (ISIN US59013MAM47)		
1,050,000	FOUR LAKES RE LTD VAR 07/01/2030	1,000,084	0.06	2,900,000	METROPOLITAN LIFE GLOBAL FUNDING I 5.15% 144A 28/03/2033	2,677,173	0.16
2,275,000	FREEDOM MORTGAGE HOLDING LLC 9.125% 15/05/2031	2,069,735	0.12	710,000	MITER BRANDS MIWOD BORR 6.75% 01/04/2032	667,171	0.04
2,270,000	FREEDOM MORTGAGE HOLDING LLC 9.25% 01/02/2029	2,119,768	0.13	2,175,000	MORGAN STANLEY VAR 07/02/2039	2,011,005	0.12
1,350,000	GALILEO RE LTD VAR 07/01/2032	1,247,404	0.07	945,000	MORGAN STANLEY VAR 19/01/2038	877,574	0.05
250,000	GALILEO RE LTD VAR 08/01/2030	231,666	0.01	3,060,000	MORGAN STANLEY VAR 20/04/2037	2,736,826	0.16
1,080,000	GENERAL MOTORS FINANCIAL CO INC 5.75% 08/02/2031	1,010,670	0.06	1,250,000	MYSTIC RE IV LTD VAR 08/01/2026	1,184,745	0.07
5,000,000	GENERAL MOTORS FINANCIAL CO INC 6.10% 07/01/2034	4,719,944	0.28	1,000,000	MYSTIC RE IV LTD VAR 08/01/2027	929,531	0.06
4,055,000	GOLDMAN SACHS GROUP INC VAR 21/07/2032	3,111,047	0.19	2,330,000	NEW YORK LIFE GLOBAL FUNDING 4.55% 144A 28/01/2033	2,069,597	0.12
2,935,000	GOLDMAN SACHS GROUP INC VAR 21/10/2032	2,279,428	0.14	5,130,000	NOMURA HOLDINGS INC 2.999% 22/01/2032	4,003,291	0.24
4,742,000	HEALTHCARE TRUST OF AMERICA HOLDINGS LP 3.10% 15/02/2030	3,862,888	0.23	1,445,000	NOMURA HOLDINGS INC 5.605% 06/07/2029	1,355,529	0.08
250,000	HERBIE RE LTD VAR 08/01/2030	220,481	0.01	500,000	NORTHSHORE RE II LTD VAR 08/07/2025	465,325	0.03
931,000	HIGHWOODS REALTY LTD PARTNERSHIP 2.60% 01/02/2031	694,895	0.04	250,000	PHOENICIAN RE LTD VAR 14/12/2024	231,782	0.01
164,000	HIGHWOODS REALTY LTD PARTNERSHIP 3.05% 15/02/2030	129,930	0.01	7,081,000	PUGET ENERGY INC 4.10% 15/06/2030	6,078,792	0.38
781,000	HIGHWOODS REALTY LTD PARTNERSHIP 4.125% 15/03/2028	682,704	0.04	1,500,000	QUEEN STREET 2023 RE DAC VAR 08/12/2025	1,392,967	0.08
2,650,000	HILCORP ENERGY CO 6.875% 15/05/2034	2,447,544	0.15	750,000	RESIDENTIAL REINS 2022 LIMITED VAR 06/12/2029	689,731	0.04
1,765,000	HILTON GRAND ACA LLC IN 6.625% 15/01/2032	1,655,386	0.10	1,000,000	SANDERS RE II LTD VAR 07/04/2025	917,938	0.06
3,310,000	HYUNDAI CAPITAL AMERICA INC 5.80% 144A 01/04/2030	3,143,628	0.19	500,000	SANDERS RE III LTD VAR 05/06/2026	473,758	0.03
1,640,000	HYUNDAI CAPITAL AMERICA INC 6.20% 144A 21/09/2030	1,590,636	0.10	750,000	SANDERS RE III LTD VAR 07/04/2028	690,903	0.04
750,000	INTEGRITY RE LTD VAR 06/06/2025	696,693	0.04	250,000	SANDERS RE III LTD VAR 08/04/2030	235,765	0.01
2,100,000	ITC HOLDINGS CORP 5.65% 09/05/2034	1,961,058	0.12	750,000	SANDERS RE III LTD VAR 09/04/2029	674,405	0.04
3,120,000	JEFFERIES FINANCIAL GROUP INC 6.20% 14/04/2034	2,951,679	0.18	7,103	SECTOR RE V LTD 0% 01/12/2027	199,028	0.01
3,400,000	JOHN DEERE CAPITAL CORP 5.05% 12/06/2034	3,152,332	0.19	3,000,000	SECTOR RE V LTD 0% 01/12/2028	3,226,934	0.19
3,643,000	JOHN DEERE CAPITAL CORP 5.10% 11/04/2034	3,390,820	0.20	5,540,000	SUN COMMUNITITES OPERATING LIMITED PARTNERSHIP 5.70% 15/01/2033	5,094,681	0.31
750,000	KENDALL RE LTD VAR 30/04/2027	700,840	0.04	2,085,000	SUNTORY HOLDINGS LTD 5.124% 11/06/2029	1,951,739	0.12
1,000,000	KEYBANK NATIONAL ASSOCIATION 4.15% 08/08/2025	915,260	0.06	229,000	THE BANK OF NEW YORK MELLON VAR 14/03/2030	212,496	0.01
1,833,000	KEYBANK NATIONAL ASSOCIATION 4.90% 08/08/2032	1,524,977	0.09	500,000	TORREY PINES RE LTD VAR 07/06/2032 USD (ISIN US89141WAH51)	468,649	0.03
2,720,000	KEYBANK NATIONAL ASSOCIATION 5.00% 26/01/2033	2,342,055	0.14	250,000	TORREY PINES RE LTD VAR 07/06/2032 USD (ISIN US89141WAJ18)	234,068	0.01
500,000	KILIMANJARO II RE LTD VAR 08/01/2031	466,527	0.03	1,275,000	UBS GROUP INC VAR PERPETUAL USD (ISIN US902613BE74)	1,332,769	0.08
750,000	KILIMANJARO II RE LTD VAR 30/06/2028	699,790	0.04	1,435,000	UBS GROUP INC VAR 144A 22/09/2034	1,391,766	0.08
500,000	KILIMANJARO III RE LTD VAR 25/06/2025	462,701	0.03	4,405,000	UBS GROUP INC 2.746% 144A 11/02/2033	3,366,665	0.20
1,500,000	LPL HOLDINGS INC 5.70% 20/05/2027	1,405,528	0.08	1,041,000	UBS GROUP INC 4.988% 144A 05/08/2033	927,609	0.06
3,715,000	MACQUARIE GROUP LTD VAR 144A 23/06/2032	2,876,296	0.17	2,300,000	UNITED WHOLESAME MTGE LLC 5.50% 144A 15/04/2029	2,040,718	0.12
1,250,000	MATTERHORN RE LTD VAR 08/01/2027	1,044,757	0.06	650,000	URSA RE LTD VAR 06/12/2025	613,944	0.04
250,000	MATTERHORN RE LTD VAR 08/12/2025	205,324	0.01	1,000,000	VITALITY RE VIII LTED VAR 06/01/2026	927,992	0.06
500,000	MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AP49)	446,550	0.03	1,040,000	ZF NORTH AMERICA CAPITAL INC 6.875% 144A 14/04/2028	990,588	0.06
250,000	MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AQ22)	223,653	0.01		Lebensmittelhersteller	4,306,035	0.26
				2,600,000	SMITHFIELD FOODS INC 2.625% 144A 13/09/2031	1,941,139	0.12
				2,655,000	SMITHFIELD FOODS INC 3.00% 144A 15/10/2030	2,103,018	0.12
				289,000	SMITHFIELD FOODS INC 5.20% 144A 01/04/2029	261,878	0.02

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Lebensversicherung</i>	13,100,830	0.79	<i>Pharmazeutik und Biotechnologie</i>	4,084,063	0.25
1,530,000 CNO FINANCIAL GROUP INC 6.45% 15/06/2034	1,427,586	0.09	1,890,000 AMGEN INC 5.25% 02/03/2033	1,759,027	0.11
5,355,000 FARMERS INSURANCE EXCHANGE VAR 144A 01/11/2057	3,733,086	0.23	1,400,000 ROYALTY PHARMA PLC 5.15% 02/09/2029	1,295,642	0.08
1,500,000 HIGH POINT FRN 06/01/2027	1,371,029	0.08	1,145,000 TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 5.125% 09/05/2029	1,029,394	0.06
500,000 LOCKE TAVERN RE LTD VAR 09/04/2026	467,880	0.03	<i>Reisen und Freizeit</i>	14,289,006	0.86
4,355,000 NIPPON LIFE INSURANCE COMPANY VAR 144A 16/09/2051	3,368,110	0.20	675,000 CHOICE HOTELS INTERNATIONAL INC 5.85% 01/08/2034	620,704	0.04
1,069,000 PRIMERICA INC 2.80% 19/11/2031	835,122	0.05	3,990,000 DARDEN RESTAURANTS 6.30% 10/10/2033	3,850,839	0.23
2,000,000 VITALITY RE XI LTD VAR 05/01/2027	1,898,017	0.11	1,120,000 DELTA AIR LINES INC 4.75% 144A 20/10/2028	1,019,490	0.06
<i>Luft- und Raumfahrt und Verteidigung</i>	9,344,109	0.56	848,000 JETBLUE AIRWAYS CORP 4.00% 15/11/2032	569,009	0.03
4,174,000 BOEING CO 3.75% 01/02/2050	2,558,808	0.16	300,000 LAS VEGAS SANDS CORP 6.00% 15/08/2029	282,279	0.02
4,060,000 BOEING CO 3.90% 01/05/2049	2,552,108	0.15	6,770,000 MARRIOTT INTERNATIONAL INC 3.50% 15/10/2032	5,490,222	0.33
1,275,000 BOEING CO 5.805% 01/05/2050	1,075,330	0.06	1,270,000 MARRIOTT INTERNATIONAL INC 4.625% 15/06/2030	1,150,436	0.07
1,910,000 BOEING CO 6.858% 01/05/2054	1,828,378	0.11	1,425,000 MARRIOTT INTERNATIONAL INC 5.30% 15/05/2034	1,306,027	0.08
1,390,000 BOEING CO 7.008% 01/05/2064	1,329,485	0.08	<i>Sachversicherungen</i>	16,662,765	1.00
<i>Medizinische Geräte und Dienste</i>	1,754,342	0.11	750,000 BLUE RIDGE RE LIMITED VAR 08/01/2027	689,661	0.04
1,905,000 SMITH AND NEPHEW PLC 5.40% 20/03/2034	1,754,342	0.11	250,000 BLUE RIDGE RE LIMITED VAR 08/01/2031	230,353	0.01
<i>Öl, Gas und Kohle</i>	42,382,862	2.55	2,140,000 BROWN AND BROWN INC 4.20% 17/03/2032	1,824,855	0.12
653,000 AKER BP ASA 2.00% 144A 15/07/2026	567,152	0.03	3,670,000 BROWN AND BROWN INC 5.65% 11/06/2034	3,404,753	0.21
155,000 AKER BP ASA 6.00% 144A 13/06/2033	146,169	0.01	250,000 FIRST COAST RE LTD VAR 07/04/2026	231,578	0.01
775,000 BOARDWALK PIPELINES LP 3.60% 01/09/2032	624,845	0.04	205,000 LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052	178,214	0.01
1,125,000 ENABLE MIDSTREAM PARTNERS LP 4.15% 15/09/2029	994,797	0.06	5,225,000 LIBERTY MUTUAL INSURANCE COMPANY 7.697% 144A 15/10/2097	5,496,062	0.34
1,975,000 ENBRIDGE INC VAR 15/01/2084	1,991,843	0.12	750,000 LIGHTNING RE LIMITED VAR 31/03/2026	699,020	0.04
1,500,000 ENBRIDGE INC VAR 15/03/2055	1,403,653	0.08	500,000 MONA LISA RE LTD VAR 08/01/2026	478,936	0.03
1,500,000 ENBRIDGE INC VAR 27/06/2054	1,408,537	0.08	250,000 MONA LISA RE LTD VAR 25/06/2027	233,263	0.01
1,825,000 ENBRIDGE INC 5.625% 05/04/2034	1,700,745	0.10	1,000,000 RESIDENTIAL RE 2023 LIMITED VAR 06/12/2030 USD (ISIN US76090WAB63)	906,205	0.05
4,000,000 ENBRIDGE INC 6.20% 15/11/2030	3,920,802	0.25	500,000 RESIDENTIAL RE 2023 LIMITED VAR 06/12/2030 USD (ISIN US76090WAC47)	457,604	0.03
6,075,000 ENERGY TRANSFER LP 5.60% 01/09/2034	5,623,860	0.35	1,000,000 RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAC62)	893,889	0.05
1,260,000 ENERGY TRANSFER PARTNERS LP 6.00% 15/06/2048	1,135,135	0.07	750,000 TORREY PINES RE PTE LTD VAR 07/06/2029	699,790	0.04
3,289,000 ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047	2,664,159	0.16	250,000 VITALITY RE XIV LIMITED VAR 05/01/2027	238,582	0.01
1,125,000 ENLINK MIDSTREAM PARTNERS LP 5.60% 01/04/2044	930,609	0.06	<i>Software- und Computerdienstleistungen</i>	4,072,466	0.24
863,000 HALLIBURTON CO 7.60% 144A 15/08/2096	919,559	0.06	5,258,000 AUTODESK INC 2.40% 15/12/2031	4,072,466	0.24
600,000 HARBOUR ENERGY PLC 5.50% 144A 15/10/2026	549,520	0.03	<i>Technologie-Hardware und Geräte</i>	14,960,916	0.90
275,000 MPLX LP 4.50% 15/04/2038	224,077	0.01	2,250,000 BROADCOM INC 3.419% 144A 15/04/2033	1,811,001	0.11
2,920,000 MPLX LP 5.50% 01/06/2034	2,683,948	0.16	1,315,000 BROADCOM INC 4.15% 144A 15/04/2032	1,131,949	0.07
310,000 NAKILAT INC 6.267% 144A 31/12/2033	180,841	0.01	6,500,000 BROADCOM INC 4.926% 144A 15/05/2037	5,708,962	0.34
2,555,000 NGPL PIPECO LLC 3.25% 144A 15/07/2031	2,040,257	0.12	3,650,000 SK HYNIX INC 2.375% 144A 19/01/2031	2,805,434	0.17
2,450,000 PHILLIPS 66 COMPANY 3.75% 01/03/2028	2,182,014	0.13	565,000 SK HYNIX INC 5.50% 16/01/2029 USD (ISIN US78392BAH06)	526,912	0.03
500,000 TENNESSEE GAS PIPELINE CO 8.375% 15/06/2032	538,591	0.03	3,756,000 SKYWORKS SOLUTIONS INC 3.00% 01/06/2031	2,976,658	0.18
2,022,000 VALERO ENERGY CORP 6.625% 15/06/2037	2,014,435	0.12	<i>Telekommunikationsdienstleister</i>	6,341,197	0.38
240,000 VENTURE GLOBAL LNG INC 8.125% 144A 01/06/2028	231,081	0.01	2,145,000 T MOBILE USA INC 2.70% 15/03/2032	1,675,171	0.10
1,430,000 VENTURE GLOBAL LNG INC 8.375% 144A 01/06/2031	1,384,435	0.08	2,010,000 T MOBILE USA INC 5.05% 15/07/2033	1,835,792	0.11
565,000 VENTURE GLOBAL LNG INC 9.50% 01/02/2029	577,700	0.03			
5,345,000 WILLIAMS COMPANIES INC 5.15% 15/03/2034	4,867,778	0.30			
847,000 WILLIAMS COMPANIES INC 7.75% 15/06/2031	876,320	0.05			

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert		Marktwert	% des NIW	Anzahl Nennwert		Marktwert	% des NIW
		EUR				EUR	
1,565,000	T MOBILE USA INC 5.20% 15/01/2033	1,447,203	0.09	750,000	COMM 2016 DC2 MORTGAGE TRUST FRN 25/09/2042	44,390	0.00
1,440,000	T MOBILE USA INC 5.75% 15/01/2034	1,383,031	0.08	20,100,000	COMMERCIAL 2006-C7 MORTGAGE TRUST VAR 15/07/2047	47	0.00
	Telekommunikationsgeräte	1,139,090	0.07	1,500,000	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST 5.00% 25/04/2037	11,167	0.00
1,207,000	MOTOROLA SOLUTION INC 5.60% 01/06/2032	1,139,090	0.07	1,075,000	CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST VAR 01/11/2048 USD (ISIN US12635RBB33)	936,430	0.06
	Verbraucherdienstleistungen	811,428	0.05	450,000	CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST VAR 01/11/2048 USD (ISIN US12635RBE71)	383,977	0.02
1,040,000	SOTHEBY S 7.375% 144A 15/10/2027	811,428	0.05	2,400,000	CSMC TRUST 2015 WIN1 VAR 25/07/2043	260,931	0.02
	Durch Immobilien und Anlagen gesicherte Wertpapiere	657,424,773	39.52	650,000	DRIVE AUTO RECEIVABLES TRUST 2020 3.05% 15/05/2028	253,868	0.02
	Banken	36,774	0.00	3,000,000	ELLINGTON CLO FRN 20/07/2030 USD (ISIN US28852LAG86)	2,804,146	0.17
1,275,000	SALOMON BROTHERS MORTGAGE SECURITIES VII INC VAR 25/01/2033	36,774	0.00	2,350,000	ELM TRUST 2.286% 20/10/2029	814,441	0.05
	Finanzdienstleistungen und Kreditwirtschaft	645,751,353	38.82	2,575,000	FANNIE MAE FRN 25/05/2030 USD (ISIN US30711XUV45)	2,436,415	0.15
500,000	522 FUNDING CLO 2018 2A LTD FRN 20/04/2031	460,947	0.03	4,020,000	FANNIE MAE FRN 25/08/2028 USD (ISIN US30711XBM56)	594,273	0.04
3,000,000	522 FUNDING CLO 2018 2A LTD VAR 23/10/2034	2,679,306	0.16	2,510,000	FANNIE MAE FRN 25/11/2039	367,646	0.02
3,000,000	ABPCI DIRECT LENDING FUND CO LLC VAR 20/01/2032 USD (ISIN US000848AA95)	2,760,558	0.17	6,400,000	FANNIE MAE VAR 25/03/2038 USD (ISIN US31396YKR26)	8,080	0.00
1,000,000	AGL CLO 1 LTD VAR 20/10/2034	939,081	0.06	8,000,000	FANNIE MAE VAR 25/03/2038 USD (ISIN US31396YXH07)	7,762	0.00
1,500,000	AGL CLO 1 LTD VAR 21/01/2035	1,407,402	0.08	705,000	FANNIE MAE VAR 25/12/2041 USD (ISIN US20754BAB71)	676,042	0.04
3,000,000	AMERICAN CREDIT ACCEPTANCE RECEIVABLES TRUST 2012-1 4.87% 13/11/2028	2,743,104	0.16	1,175,000	FANNIE MAE 0% 25/10/2043 USD (ISIN US3136AGZD72)	172,458	0.01
500,000	AMERN HOMES 4 RENT 2015 SFRI TR 5.639% 17/04/2052	464,101	0.03	520,000	FANNIE MAE 0% 25/10/2043 USD (ISIN US3136AGZR68)	81,543	0.00
1,000,000	AMERN HOMES 4 RENT 2015 SFRI TR 5.885% 17/04/2052	927,829	0.06	18,377,000	FANNIE MAE 1.50% 01/03/2042	13,408,382	0.81
3,000,000	ARBOR REALTY COLLATERALIZED LOAN OBLIGATION FRN 15/08/2034	2,785,486	0.17	255,000	FANNIE MAE 2.00% 01/01/2051	150,505	0.01
2,900,000	ARBOR REALTY COLLATERALIZED LOAN VAR 15/01/2037	2,632,494	0.16	136,000	FANNIE MAE 2.00% 01/02/2042 USD (ISIN US3140MFKW28)	95,877	0.01
5,000,000	ARBOR REALTY COLLATERALIZED LOAN VAR 15/05/2037	4,591,402	0.28	386,000	FANNIE MAE 2.00% 01/02/2042 USD (ISIN US3140M2NG30)	260,988	0.02
1,400,000	AREIT 2021-CRE5 LIMITED VAR 17/12/2024	1,228,313	0.07	1,900,000	FANNIE MAE 2.00% 01/03/2052 USD (ISIN US3140MHSS99)	1,213,586	0.07
3,600,000	BANC OF AMERICA MORTGAGE 2003 L TRUST VAR 25/01/2034	17,853	0.00	665,000	FANNIE MAE 2.00% 01/03/2052 USD (ISIN US3140MHSU46)	419,797	0.03
2,000,000	BATTALION CLO X LTD FRN 15/07/2031	1,658,161	0.10	4,450,000	FANNIE MAE 2.00% 01/03/2052 USD (ISIN US3140QNLW07)	3,001,912	0.18
5,000,000	BAYVIEW COMMERCIAL ASSET TRUST 2007-2 VAR 25/07/2037	-	0.00	3,447,000	FANNIE MAE 2.00% 01/03/2052 USD (ISIN US3140XPVQ93)	2,533,893	0.15
610,000	BRAZOS HIGHER EDUCATION AUTHORITY INC FRN 27/10/2036	319,144	0.02	23,300,000	FANNIE MAE 2.00% 01/07/2050*	17,058,384	1.03
1,570,000	BSPRT 2018-FL4 ISSUER LTD / LLC VAR 15/02/2037	1,439,015	0.09	552,000	FANNIE MAE 2.00% 01/11/2050	286,984	0.02
1,850,000	BWAY 2013 1515 MORTAGE TRUST 3.454% 10/03/2033	1,639,489	0.10	5,047,000	FANNIE MAE 2.00% 01/11/2051 USD (ISIN US3140M7PV75)	3,088,281	0.19
3,800,000	CENTEX HOME EQUITY LOAN TRUST 2003-A VAR 25/03/2033	-	0.00	4,046,000	FANNIE MAE 2.00% 01/11/2051 USD (ISIN US3140QMLV41)	2,526,815	0.15
3,000,000	CERBERUS LOAN FUNDING VAR 15/10/2031 USD (ISIN US15673EAA10)	591,211	0.04	7,856,000	FANNIE MAE 2.00% 01/12/2041	5,042,446	0.30
3,000,000	CHURCHILL MIDDLE MRKT CLO LTD VAR 24/10/2033	2,834,343	0.17	140,000	FANNIE MAE 2.00% 01/12/2050	76,658	0.00
4,000,000	CITIGROUP MORTGAGE LOAN TRUST VAR 25/03/2061	3,113,136	0.19	8,324,000	FANNIE MAE 2.00% 02/01/2042	5,399,269	0.32
2,500,000	CITIGROUP MORTGAGE LOAN TRUST 2018 RP3 VAR 25/03/2061 USD (ISIN US17327DAE13)	1,807,113	0.11	1,000,000	FANNIE MAE 2.00% 25/05/2028*	821,082	0.05
5,000,000	CITIGROUP MOSTGAGE LOAN TRUST 2018-RP1 VAR 25/09/2064	4,073,901	0.24	100,000	FANNIE MAE 2.50% 01/01/2043	18,862	0.00
2,000,000	COMM 2016 CCRE28 MORTGAGE TRUST 3.651% 10/02/2049	1,588,141	0.10	50,000	FANNIE MAE 2.50% 01/01/2046	10,219	0.00
				10,466,000	FANNIE MAE 2.50% 01/01/2052 USD (ISIN US3140XNNS93)	7,846,434	0.47

*Wertpapiere der Kategorie „To Be Announced“ (TBAs), siehe Anmerkung 2.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
50,000	FANNIE MAE 2.50% 01/02/2043 USD (ISIN US3138W12A49)	9,354	0.00	556,436	FANNIE MAE 3.00% 01/04/2031	89,140	0.01
1,369,433	FANNIE MAE 2.50% 01/02/2043 USD (ISIN US31417FMM76)	293,472	0.02	1,800,000	FANNIE MAE 3.00% 01/04/2047	564,235	0.03
50,000	FANNIE MAE 2.50% 01/02/2043 USD (ISIN US31417FMN59)	10,111	0.00	1,090,000	FANNIE MAE 3.00% 01/06/2052 USD (ISIN US3140MFWM18)	802,028	0.05
680,000	FANNIE MAE 2.50% 01/02/2052	507,680	0.03	62,127,000	FANNIE MAE 3.00% 01/06/2052 USD (ISIN US31418ED649)	44,805,866	2.68
175,000	FANNIE MAE 2.50% 01/03/2043	29,458	0.00	1,285,000	FANNIE MAE 3.00% 01/10/2030	247,979	0.01
50,000	FANNIE MAE 2.50% 01/03/2044	18,440	0.00	1,190,740	FANNIE MAE 3.00% 25/01/2028	1,993	0.00
7,811,802	FANNIE MAE 2.50% 01/03/2047	5,727,592	0.34	1,287,431	FANNIE MAE 3.00% 25/02/2028	1,728	0.00
3,509,139	FANNIE MAE 2.50% 01/04/2042	2,752,046	0.17	6,060,458	FANNIE MAE 3.00% 25/12/2027	6,974	0.00
50,000	FANNIE MAE 2.50% 01/04/2043	14,096	0.00	911,000	FANNIE MAE 3.50% 01/01/2048	740,762	0.04
446,370	FANNIE MAE 2.50% 01/04/2045 USD (ISIN US3138XZSU60)	130,595	0.01	187,000	FANNIE MAE 3.50% 01/02/2047	57,586	0.00
255,000	FANNIE MAE 2.50% 01/04/2045 USD (ISIN US3138YBWS81)	54,911	0.00	888,684	FANNIE MAE 3.50% 01/02/2048	211,344	0.01
200,000	FANNIE MAE 2.50% 01/04/2045 USD (ISIN US3138YD4G11)	27,026	0.00	1,268,000	FANNIE MAE 3.50% 01/02/2049	49,377	0.00
530,000	FANNIE MAE 2.50% 01/04/2045 USD (ISIN US3138YD4G11)	143,302	0.01	1,000,000	FANNIE MAE 3.50% 01/03/2029	49,269	0.00
225,000	FANNIE MAE 2.50% 01/04/2045 USD (ISIN US3138YMN214)	45,325	0.00	97,911	FANNIE MAE 3.50% 01/04/2045	10,204	0.00
100,000	FANNIE MAE 2.50% 01/04/2045 USD (ISIN US3138YPCB62)	22,710	0.00	52,771	FANNIE MAE 3.50% 01/04/2046	12,299	0.00
230,000	FANNIE MAE 2.50% 01/04/2045 USD (ISIN US3138YPWD09)	60,514	0.00	222,000	FANNIE MAE 3.50% 01/04/2052 USD (ISIN US3140MJF837)	133,583	0.01
4,645,000	FANNIE MAE 2.50% 01/04/2052 USD (ISIN US3140XM4Y91)	3,459,496	0.21	73,205	FANNIE MAE 3.50% 01/05/2045	9,641	0.00
25,000	FANNIE MAE 2.50% 01/05/2045	4,864	0.00	1,515,000	FANNIE MAE 3.50% 01/05/2049 USD (ISIN US3140XNNX88)	1,237,153	0.07
2,791,000	FANNIE MAE 2.50% 01/05/2046	1,802,602	0.11	4,889,000	FANNIE MAE 3.50% 01/05/2049 USD (ISIN US3140X4D607)	1,842,110	0.11
12,000,000	FANNIE MAE 2.50% 01/05/2051 USD (ISIN US3140QKNV66)	7,102,414	0.43	1,745,918	FANNIE MAE 3.50% 01/05/2056	545,591	0.03
337,000	FANNIE MAE 2.50% 01/05/2051 USD (ISIN US3140XNNP54)	253,663	0.02	103,494	FANNIE MAE 3.50% 01/06/2045 USD (ISIN US3138YXQH11)	10,430	0.00
3,273,000	FANNIE MAE 2.50% 01/06/2046	1,905,658	0.11	203,588	FANNIE MAE 3.50% 01/06/2045 USD (ISIN US31418BTC09)	27,538	0.00
700,000	FANNIE MAE 2.50% 01/07/2030 USD (ISIN US3138WE3F49)	92,931	0.01	1,085,823	FANNIE MAE 3.50% 01/07/2049	297,359	0.02
1,155,000	FANNIE MAE 2.50% 01/07/2030 USD (ISIN US3138WFAC00)	164,865	0.01	121,019	FANNIE MAE 3.50% 01/08/2045 USD (ISIN US3140E25X52)	25,039	0.00
25,000	FANNIE MAE 2.50% 01/07/2045	8,497	0.00	88,565	FANNIE MAE 3.50% 01/08/2045 USD (ISIN US31418BUA24)	22,385	0.00
153,980	FANNIE MAE 2.50% 01/08/2043	26,176	0.00	1,430,000	FANNIE MAE 3.50% 01/09/2033	160,940	0.01
74,903	FANNIE MAE 2.50% 01/08/2045	9,636	0.00	425,000	FANNIE MAE 3.50% 01/10/2041	69,130	0.00
200,000	FANNIE MAE 2.50% 01/09/2050	92,070	0.01	2,790,000	FANNIE MAE 3.50% 01/10/2042	193,170	0.01
100,000	FANNIE MAE 2.50% 01/10/2050	46,779	0.00	240,277	FANNIE MAE 3.50% 01/10/2046	70,969	0.00
3,773,000	FANNIE MAE 2.50% 01/11/2051 USD (ISIN US3140XNNQ38)	2,842,489	0.17	413,000	FANNIE MAE 3.50% 01/10/2047	68,555	0.00
125,000	FANNIE MAE 2.50% 01/12/2042 USD (ISIN US3138NWT668)	24,640	0.00	3,107,000	FANNIE MAE 3.50% 01/10/2049	1,378,409	0.08
145,000	FANNIE MAE 2.50% 01/12/2042 USD (ISIN US31417EF976)	27,149	0.00	7,924,000	FANNIE MAE 3.50% 01/11/2041	2,438,387	0.15
100,000	FANNIE MAE 2.50% 01/12/2043	11,998	0.00	257,414	FANNIE MAE 3.50% 01/11/2047	64,549	0.00
400,000	FANNIE MAE 2.50% 01/12/2050	226,412	0.01	1,500,000	FANNIE MAE 3.50% 01/12/2042	201,847	0.01
1,000,000	FANNIE MAE 2.50% 25/06/2027*	843,971	0.05	143,237	FANNIE MAE 3.50% 01/12/2046	33,310	0.00
43,700,000	FANNIE MAE 2.50% 25/06/2043*	33,400,332	2.00	1,232,000	FANNIE MAE 3.50% 01/12/2047	407,985	0.02
2,200,000	FANNIE MAE 3.00% 01/02/2047	1,710,301	0.10	21,000,000	FANNIE MAE 3.50% 31/07/2047*	17,377,628	1.04
4,900,000	FANNIE MAE 3.00% 01/02/2057	1,630,263	0.10	2,197,117	FANNIE MAE 4.00% 01/01/2047	222,690	0.01
625,000	FANNIE MAE 3.00% 01/03/2029	46,456	0.00	26,146	FANNIE MAE 4.00% 01/02/2039	598	0.00
400,000	FANNIE MAE 3.00% 01/03/2047	247,078	0.01	1,603,000	FANNIE MAE 4.00% 01/04/2044	1,343,325	0.08
				519,389	FANNIE MAE 4.00% 01/05/2046	83,872	0.01
				62,000	FANNIE MAE 4.00% 01/05/2051	11,705	0.00
				718,000	FANNIE MAE 4.00% 01/07/2051	596,190	0.04
				75,000	FANNIE MAE 4.00% 01/08/2051	35,923	0.00
				687,000	FANNIE MAE 4.00% 01/09/2051	572,395	0.03
				5,300,000	FANNIE MAE 4.00% 01/10/2040	653,832	0.04
				232,490	FANNIE MAE 4.00% 01/10/2045	36,448	0.00

*Wertpapiere der Kategorie „To Be Announced“ (TBAs), siehe Anmerkung 2.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
838,000	FANNIE MAE 4.00% 01/11/2043	194,195	0.01	4,090,000	FANNIE MAE 5.50% 01/10/2035	67,277	0.00
193,167	FANNIE MAE 4.00% 01/11/2045	21,498	0.00	905,000	FANNIE MAE 5.50% 01/12/2033	21,603	0.00
1,045,000	FANNIE MAE 4.00% 01/12/2040 USD (ISIN US31419AVT14)	123,430	0.01	623,909	FANNIE MAE 5.50% 01/12/2038	77,645	0.00
640,000	FANNIE MAE 4.00% 01/12/2042	46,246	0.00	2,034,607	FANNIE MAE 5.50% 04/01/2036	6,009	0.00
1,584,000	FANNIE MAE 4.00% 25/11/2050	133,938	0.01	5,000,000	FANNIE MAE 5.50% 25/04/2023*	4,693,298	0.28
11,000,000	FANNIE MAE 4.00% 31/07/2047*	9,408,664	0.57	720,000	FANNIE MAE 6.00% 01/01/2053 USD (ISIN US3140QRCL56)	638,203	0.04
526,000	FANNIE MAE 4.50% 01/01/2044	445,776	0.03	230,000	FANNIE MAE 6.00% 01/01/2053 USD (ISIN US3140QRCW12)	202,893	0.01
1,287,000	FANNIE MAE 4.50% 01/02/2047	1,082,491	0.07	237,000	FANNIE MAE 6.00% 01/02/2053 USD (ISIN US3140M9AZ01)	193,592	0.01
50,000	FANNIE MAE 4.50% 01/03/2047	42,546	0.00	85,000	FANNIE MAE 6.00% 01/02/2053 USD (ISIN US3140M9BE62)	71,379	0.00
220,442	FANNIE MAE 4.50% 01/04/2045	19,101	0.00	400,000	FANNIE MAE 6.00% 01/02/2054 USD (ISIN US3140YWP800)	369,705	0.02
197,000	FANNIE MAE 4.50% 01/06/2045	27,189	0.00	61,000	FANNIE MAE 6.00% 01/03/2053 USD (ISIN US3140NDU886)	41,883	0.00
248,040	FANNIE MAE 4.50% 01/06/2046	36,471	0.00	77,000	FANNIE MAE 6.00% 01/03/2053 USD (ISIN US3140NEAF21)	51,737	0.00
3,534,286	FANNIE MAE 4.50% 01/07/2048	552,617	0.03	200,000	FANNIE MAE 6.00% 01/03/2054 USD (ISIN US3140AAQ671)	189,552	0.01
1,622,779	FANNIE MAE 4.50% 01/09/2039	291,062	0.02	300,000	FANNIE MAE 6.00% 01/03/2054 USD (ISIN US3140A3B774)	281,418	0.02
2,300,000	FANNIE MAE 4.50% 01/09/2043	629,688	0.04	300,000	FANNIE MAE 6.00% 01/03/2054 USD (ISIN US3140NQA491)	281,034	0.02
612,899	FANNIE MAE 4.50% 01/09/2053	202,977	0.01	460,000	FANNIE MAE 6.00% 01/04/2038	4,120	0.00
1,526,170	FANNIE MAE 4.50% 01/11/2056	558,148	0.03	109,000	FANNIE MAE 6.00% 01/04/2053 USD (ISIN US3140NBY213)	101,059	0.01
2,431,000	FANNIE MAE 4.50% 01/12/2042	293,309	0.02	195,000	FANNIE MAE 6.00% 01/04/2053 USD (ISIN US3140XNPB41)	171,125	0.01
400,000	FANNIE MAE 4.50% 25/06/2029	3,306	0.00	100,000	FANNIE MAE 6.00% 01/04/2054 USD (ISIN US3140AAQS92)	93,444	0.01
4,000,000	FANNIE MAE 4.50% 31/07/2047*	3,524,930	0.21	700,000	FANNIE MAE 6.00% 01/04/2054 USD (ISIN US3140AAR828)	658,208	0.04
12,870,858	FANNIE MAE 5.00% 01/01/2038	49,510	0.00	700,000	FANNIE MAE 6.00% 01/04/2054 USD (ISIN US3140AASK49)	659,334	0.04
50,442	FANNIE MAE 5.00% 01/01/2045	2,435	0.00	1,300,000	FANNIE MAE 6.00% 01/05/2053	1,170,565	0.07
268,000	FANNIE MAE 5.00% 01/02/2053	225,484	0.01	100,000	FANNIE MAE 6.00% 01/06/2053 USD (ISIN US3140NMLD79)	75,783	0.00
47,000	FANNIE MAE 5.00% 01/04/2053 USD (ISIN US3133C0TY89)	41,839	0.00	100,000	FANNIE MAE 6.00% 01/06/2053 USD (ISIN US3140NMLF28)	93,160	0.01
457,000	FANNIE MAE 5.00% 01/04/2053 USD (ISIN US3140NDGZ48)	388,921	0.02	100,000	FANNIE MAE 6.00% 01/06/2053 USD (ISIN US3140NMLG01)	92,872	0.01
400,000	FANNIE MAE 5.00% 01/04/2053 USD (ISIN US3140NGX966)	317,153	0.02	100,000	FANNIE MAE 6.00% 01/06/2053 USD (ISIN US3140NMLJ40)	92,999	0.01
2,482,936	FANNIE MAE 5.00% 01/05/2041	46,560	0.00	200,000	FANNIE MAE 6.00% 01/06/2053 USD (ISIN US3140NMLN51)	84,813	0.01
1,172,938	FANNIE MAE 5.00% 01/05/2044	35,836	0.00	200,000	FANNIE MAE 6.00% 01/06/2053 USD (ISIN US3140NMLP00)	158,707	0.01
2,000,000	FANNIE MAE 5.00% 01/08/2052	1,624,007	0.10	100,000	FANNIE MAE 6.00% 01/06/2053 USD (ISIN US3140NMRB59)	91,156	0.01
708,000	FANNIE MAE 5.00% 01/09/2049	167,915	0.01	160,000	FANNIE MAE 6.00% 01/07/2038	984	0.00
991,824	FANNIE MAE 5.00% 01/10/2044	47,202	0.00	400,000	FANNIE MAE 6.00% 01/09/2053	365,478	0.02
112,000	FANNIE MAE 5.00% 01/12/2044	97,304	0.01	1,621,634	FANNIE MAE 6.00% 01/10/2037	6,188	0.00
4,000,000	FANNIE MAE 5.00% 14/07/2038*	3,613,821	0.22	2,760,000	FANNIE MAE 6.00% 01/10/2040	58,167	0.00
10,430,274	FANNIE MAE 5.00% 25/11/2038	3,296	0.00	2,300,000	FANNIE MAE 6.00% 01/11/2053	2,016,280	0.12
753,000	FANNIE MAE 5.50% 01/02/2053	602,004	0.04	12,200,000	FANNIE MAE 6.00% 14/07/2038*	11,427,885	0.69
560,000	FANNIE MAE 5.50% 01/03/2053	508,788	0.03	76,000	FANNIE MAE 6.50% 01/02/2053 USD (ISIN US3140M9AV96)	53,029	0.00
826,000	FANNIE MAE 5.50% 01/04/2050 USD (ISIN US3140XHXV45)	587,642	0.04				
1,830,000	FANNIE MAE 5.50% 01/04/2050 USD (ISIN US3140XJE746)	1,331,320	0.08				
85,000	FANNIE MAE 5.50% 01/04/2053 USD (ISIN US3140NBYU92)	62,522	0.00				
505,000	FANNIE MAE 5.50% 01/04/2053 USD (ISIN US3140NDHF74)	403,115	0.02				
231,000	FANNIE MAE 5.50% 01/04/2053 USD (ISIN US3140NDHG57)	207,351	0.01				
492,000	FANNIE MAE 5.50% 01/04/2053 USD (ISIN US3140NDYR20)	417,178	0.03				
747,000	FANNIE MAE 5.50% 01/05/2049	173,199	0.01				
527,000	FANNIE MAE 5.50% 01/06/2053 USD (ISIN US3140NKT31)	480,260	0.03				
120,000	FANNIE MAE 5.50% 01/06/2053 USD (ISIN US3140NKU253)	107,694	0.01				

*Wertpapiere der Kategorie „To Be Announced“ (TBAs), siehe Anmerkung 2.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
200,000	FANNIE MAE 6.50% 01/02/2054 USD (ISIN US3140A8KC51)	190,064	0.01	200,000	FANNIE MAE 6.50% 01/05/2054 USD (ISIN US3140ADGU97)	191,358	0.01
100,000	FANNIE MAE 6.50% 01/02/2054 USD (ISIN US3140YXNB32)	96,002	0.01	100,000	FANNIE MAE 6.50% 01/05/2054 USD (ISIN US3140ADPE54)	95,759	0.01
200,000	FANNIE MAE 6.50% 01/02/2054 USD (ISIN US3140YXX42)	182,012	0.01	830,000	FANNIE MAE 6.50% 01/05/2054 USD (ISIN US3140ADPG03)	790,259	0.05
549,000	FANNIE MAE 6.50% 01/03/2053	471,704	0.03	690,000	FANNIE MAE 6.50% 01/05/2054 USD (ISIN US3140ADPM70)	658,412	0.04
300,000	FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140AA4E49)	285,691	0.02	160,000	FANNIE MAE 6.50% 01/06/2054 USD (ISIN US3140ADBJ97)	153,456	0.01
200,000	FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A9F475)	191,262	0.01	150,000	FANNIE MAE 6.50% 01/06/2054 USD (ISIN US3140ADBK60)	139,671	0.01
300,000	FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A9F541)	269,092	0.02	300,000	FANNIE MAE 6.50% 01/06/2054 USD (ISIN US3140ADGV70)	286,720	0.02
100,000	FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A9LT50)	96,487	0.01	270,000	FANNIE MAE 6.50% 01/06/2054 USD (ISIN US3140AE6E49)	257,161	0.02
100,000	FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A9L408)	94,903	0.01	4,233,000	FANNIE MAE 6.50% 01/06/2054 USD (ISIN US31418E7C82)	3,987,541	0.24
100,000	FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A92K59)	94,475	0.01	100,000	FANNIE MAE 6.50% 01/10/2053 USD (ISIN US3140NSKU73)	80,738	0.00
200,000	FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A92L33)	190,647	0.01	200,000	FANNIE MAE 6.50% 01/11/2053	176,468	0.01
100,000	FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A92M16)	95,289	0.01	750,000	FANNIE MAE 6.50% 01/12/2053	664,704	0.04
200,000	FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A92P47)	190,799	0.01	200,000	FANNIE MAE 7.00% 01/04/2054 USD (ISIN US3140ACAM52)	192,880	0.01
200,000	FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A92Q20)	181,467	0.01	200,000	FANNIE MAE 7.00% 01/04/2054 USD (ISIN US3140ACAR40)	187,828	0.01
200,000	FANNIE MAE 6.50% 01/03/2054 USD (ISIN US3140A92R03)	191,296	0.01	4,000,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 2.00% 01/04/2042	2,662,719	0.16
93,000	FANNIE MAE 6.50% 01/04/2053 USD (ISIN US3133C05Q15)	88,386	0.01	940,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 3.00% 01/08/2045	742,610	0.04
104,000	FANNIE MAE 6.50% 01/04/2053 USD (ISIN US3140NBV75)	75,289	0.00	125,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/02/2053 USD (ISIN US3140N7T913)	108,968	0.01
200,000	FANNIE MAE 6.50% 01/04/2053 USD (ISIN US3140NGAY67)	149,096	0.01	208,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.00% 01/02/2053 USD (ISIN US3140N7UC20)	171,669	0.01
98,000	FANNIE MAE 6.50% 01/04/2053 USD (ISIN US3140NGYG95)	93,419	0.01	104,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.50% 01/04/2053	87,156	0.01
111,000	FANNIE MAE 6.50% 01/04/2053 USD (ISIN US3140NGYH78)	104,940	0.01	300,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/04/2054	281,452	0.02
100,000	FANNIE MAE 6.50% 01/04/2054 USD (ISIN US3140AAKY25)	95,301	0.01	805,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.00% 01/05/2053	655,568	0.04
100,000	FANNIE MAE 6.50% 01/04/2054 USD (ISIN US3140AAMY07)	96,112	0.01	106,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.50% 01/03/2053	99,729	0.01
100,000	FANNIE MAE 6.50% 01/04/2054 USD (ISIN US3140AANC77)	91,929	0.01	100,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.50% 01/04/2054	95,738	0.01
200,000	FANNIE MAE 6.50% 01/04/2054 USD (ISIN US3140AARS83)	177,701	0.01	100,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.50% 01/06/2054 USD (ISIN US3140ACW410)	96,449	0.01
400,000	FANNIE MAE 6.50% 01/04/2054 USD (ISIN US3140AASN87)	381,040	0.02	100,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 6.50% 01/06/2054 USD (ISIN US3140AFVM54)	96,518	0.01
100,000	FANNIE MAE 6.50% 01/04/2054 USD (ISIN US3140AAGV99)	95,519	0.01	100,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 7.00% 01/06/2054	96,510	0.01
100,000	FANNIE MAE 6.50% 01/04/2054 USD (ISIN US3140AAYS01)	95,434	0.01	2,500,000	FIRST EAGLE COMMERCIAL LOAN FUNDING 2016 LLC VAR 25/01/2032	2,340,808	0.14
3,214,000	FANNIE MAE 6.50% 01/04/2054 USD (ISIN US31418E5R79)	2,969,974	0.18	3,762,000	FLAGSTAR MORTGAGE TRUST VAR 25/09/2048	2,776,915	0.17
100,000	FANNIE MAE 6.50% 01/05/2054 USD (ISIN US3140ACJU87)	96,682	0.01	3,902,000	FLAGSTAR MORTGAGE TRUST 2018 VAR 25/03/2048	2,588,342	0.16
400,000	FANNIE MAE 6.50% 01/05/2054 USD (ISIN US3140ADGT25)	383,141	0.02	4,035,000	FLAGSTR MORTGAGE TRUST 2017 VAR 25/10/2047	2,730,078	0.16
				1,317,000	FREDDIE MAC SEASONED CREDIT RISK TRANSFER TRU VAR 25/01/2056	1,170,453	0.07
				6,495,000	FREDDIE MAC VAR 15/08/2042	118,362	0.01

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
997,500	FREDDIE MAC VAR 25/07/2030 USD (ISIN US3137G0TV19)	766,669	0.05	90,000	FREDDIE MAC 4.00% 01/09/2051	45,734	0.00
830,000	FREDDIE MAC VAR 25/09/2055	470,949	0.03	279,000	FREDDIE MAC 4.00% 01/10/2042	234,104	0.01
13,296,000	FREDDIE MAC 1.50% 01/03/2042	9,692,706	0.58	114,000	FREDDIE MAC 4.00% 01/11/2042	5,014	0.00
575,000	FREDDIE MAC 2.00% 01/01/2052 USD (ISIN US3132E04W90)	412,196	0.02	6,793,604	FREDDIE MAC 4.00% 15/05/2026	477	0.00
220,000	FREDDIE MAC 2.00% 01/01/2052 USD (ISIN US3133KNMZ32)	144,739	0.01	2,500,000	FREDDIE MAC 4.00% 25/05/2050	184,025	0.01
129,000	FREDDIE MAC 2.00% 01/02/2042	78,872	0.00	1,900,000	FREDDIE MAC 4.00% 25/12/2050	187,084	0.01
880,000	FREDDIE MAC 2.00% 01/02/2052	560,993	0.03	2,242,202	FREDDIE MAC 4.50% 15/08/2026	-	0.00
1,632,000	FREDDIE MAC 2.00% 01/03/2052 USD (ISIN US3132DSJJ24)	1,174,837	0.07	838,485	FREDDIE MAC 4.50% 15/08/2028	56	0.00
472,000	FREDDIE MAC 2.00% 01/03/2052 USD (ISIN US3132E05S79)	342,634	0.02	206,000	FREDDIE MAC 5.00% 01/03/2044	178,376	0.01
700,000	FREDDIE MAC 2.00% 01/03/2052 USD (ISIN US3133B6DL13)	458,452	0.03	50,000	FREDDIE MAC 5.00% 01/03/2053	44,526	0.00
2,900,000	FREDDIE MAC 2.00% 01/05/2052	2,134,390	0.13	134,000	FREDDIE MAC 5.00% 01/04/2053	118,748	0.01
1,010,000	FREDDIE MAC 2.00% 01/10/2051	621,947	0.04	150,000	FREDDIE MAC 5.00% 01/05/2040	129,265	0.01
2,800,000	FREDDIE MAC 2.50% 01/01/2051	1,932,889	0.12	300,000	FREDDIE MAC 5.00% 01/12/2039	22,355	0.00
12,425,000	FREDDIE MAC 2.50% 01/05/2051	7,233,086	0.43	1,100,000	FREDDIE MAC 5.00% 01/12/2050	728,178	0.04
445,000	FREDDIE MAC 3.00% 01/01/2052	296,169	0.02	19,000	FREDDIE MAC 5.50% 01/01/2039	16,482	0.00
1,106,000	FREDDIE MAC 3.00% 01/03/2031	135,576	0.01	124,000	FREDDIE MAC 5.50% 01/03/2053 USD (ISIN US3133BW575)	110,507	0.01
445,000	FREDDIE MAC 3.00% 01/04/2053	333,874	0.02	104,000	FREDDIE MAC 5.50% 01/03/2053 USD (ISIN US3133BXW724)	91,097	0.01
80,078	FREDDIE MAC 3.00% 01/06/2045	23,335	0.00	475,000	FREDDIE MAC 5.50% 01/04/2053 USD (ISIN US3132SDG49)	407,352	0.02
710,697	FREDDIE MAC 3.00% 01/08/2046	186,493	0.01	54,000	FREDDIE MAC 5.50% 01/04/2053 USD (ISIN US3133C06U18)	48,988	0.00
1,287,000	FREDDIE MAC 3.00% 01/08/2051	864,190	0.05	118,000	FREDDIE MAC 5.50% 01/06/2041	103,594	0.01
565,000	FREDDIE MAC 3.00% 01/09/2042	131,854	0.01	967,000	FREDDIE MAC 5.50% 01/07/2049	685,773	0.04
664,000	FREDDIE MAC 3.00% 01/09/2052	496,710	0.03	1,999,948	FREDDIE MAC 5.50% 01/07/2054 USD (ISIN US3133WGA549)	1,846,889	0.11
4,025,000	FREDDIE MAC 3.00% 01/11/2042	719,034	0.04	500,000	FREDDIE MAC 6.00% 01/02/2053	436,304	0.03
982,000	FREDDIE MAC 3.00% 01/12/2046	766,518	0.05	100,000	FREDDIE MAC 6.00% 01/02/2054 USD (ISIN US3133W7W840)	95,239	0.01
1,141,856	FREDDIE MAC 3.00% 15/08/2027	1,330	0.00	400,000	FREDDIE MAC 6.00% 01/02/2054 USD (ISIN US3133W7XA82)	373,871	0.02
2,796,086	FREDDIE MAC 3.00% 15/10/2027	3,786	0.00	100,000	FREDDIE MAC 6.00% 01/02/2054 USD (ISIN US3133W7X426)	83,458	0.01
71,562	FREDDIE MAC 3.50% 01/01/2046	23,894	0.00	142,000	FREDDIE MAC 6.00% 01/03/2053 USD (ISIN US3133BW3L55)	114,711	0.01
41,014	FREDDIE MAC 3.50% 01/01/2048	11,144	0.00	102,000	FREDDIE MAC 6.00% 01/03/2053 USD (ISIN US3133BXCA73)	94,447	0.01
425,300	FREDDIE MAC 3.50% 01/02/2043	54,717	0.00	100,000	FREDDIE MAC 6.00% 01/03/2054 USD (ISIN US3133W7SQ99)	93,690	0.01
1,949,000	FREDDIE MAC 3.50% 01/03/2048	1,565,289	0.09	100,000	FREDDIE MAC 6.00% 01/03/2054 USD (ISIN US3133W7XR18)	93,992	0.01
894,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9MF82)	580,354	0.03	60,000	FREDDIE MAC 6.00% 01/04/2053 USD (ISIN US3133C04U36)	55,912	0.00
53,000	FREDDIE MAC 3.50% 01/04/2052 USD (ISIN US3133B9W676)	42,458	0.00	101,000	FREDDIE MAC 6.00% 01/04/2053 USD (ISIN US3133C06X56)	71,499	0.00
825,000	FREDDIE MAC 3.50% 01/05/2042	150,985	0.01	64,000	FREDDIE MAC 6.00% 01/04/2053 USD (ISIN US3133C06Y30)	37,091	0.00
1,850,000	FREDDIE MAC 3.50% 01/07/2029	140,261	0.01	71,000	FREDDIE MAC 6.00% 01/04/2053 USD (ISIN US3133C06Z05)	65,892	0.00
80,208	FREDDIE MAC 3.50% 01/07/2043	18,283	0.00	100,000	FREDDIE MAC 6.00% 01/04/2054	94,398	0.01
90,000	FREDDIE MAC 3.50% 01/07/2045	26,682	0.00	500,000	FREDDIE MAC 6.00% 01/05/2053	398,834	0.02
600,000	FREDDIE MAC 3.50% 01/08/2045	129,067	0.01	1,000,000	FREDDIE MAC 6.00% 01/05/2054	941,812	0.06
700,000	FREDDIE MAC 3.50% 01/09/2049	429,847	0.03	597,000	FREDDIE MAC 6.00% 01/06/2054	566,256	0.03
1,001,494	FREDDIE MAC 3.50% 01/11/2041 USD (ISIN US3132GKMG97)	154,364	0.01	1,655,000	FREDDIE MAC 6.00% 01/07/2053 USD (ISIN US3132DWHU09)	1,420,843	0.09
1,001,378	FREDDIE MAC 3.50% 01/11/2041 USD (ISIN US3132GLCC63)	38,626	0.00	300,000	FREDDIE MAC 6.00% 01/07/2053 USD (ISIN US3133C6WD75)	235,441	0.01
6,550,000	FREDDIE MAC 3.50% 01/12/2046	5,288,122	0.32				
8,830,000	FREDDIE MAC 3.50% 01/12/2049	1,579,653	0.09				
695,000	FREDDIE MAC 4.00% 01/04/2047	116,506	0.01				
238,000	FREDDIE MAC 4.00% 01/04/2051	51,184	0.00				
1,297,000	FREDDIE MAC 4.00% 01/05/2044	1,068,711	0.06				
360,000	FREDDIE MAC 4.00% 01/06/2050	93,947	0.01				

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl		Marktwert	% des NIW	Anzahl		Marktwert	% des NIW
Nennwert		EUR		Nennwert		EUR	
100,000	FREDDIE MAC 6.00% 01/07/2054 USD (ISIN US3133WGAC95)	94,722	0.01	300,000	FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W8ZU02)	262,213	0.02
100,000	FREDDIE MAC 6.00% 01/07/2054 USD (ISIN US3133WGAH82)	95,392	0.01	200,000	FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W9JJ14)	190,250	0.01
200,000	FREDDIE MAC 6.00% 01/07/2054 USD (ISIN US3133WGAK12)	189,463	0.01	100,000	FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W9ZT12)	96,109	0.01
3,501,032	FREDDIE MAC 6.00% 01/08/2036	18,968	0.00	300,000	FREDDIE MAC 6.50% 01/05/2054 USD (ISIN US3133WBEV44)	286,041	0.02
4,168,000	FREDDIE MAC 6.00% 01/08/2053 USD (ISIN US3132E0DH29)	3,546,162	0.21	100,000	FREDDIE MAC 6.50% 01/05/2054 USD (ISIN US3133WC2D54)	93,382	0.01
1,043,000	FREDDIE MAC 6.00% 01/08/2053 USD (ISIN US3140XNPA67)	976,709	0.06	100,000	FREDDIE MAC 6.50% 01/06/2054 USD (ISIN US3133WDW813)	95,974	0.01
290,000	FREDDIE MAC 6.00% 01/10/2052	234,479	0.01	100,000	FREDDIE MAC 6.50% 01/07/2054 USD (ISIN US3133WFZF78)	95,755	0.01
140,000	FREDDIE MAC 6.00% 01/12/2036	1,224	0.00	200,000	FREDDIE MAC 6.50% 01/07/2054 USD (ISIN US3133WGA218)	190,703	0.01
1,875,000	FREDDIE MAC 6.00% 15/04/2037	121,127	0.01	100,000	FREDDIE MAC 6.50% 01/07/2054 USD (ISIN US3133WGFL40)	95,602	0.01
200,000	FREDDIE MAC 6.50% 01/01/2043	137,640	0.01	100,000	FREDDIE MAC 6.50% 01/07/2054 USD (ISIN US3133WGF75)	96,448	0.01
369,579	FREDDIE MAC 6.50% 01/01/2053	288,683	0.02	100,000	FREDDIE MAC 6.50% 01/07/2054 USD (ISIN US3133WGFU49)	96,664	0.01
100,000	FREDDIE MAC 6.50% 01/01/2054	94,596	0.01	100,000	FREDDIE MAC 6.50% 01/07/2054 USD (ISIN US3133WGFZ36)	96,161	0.01
2,200,000	FREDDIE MAC 6.50% 01/02/2053	1,775,348	0.11	7,000,000	FREDDIE MAC 6.50% 01/10/2053 USD (ISIN US3132DWJN48)	6,037,405	0.36
100,000	FREDDIE MAC 6.50% 01/02/2054	95,058	0.01	100,000	FREDDIE MAC 6.50% 01/10/2053 USD (ISIN US3133CGMD60)	94,683	0.01
100,000	FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133WADT24)	95,233	0.01	100,000	FREDDIE MAC 7.00% 01/03/2054	97,523	0.01
100,000	FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133W7TF26)	95,324	0.01	100,000	FREDDIE MAC 7.00% 01/04/2054	96,799	0.01
100,000	FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133W8MX87)	96,112	0.01	200,000	FREDDIE MAC 7.00% 01/06/2054 USD (ISIN US3133WFAP26)	192,710	0.01
200,000	FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133W8M260)	190,639	0.01	3,000,000	FREMF MORTGAGE VAR 25/07/2027	2,642,103	0.16
100,000	FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133W8M674)	95,619	0.01	4,000,000	FREMF 2018 KBX1 MORTGAGE TRUST VAR 25/01/2026	3,601,129	0.22
600,000	FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133W8PB31)	571,021	0.03	2,000,000	FREMF 2018 KSW4 MORTGAGE TRUST FRN 25/10/2028 USD (ISIN US302960AG42)	967,452	0.06
200,000	FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133W8PF45)	190,653	0.01	800,000	FREMF 2018 KSW4 MORTGAGE TRUST FRN 25/10/2028 USD (ISIN US302960AH25)	368,464	0.02
600,000	FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133W8WM13)	577,604	0.03	600,000	FREMF 2018 K730 MORTGAGE TRUST VAR 25/02/2050	551,440	0.03
100,000	FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133W8WS82)	95,848	0.01	2,000,000	FREMF 2018 K74 MORTGAGE TRUST VAR 25/09/2028	1,634,536	0.10
200,000	FREDDIE MAC 6.50% 01/03/2054 USD (ISIN US3133W9MG38)	190,488	0.01	2,150,000	FRESB MULTI FAMILY MTGE PASS THROUGH VAR 25/06/2025	942,992	0.06
64,000	FREDDIE MAC 6.50% 01/04/2053	60,614	0.00	17,700,000	GINNIE MAE 2.00% 01/07/2051*	13,394,617	0.81
15,236,000	FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3132DWLN10)	14,132,329	0.85	1,000,000	GINNIE MAE 3.50% 20/11/2052	731,945	0.04
300,000	FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133WAGF92)	287,772	0.02	36,787,670	GINNIE MAE 3.50% 20/12/2049	2,058,325	0.12
200,000	FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133WAGJ15)	189,207	0.01	2,000,000	GINNIE MAE 4.50% 20/09/2041*	1,776,574	0.11
100,000	FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133WBMA15)	95,324	0.01	3,000,000	GINNIE MAE 5.00% 01/07/2048*	2,729,590	0.16
200,000	FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W8SJ30)	191,326	0.01	231,019	GNMA I AND II SINGLE ISSUER 3.00% 15/11/2042	27,142	0.00
300,000	FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W8SL85)	287,371	0.02	15,669,974	GNMA I AND II SINGLE ISSUER 3.50% 15/07/2042	977,934	0.06
100,000	FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W8XK48)	96,746	0.01	7,490,000	GNMA I AND II SINGLE ISSUER 3.50% 15/11/2041	597,627	0.04
100,000	FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W8XN86)	95,897	0.01	475,000	GNMA I AND II SINGLE ISSUER 3.50% 20/03/2045	31,403	0.00
500,000	FREDDIE MAC 6.50% 01/04/2054 USD (ISIN US3133W8XS73)	477,603	0.03	625,000	GNMA I AND II SINGLE ISSUER 3.50% 20/03/2046	147,028	0.01
				525,000	GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184JAM27)	69,587	0.00
				575,000	GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184NEC11)	119,545	0.01

*Wertpapiere der Kategorie „To Be Announced“ (TBAs), siehe Anmerkung 2.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert		Marktwert	% des NIW	Anzahl Nennwert		Marktwert	% des NIW
		EUR				EUR	
200,000	GNMA I AND II SINGLE ISSUER 3.50% 20/04/2045 USD (ISIN US36184XM221)	48,887	0.00	90,768	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/05/2045	22,440	0.00
2,447,033	GNMA I AND II SINGLE ISSUER 4.00% 15/01/2045	557,406	0.03	9,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/06/2043*	7,332,663	0.44
1,019,108	GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36178GJ620)	51,876	0.00	463,594	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/09/2046	136,872	0.01
12,545,370	GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36178GJ703)	589,849	0.04	244,059	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/10/2046	53,890	0.00
680,899	GNMA I AND II SINGLE ISSUER 4.00% 15/03/2044 USD (ISIN US36198K5N73)	17,846	0.00	220,123	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/11/2046	87,334	0.01
621,177	GNMA I AND II SINGLE ISSUER 4.00% 15/04/2043	23,248	0.00	8,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 01/07/2049*	6,718,020	0.40
132,964	GNMA I AND II SINGLE ISSUER 4.00% 15/04/2044	6,710	0.00	217,287	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/02/2045	34,968	0.00
300,000	GNMA I AND II SINGLE ISSUER 4.00% 15/07/2045 USD (ISIN US36186PNV21)	33,690	0.00	545,044	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/02/2047	156,240	0.01
782,678	GNMA I AND II SINGLE ISSUER 4.00% 15/08/2041	50,131	0.00	443,987	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/05/2045	95,013	0.01
120,739	GNMA I AND II SINGLE ISSUER 4.00% 15/08/2044 USD (ISIN US36182UNQ66)	4,700	0.00	210,032	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/11/2044	35,345	0.00
272,693	GNMA I AND II SINGLE ISSUER 4.00% 15/08/2045 USD (ISIN US3617A4H922)	60,514	0.00	250,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/11/2045 USD (ISIN US36189MC893)	58,029	0.00
93,437	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2043	6,281	0.00	284,398	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.50% 20/11/2045 USD (ISIN US36189RCT23)	93,291	0.01
113,047	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36182NCD30)	9,702	0.00	6,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 01/07/2046*	5,184,483	0.31
969,774	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36183B6T02)	22,645	0.00	105,506	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/06/2044	36,860	0.00
1,000,000	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36198VMG94)	61,784	0.00	625,139	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/09/2045	112,222	0.01
25,470	GNMA I AND II SINGLE ISSUER 4.00% 15/09/2044 USD (ISIN US36198XB96)	3,419	0.00	227,931	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/10/2045	35,505	0.00
43,007	GNMA I AND II SINGLE ISSUER 4.00% 15/10/2040	1,228	0.00	202,648	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/11/2045	39,078	0.00
308,561	GNMA I AND II SINGLE ISSUER 4.00% 15/10/2044	65,492	0.00	126,088	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.00% 20/12/2045	28,161	0.00
885,000	GNMA I AND II SINGLE ISSUER 4.00% 15/12/2040	49,138	0.00	3,926,643	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/09/2052	3,143,777	0.19
492,151	GNMA I AND II SINGLE ISSUER 4.00% 15/12/2046	170,014	0.01	1,835,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 4.50% 20/10/2044	125,503	0.01
489,000	GNMA I AND II SINGLE ISSUER 4.50% 15/01/2040	34,432	0.00	7,200,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 6.00% 01/07/2053*	6,751,611	0.41
10,980,000	GNMA I AND II SINGLE ISSUER 4.50% 15/04/2039	148,301	0.01	4,094,178	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 16/03/2040	13,741	0.00
3,020,152	GNMA I AND II SINGLE ISSUER 4.50% 15/07/2041 USD (ISIN US3620C4E484)	51,417	0.00	13,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 16/10/2058	188,931	0.01
1,450,000	GNMA I AND II SINGLE ISSUER 4.50% 15/08/2041	16,761	0.00	9,055,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/01/2050	57,397	0.00
364,000	GNMA I AND II SINGLE ISSUER 4.50% 15/09/2040	18,609	0.00	12,000,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/07/2036	4,854	0.00
2,448,333	GNMA I AND II SINGLE ISSUER 4.50% 15/10/2041	89,596	0.01	3,872,222	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA VAR 20/09/2046	142,416	0.01
3,000,000	GNMA I AND II SINGLE ISSUER 5.50% 01/07/2054*	2,780,910	0.17	565,198	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.00% 20/09/2046	145,854	0.01
1,000,000	GNMA I AND II SINGLE ISSUER 5.50% 20/10/2037	15,015	0.00	295,877	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.00% 20/11/2046	97,945	0.01
1,849,746	GNMA I AND II SINGLE ISSUER 6.00% 15/08/2036	54,227	0.00	1,160,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 15/10/2042	77,148	0.00
6,420,110	GNMA I AND II SINGLE ISSUER 6.00% 15/09/2034	187,651	0.01				
2,300,000	GNMA PLATINUM POOLS USING GNMA I COLLATERAL 5.00% 15/05/2034	42,088	0.00				
2,202,000	GOODGREEN TRUST 7.01% 15/10/2056	1,642,819	0.10				
5,327,899	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II VAR 20/01/2046	86,068	0.01				
4,689,154	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II VAR 20/02/2046	60,534	0.00				
3,874,837	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II VAR 20/07/2046	103,112	0.01				
600,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II VAR 20/10/2035	13,027	0.00				
26,300,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 2.50% 01/07/2053*	20,687,988	1.23				
311,277	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA II 3.00% 20/03/2043	53,281	0.00				

*Wertpapiere der Kategorie „To Be Announced“ (TBAs), siehe Anmerkung 2.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
403,443	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/06/2047	144,031 0.01	506,654	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/07/2047 USD (ISIN US3617AV5J38)	173,047 0.01
1,518,774	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/08/2047 USD (ISIN US3617AVWR52)	445,555 0.03	1,639,921	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/08/2046	191,138 0.01
328,041	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/08/2047 USD (ISIN US3617BAQM83)	78,524 0.00	39,852,800	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/09/2045	1,313,187 0.08
663,180	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/08/2047 USD (ISIN US3617B4UT26)	223,577 0.01	478,631	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/10/2044	16,693 0.00
190,103	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/08/2047 USD (ISIN US36196RUH91)	60,216 0.00	5,656,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/11/2047	646,037 0.04
231,196	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/09/2046	78,141 0.00	380,115	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/12/2046	131,857 0.01
5,075,937	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/11/2042	136,229 0.01	277,067	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/12/2047	137,818 0.01
19,758,057	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 3.50% 20/12/2049	880,299 0.05	565,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/07/2041	34,630 0.00
499,459	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/03/2042	17,890 0.00	2,727,230	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 15/11/2041	81,566 0.00
197,468	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/04/2042	16,355 0.00	1,610,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.50% 20/09/2044	278,170 0.02
270,257	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/05/2042	31,683 0.00	13,500,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 6.50% 01/07/2054*	12,783,916 0.77
1,104,642	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/06/2041 USD (ISIN US36176MWE91)	34,178 0.00	6,001,335	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION REMIC PASSTHRU SECS VAR 20/02/2046	83,312 0.01
750,739	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/08/2043	323,073 0.02	599,196	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION REMIC PASSTHRU SECS 3.00% 20/09/2046	182,642 0.01
260,031	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 15/11/2041	16,608 0.00	2,331,770	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION REMIC PASSTHRU SECS 3.50% 20/01/2043	57,325 0.00
478,543	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/01/2047	175,229 0.01	2,653,626	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION REMIC PASSTHRU SECS 3.50% 20/10/2046	89,678 0.01
540,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/02/2048	150,992 0.01	376,152	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION REMIC PASSTHRU SECS 3.50% 20/10/2047	68,551 0.00
424,493	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/03/2047 USD (ISIN US36197FUS00)	82,802 0.00	2,931,381	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION REMIC PASSTHRU SECS 4.00% 20/06/2046	103,998 0.01
267,894	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/03/2047 USD (ISIN US36197FUW12)	94,170 0.01	650,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION REMIC PASSTHRU SECS 4.50% 01/09/2039	60,507 0.00
308,522	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/04/2047	42,249 0.00	1,724,442	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION REMIC PASSTHRU SECS 4.50% 20/04/2046	38,925 0.00
540,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/04/2048	215,455 0.01	4,950,000	GS MORTGAGE SEC TRUST 2017 GS5 VAR 10/11/2050	4,154,583 0.25
173,725	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/05/2047	16,948 0.00	1,830,000	HENDERSON REC LLC FRN 15/11/2040	56,635 0.00
806,023	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/06/2047 USD (ISIN US36197MXR41)	159,042 0.01	1,500,000	HGI CRE CLO LTD FRN 19/09/2026	1,356,698 0.08
286,318	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/06/2047 USD (ISIN US36197NB706)	152,115 0.01	2,198,751	IMPACT FUNDING AFFORDABLE MULTIFAMILY HOUSING MORTGAGE LOAN TRUST 2010 5.876% 25/01/2051	1,981,876 0.12
420,356	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA 4.00% 20/07/2047 USD (ISIN US3617AMMK11)	83,756 0.01	545,000	JGWPT XXX LLC 4.08% 15/07/2041	211,022 0.01
			765,000	JGWPT XXXII LLC 3.61% 17/01/2073	299,457 0.02
			200,000	JP MORGAN MORTGAGE TRUST VAR 26/10/2048	152,467 0.01

*Wertpapiere der Kategorie „To Be Announced“ (TBAs), siehe Anmerkung 2.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW	
		EUR				EUR		
17,500,000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015 C31 VAR 15/08/2048 USD (ISIN US46644YAX85)	69,096	0.00	775,000	SCHOLAR FUNDING TRUST VAR 28/03/2046	318,480	0.02	
2,930,000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015 C31 VAR 15/08/2048 USD (ISIN US46644YBA73)	2,449,983	0.15	56,680,000	SEQUOIA MORTGAGE TRUST VAR 20/05/2034	307,567	0.02	
12,800,000	JPMDB COMMERCIAL MORTGAGE SECURITIES TRUST VAR 15/06/2051	56,568	0.00	1,770,000	SEQUOIA MORTGAGE TRUST VAR 25/08/2048	2,891	0.00	
3,000,000	LOANPAL SOLAR LOAN 2020-3 LTD 2.29% 20/01/2048	1,343,047	0.08	2,000,000	SOUND POINT CLO LTD FRN 26/10/2031	1,788,432	0.11	
3,000,000	LOANPAL SOLAR LOAN 2020-3 LTD 2.47% 20/12/2047	1,372,650	0.08	3,175,000	STARWOOD COMM MTGE VAR 15/11/2038	2,872,715	0.17	
1,000,000	LOANPAL SOLAR LOAN 2020-3 LTD 3.45% 20/12/2047	549,653	0.03	11,550,000	STRUCTURED ASSET SECURITIES CORP VAR 25/03/2035	212,290	0.01	
4,200,000	MASTR ADJUSTABLE RATE MORTGAGES TRUST 2004 13 VAR 21/11/2034	48,164	0.00	1,005,000	STRUCTURED ASSET SECURITIES CORP VAR 25/11/2033	21,267	0.00	
1,250,000	MF1 2020 FL4 LIMITED/MF1 2020 FL4 LLC FRN 15/11/2035	415,981	0.03	2,500,000	STWD 2021-SIFI LTD VAR 15/04/2032 USD (ISIN US78486AAE64)	2,336,661	0.14	
3,650,000	MILL CITY MORTAGE TRUST VAR 25/01/2061	2,726,507	0.16	820,000	TOWD POINT MORTGAGE TRUST VAR 25/07/2056	731,162	0.04	
740,000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST VAR 15/03/2048	593,634	0.04	7,600,000	TOWD POINT MORTGAGE TRUST VAR 25/07/2057	6,146,763	0.37	
200,000	MORGAN STANLEY CAPITAL I 4.418% 11/07/2040	164,061	0.01	2,500,000	TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173FAF71)	2,022,776	0.12	
3,500,000	MOSAIC SOLAR LOANS 2017 20LLC 1.44% 20/08/2046	1,274,693	0.08	5,100,000	TOWD POINT MORTGAGE TRUST VAR 25/10/2056 USD (ISIN US89173FAG54)	3,857,553	0.23	
3,600,000	MOSAIC SOLAR LOANS 2017 20LLC 2.10% 20/04/2046	1,185,874	0.07	4,382,186	TOWD POINT MORTGAGE TRUST VAR 25/10/2057	3,327,547	0.20	
2,500,000	MOSAIC SOLAR LOANS 2017 20LLC 2.25% 20/12/2046	1,224,104	0.07	2,950,000	TOWD POINT MORTGAGE TRUST VAR 25/11/2060	2,396,816	0.14	
1,500,000	MOSAIC SOLAR LOANS 2017 20LLC 3.00% 20/08/2046	576,377	0.03	5,000,000	TOWD POINT MORTGAGE TRUST 2017-5 FRN 25/02/2057 USD (ISIN US89169EAB56)	4,734,358	0.28	
3,100,000	MULTIFAMILY CONNECTICUT AVENUE VAR 25/11/2051 USD (ISIN US35563GAB59)	2,938,014	0.18	5,000,000	TOWD POINT MORTGAGE TRUST 2017-5 FRN 25/02/2057 USD (ISIN US89169EAE95)	4,855,908	0.29	
3,600,000	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2018 285M FRN 15/07/2036	2,958,440	0.18	3,500,000	TOWD POINT MORTGAGE TRUST 2018 3 VAR 25/05/2058	2,668,152	0.16	
2,500,000	NEUBERGER BERMAN CLO XII VAR 19/01/2033 USD (ISIN US64133CAL37)	2,357,207	0.14	2,500,000	TOWD POINT MTGE 2017-3 A4 VAR 25/07/2057	1,936,897	0.12	
1,500,000	NEUBERGER BERMAN CLO XII VAR 19/01/2033 USD (ISIN US64133DAA54)	1,438,413	0.09	720,000	UBS COMMERCIAL MORTGAGE TRUST VAR 15/10/2050	580,411	0.03	
3,000,000	NEUBERGER BERMAN CLO XII VAR 20/07/2031 USD (ISIN US64133GAX88)	2,807,587	0.17	19,880,000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015 NXS1 VAR 15/09/2057	74,870	0.00	
1,000,000	NEUBERGER BERMAN CLO XII VAR 20/07/2031 USD (ISIN US64133HAL24)	935,814	0.06	2,000,000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2016-LC25 VAR 15/12/2059	1,762,841	0.11	
3,740,000	OAKS MORTGAGE TRUST SERIES 2015 1 VAR 25/04/2046	1,110,007	0.07	3,000,000	WOODMONT TRUST VAR 15/01/2032	2,442,937	0.15	
1,460,000	OAKTOWN RE LTD FRN 25/10/2030	448,305	0.03	Immobilienbezogene Dienstleistungen und Investitionen			1,334,508	0.08
4,464,000	OCTANE RECEIVABLES TRUST 2.89% 20/03/2026	2,373,825	0.14	1,500,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAL00)	1,334,508	0.08	
2,000,000	OWL ROCK CLO V LIMITED VAR 20/04/2033	1,869,363	0.11	Investmentbanking und Maklerdienste			10,302,138	0.62
4,250,000	OWL ROCK CLO V LIMITED VAR 20/08/2033	3,963,363	0.24	1,000,000	ABCA REVERSION CLASS A SHARE SERIES JANUARY 2022 VAR 15/01/2035 USD (ISIN US00038JAE47)	934,794	0.06	
785,000	PALISADES CENTER TR 2016 - PLSD 2.713% 13/04/2033	465,104	0.03	3,000,000	ABCA REVERSION CLASS A SHARE SERIES JANUARY 2022 VAR 15/01/2035 USD (ISIN US00038KAY73)	2,812,968	0.17	
1,155,000	PROGRESS RESIDENTIAL TRUST 4.053% 17/11/2040	941,221	0.06	3,320,000	AESOP FUNDING 2.02% 20/02/2027	2,942,831	0.17	
2,650,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAJ53)	2,423,607	0.15	1,000,000	JG WENTWORTH INC 3.74% 17/10/2072	605,433	0.04	
10,300,000	RFMSI SERIES 2007-SA2 TRUST VAR 25/04/2037	373,173	0.02	2,004,000	OAKS MORTGAGE TRUST VAR 25/04/2046	1,443,299	0.09	
5,300,000	SCF EQUIPMENT TRUST 2016-1 LLC 1.93% 20/09/2030	4,689,271	0.28	2,010,000	OAKS MORTGAGE TRUST VAR 25/10/2045	1,562,813	0.09	
1,800,000	SCF EQUIPMENT TRUST 2016-1 LLC 2.60% 21/08/2028	1,650,286	0.10	Geldmarktinstrumente			179,872,187	10.81
				Behörden			179,872,187	10.81
				98,000,000	USA T-BILLS 0% 02/07/2024	91,426,013	5.49	
				95,000,000	USA T-BILLS 0% 16/07/2024	88,446,174	5.32	
				Gesamtwertpapierbestand			1,826,798,299	109.82

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	297,466,570	97.51	1,015,000 JPMORGAN CHASE AND CO VAR 23/01/2028 USD (ISIN US46647PEA03)	1,010,098	0.33
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	297,466,570	97.51	635,000 KEYCORP VAR 06/03/2035	644,538	0.21
Anleihen	297,466,570	97.51	1,644,000 MITSUBISHI UFJ FINANCIAL GROUP INC VAR 17/04/2035	1,638,575	0.54
<i>Allgemeine Industrie</i>	6,590,508	2.16	895,000 MIZUHO FINANCIAL GROUP INC VAR 13/09/2033	903,315	0.30
1,000,000 AMERICAN AIRLINES 2017 1 CLASS A PASS THROUGH TRUST 4.00% 15/02/2029	612,508	0.20	1,295,000 NATWEST GROUP PLC VAR PERPETUAL USD (ISIN US639057AQ15)	1,313,324	0.43
3,510,000 ANZ NEW ZEALAND 5.355% 144A 14/08/2028	3,546,153	1.16	630,000 NATWEST GROUP PLC VAR 01/06/2034	640,534	0.21
1,055,000 OWENS CORNING 5.70% 15/06/2034	1,065,496	0.35	3,130,000 NORDEA BANK ABP VAR 144A PERPETUAL	2,622,220	0.86
1,050,000 ROYALTY PHARMA PL 5.40% 02/09/2034	1,022,858	0.34	1,425,000 SANTANDER HOLDINGS USA INC VAR 06/01/2028	1,313,708	0.43
690,000 UNITED AIR 2020 1 B PIT 4.875% 15/07/2027	343,493	0.11	525,000 SANTANDER HOLDINGS USA INC VAR 31/05/2027	527,531	0.17
<i>Automobilbau und -teile</i>	3,058,683	1.00	535,000 SOCIETE GENERALE SA VAR 144A 08/07/2035	452,610	0.15
3,320,000 GENERAL MOTORS CO 5.15% 01/04/2038	3,058,683	1.00	1,000,000 SOCIETE GENERALE SA VAR 144A 14/12/2026	935,640	0.31
<i>Banken</i>	79,697,333	26.13	2,165,000 SOCIETE GENERALE SA VAR 144A 19/01/2028	1,998,858	0.66
3,800,000 ABN AMRO BANK NV VAR 144A 13/03/2037	3,128,654	1.03	2,580,000 STANDARD CHARTERED PLC VAR 144A 09/01/2029	2,634,851	0.86
2,520,000 AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR 18/09/2034	2,504,804	0.82	1,250,000 SUMITOMO MITSUI FINANCIAL CORP INC 5.52% 13/01/2028	1,263,975	0.41
2,000,000 BANCO BILBAO VIZCAYA ARGENTARIA 5.381% 13/03/2029	2,007,800	0.66	3,820,000 SUMITOMO MITSUI FINANCIAL CORP INC 5.852% 13/07/2030	3,922,490	1.28
4,000,000 BANCO SANTANDER SA 5.294% 18/08/2027	3,974,760	1.29	3,455,000 TRUIST FINANCIAL CORPORATION VAR 28/07/2033	3,205,721	1.04
2,925,000 BANK OF AMERICA CORP VAR 23/07/2031	2,409,644	0.79	3,410,000 US BANCORP VAR 03/11/2026	2,689,058	0.88
1,710,000 BNP PARIBAS SA VAR 09/01/2030	1,693,208	0.56	<i>Behörden</i>	14,563,902	4.77
1,415,000 BNP PARIBAS SA VAR 144A 20/01/2028	1,315,441	0.43	1,830,000 KINGDOM OF SAUDI ARABIA 5.75% 16/01/2054	1,775,942	0.58
1,635,000 BPCE SA VAR 144A 14/01/2037	1,356,183	0.44	3,880,000 UAE INTL GOVT OBND 4.857% 02/07/2034	3,865,023	1.27
1,365,000 BPCE SA VAR 144A 19/10/2032	1,118,631	0.37	2,385,000 UNITED STATES OF AMERICA 3.625% 15/02/2053	2,036,380	0.67
725,000 BPCE SA VAR 30/05/2035 USD (ISIN US05571AAY10)	723,057	0.24	2,385,000 UNITED STATES OF AMERICA 3.625% 15/05/2053	2,037,125	0.67
687,000 BPCE SA 4.75% 144A 19/07/2027	675,266	0.22	4,850,000 UNITED STATES OF AMERICA 4.375% 30/11/2028	4,849,432	1.58
1,085,000 CAIXABANK SA VAR 144A 13/09/2034	1,147,453	0.38	<i>Elektrizität</i>	5,107,207	1.67
2,100,000 CITIGROUP INC USA VAR 03/06/2031	1,803,081	0.59	885,000 ALGONQUIN POWER AND UTILITIES VAR 18/01/2082	809,722	0.27
2,365,000 CITIGROUP INC USA VAR 25/05/2034	2,407,073	0.79	540,000 ALGONQUIN POWER AND UTILITIES 5.365% 15/06/2026	537,575	0.18
720,000 CITIZENS FINANCIAL GROUP INC VAR 23/01/2030	718,135	0.24	2,385,000 AVANGRID INC 3.30% 144A 15/09/2049	1,586,883	0.52
530,000 CITIZENS FINANCIAL GROUP INC VAR 25/04/2035	548,953	0.18	490,000 BLACK HILLS CORP 6.00% 15/01/2035	493,308	0.16
3,370,000 COMERICA BANK VAR 25/08/2033	3,038,155	1.00	1,700,000 PACIFICORP 5.45% 15/02/2034	1,679,719	0.54
3,250,000 COOPERATIEVE RABOBANK UA VAR 144A 06/04/2033	2,884,992	0.95	<i>Elektronische und elektrische Geräte</i>	3,445,398	1.13
2,750,000 COOPERATIEVE RABOBANK UA 3.75% 21/07/2026	2,649,130	0.87	1,200,000 AEP TEXAS INC 5.45% 15/05/2029	1,206,780	0.40
2,380,000 DANSKE BANK AS VAR 01/03/2028	2,381,714	0.78	2,190,000 REGAL REXNORD CORPORATION 6.30% 15/02/2030	2,238,618	0.73
1,215,000 DNB BANK ASA VAR 144A 30/03/2028	1,095,347	0.36	<i>Finanzdienstleistungen und Kreditwirtschaft</i>	1,521,601	0.50
1,400,000 FEDERATION CAISSES DESJARDINS DU QUEBEC 5.25% 26/04/2029	1,396,976	0.46	580,000 AMERICAN AIRLINES 2015-1 PASS THRU TRUST 4.00% 22/03/2029	338,422	0.11
2,630,000 FEDERATION CAISSES DESJARDINS DU QUEBEC 5.70% 144A 14/03/2028	2,659,509	0.87	1,265,000 S & P GLOBAL INC 2.45% 01/03/2027	1,183,179	0.39
2,000,000 ING GROEP NV ING BANK NV VAR PERPETUAL USD (ISIN US456837AZ69)	1,557,820	0.51	<i>Freizeitartikel</i>	1,348,635	0.44
1,635,000 ING GROEP NV ING BANK NV VAR 01/04/2027	1,530,197	0.50	1,500,000 RESORTS WORLD LAS VEGAS LLC 4.625% 144A 16/04/2029	1,348,635	0.44
595,000 ING GROEP NV ING BANK NV VAR 19/03/2030	592,941	0.19	<i>Gas-, Wasser- und Mehrfachversorgungsunternehmen</i>	20,394,137	6.69
1,325,000 INTESA SANPAOLO PRIVATE BANKING SPA VAR 144A 20/06/2054	1,388,971	0.46	3,940,000 ATMOS ENERGY CORP 5.90% 15/11/2033	4,117,103	1.36
1,280,000 INTESA SANPAOLO SPA 5.71% 15/01/2026	1,268,992	0.42			
800,000 INTESA SANPAOLO SPA 8.248% 144A 21/11/2033	886,576	0.29			
1,170,000 JPMORGAN CHASE AND CO VAR 01/05/2028	1,116,824	0.37			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		USD				USD	
475,000	CENTERPOINT ENERGY RESOURCES CORP 5.40% 01/07/2034	470,530	0.15	2,080,000	MERCEDES BENZ FINANCE NORTH AMERICA LLC 4.85% 11/01/2029	2,067,395	0.68
2,005,000	CONSOLIDATED EDISON CO OF NEW YORK INC 4.125% 15/05/2049	1,588,682	0.52	2,800,000	PENSKE TRUCK LEASING CO LP 5.25% 01/07/2029	2,779,168	0.91
4,210,000	DUKE ENERGY CORP 5.00% 15/08/2052	3,664,174	1.20		<i>Investmentbanking und Maklerdienste</i>	63,470,774	20.82
3,655,000	ESSENTIAL UTILITIES INC 5.30% 01/05/2052	3,343,777	1.10	4,220,000	AERCAP IRELAND CAPITAL DAC 3.30% 30/01/2032	3,628,905	1.19
2,390,000	KEYSPAN GAS EAST CORPORATION 5.994% 144A 06/03/2033	2,409,646	0.79	2,815,000	AKER BP ASA 3.10% 144A 15/07/2031	2,399,562	0.79
3,155,000	SOUTHERN CALIFORNIA EDISON CO 4.875% 01/03/2049	2,751,412	0.90	180,000	AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030	143,588	0.05
1,168,000	SOUTHERN CALIFORNIA EDISON CO 5.15% 01/06/2029	1,168,128	0.38	2,955,000	ANGLO AMERICAN CAPITAL PLC 4.75% 144A 16/03/2052	2,444,967	0.80
510,000	SOUTHERN CALIFORNIA EDISON CO 5.45% 01/06/2031	514,034	0.17	1,090,000	CNH INDUSTRIAL CAPITAL LLC 4.55% 10/04/2028	1,066,620	0.35
390,000	SOUTHERN CALIFORNIA EDISON CO 5.45% 01/06/2052	366,651	0.12	2,330,000	CNH INDUSTRIAL CAPITAL LLC 5.50% 12/01/2029	2,355,304	0.77
	<i>Geschäfte für Körperpflegeprodukte, Drogerien und Lebensmittelgeschäfte</i>	2,640,730	0.87	5,020,000	CNO GLOBAL FUNDING 2.65% 144A 06/01/2029	4,399,376	1.44
1,424,000	CENCORA INC 5.125% 15/02/2034	1,399,749	0.46	2,305,000	CORPORATE OFFICE PROPERTIES LP 2.00% 15/01/2029	1,958,651	0.64
1,270,000	CVS HEALTH CORP 5.25% 21/02/2033	1,240,981	0.41	1,680,000	CORPORATE OFFICE PROPERTIES LP 2.75% 15/04/2031	1,389,914	0.46
	<i>Gesundheitsdienstleister</i>	2,192,491	0.72	3,785,000	ENEL FINANCE INTERNATIONAL NV 1.375% 144A 12/07/2026	3,504,986	1.15
770,000	ELEVANCE HEALTH INC 5.15% 15/06/2029	772,341	0.26	390,000	FARMER'S EXCHANGE CAPITAL III VAR 144A 15/10/2054	327,889	0.11
530,000	ELEVANCE HEALTH INC 5.375% 15/06/2034	532,714	0.17	1,120,000	FORD MOTOR CREDIT CO LLC 5.85% 17/05/2027	1,121,210	0.37
335,000	HEALTH CARE SERVICE CORP 5.20% 15/06/2029	333,938	0.11	2,000,000	FORD MOTOR CREDIT CO LLC 6.95% 06/03/2026	2,033,520	0.67
560,000	HEALTH CARE SERVICE CORP 5.45% 15/06/2034	553,498	0.18	1,395,000	FOUNDRY HOLDCO LLC 5.875% 25/01/2034	1,385,765	0.45
	<i>Getränke</i>	3,444,254	1.13	280,000	FOUNDRY HOLDCO LLC 6.15% 25/01/2032	285,768	0.09
1,220,000	BIMBO BAKERIES USA INC 5.375% 09/01/2036	1,189,439	0.39	415,000	FOUNDRY HOLDCO LLC 6.25% 25/01/2035	424,798	0.14
800,000	COCA COLA CO 5.00% 13/05/2034	803,096	0.26	280,000	FOUNDRY HOLDCO LLC 6.40% 25/01/2038	289,125	0.09
1,445,000	COCA COLA CONSOLIDATED INC 5.25% 01/06/2029	1,451,719	0.48	2,105,000	GENERAL MOTORS FINANCIAL CO INC 3.10% 12/01/2032	1,770,831	0.58
	<i>Immobilienbezogene Anlagefonds</i>	6,933,981	2.27	4,700,000	GOLDMAN SACHS GROUP INC 0.855% 12/02/2026	4,559,611	1.49
1,315,000	LXP INDUSTRIAL TRUST 2.375% 01/10/2031	1,051,855	0.34	2,190,000	HYUNDAI CAPITAL AMERICA INC 6.20% 144A 21/09/2030	2,276,483	0.75
2,025,000	LXP INDUSTRIAL TRUST 2.70% 15/09/2030	1,710,173	0.56	835,000	HYUNDAI CAPITAL AMERICA INC 6.50% 16/01/2029	872,116	0.29
4,440,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.50% 15/03/2031	2,896,124	0.95	1,410,000	ITC HOLDINGS CORP 5.65% 09/05/2034	1,411,184	0.46
1,275,000	SUN COMMUNITIES INC 5.50% 15/01/2029	1,275,829	0.42	2,185,000	JEFFERIES FINANCIAL GROUP INC 6.20% 14/04/2034	2,215,437	0.73
	<i>Industrielle Serviceleistungen</i>	3,425,345	1.12	3,630,000	JOHN DEERE CAPITAL CORP 5.05% 12/06/2034	3,607,058	1.18
1,690,000	CAPITAL ONE FINANCIAL CORP VAR 29/07/2032	1,322,391	0.43	1,526,000	KEYBANK NATIONAL ASSOCIATION 4.90% 08/08/2032	1,360,658	0.45
2,135,000	VERISK ANLYTCS INC 5.25% 05/06/2034	2,102,954	0.69	975,000	LPL HOLDINGS INC 5.70% 20/05/2027	979,144	0.32
	<i>Industriemetalle und Bergbau</i>	1,262,371	0.41	1,285,000	METROPOLITAN LIFE GLOBAL FUNDING I 5.15% 144A 28/03/2033	1,271,379	0.42
1,285,000	STEEL DYNAMICS INC 5.375% 15/08/2034	1,262,371	0.41	3,555,000	MORGAN STANLEY VAR 19/01/2038	3,538,220	1.16
	<i>Industrietechnik</i>	2,498,477	0.82	1,975,000	MORGAN STANLEY VAR 20/04/2037	1,893,156	0.62
1,610,000	ASHTAD CAPITAL INC 5.95% 144A 15/10/2033	1,614,218	0.53	1,600,000	NOMURA HOLDINGS INC 2.608% 14/07/2031	1,318,464	0.43
900,000	CUMMINS INC EX COMMINS ENGINE INC 5.45% 20/02/2054	884,259	0.29	3,185,000	SUN COMMUNITIES OPERATING LIMITED PARTNERSHIP 5.70% 15/01/2033	3,139,136	1.03
	<i>Industrietransport</i>	7,961,534	2.61	1,270,000	SUNTORY HOLDINGS LTD 5.124% 11/06/2029	1,274,128	0.42
760,000	ELEMENT FLEET MANAGEMENT CORP 5.643% 13/03/2027	762,189	0.25	358,000	THE BANK OF NEW YORK MELLON VAR 14/03/2030	356,035	0.12
2,275,000	ELEMENT FLEET MANAGEMENT CORP 6.319% 04/12/2028	2,352,782	0.77	2,520,000	UBS GROUP INC VAR 144A 12/05/2028	2,467,786	0.81
					<i>Lebensmittelhersteller</i>	1,811,713	0.59
				1,495,000	SMITHFIELD FOODS INC 2.625% 144A 13/09/2031	1,196,239	0.39

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert		Marktwert	% des NIW	Anzahl Nennwert		Marktwert	% des NIW
		USD				USD	
725,000	SMITHFIELD FOODS INC 3.00% 144A 15/10/2030	615,474	0.20		<i>Technologie-Hardware und Geräte</i>	1,851,012	0.61
	<i>Lebensversicherung</i>	10,445,667	3.42	1,800,000	SK HYNIX INC 6.375% 144A 17/01/2028	1,851,012	0.61
5,270,000	FARMERS INSURANCE EXCHANGE VAR 144A 01/11/2057	3,937,428	1.28		<i>Telekommunikationsdienstleister</i>	6,851,206	2.25
1,555,000	METLIFE INC 5.00% 15/07/2052	1,421,394	0.47	2,065,000	T MOBILE USA INC 2.55% 15/02/2031	1,754,362	0.58
3,560,000	NATIONWIDE MUTUAL INSURANCE COMPANY 4.35% 144A 30/04/2050	2,750,563	0.90	1,235,000	T MOBILE USA INC 2.70% 15/03/2032	1,033,695	0.34
2,360,000	NIPPON LIFE INSURANCE COMPANY VAR 16/04/2054 USD (ISIN US654579AN16)	2,336,282	0.77	2,155,000	T MOBILE USA INC 5.05% 15/07/2033	2,109,443	0.69
	<i>Luft- und Raumfahrt und Verteidigung</i>	1,938,846	0.64	1,980,000	VERIZON COMMUNICATIONS INC 5.05% 09/05/2033	1,953,706	0.64
1,725,000	BOEING CO 5.805% 01/05/2050	1,559,244	0.52		<i>Telekommunikationsgeräte</i>	419,752	0.14
370,000	BOEING CO 6.858% 01/05/2054	379,602	0.12	415,000	MOTOROLA SOLUTION INC 5.60% 01/06/2032	419,752	0.14
	<i>Medizinische Geräte und Dienste</i>	1,076,806	0.35	Gesamtwertpapierbestand		297,466,570	97.51
1,091,000	SMITH AND NEPHEW PLC 5.40% 20/03/2034	1,076,806	0.35				
	<i>Öl, Gas und Kohle</i>	15,017,419	4.92				
2,495,000	AKER BP ASA 3.75% 144A 15/01/2030	2,287,790	0.75				
1,425,000	ENBRIDGE INC VAR 15/01/2084	1,540,268	0.50				
505,000	ENBRIDGE INC VAR 15/03/2055	506,470	0.17				
505,000	ENBRIDGE INC VAR 27/06/2054	508,232	0.17				
1,110,000	ENBRIDGE INC 2.50% 01/08/2033	881,551	0.29				
525,000	ENBRIDGE INC 5.625% 05/04/2034	524,360	0.17				
1,530,000	ENERGY TRANSFER LP 5.60% 01/09/2034	1,518,005	0.50				
945,000	ENERGY TRANSFER LP 6.55% 01/12/2033	1,000,443	0.33				
2,694,000	ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047	2,338,769	0.76				
1,610,000	MPLX LP 4.50% 15/04/2038	1,405,997	0.46				
1,680,000	NGPL PIPECO LLC 3.25% 144A 15/07/2031	1,437,794	0.47				
1,000,000	VALERO ENERGY CORP 6.625% 15/06/2037	1,067,740	0.35				
	<i>Pharmazeutik und Biotechnologie</i>	5,779,307	1.89				
1,049,000	ROCHE HOLDINGS INC 5.593% 13/11/2033	1,088,096	0.36				
835,000	ROYALTY PHARMA PLC 5.15% 02/09/2029	828,203	0.27				
1,165,000	TAKEDA PHARMACEUTICA 5.00% 26/11/2028	1,156,647	0.38				
2,725,000	TAKEDA PHARMACEUTICA 5.30% 05/07/2034	2,706,361	0.88				
	<i>Reisen und Freizeit</i>	9,218,451	3.02				
420,000	CHOICE HOTELS INTERNATIONAL INC 5.85% 01/08/2034	413,927	0.14				
3,330,000	DARDEN RESTAURANTS 6.30% 10/10/2033	3,444,452	1.12				
2,125,000	DELTA AIR LINES INC 4.75% 144A 20/10/2028	2,073,086	0.68				
2,060,000	MARRIOTT INTERNATIONAL INC 4.90% 15/04/2029	2,039,503	0.67				
1,270,000	MARRIOTT INTERNATIONAL INC 5.30% 15/05/2034	1,247,483	0.41				
	<i>Sachversicherungen</i>	13,499,030	4.42				
2,460,000	ALLSTATE CORP 5.05% 24/06/2029	2,449,988	0.80				
3,265,000	BROWN AND BROWN INC 5.65% 11/06/2034	3,246,357	1.06				
3,067,000	LIBERTY MUTUAL INSURANCE COMPANY 7.697% 144A 15/10/2097	3,457,582	1.13				
4,435,000	MASSACHUSETTS MUTUAL LIFE INSURANCE CO 5.672% 144A 01/12/2052	4,345,103	1.43				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	511,563,132	96.41			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	455,818,297	85.90			
Anleihen	282,855,681	53.30			
<i>Allgemeine Industrie</i>	1,216,426	0.23			
1,300,000 GENERAL ELECTRIC CO FRN 05/05/2026	1,216,426	0.23	1,900,000 MIZUHO FINANCIAL GROUP INC VAR 22/05/2026	1,779,237	0.34
<i>Automobilbau und -teile</i>	935,227	0.18	1,200,000 MIZUHO FINANCIAL GROUP INC 3.477% 144A 12/04/2026	1,083,443	0.20
1,000,000 VOLKSWAGEN GROUP OF AMERICA FINANCE 5.80% 12/09/2025	935,227	0.18	2,000,000 NATIONAL AUSTRALIA BANK LTD VAR 11/06/2027	1,867,450	0.35
<i>Banken</i>	98,993,634	18.65	1,000,000 NATWEST GROUP PLC VAR 01/03/2028	938,101	0.18
3,300,000 ABN AMRO BANK NV VAR 144A 18/09/2027	3,123,939	0.59	2,500,000 NATWEST GROUP PLC 4.80% 05/04/2026	2,304,829	0.43
990,000 ANZ GROUP HOLDINGS LTD VAR 18/03/2026	925,487	0.17	2,300,000 NORDEA BANK ABP VAR 19/03/2027	2,152,096	0.41
1,400,000 BANCO SANTANDER SA VAR 30/06/2024	1,306,275	0.25	1,100,000 PNC BANK NATIONAL ASSOCIATION 3.25% 01/06/2025	1,004,805	0.19
2,510,000 BANK OF AMERICA CORP VAR 15/09/2027	2,371,262	0.45	3,000,000 PNC FINANCIAL SERVICES GROUP INC VAR 28/10/2025	2,797,341	0.53
2,200,000 BANK OF AMERICA CORP VAR 22/07/2027	2,062,488	0.39	1,920,000 ROYAL BANK OF CANADA VAR 19/01/2027	1,807,299	0.34
1,700,000 BANK OF AMERICA VAR 04/02/2028	1,595,264	0.30	2,385,000 SANTANDER HOLDINGS USA INC VAR 31/05/2027	2,236,059	0.42
1,730,000 BANK OF MONTREAL VAR 15/09/2026	1,613,956	0.30	1,960,000 SKANDINAVISKA ENSKILDA BANKEN AB VAR 05/03/2027	1,839,081	0.35
2,170,000 BANK OF NOVA SCOTIA VAR 04/06/2027	2,024,280	0.38	575,000 STANDARD CHARTERED PLC VAR 144A 23/11/2025	536,795	0.10
1,670,000 BANQUE FEDERAL CRED MUTUEL VAR 144A 13/07/2026	1,579,250	0.30	1,750,000 STANDARD CHARTERED PLC VAR 144A 30/03/2026	1,644,600	0.31
1,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 23/01/2027	941,134	0.18	1,000,000 STANDARD CHARTERED PLC VAR 16/11/2025	939,557	0.18
2,000,000 BARCLAYS PLC VAR 12/03/2028	1,886,167	0.36	1,000,000 STATE STREET CORP VAR 01/11/2025	922,053	0.17
1,700,000 BNP PARIBAS SA VAR 144A 09/06/2026	1,533,783	0.29	920,000 STATE STREET CORP VAR 03/08/2026	863,087	0.16
2,400,000 BNP PARIBAS SA 3.375% 144A 09/01/2025	2,211,180	0.42	2,700,000 SUMITOMO MITSUI FINANCIAL CORP INC VAR 13/01/2026	2,554,237	0.48
850,000 BPCE SA VAR 25/09/2025	798,108	0.15	1,910,000 SUMITOMO MITSUI TRUST BANK LIMITED VAR 144A 09/03/2026	1,799,330	0.34
2,200,000 BRANCH BANKING AND TRUST COMPANY 3.625% 16/09/2025	1,999,881	0.38	1,000,000 SYNCHRONY BANK 5.40% 22/08/2025	926,317	0.17
2,840,000 CANADIAN IMPERIAL BANK OF COMMERCE CANADA VAR 28/06/2027	2,652,495	0.50	1,720,000 THE TORONTO DOMINION BANK CANADA VAR 05/04/2027	1,607,243	0.30
1,701,000 CITIGROUP INC USA VAR 25/01/2026	1,588,648	0.30	1,700,000 THE TORONTO DOMINION BANK CANADA VAR 17/07/2026	1,602,164	0.30
1,530,000 COOPERATIVE CENTRALE RAIFFEISEN BOERENLEENBANK BA VAR 05/03/2027	1,431,098	0.27	810,000 TRUIST FINANCIAL CORPORATION 2.50% 01/08/2024	753,612	0.14
2,000,000 COOPERATIVE CENTRALE RAIFFEISEN BOERENLEENBANK BA VAR 05/10/2026	1,879,543	0.35	1,200,000 US BANCORP 7.50% 01/06/2026	1,164,574	0.22
5,600,000 EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD VAR 15/10/2024	5,227,242	0.99	2,000,000 US BANK NATIONAL ASSOCIATION 2.80% 27/01/2025	1,835,633	0.35
3,101,000 FEDERATION CAISSES DESJARDINS DU QUEBEC VAR 23/01/2026	2,884,892	0.54	2,510,000 WELLS FARGO AND CO VAR 22/04/2028	2,354,376	0.44
1,480,000 GOLDMAN SACHS BANK USA VAR 18/03/2027	1,381,955	0.26	2,550,000 WELLS FARGO BANK NA VAR 15/01/2026	2,386,733	0.45
1,260,000 GOLDMAN SACHS BANK USA VAR 21/05/2027	1,176,494	0.22	<i>Behörden</i>	20,530,870	3.87
1,200,000 HSBC USA INC 5.625% 17/03/2025	1,120,302	0.21	22,000,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD VAR 06/08/2024	20,530,870	3.87
1,300,000 ING GROUP NV VAR 28/03/2026	1,223,171	0.23	<i>Chemikalien</i>	2,311,349	0.44
273,000 JPMORGAN CHASE AND CO VAR 10/12/2025	255,067	0.05	2,476,000 NUTRIEN LTD 5.90% 07/11/2024	2,311,349	0.44
1,100,000 JPMORGAN CHASE AND CO VAR 22/04/2028	1,030,639	0.19	<i>Einzelhändler</i>	976,074	0.18
1,500,000 JPMORGAN CHASE AND CO VAR 22/09/2027	1,402,057	0.26	1,045,000 THE HOME DEPOT INC 5.15% 25/06/2026	976,074	0.18
1,400,000 JPMORGAN CHASE AND CO VAR 23/01/2028 USD (ISIN US46647PDZ62)	1,320,121	0.25	<i>Elektrizität</i>	7,857,708	1.48
2,000,000 JPMORGAN CHASE AND CO VAR 26/04/2026	1,878,255	0.35	1,800,000 AEP TEXAS INC 3.85% 01/10/2025	1,641,120	0.31
2,000,000 LLOYDS BANKING GROUP PLC VAR 18/03/2026	1,835,335	0.35	2,200,000 ALGONQUIN POWER AND UTILITIES 5.365% 15/06/2026	2,043,501	0.39
2,260,000 MACQUARIE BANK LTD VAR 02/07/2027	2,111,948	0.40	1,200,000 EVERSOURCE ENERGY 0.80% 15/08/2025	1,061,643	0.20
1,000,000 MITSUBISHI UFJ FINANCIAL GROUP INC 3.777% 02/03/2025	921,866	0.17	2,200,000 NEXTERA ENERGY CAPITAL HOLDINGS PLC 5.749% 01/09/2025	2,057,583	0.38
			1,200,000 SOUTHWESTERN ELECTRIC POWER CO 1.65% 15/03/2026	1,053,861	0.20

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert	EUR		Nennwert	EUR	
<i>Elektronische und elektrische Geräte</i>			<i>Industrietransport</i>		
827,000	3,451,393	0.65	1,000,000	8,937,709	1.68
SABINE PASS LIQUEFACTION LLC 5.625% 01/03/2025	770,293	0.15	AIR LEASE CORP 3.375% 01/07/2025	912,069	0.17
2,890,000	2,681,100	0.50	AIR LEASE CORP 5.30% 25/06/2026	1,009,204	0.19
VISTRA OPERATIONS COMPANY LLC 5.125% 144A 13/05/2025			ELEMENT FLEET MANAGEMENT CORP 6.271% 26/06/2026	2,830,792	0.53
<i>Finanzdienstleistungen und Kreditwirtschaft</i>			1,200,000	1,124,031	0.21
ALLY FINANCIAL INC 4.625% 30/03/2025	8,521,029	1.61	MERCEDES BENZ FINANCE NORTH AMERICA LLC VAR 09/01/2026		
2,875,000	1,941,973	0.37	PENSKE TRUCK LEASING CO LP 4.45% 29/01/2026	985,840	0.19
FREDDIE MAC VAR 25/03/2028	559,329	0.11	3,000,000	2,075,773	0.39
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST VAR 26/05/2028	2,755,316	0.51	SKYMILES IP LIMITED DELTA AIR LINE INCORPOTAION 4.50% 144A 20/10/2025		
1,460,000	1,372,066	0.26	<i>Investmentbanking und Maklerdienste</i>		
MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2015-C22 VAR 14/01/2028	1,372,066	0.26		58,091,194	10.95
2,020,000	1,892,345	0.36	250,000	231,975	0.04
MORGAN STANLEY CAPITAL INC VAR 13/04/2028 USD (ISIN US61747YFN04)	1,892,345	0.36	AERCAP IRELAND CAPITAL DAC 1.65% 29/10/2024	2,209,456	0.42
<i>Gas-, Wasser- und Mehrfachversorgungsunternehmen</i>			400,000	165,268	0.03
2,300,000	2,132,138	0.40	AIR CANADA 2017 1AA PTT 3.70% 144A 15/07/2027		
NIAGARA MOHAWK POWER CORP 3.508% 144A 01/10/2024	2,132,138	0.40	225,449	-	0.00
<i>Geschäfte für Körperpflegeprodukte, Drogerien und Lebensmittelgeschäfte</i>			185,015	13,603	0.00
2,015,933	2,015,933	0.38	ALTURAS RE LTD 0% 31/12/2027		
CVS HEALTH CORP 3.875% 20/07/2025	2,015,933	0.38	960,000	899,144	0.17
<i>Gesundheitsdienstleister</i>			AMERICAN HONDA FINANCE CORP VAR 09/01/2026		
5,072,438	5,072,438	0.96	2,000,000	1,866,891	0.35
AETNA INC 3.50% 15/11/2024	2,314,042	0.44	AMERICAN HONDA FINANCE CORP VAR 13/06/2025		
ELEVANCE HEALTH INC 2.375% 15/01/2025	1,833,861	0.35	1,730,000	1,621,333	0.31
ELEVANCE HEALTH INC 3.35% 01/12/2024	924,535	0.17	AMERICAN HONDA FINANCE CORP VAR 23/01/2027		
<i>Haushaltswaren und Heimwerker</i>			1,150,000	1,074,449	0.20
1,936,091	1,936,091	0.36	ATHENE GLOBAL FUNDING VAR 08/05/2026	1,152,671	0.22
D R HORTON INC 2.50% 15/10/2024	924,320	0.17	1,230,000	1,113,376	0.21
D R HORTON INC 2.60% 15/10/2025	1,011,771	0.19	ATHENE GLOBAL FUNDING 5.684% 23/02/2026		
<i>Immobilienbezogene Dienstleistungen und Investitionen</i>			250,000	225,548	0.04
233,106	233,106	0.04	BONANZA RE LTD VAR 23/12/2024		
LONG POINT REAL ESTATE IV LTD VAR 01/06/2026	233,106	0.04	250,000	171,449	0.03
<i>Industrielle Serviceleistungen</i>			CAELUS RE V LTD VAR 09/06/2025 USD (ISIN US12765KAE55)		
11,345,443	11,345,443	2.14	2,000,000	1,837,611	0.35
AMERICAN EXPRESS CO VAR 01/05/2026	1,762,572	0.33	CHARLES SCHWAB CORP 3.625% 01/04/2025		
AMERICAN EXPRESS CO VAR 13/02/2026	1,687,239	0.32	1,850,000	1,747,104	0.33
AMERICAN EXPRESS CO VAR 30/10/2026	1,508,964	0.28	CITIBANK NA VAR 04/12/2026		
CAPITAL ONE FINANCIAL CORP VAR 24/07/2026	1,665,069	0.31	910,000	849,792	0.16
CAPITAL ONE FINANCIAL CORP 4.25% 30/04/2025	921,689	0.17	CITIBANK NA VAR 30/04/2026		
FISERV INC 3.85% 01/06/2025	2,018,991	0.39	1,243,000	1,098,317	0.21
SYNCHRONY FINANCIAL 3.70% 04/08/2026	1,780,919	0.34	CNH INDUSTRIAL CAPITAL LLC 1.875% 15/01/2026		
<i>Industriemetalle und Bergbau</i>			1,705,000	1,567,741	0.30
2,238,813	2,238,813	0.42	CNH INDUSTRIAL CAPITAL LLC 3.95% 23/05/2025		
NEWMONT CORP 5.30% 15/03/2026	2,238,813	0.42	250,000	228,050	0.04
<i>Industrietechnik</i>			CNO GLOBAL FUNDING 1.65% 144A 06/01/2025		
3,444,174	3,444,174	0.65	1,000,000	937,915	0.18
DAIMLER TRUCKS FINANCE NORTH AMERICA LLC VAR 25/09/2027	1,401,372	0.26	CREDIT SUISSE GROUP AG VAR 144A 15/07/2026		
2,200,000	2,042,802	0.39	EDP FINANCE BV 3.625% 144A 15/07/2024	2,271,827	0.43
DAIMLER TRUCKS FINANCE NORTH AMERICA LLC 5.15% 16/01/2026	2,042,802	0.39	1,850,000	1,714,653	0.32
			ENEL FINANCE INTERNATIONAL NV 2.65% 144A 10/09/2024		
			2,170,000	2,023,248	0.38
			FIFTH THIRD BANK VAR 27/10/2025		
			785,000	737,603	0.14
			GENERAL MOTORS FINANCIAL CO INC VAR 07/04/2025		
			1,400,000	1,319,037	0.25
			GENERAL MOTORS FINANCIAL CO INC VAR 08/05/2027		
			1,940,000	1,810,703	0.34
			GENERAL MOTORS FINANCIAL CO INC VAR 15/07/2027		
			1,208,000	1,127,827	0.21
			GOLDMAN SACHS GROUP INC VAR 09/03/2027		
			1,000,000	933,725	0.18
			GOLDMAN SACHS GROUP INC VAR 09/12/2026		
			1,010,000	948,170	0.18
			HYUNDAI CAPITAL AMERICA INC VAR 03/11/2025		
			770,000	728,581	0.14
			HYUNDAI CAPITAL AMERICA INC VAR 08/01/2027		
			850,000	794,412	0.15
			HYUNDAI CAPITAL AMERICA INC VAR 24/06/2027		
			900,000	842,477	0.16
			HYUNDAI CAPITAL AMERICA INC 6.00% 144A 11/07/2025		

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl		Marktwert	% des NIW	Anzahl		Marktwert	% des NIW
Nennwert				Nennwert			
	EUR				EUR		
1,034,000	INGERSOLL RAND LUXEMBOURG FINANCE SA 3.55% 01/11/2024	958,487	0.18	1,200,000	WILLIAMS COMPANIES INC 5.40% 02/03/2026	1,118,836	0.21
1,870,000	JEFFERIES FINANCIAL GROUP INC 6.05% 12/03/2025	1,744,862	0.33		<i>Pharmazeutik und Biotechnologie</i>	2,887,143	0.54
2,000,000	JOHN DEERE CAPITAL CORP VAR 11/06/2027	1,869,317	0.35	3,100,000	AMGEN INC 5.25% 02/03/2025	2,887,143	0.54
2,000,000	KEYBANK NATIONAL ASSOCIATION 4.15% 08/08/2025	1,830,520	0.34		<i>Reisen und Freizeit</i>	4,281,307	0.81
1,025,000	MACQUARIE GROUP LTD VAR 144A 14/10/2025	956,657	0.18	4,000,000	AMERICAN AIRLINES GROUP INC 3.95% 15/11/2025	1,267,272	0.24
2,450,000	MASSMUTUAL GLOBAL FUNDING II VAR 09/04/2027	2,290,095	0.43	2,000,000	EXPEDIA GROUP INC 6.25% 144A 01/05/2025	1,871,164	0.35
500,000	MATTERHORN RE LTD VAR 08/01/2027	417,903	0.08	1,626,000	UNITED AIR LINES PASSTHRU TRUST 2013-1A-O 4.30% 15/08/2025	787,858	0.15
250,000	MATTERHORN RE LTD VAR 24/03/2025 USD (ISIN US577092AP49)	223,275	0.04	800,000	UNITED AIRLINES INC 4.00% 29/10/2024	355,013	0.07
2,100,000	MET LIFE FNDG INC VAR 11/06/2027	1,961,881	0.37		<i>Sachversicherungen</i>	223,472	0.04
500,000	MORGAN STANLEY VAR 18/02/2026 USD (ISIN US61747YEN13)	467,763	0.09	250,000	RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAC62)	223,472	0.04
250,000	MYSTIC RE IV LTD VAR 08/01/2025 USD (ISIN US62865LAB36)	227,094	0.04		<i>Software- und Computerdienstleistungen</i>	722,162	0.14
1,600,000	NEW YORK LIFE GLOBAL FUNDING VAR 02/04/2026	1,506,575	0.28	782,000	ORACLE CORP 2.95% 15/11/2024	722,162	0.14
1,000,000	NOMURA HOLDINGS INC 1.851% 16/07/2025	896,823	0.17		<i>Technologie-Hardware und Geräte</i>	9,593,390	1.81
1,000,000	NOMURA HOLDINGS INC 5.709% 09/01/2026	933,800	0.18	1,925,000	FLEX LTD 3.75% 01/02/2026	1,743,753	0.33
250,000	NORTHSHORE RE II LTD VAR 08/07/2025	232,663	0.04	1,000,000	FLEX LTD 4.75% 15/06/2025	924,675	0.17
1,800,000	PACIFIC LIFE GLOBAL FUNDING VAR 05/02/2027	1,685,962	0.32	2,495,000	JABIL INC 1.70% 15/04/2026	2,175,532	0.41
250,000	PHOENICIAN RE LTD VAR 14/12/2024	231,782	0.04	2,400,000	MARVELL TECHNOLOGY INC 1.65% 15/04/2026	2,096,213	0.40
250,000	RESIDENTIAL REINSURANCE VAR 06/12/2028	210,643	0.04	1,200,000	SK HYNIX INC 1.50% 19/01/2026	1,052,059	0.20
1,710,000	TOYOTA MOTOR CREDIT CORP VAR 15/05/2026	1,596,479	0.30	1,726,000	SK HYNIX INC 3.00% 17/09/2024	1,601,158	0.30
900,000	TOYOTA MOTOR CREDIT CORP VAR 19/03/2027	842,645	0.16		<i>Telekommunikationsdienstleister</i>	2,294,612	0.43
1,700,000	UBS AG LONDON BRANCH VAR 11/09/2025	1,595,581	0.30	2,500,000	T MOBILE USA INC 3.50% 15/04/2025	2,294,612	0.43
1,225,000	VOLKSWAGEN GROUP OF AMERICA INC VAR 20/03/2026	1,146,431	0.22		Durch Immobilien und Anlagen gesicherte Wertpapiere	172,962,616	32.60
	<i>Lebensversicherung</i>	3,985,474	0.75		<i>Banken</i>	766,545	0.14
2,000,000	CNO FINANCIAL GROUP INC 5.25% 30/05/2025	1,856,254	0.35	4,000,000	321 HENDERSON RECEIVABLES II LLC FRN 15/03/2042	447,416	0.08
2,400,000	GREAT WEST LIFECO US FINANCE 2020 LP 0.904% 144A 12/08/2025	2,129,220	0.40	9,225,000	321 HENDERSON RECEIVABLES II LLC FRN 15/06/2041	273,168	0.05
	<i>Medizinische Geräte und Dienste</i>	2,660,101	0.50	1,619,000	321 HENDERSON RECEIVABLES II LLC FRN 15/09/2041	45,961	0.01
1,851,000	GE HEALTHCARE HOLDINGS LLC 5.55% 15/11/2024	1,726,115	0.32		<i>Finanzdienstleistungen und Kreditwirtschaft</i>	160,092,069	30.18
1,000,000	GE HEALTHCARE HOLDINGS LLC 5.60% 15/11/2025	933,986	0.18	980,000	ACCELERATED PROCESSORS INC 4.51% 02/12/2033	166,892	0.03
	<i>Offene und andere Anlageinstrumente</i>	1,596,638	0.30	1,750,000	ACRE COMMERCIAL MORTGAGE 2014-FL2 LTD FRN 18/10/2036	1,129,267	0.21
1,710,000	BNP PARIBAS ISSUANCE BV VAR 17/05/2027	1,596,638	0.30	350,000	AMERICAN HOMES 4 RENT 2014 SFR3 TR 4.596% 17/12/2036	323,833	0.06
	<i>Öl, Gas und Kohle</i>	14,370,633	2.71	1,520,000	AMERICAN HOMES 4 RENT 2014 SFR3 TR 5.04% 17/12/2024	1,407,962	0.27
2,600,000	ENERGY TRANSFER OPERATING LP 2.90% 15/05/2025	2,367,036	0.44	700,000	AMERICAN HOMES 4 RENT 2015 5.036% 17/10/2052	642,980	0.12
1,700,000	KINDER MORGAN ENERGY PARTNERS LP 4.25% 01/09/2024	1,581,829	0.30	250,000	AMERN HOMES 4 RENT 2015 SFRI TR 4.11% 17/04/2045	229,662	0.04
2,200,000	MPLX LP 4.875% 01/12/2024	2,044,342	0.39	2,329,172	AMERN HOMES 4 RENT 2015 SFRI TR 5.639% 17/04/2052	2,161,942	0.41
1,085,000	ONEOK INC 2.20% 15/09/2025	972,901	0.18	2,350,000	AMERN HOMES 4 RENT 2015 SFRI TR 5.885% 17/04/2052	2,180,398	0.41
1,191,000	ONEOK INC 3.20% 15/03/2025	1,091,486	0.21	950,000	ANTARES CLO FRN 20/04/2031	887,370	0.17
2,300,000	SPECTRA ENERGY PARTNERS LP 3.50% 15/03/2025	2,113,554	0.40	1,000,000	ARES CLO LTD VAR 15/07/2030	933,361	0.18
2,350,000	WESTERN GAS PARTNER VAR 01/02/2025	2,156,562	0.41				
1,000,000	WILLIAMS COMPANIES INC 3.90% 15/01/2025	924,087	0.17				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
1,000,000	ATRIUM HOTEL PORTFOLIO TRUST 2018-ATRM FRN 15/06/2035	924,936 0.17	2,227,000	COMMONBOND STUDENT LOAN TRUST 2018 FRN 25/09/2045	158,513 0.03
250,000	BALLYROCK CLO III LTD VAR 20/04/2031	233,861 0.04	3,650,000	COMMONBOND STUDENT LOAN TRUST 2018 3.56% 25/09/2045	447,596 0.08
605,000	BARINGS CLO LTD 2015 II FRN 20/10/2030	565,789 0.11	3,843,000	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST 2006 C1 VAR 25/07/2028	225,572 0.04
2,540,000	BARINGS CLO LTD 2018 I LLC FRN 05/04/2031	1,917,365 0.36	1,970,000	CROWN POINT CLO 4 LTD VAR 20/04/2031	1,838,207 0.35
750,000	BARINGS MIDDLE MARKET CLO LTD FRN 15/01/2031	314,927 0.06	500,000	DRYDEN SENIOR LOAN FUND FRN 15/11/2028	200,400 0.04
4,000,000	BAYVIEW COMMERCIAL ASSET TRUST 2007-2 VAR 25/07/2037	- 0.00	1,500,000	ELLINGTON CLO FRN 20/07/2030 USD (ISIN US28852LAG86)	1,402,073 0.26
1,500,000	BDS 2018 FL2 A FRN 16/02/2037	1,089,621 0.21	500,000	ELLINGTON CLO FRN 20/07/2030 USD (ISIN US28852LAJ26)	466,572 0.09
750,000	BDS 2021 FL8 FRN 18/01/2036	134,351 0.03	250,000	ELM TRUST 2.286% 20/10/2029	86,643 0.02
15,174,000	BEAR STEARNS ASSET BACKED SECURITIES TRUST VAR 27/10/2032	73,531 0.01	2,500,000	FANNIE MAE FRN 15/05/2035	95,637 0.02
1,440,000	BELLEMEADE RE LTD VAR 26/01/2032	1,379,163 0.26	2,321,913	FANNIE MAE FRN 18/01/2032	3,067 0.00
405,000	BELLEMEADE VAR 25/09/2031	378,087 0.07	15,191,000	FANNIE MAE FRN 18/05/2032	21,833 0.00
1,075,000	BRIGHTSPIRE CAPITAL INC FRN 19/08/2038	719,461 0.14	5,029,000	FANNIE MAE FRN 18/10/2032	764 0.00
1,000,000	BSPDF 2021 FL1 A MTGE FRN 15/10/2036	658,769 0.12	23,200,000	FANNIE MAE FRN 18/12/2032	55,149 0.01
600,000	BX TRUST 2017 SLCT FRN 15/11/2034	474,826 0.09	3,630,000	FANNIE MAE FRN 25/01/2031	1,515,589 0.29
3,848,000	BXG RECEIVABLES NOTE TRUST 4.44% 02/02/2034	662,011 0.12	1,932,000	FANNIE MAE FRN 25/01/2033	7,023 0.00
500,000	B2R MORTGAGE TRUST VAR 15/05/2048	244,822 0.05	31,314,346	FANNIE MAE FRN 25/02/2032	47,078 0.01
1,310,000	B2R MORTGAGE TRUST VAR 15/11/2048 USD (ISIN US05605GAN25)	703,638 0.13	2,635,422	FANNIE MAE FRN 25/02/2033 USD (ISIN US31392HT868)	7,446 0.00
1,400,000	B2R MORTGAGE TRUST VAR 15/11/2048 USD (ISIN US05605GAQ55)	1,284,187 0.24	25,000,000	FANNIE MAE FRN 25/02/2033 USD (ISIN US31392HX571)	57,965 0.01
800,000	CARLYLE GLOBAL MARKET STRATEGIES CLO 2015 2 LTD FRN 15/05/2031	746,411 0.14	800,000	FANNIE MAE FRN 25/03/2031	314,658 0.06
1,000,000	CASCADE FUNDING MORTGAGE TRUST 2018 VAR 25/04/2025	399,427 0.08	356,500	FANNIE MAE FRN 25/03/2034	4,085 0.00
1,000,000	CASCADE FUNDING MTGE VAR 25/04/2025	814,500 0.15	5,732,000	FANNIE MAE FRN 25/03/2037 USD (ISIN US31396PZL83)	5,079 0.00
500,000	CERBERUS LOAN FUNDING VAR 15/10/2031 USD (ISIN US15673EAA10)	98,535 0.02	5,600,000	FANNIE MAE FRN 25/03/2037 USD (ISIN US31396PZS37)	17,053 0.00
3,000,000	CERBERUS LOAN FUNDING XXIV LP VAR 15/07/2030	1,555,813 0.29	8,663,065	FANNIE MAE FRN 25/03/2038 USD (ISIN US31396YKX93)	315,418 0.06
300,000	CFIC FUNDING 2013 IV LTD FRN 27/04/2031	235,441 0.04	20,000,000	FANNIE MAE FRN 25/03/2038 USD (ISIN US31396YZW55)	384,115 0.07
400,000	CG CCRE COML MTGE TR 2014 F22 FRN 15/11/2031	60,609 0.01	1,523,431	FANNIE MAE FRN 25/05/2025	138,818 0.03
2,000,000	CG-CCRE COML MTG TR 2014-FL1 FRN 15/06/2031 USD (ISIN US12528MAC38)	1,300,985 0.25	1,050,000	FANNIE MAE FRN 25/05/2030 USD (ISIN US30711XUX01)	363,543 0.07
1,000,000	CHL MORTGAGE PASS-TROUGH TRUST 2006 5.25% 25/10/2034	- 0.00	25,000,000	FANNIE MAE FRN 25/05/2033	91,541 0.02
500,000	CHURCHILL MIDDLE MRKT CLO LTD VAR 24/10/2033	472,390 0.09	5,983,400	FANNIE MAE FRN 25/05/2037 USD (ISIN US31396VSL35)	189,145 0.04
2,000,000	CIFC FDNG 2014 LTD VAR 18/01/2031	1,869,619 0.35	5,002,000	FANNIE MAE FRN 25/05/2037 USD (ISIN US31396VZF83)	4,409 0.00
500,000	CIFC FUNDING 2017 V LTD FRN 16/11/2030	466,527 0.09	64,766,182	FANNIE MAE FRN 25/06/2032	23,017 0.00
1,000,000	COLLEGE AVENUE STUDENT LOANS 2018 A LLC FRN 26/11/2046	208,670 0.04	1,000,000	FANNIE MAE FRN 25/06/2037	15,347 0.00
1,000,000	COMM 2014 LC17 MORTGAGE TRUST 3.917% 10/10/2047	929,059 0.18	250,000	FANNIE MAE FRN 25/07/2024	15,668 0.00
700,000	COMM 2016 DC2 MORTGAGE TRUST FRN 25/05/2041	53,973 0.01	1,115,000	FANNIE MAE FRN 25/07/2034	12,711 0.00
1,000,000	COMM 2016 DC2 MORTGAGE TRUST FRN 25/09/2042	59,187 0.01	3,188,000	FANNIE MAE FRN 25/07/2038	16,280 0.00
253,000	COMM 2016 DC2 MORTGAGE TRUST FRN 25/10/2040	12,623 0.00	2,970,000	FANNIE MAE FRN 25/07/2041	89,689 0.02
500,000	COMMONBOND STUDENT LOAN TRUST FRN 25/02/2044	24,657 0.00	870,000	FANNIE MAE FRN 25/08/2028 USD (ISIN US30711XBM56)	128,611 0.02
1,000,000	COMMONBOND STUDENT LOAN TRUST 2018 FRN 25/02/2046	40,967 0.01	1,000,000	FANNIE MAE FRN 25/08/2028 USD (ISIN US30711XBU72)	123,696 0.02
			3,265,000	FANNIE MAE FRN 25/08/2030	1,094,833 0.21
			2,000,000	FANNIE MAE FRN 25/08/2033	13,874 0.00
			1,278,000	FANNIE MAE FRN 25/08/2040	10,124 0.00
			11,000,000	FANNIE MAE FRN 25/09/2036	161,499 0.03

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
8,598,000	FANNIE MAE FRN 25/09/2037 USD (ISIN US31396XNE03)	122,022	0.02	255,000	FANNIE MAE VAR 25/12/2041 USD (ISIN US20754LAB53)	240,996	0.05
5,509,000	FANNIE MAE FRN 25/09/2037 USD (ISIN US31396XNY66)	76,541	0.01	2,371,000	FANNIE MAE 1.50% 01/03/2042	1,729,949	0.33
25,000,000	FANNIE MAE FRN 25/09/2037 USD (ISIN US31396XQH07)	256,551	0.05	202,000	FANNIE MAE 2.00% 01/07/2050*	147,888	0.03
7,450,000	FANNIE MAE FRN 25/09/2042	137,429	0.03	174,000	FANNIE MAE 2.50% 01/01/2052 USD (ISIN US3140XNNS93)	130,449	0.02
4,126,000	FANNIE MAE FRN 25/09/2046 USD (ISIN US3136ATMW12)	790,620	0.15	87,000	FANNIE MAE 2.50% 01/04/2052 USD (ISIN US3140QNWS75)	60,446	0.01
9,000,000	FANNIE MAE FRN 25/09/2046 USD (ISIN US3136ATNE05)	1,663,423	0.31	200,000	FANNIE MAE 2.50% 25/06/2043*	152,862	0.03
897,000	FANNIE MAE FRN 25/10/2035	10,944	0.00	11,200,000	FANNIE MAE 6.00% 14/07/2038*	10,491,175	1.99
20,450,000	FANNIE MAE FRN 25/10/2036 USD (ISIN US31396K4N95)	294,195	0.06	4,952,000	FORD CREDIT AUTO OWNER TRUST 2009 E 6.25% 25/03/2032	149,518	0.03
1,225,000	FANNIE MAE FRN 25/10/2036 USD (ISIN US31396K5M04)	40,079	0.01	1,380,000	FORD CREDIT AUTO OWNER TRUST 3.49% 15/07/2031	1,268,630	0.24
848,000	FANNIE MAE FRN 25/10/2038	10,514	0.00	750,000	FORTRESS CRDIT OPPORTUNITIES VI CLO LTD FRN 10/07/2030	211,262	0.04
7,020,000	FANNIE MAE FRN 25/11/2027	13,849	0.00	1,000,000	FORTRESS CRDIT OPPORTUNITIES VI CLO LTD VAR 10/07/2030	933,067	0.18
13,750,000	FANNIE MAE FRN 25/11/2031	16,716	0.00	750,000	FORTRESS CRDIT OPPORTUNITIES VI CLO LTD VAR 15/10/2033	701,372	0.13
87,172,000	FANNIE MAE FRN 25/11/2032	106,376	0.02	1,000,000	FORTRESS CREDIT OPPORTUNITIES V CLO LTD VAR 15/01/2030	933,725	0.18
5,002,000	FANNIE MAE FRN 25/11/2036	100,376	0.02	700,000	FORTRESS CREDIT OPPORTUNITIES XI CLO LTD VAR 15/04/2031	653,759	0.12
3,673,000	FANNIE MAE FRN 25/11/2046	69,130	0.01	1,000,000	FOURSIGHT CAPITAL AUTO RECEIVABLES TRUST 7.09% 15/10/2029	936,677	0.18
6,385,000	FANNIE MAE FRN 25/12/2030 USD (ISIN US30711XR630)	2,779,877	0.52	13,185,000	FREDDIE MAC FRN 15/01/2033 USD (ISIN US31393JAZ12)	21,307	0.00
60,000,000	FANNIE MAE FRN 25/12/2030 USD (ISIN US31358SH879)	50,257	0.01	44,300,000	FREDDIE MAC FRN 15/01/2033 USD (ISIN US31393JC553)	197,558	0.04
20,650,000	FANNIE MAE FRN 25/12/2032	46,273	0.01	721,000	FREDDIE MAC FRN 15/01/2035	4,864	0.00
27,090,000	FANNIE MAE FRN 25/12/2033	231,073	0.04	784,000	FREDDIE MAC FRN 15/01/2036	7,234	0.00
1,200,000	FANNIE MAE FRN 25/12/2037	1,488	0.00	7,957,000	FREDDIE MAC FRN 15/01/2037	19,286	0.00
2,100,000	FANNIE MAE VAR 01/01/2054 USD (ISIN US3140JCFN99)	1,867,310	0.35	14,820,000	FREDDIE MAC FRN 15/01/2041	257,771	0.05
500,000	FANNIE MAE VAR 01/01/2054 USD (ISIN US3140JCHP20)	451,171	0.09	6,764,000	FREDDIE MAC FRN 15/02/2032 USD (ISIN US31339DYV45)	41,937	0.01
800,000	FANNIE MAE VAR 01/04/2028	2,052	0.00	7,175,000	FREDDIE MAC FRN 15/02/2032 USD (ISIN US31392T3F21)	14,526	0.00
4,999,999	FANNIE MAE VAR 01/10/2034	20,782	0.00	28,450,000	FREDDIE MAC FRN 15/02/2033	49,852	0.01
1,982,652	FANNIE MAE VAR 01/11/2034	32,046	0.01	780,000	FREDDIE MAC FRN 15/02/2036	17,997	0.00
171,721,193	FANNIE MAE VAR 18/08/2027	40,229	0.01	10,975,000	FREDDIE MAC FRN 15/03/2032 USD (ISIN US31339NNP77)	18,545	0.00
1,520,000	FANNIE MAE VAR 25/02/2030 USD (ISIN US30711XSV72)	1,473,545	0.28	10,663,000	FREDDIE MAC FRN 15/03/2032 USD (ISIN US31339WXS06)	14,405	0.00
5,924,000	FANNIE MAE VAR 25/02/2030 USD (ISIN US30711XSX39)	2,005,549	0.38	8,955,000	FREDDIE MAC FRN 15/03/2032 USD (ISIN US31392R6E64)	12,265	0.00
11,500,000	FANNIE MAE VAR 25/03/2028	275	0.00	46,550,000	FREDDIE MAC FRN 15/03/2032 USD (ISIN US31392VBT89)	63,938	0.01
21,281,015	FANNIE MAE VAR 25/03/2040	593,713	0.11	18,924,285	FREDDIE MAC FRN 15/04/2026	52,023	0.01
680,000	FANNIE MAE VAR 25/03/2042	362,261	0.07	10,683,000	FREDDIE MAC FRN 15/04/2027	4,832	0.00
3,170,000	FANNIE MAE VAR 25/03/2045	63,985	0.01	2,260,000	FREDDIE MAC FRN 15/04/2036 USD (ISIN US31396NGU46)	43,906	0.01
995,415	FANNIE MAE VAR 25/04/2028	243,379	0.05	380,000	FREDDIE MAC FRN 15/04/2036 USD (ISIN US31396NLA27)	3,626	0.00
25,376,000	FANNIE MAE VAR 25/04/2033	87,482	0.02	17,200,000	FREDDIE MAC FRN 15/05/2029 USD (ISIN US3133TKY463)	3,606	0.00
1,000,000	FANNIE MAE VAR 25/04/2045	30,131	0.01	50,000,000	FREDDIE MAC FRN 15/05/2029 USD (ISIN US3133TSGX53)	52,091	0.01
50,000,000	FANNIE MAE VAR 25/05/2027	5,495	0.00	2,050,000	FREDDIE MAC FRN 15/05/2036	14,614	0.00
1,615,000	FANNIE MAE VAR 25/06/2035	27,159	0.01				
3,593,158	FANNIE MAE VAR 25/06/2036	40,149	0.01				
920,000	FANNIE MAE VAR 25/07/2024	200,625	0.04				
1,225,000	FANNIE MAE VAR 25/09/2029	1,205,683	0.23				
270,000	FANNIE MAE VAR 25/09/2042	174,536	0.03				
2,130,000	FANNIE MAE VAR 25/11/2029	2,071,155	0.39				
3,086,000	FANNIE MAE VAR 25/12/2031	6,598	0.00				

*Wertpapiere der Kategorie „To Be Announced“ (TBAs), siehe Anmerkung 2..

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
410,000	FREDDIE MAC FRN 15/05/2041	14,118	0.00	785,000	FREDDIE MAC VAR 25/01/2042	747,367	0.14
877,000	FREDDIE MAC FRN 15/06/2036	8,598	0.00	14,632,500	FREDDIE MAC VAR 25/03/2030	1,575,310	0.30
20,000,000	FREDDIE MAC FRN 15/06/2037	313,206	0.06	650,000	FREDDIE MAC VAR 25/03/2042	292,919	0.06
23,189,000	FREDDIE MAC FRN 15/07/2028	23	0.00	3,335,000	FREDDIE MAC VAR 25/04/2030	1,335,147	0.25
5,899,999	FREDDIE MAC FRN 15/07/2031	8,382	0.00	1,010,000	FREDDIE MAC VAR 25/05/2057	671,088	0.13
1,048,000	FREDDIE MAC FRN 15/07/2036 USD (ISIN US31396UF473)	14,446	0.00	250,000	FREDDIE MAC VAR 25/06/2057	181,014	0.03
1,411,000	FREDDIE MAC FRN 15/07/2036 USD (ISIN US31396UR692)	13,259	0.00	990,000	FREDDIE MAC VAR 25/07/2030 USD (ISIN US3137G0TH25)	380,492	0.07
325,000	FREDDIE MAC FRN 15/07/2040	4,710	0.00	65,000	FREDDIE MAC VAR 25/07/2030 USD (ISIN US3137G0TV19)	49,958	0.01
353,000	FREDDIE MAC FRN 15/08/2035	5,372	0.00	3,309,800	FREDDIE MAC VAR 25/07/2046	796,446	0.15
7,444,000	FREDDIE MAC FRN 15/08/2036	39,714	0.01	450,000	FREDDIE MAC VAR 25/08/2033 USD (ISIN US35564KBS78)	352,216	0.07
50,000,000	FREDDIE MAC FRN 15/08/2040	277,467	0.05	230,000	FREDDIE MAC VAR 25/08/2042	165,102	0.03
1,605,000	FREDDIE MAC FRN 15/09/2036	27,695	0.01	1,000,000	FREDDIE MAC VAR 25/09/2041	942,336	0.18
2,840,000	FREDDIE MAC FRN 15/10/2037 USD (ISIN US31397KUH21)	35,053	0.01	225,000	FREDDIE MAC VAR 25/09/2042	121,713	0.02
1,675,000	FREDDIE MAC FRN 15/10/2037 USD (ISIN US31397KZH75)	4,751	0.00	555,000	FREDDIE MAC VAR 25/09/2055	314,912	0.06
63,146,256	FREDDIE MAC FRN 15/11/2031 USD (ISIN US31339GXM85)	48,403	0.01	650,000	FREDDIE MAC VAR 25/12/2030	622,269	0.12
14,305,000	FREDDIE MAC FRN 15/11/2031 USD (ISIN US31339L2E96)	31,571	0.01	3,000,000	FREMF 2018 K74 MORTGAGE TRUST FRN 25/03/2025	411,576	0.08
953,092	FREDDIE MAC FRN 15/11/2036 USD (ISIN US31397CM970)	4,385	0.00	2,000,000	FS RIALTO ISSUER LTD FRN 16/11/2036	1,770,437	0.33
864,000	FREDDIE MAC FRN 15/11/2036 USD (ISIN US31397CV559)	18,500	0.00	250,000	GALAXY XXI CLO LTD VAR 20/04/2031	162,597	0.03
500,000	FREDDIE MAC FRN 15/11/2036 USD (ISIN US31397CV898)	9,974	0.00	1,300,000	GOLUB CAP PARTNERS CLO 36M LTD VAR 05/02/2031	834,089	0.16
57,000,000	FREDDIE MAC FRN 15/12/2031	30,189	0.01	2,280,000	GOLUB CAPITAL PARTNERS CLO FRN 05/05/2030	736,756	0.14
31,848,000	FREDDIE MAC FRN 15/12/2032	59,448	0.01	2,950,000	GOLUB CAPITAL PARTNERS CLO FRN 05/08/2030	848,036	0.16
4,000,000	FREDDIE MAC FRN 15/12/2035	91,467	0.02	3,200,000	GOLUB CAPITAL PARTNERS CLO FRN 05/11/2029	1,632,326	0.31
14,823,528	FREDDIE MAC FRN 15/12/2048	4,544,627	0.86	1,160,000	GOLUB CAPITAL PARTNERS CLO LTD VAR 05/11/2029	1,084,898	0.20
5,616,000	FREDDIE MAC FRN 17/02/2032	1,361	0.00	1,500,000	GOLUB CAPITAL PARTNERS CLO VAR 05/02/2031	1,400,672	0.26
950,000	FREDDIE MAC FRN 25/04/2043	718,416	0.14	400,000	GOODGREEN TRUST 7.01% 15/10/2056	298,423	0.06
4,700,000	FREDDIE MAC FRN 25/05/2043	154,950	0.03	6,032,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA FRN 16/01/2033	2,920	0.00
250,000	FREDDIE MAC FRN 25/08/2029	102,578	0.02	4,885,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION REMIC PASSTHRU SECS FRN 16/01/2033	1,206	0.00
1,734,000	FREDDIE MAC FRN 25/10/2027	62,074	0.01	1,823,000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION REMIC PASSTHRU SECS VAR 20/02/2038	20,171	0.00
2,340,000	FREDDIE MAC FRN 25/10/2029	1,255,750	0.24	750,000	GPMT 2018-FL1 LTD LLC FRN 15/11/2036	674,908	0.13
1,840,000	FREDDIE MAC FRN 25/12/2029	1,765,274	0.33	750,000	GPMT 2021 FL4 FRN 15/11/2036	601,238	0.11
2,250,000	FREDDIE MAC FRN 25/12/2042 USD (ISIN US3137G0SN02)	483,169	0.09	1,250,000	GREENWOOD PARK CLO LTD FRN 15/04/2031	780,144	0.15
12,850,000	FREDDIE MAC FRN 25/12/2042 USD (ISIN US3137G0ST71)	2,735,065	0.52	700,000	GS MORTGAGE SECURITIES TRUST 2007-GG10 FRN 15/07/2031	541,451	0.10
1,500,000	FREDDIE MAC FRN 25/12/2042 USD (ISIN US3137G0TF68)	1,522,626	0.29	2,088,000	HENDERSON REC LLC FRN 15/09/2045	6,524	0.00
410,000	FREDDIE MAC SEASONED CREDIT RISK TRANSFER TRU VAR 25/01/2056	364,378	0.07	2,465,000	HENDERSON REC LLC FRN 15/11/2040	76,287	0.01
1,000,000	FREDDIE MAC VAR 01/01/2028	280	0.00	270,000	HILTON GRAND VACATIONS TRUST 2014 A 4.00% 25/02/2032	37,158	0.01
1,600,000	FREDDIE MAC VAR 01/02/2037	28,768	0.01	2,780,000	INVITATION HOMES 2018 SFR4 TRUST FRN 17/01/2038 USD (ISIN US46187XAA37)	2,165,885	0.41
1,700,000	FREDDIE MAC VAR 01/11/2031	1,289	0.00	2,750,000	INVITATION HOMES 2018 SFR4 TRUST FRN 17/01/2038 USD (ISIN US46187XAC92)	2,572,170	0.48
1,000,000	FREDDIE MAC VAR 01/12/2035	35,432	0.01	400,000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013 C10 FRN 05/07/2033	321,944	0.06
32,000,000	FREDDIE MAC VAR 15/01/2029	17,749	0.00	1,055,000	JP MORGAN MORTGAGE TR 2014 IVR6 VAR 25/07/2044	766,243	0.14
93,000,000	FREDDIE MAC VAR 15/02/2031	75,491	0.01	7,735,000	JP MORGAN MORTGAGE TRUST FRN 25/04/2046	971,048	0.18
325,000	FREDDIE MAC VAR 15/02/2042	18,401	0.00				
16,783,000	FREDDIE MAC VAR 15/03/2032	16,969	0.00				
1,642,000	FREDDIE MAC VAR 15/11/2037	27,083	0.01				
1,705,000	FREDDIE MAC VAR 15/12/2036	9,948	0.00				

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
1,175,000	JP MORGAN MORTGAGE TRUST FRN 25/05/2033	72,659 0.01	610,000	OCTAGON INVESTMENT PARTNERS 36 LTD VAR 15/04/2031	503,112 0.09
1,227,000	JP MORGAN MORTGAGE TRUST VAR 25/04/2046 USD (ISIN US46650AAG85)	153,505 0.03	1,500,000	OCTANE RECEIVABLES TRUST 2022 1 4.18% 20/03/2028	334,105 0.06
430,000	JP MORGAN MORTGAGE TRUST VAR 25/04/2046 USD (ISIN US46650AAL70)	306,749 0.06	1,000,000	OWL ROCK CLO V LIMITED VAR 20/04/2033	934,682 0.18
971,000	JP MORGAN MORTGAGE TRUST VAR 25/05/2033	198,923 0.04	750,000	OWL ROCK CLO V LIMITED VAR 20/08/2033	699,417 0.13
10,060,000	JP MORGAN MORTGAGE TRUST VAR 25/10/2029	580,953 0.11	1,660,000	RADNOR RE LIMITED VAR 27/12/2033	1,209,175 0.23
13,517,000	JP MORGAN MORTGAGE TRUST 2007-A3 VAR 25/06/2029	688,138 0.13	1,010,000	RADNOR RE 2021-2 LTD VAR 25/11/2031	968,287 0.18
3,000,000	JP MORGAN MORTGAGE TRUST 2013 2 VAR 25/10/2029	173,369 0.03	500,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/07/2036 USD (ISIN US75575TAA16)	95,968 0.02
3,200,000	JP MORGAN MORTGAGE TRUST 2014-IVR3 VAR 25/07/2044	4,608 0.00	250,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/07/2036 USD (ISIN US75575TAJ25)	224,585 0.04
13,079,000	JP MORGAN MORTGAGE TRUST 2017 - 5 VAR 26/10/2048 USD (ISIN US46590YAN40)	2,151,045 0.41	400,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/07/2036 USD (ISIN US75575TAL70)	353,589 0.07
160,000	JP MORGAN MORTGAGE TRUST 2018-5 VAR 25/04/2046	113,499 0.02	300,000	READYCAP COMMERCIAL MORTGAGE TRUST FRN 25/11/2036 USD (ISIN US75575WAJ53)	274,371 0.05
1,610,000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C12 3.611% 15/05/2048	1,472,006 0.28	270,000	RENEW 2017 2A MTGE 4.37% 22/09/2053	65,595 0.01
500,000	LCM XII LP VAR 20/10/2028	467,112 0.09	3,276,000	RESI FINANCE LTD PARTNERSHIP FRN 10/06/2035	112,181 0.02
3,400,000	MADISON PARK FUNDING XXX LTD FRN 15/04/2029	2,333,793 0.44	680,000	SAXON ASSET SECURITIES TRUST 2004-2 VAR 25/11/2035	- 0.00
2,867,000	MERRILL LYNCH MORTGAGE INVESTORS INC VAR 25/01/2029	519 0.00	500,000	SCF EQUIPMENT TRUST 2016-1 LLC 0.83% 21/08/2028	43,963 0.01
1,000,000	MF1 2020 FL4 LIMITED/MF1 2020 FL4 LLC FRN 15/11/2035	332,785 0.06	3,550,000	SLM PRIVATE CREDIT STUDENT LOAN TRUST 2007 A FRN 16/12/2041	921,404 0.17
500,000	MONROE CAPITAL MML CLO VII LLC FRN 22/11/2030	471,824 0.09	5,400,000	SMB PRIVATE EDUCATION LOAN TRUST FRN 15/01/2037	1,288,028 0.24
1,500,000	MORGAN STANLEY ABS CAPITAL INC TRUST 2007 HE3 FRN 15/08/2033	761,148 0.14	480,000	SMB PRIVATE EDUCATION LOAN TRUST 2014-A FRN 17/02/2032	23,881 0.00
2,000,000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 3.252% 15/10/2048	1,828,748 0.34	2,363,000	SOFI MORTGAGE TRUST SERIES 2016-1 VAR 25/11/2046	990,548 0.19
1,200,000	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN TRUST VAR 25/06/2044	940,492 0.18	500,000	SOUNDPOINT CLO LTD FRN 25/07/2030	467,235 0.09
500,000	MOSAIC SOLAR LOANS 2017 20LLC 5.42% 20/08/2046	186,125 0.04	750,000	STWD 2021-SIFI LTD VAR 15/04/2032 USD (ISIN US78486AAA43)	700,847 0.13
145,000	MULTIFAMILY CONNECTICUT AVENUE VAR 25/01/2051 USD (ISIN US35563FAA93)	54,391 0.01	550,000	STWD 2021-SIFI LTD VAR 15/04/2032 USD (ISIN US78486AAE64)	514,065 0.10
1,500,000	NATIONAL COLLEGIATE STUDENT LOAN TRUST FRN 25/05/2031	76,030 0.01	2,250,000	SYMPHONY CLO XIX LTD FRN 16/04/2031	1,787,618 0.34
745,000	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2018 285M FRN 15/07/2036	612,233 0.12	13,469,000	TOWD POINT MORTGAGE TRUST 2016-2 FRN 25/02/2057	512,456 0.10
1,200,000	NELNET STUDENT LOAN TRUST 2004 1 FRN 23/03/2037	212,037 0.04	4,000,000	TOWD POINT MORTGAGE TRUST 2016-2 VAR 25/06/2057	135,056 0.03
500,000	NEUBERGER BERMAN CLO VAR 17/07/2035	464,142 0.09	2,725,000	TOWD POINT MORTGAGE TRUST 2018 VAR 25/03/2058	311,527 0.06
2,815,000	NEW RESIDENTIAL MORTGAGE LOAN FRN 25/06/2057	327,167 0.06	1,300,000	TRICON AMERN HOMES 2016-SFR1 TRUST 4.044% 17/05/2037	1,192,774 0.22
10,595,000	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018 4 VAR 25/01/2048 USD (ISIN US64828FCQ37)	1,552,018 0.29	1,315,000	TRICON AMERN HOMES 2017-SFR2 TRUST 4.564% 17/05/2037	1,209,240 0.23
2,000,000	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2018 4 VAR 25/01/2048 USD (ISIN US64828FCS92)	293,378 0.06	700,000	TRICON AMERN HOMES 2017-SFR2 TRUST 4.96% 17/05/2025	644,915 0.12
616,000	NEWTEK SMALL BUSINESS LOAN TRUST FRN 25/02/2044 USD (ISIN US65252MAA71)	92,889 0.02	250,000	TRINITAS CLO I LTD VAR 20/07/2034	233,261 0.04
3,000,000	NEWTEK SMALL BUSINESS LOAN TRUST FRN 25/02/2044 USD (ISIN US65252MAB54)	453,159 0.09	1,000,000	UPSTART SECURITIZATION TRUST 2017-1 3.80% 20/04/2030	255,897 0.05
1,019,000	OAKTOWN RE III LTD FRN 25/07/2029	952,201 0.18	1,500,000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-C29 VAR 15/12/2034	709,923 0.13
500,000	OCEAN TRAILS CLO VAR 20/07/2035	468,209 0.09	1,050,000	WF RBS COMMERCIAL MORTGAGE TR 2011 C2 3.631% 15/11/2047	970,083 0.18
250,000	OCTAGON INVESTMENT PARTNERS XI LTD VAR 16/04/2031	181,180 0.03	500,000	WOODMONT TRUST VAR 15/01/2032	407,156 0.08
			500,000	Z CAPITAL CREDIT PARTNERS CLO VAR 16/07/2031 USD (ISIN US98877GAU22)	468,838 0.09

Die beigegefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
500,000 Z CAPITAL CREDIT PARTNERS CLO VAR 16/07/2031 USD (ISIN US98877GAY44)	457,702	0.09
<i>Immobilienbezogene Anlagefonds</i>	4,588,097	0.86
2,957,000 AMERICAN HOMES 4 RENT 6.07% 17/10/2045	2,747,882	0.51
1,976,000 AMERICAN HOMES 4 RENT 6.418% 17/12/2036	1,840,215	0.35
<i>Investmentbanking und Maklerdienste</i>	5,894,064	1.11
500,000 ASSURANT CLO LTD VAR 20/04/2031	466,682	0.09
3,000,000 CARLYLE GMS FINANCE MM CLO LLC VAR 15/10/2031	2,799,160	0.52
240,000 EAGLE RE 21-2 LTD VAR 25/04/2034	229,167	0.04
650,000 HOME RE 2021 2 LTD FRN 25/07/2033	612,826	0.12
1,000,000 OAKTOWN RE VII LTD VAR 25/04/2034	951,890	0.18
970,000 TRIANGLE RE 21 3 LTD VAR 25/02/2034	834,339	0.16
<i>Medien</i>	1,621,841	0.31
1,750,000 MEREDITH CORP VAR 15/11/2034	1,621,841	0.31
Geldmarktinstrumente	55,744,835	10.51
<i>Allgemeine Industrie</i>	1,305,491	0.25
1,400,000 SHERWIN WILLIAMS CO 0% 02/07/2024	1,305,491	0.25
<i>Behörden</i>	38,218,395	7.21
21,000,000 USA T-BILLS 0% 02/07/2024	19,591,288	3.70
10,000,000 USA T-BILLS 0% 11/07/2024	9,316,983	1.76
10,000,000 USA T-BILLS 0% 16/07/2024	9,310,124	1.75
<i>Einzelhändler</i>	2,515,423	0.47
2,700,000 OREILLY AUTOMOTIVE INC 0% 08/07/2024	2,515,423	0.47
<i>Elektrizität</i>	5,035,446	0.95
2,700,000 AMERICAN ELECTRIC POWER INC 0% 02/07/2024	2,517,713	0.47
2,700,000 CONSOLIDATED EDISON INC 0% 02/07/2024	2,517,733	0.48
<i>Investmentbanking und Maklerdienste</i>	2,143,066	0.40
1,900,000 ENTERPRISE PRODUCTS OPERATING LLC 0% 08/07/2024	1,770,127	0.33
400,000 ERP OPERATING LIMITED PARTNERSHIP 0% 03/07/2024	372,939	0.07
<i>Sachversicherungen</i>	4,661,820	0.88
5,000,000 PRUDENTIAL FUNDING LLC 0% 03/07/2024	4,661,820	0.88
<i>Technologie-Hardware und Geräte</i>	1,865,194	0.35
2,000,000 JABIL INC 0% 01/07/2024	1,865,194	0.35
Gesamtwertpapierbestand	511,563,132	96.41

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	50,396,747	95.82			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	50,002,726	95.07			
Anleihen	50,002,726	95.07			
<i>Australien</i>	<i>1,444,563</i>	<i>2.75</i>			
450,000 COMMONWEALTH BANK OF AUSTRALIA 2.688% REGS 11/03/2031	373,631	0.71	200,000 HAIDILAO INTERNATIONAL HOLDING LTD 2.15% 14/01/2026	188,900	0.36
700,000 QBE INSURANCE GROUP LTD VAR PERPETUAL	688,128	1.31	200,000 HEALTH & HAPPINESS INTERNATIONAL HOLDINGS LIMITED 13.50% 26/06/2026	213,218	0.41
400,000 WESTPAC BANKING CORP VAR PERPETUAL	382,804	0.73	1,000,000 MEITUAN 3.05% REGS 28/10/2030	861,300	1.64
<i>Bermuda</i>	<i>921,040</i>	<i>1.75</i>	900,000 MELCO RESORTS FINANCE LTD 5.25% REGS 26/04/2026	870,327	1.65
1,000,000 CHINA OIL AND GAS 4.70% 30/06/2026	921,040	1.75	300,000 MELCO RESORTS FINANCE LTD 5.375% REGS 04/12/2029	270,132	0.51
<i>Britische Jungferninseln</i>	<i>2,462,637</i>	<i>4.68</i>	200,000 MELCO RESORTS FINANCE LTD 7.625% 17/04/2032 USD (ISIN USG5975LAK29)	198,988	0.38
700,000 CHAMPION PATH HOLDINGS 4.50% 27/01/2026	672,035	1.28	800,000 NAGACORP LTD 7.95% 06/07/2024	800,000	1.52
200,000 FORTUNE STAR BVI LTD 5.00% 18/05/2026	186,082	0.35	1,050,000 SANDS CHINA LTD VAR 08/08/2028	1,028,758	1.96
500,000 FORTUNE STAR BVI LTD 5.05% 27/01/2027	453,040	0.86	200,000 WYNN MACAU LTD 5.125% 15/12/2029	180,860	0.34
200,000 FORTUNE STAR BVI LTD 6.85% 02/07/2024	199,850	0.38	1,300,000 WYNN MACAU LTD 5.625% REGS 26/08/2028	1,220,427	2.33
1,000,000 STUDIO CITY FINANCE LTD 6.50% REGS 15/01/2028	951,630	1.81	<i>Indien</i>	<i>3,900,059</i>	<i>7.41</i>
<i>China</i>	<i>624,147</i>	<i>1.19</i>	400,000 10 RENEW POWER SUBSIDIAR 4.50% REGS 14/07/2028	364,336	0.69
350,000 ASIAN INFRASTRUCTURE INVESTMENT BANK 3.375% 29/06/2025	343,847	0.66	200,000 ADANI ELECTRICITY MUMBAI LTD 3.949% REGS 12/02/2030	171,276	0.33
2,000,000 PEOPLES REPUBLIC OF CHINA 2.71% 16/06/2033	280,300	0.53	500,000 ADANI GREEN ENERGY LTD 4.375% REGS 08/09/2024	496,525	0.94
<i>Großbritannien</i>	<i>2,973,515</i>	<i>5.65</i>	600,000 INDIABULLS HOUSING FINANCE LTD 9.70% 03/07/2027 USD (ISIN XS2793572053)	587,532	1.12
450,000 AUST & NZ BANKING GRP/UK VAR REGS PERPETUAL	453,051	0.86	400,000 IRB INFRASTR DEV 7.11% 11/03/2032	400,888	0.76
17,000,000,000 EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 4.60% 09/12/2025	1,011,684	1.93	400,000 MANAPPURAM FINANCE LTD 7.375% 12/05/2028	395,692	0.75
40,000,000 EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 6.30% 26/10/2027	469,840	0.89	200,000 MUTHOOT FINANCE 7.125% 14/02/2028	202,188	0.38
400,000 HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CP20)	375,692	0.71	200,000 REC LTD 2.25% 01/09/2026	186,300	0.35
500,000 STANDARD CHARTERED PLC VAR REGS PERPETUAL	419,275	0.80	200,000 SHRIRAM FINANCE LIMITED 4.15% REGS 18/07/2025	195,286	0.37
250,000 STANDARD CHARTERED PLC 4.05% REGS 12/04/2026	243,973	0.46	900,000 SHRIRAM FINANCE LIMITED 6.625% 22/04/2027	900,036	1.72
<i>Hongkong (China)</i>	<i>4,646,714</i>	<i>8.83</i>	<i>Indonesien</i>	<i>6,127,107</i>	<i>11.66</i>
650,000 AIA GROUP LTD VAR PERPETUAL	611,721	1.16	3,500,000,000 INDONESIA 6.50% 15/06/2025	213,480	0.41
1,100,000 FAR EAST HORIZON LTD 3.375% 18/02/2025	1,080,134	2.05	400,000 PF JAPFA COMFEED INDONESIA TBK 5.375% 23/03/2026	382,192	0.73
200,000 FAR EAST HORIZON LTD 6.625% 16/04/2027	200,774	0.38	400,000 PT BANK NEGARA IND VAR PERPETUAL	371,328	0.71
600,000 GOVERNMENT OF THE HONG KONG 4.25% 07/06/2026	594,294	1.13	400,000 PT FREEPORT INDONESIA 5.315% REGS 14/04/2032	386,672	0.74
2,000,000 HONG KONG MORTGAGE CORPORATION 2.98% 12/09/2026	276,491	0.53	1,050,000 PT FREEPORT INDONESIA 6.20% REGS 14/04/2052	1,018,857	1.94
400,000 LENOVO GROUP LTD 6.536% REGS 27/07/2032	419,380	0.80	200,000 PT INDOFOOD CBP SUKSES MAKMUR TBK 3.541% 27/04/2032	172,632	0.33
500,000 THE BANK OF EAST ASIA LIMITED VAR PERPETUAL USD (ISIN XS2222027364)	490,190	0.93	250,000 PT PERTAMINA 6.50% REGS 07/11/2048	263,780	0.50
500,000 THE BANK OF EAST ASIA LIMITED VAR 22/04/2032	475,715	0.90	200,000 PT TOWER BERSAMA INFRASTRUCTURE TBK 2.80% 02/05/2027	184,670	0.35
500,000 THE BANK OF EAST ASIA LIMITED VAR 27/06/2034	498,015	0.95	16,000,000,000 REPUBLIC OF INDONESIA 6.375% 15/08/2028	964,533	1.83
			14,000,000,000 REPUBLIC OF INDONESIA 6.625% 15/02/2034	830,108	1.58
			5,000,000,000 REPUBLIC OF INDONESIA 6.875% 15/08/2051	296,956	0.56
			10,000,000,000 REPUBLIC OF INDONESIA 7.00% 15/12/2033	610,968	1.16
			547,000 STAR ENERGY GEOTHERMAL 6.75% REGS 24/04/2033	430,931	0.82
			<i>Japan</i>	<i>1,980,072</i>	<i>3.76</i>
			400,000 MITSUBISHI UFJ FINANCIAL GROUP INC VAR PERPETUAL	429,928	0.82

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
800,000 NISSAN MOTOR CO LTD 4.81% REGS 17/09/2030	744,096	1.41	400,000 LG ENERGY SOLUTION LTD 5.375% 02/07/2029	397,220	0.76
600,000 RAKUTEN GROUP INC 9.75% 15/04/2029	620,418	1.18	250,000 MIRAE ASSET SECURITIES CO LTD 6.875% 26/07/2026	254,725	0.48
200,000 SOFTBANK GROUP CORP 4.625% 06/07/2028	185,630	0.35	500,000 SHINHAN BANK CO LTD 5.75% 15/04/2034	493,905	0.95
<i>Kaimaninseln</i>	8,537,220	16.24	450,000 SHINHAN FINANCIAL GROUP CO LTD 1.35% 10/01/2026	422,991	0.81
1,150,000 AAC TECHNOLOGIES HOLDINGS INC 3.75% 02/06/2031	988,908	1.88	500,000 SK HYNIX INC 2.375% REGS 19/01/2031	411,880	0.78
200,000 CK HUTCHISON INTERNATIONAL LTD 3.25% REGS 29/09/2027	188,752	0.36	6,000,000,000 THE EXPORT IMPORT BANK OF KOREA 7.25% REGS 07/12/2024	365,313	0.69
500,000 CK HUTCHISON INTERNATIONAL 5.375% 26/04/2029	504,490	0.96	<i>Thailand</i>	777,192	1.48
250,000 FWD GROUP HOLDINGS LIMITED 7.635% 02/07/2031	254,745	0.48	400,000 BANGKOK BANK PUBLIC CO LTD 5.65% 05/07/2034	399,064	0.76
750,000 FWD GROUP HOLDINGS LIMITED 8.40% 05/04/2029	767,415	1.46	400,000 MINOR INTERNATIONAL PUBLIC CO LTD VAR PERPETUAL	378,128	0.72
<i>Malaysia</i>	233,038	0.44	<i>Vereinigte Arabische Emirate</i>	193,002	0.37
1,100,000 MALAYSIA 3.502% 31/05/2027	233,038	0.44	200,000 FIRST ABU DHABI BANK P.J.S.C VAR PERPETUAL	193,002	0.37
<i>Mauritius</i>	1,942,603	3.69	<i>Vereinigte Staaten von Amerika</i>	4,104,808	7.80
850,000 GREENKO POWER II LTD 4.30% REGS 13/12/2028	674,175	1.28	250,000 BOC AVIATION USA CORP 5.25% 14/01/2030	249,033	0.47
800,000 NETWORK I2I LIMITED VAR REGS PERPETUAL	761,664	1.45	550,000 CONTINUUM GREEN SPV CO ISS 7.50% 26/06/2033	546,029	1.04
200,000 UPL CORP LTD 4.50% 08/03/2028	175,868	0.33	160,000,000 INTERNATIONAL FINANCE CORP IFC 6.30% 25/11/2024	1,914,474	3.63
400,000 UPL CORP LTD 4.625% 16/06/2030	330,896	0.63	850,000 SK BATTERY AMERICA INC 2.125% 26/01/2026	798,286	1.52
<i>Mongolei</i>	211,645	0.40	200,000 SK BATTERY AMERICA INC 4.875% 23/01/2027	197,736	0.38
250,000 MONGOLIA 4.45% REGS 07/07/2031	211,645	0.40	400,000 UNITED STATES OF AMERICA 0.375% 15/07/2024	399,250	0.76
<i>Niederlande</i>	621,334	1.18	Aktien/Anteile aus OGAW/OGA	394,021	0.75
700,000 PROSUS NV 3.68% REGS 21/01/2030	621,334	1.18	Aktien/Anteile aus Investmentfonds	394,021	0.75
<i>Philippinen</i>	2,009,233	3.82	<i>Luxemburg</i>	394,021	0.75
800,000 ASIAN DEVELOPMENT BANK ADB 4.50% 20/06/2030	526,926	1.00	390 AMUNDI SF SBI FM INDIA BOND H USD C NON DISTRIBUTING NON HE	394,021	0.75
80,000,000 ASIAN DEVELOPMENT BANK ADB 6.15% 25/02/2030	925,424	1.76	Gesamtwertpapierbestand	50,396,747	95.82
40,000,000 ASIAN DEVELOPMENT BANK ADB 6.20% 06/10/2026	473,457	0.90			
5,000,000 REPUBLIC OF PHILIPPINES 6.25% 25/01/2034	83,426	0.16			
<i>Singapur</i>	3,354,139	6.38			
450,000 AXIS BANK LTD VAR REGS PERPETUAL	420,989	0.80			
755,000 CONTINUUM ENERGY LEVANTER PTE LTD 4.50% REGS 09/02/2027	640,049	1.23			
400,000 DBS GROUP HOLDINGS LTD VAR PERPETUAL	392,616	0.75			
350,000 DBS GROUP HOLDINGS LTD 1.169% 22/11/2024	344,166	0.65			
400,000 MEDCO LAUREL TREE PTE LTD 6.95% REGS 12/11/2028	391,544	0.74			
550,000 MEDCO MAPLE PTE LTD 8.96% 27/04/2029	575,581	1.09			
600,000 VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	589,194	1.12			
<i>Südkorea</i>	2,938,658	5.59			
200,000 KB KOOKMIN CARD CO LTD 4.00% 09/06/2025	197,148	0.37			
400,000 KOREA HOUSING FINANCE CORP 4.625% 24/02/2028	395,476	0.75			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	42,224,370	95.29			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	42,224,370	95.29			
Anleihen	42,224,370	95.29			
<i>Banken</i>	<i>17,958,287</i>	<i>40.52</i>	<i>Öl, Gas und Kohle</i>	<i>2,848,691</i>	<i>6.43</i>
10,000,000 AGRICULTURAL BANK OF CHINA 2.80% 24/10/2027	1,412,675	3.19	10,000,000 CHINA PETROLEUM AND CHEMICAL CORPORATION 3.20% 27/07/2026	1,409,086	3.18
10,000,000 AGRICULTURAL DEVELOPMENT BANK OF CHINA 2.97% 14/10/2032	1,445,047	3.26	467,000 TULLOW OIL PLC 10.25% REGS 15/05/2026	443,505	1.00
10,000,000 AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.30% 05/11/2031	1,474,112	3.33	1,000,000 YPF SOCIEDAD ANONIMA VAR REGS 30/06/2029	996,100	2.25
8,000,000 AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.52% 24/05/2031	1,192,327	2.69	Gesamtwertpapierbestand	42,224,370	95.29
10,000,000 BANK OF COMMUNICATIONS CO LTD 2.75% 17/06/2025	1,386,597	3.13			
10,000,000 CHINA CITIC BANK CORPORATION LTD 2.50% 05/08/2025	1,384,079	3.12			
10,000,000 CHINA CONSTRUCTION BANK CORPORATION CHINA 3.45% 10/08/2031	1,415,265	3.19			
10,000,000 CHINA DEVELOPMENT BANK 3.12% 13/09/2031	1,457,791	3.29			
7,000,000 CHINA DEVELOPMENT BANK 3.45% 20/09/2029	1,027,448	2.32			
10,000,000 CHINA DEVELOPMENT BANK 3.80% 25/01/2036	1,578,932	3.55			
10,000,000 CHINA GUANGFA BANK CO LTD 2.70% 30/05/2025	1,385,344	3.13			
10,000,000 INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD 4.20% 24/09/2030	1,412,678	3.19			
10,000,000 INDUSTRIAL BANK CO LTD 2.96% 14/03/2025	1,385,992	3.13			
<i>Behörden</i>	<i>17,669,480</i>	<i>39.88</i>			
400,000 ANGOLA 8.25% REGS 09/05/2028	376,176	0.85			
400,000 ARAB REPUBLIC OF EGYPT 5.80% REGS 30/09/2027	360,836	0.81			
10,000,000 CHINA 1.99% 09/04/2025	1,380,822	3.12			
10,000,000 CHINA 2.68% 21/05/2030	1,420,976	3.21			
15,000,000 CHINA 2.85% 04/06/2027	2,127,047	4.80			
10,000,000 CHINA 3.01% 13/05/2028	1,434,901	3.24			
10,000,000 CHINA 3.13% 21/11/2029	1,458,179	3.29			
10,000,000 PEOPLES REPUBLIC OF CHINA 2.67% 25/05/2033	1,424,059	3.21			
10,000,000 PEOPLES REPUBLIC OF CHINA 2.69% 15/08/2032	1,425,780	3.22			
24,000,000 PEOPLES REPUBLIC OF CHINA 2.88% 25/02/2033	3,476,966	7.85			
10,000,000 PEOPLES REPUBLIC OF CHINA 3.19% 15/04/2053	1,583,334	3.57			
234,000 REPUBLIC OF SERBIA 6.00% 12/06/2034	230,464	0.52			
600,000 SRI LANKA 0% REGS 11/05/2027	353,040	0.80			
2,000,000 UKRAINE 0% REGS 01/09/2027	616,900	1.39			
<i>Industriemetalle und Bergbau</i>	<i>239,923</i>	<i>0.54</i>			
257,478 SAMARCO MINERACAO SA VAR 30/06/2031	239,923	0.54			
<i>Industrietransport</i>	<i>1,452,771</i>	<i>3.28</i>			
10,000,000 CHINA STATE RAILWAY GRP CO LTD 3.02% 10/11/2032	1,452,771	3.28			
<i>Investmentbanking und Maklerdienste</i>	<i>2,055,218</i>	<i>4.64</i>			
600,000 BOI FINANCE BV 7.50% REGS 16/02/2027	608,718	1.37			
1,200,000 KONDOR FINANCE PLC 0% REGS 08/11/2026	917,472	2.08			
600,000 KONDOR FINANCE PLC 0% 19/07/2025	529,028	1.19			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
EUR			EUR		
Positive Positionen	2,673,520,029	92.33	27,000,000 RIO SMART LIGHT 12.25% REGS 20/09/2032	4,269,862	0.15
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	2,362,956,191	81.60	<i>Britische Jungferninseln</i>	21,422,188	0.74
Anleihen	2,362,956,191	81.60	26,521,000 SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 2.30% REGS 08/01/2031	21,422,188	0.74
<i>Ägypten</i>	56,643,409	1.96	<i>Chile</i>	35,724,586	1.23
11,200,000 ARAB REPUBLIC OF EGYPT 7.30% REGS 30/09/2033	8,253,149	0.29	6,800,000 CENCOSUD SA 4.375% REGS 17/07/2027	6,098,269	0.21
12,500,000 EGYPT 5.25% REGS 06/10/2025	11,277,118	0.39	15,505,000,000 CHILE 0% 01/10/2033	11,774,240	0.41
3,000,000 EGYPT 5.875% REGS 16/02/2031	2,175,115	0.08	1,600,000 CORPORACION NACIONAL DEL COBRE DE CHILE 3.00% REGS 30/09/2029	1,319,382	0.05
8,200,000 EGYPT 7.50% REGS 16/02/2061	5,130,021	0.18	4,000,000 EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 3.693% REGS 13/09/2061	2,456,954	0.08
10,300,000 EGYPT 7.60% REGS 01/03/2029	8,732,439	0.30	5,600,000 EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 4.70% REGS 07/05/2050	4,248,946	0.15
6,200,000 EGYPT 7.903% REGS 21/02/2048	4,068,079	0.14	7,300,000 EMPRESA NACIONAL DEL PETROLEO SA ENAP 4.50% REGS 14/09/2047	5,060,788	0.17
10,200,000 EGYPT 8.50% REGS 31/01/2047	7,057,724	0.24	5,400,000 REPUBLIC OF CHILE 5.33% 05/01/2054	4,766,007	0.16
14,000,000 EGYPT 8.875% REGS 29/05/2050	9,949,764	0.34	<i>China</i>	1,213,658	0.04
<i>Angola</i>	38,017,376	1.31	147,000,000 ASIAN INFRASTRUCTURE INVESTMENT BANK 0% 02/02/2043	1,213,658	0.04
9,400,000 ANGOLA 8.00% REGS 26/11/2029	7,890,825	0.27	<i>Dominikanische Republik</i>	56,750,574	1.96
6,400,000 ANGOLA 9.50% REGS 12/11/2025	6,067,564	0.21	417,950,000 DOMINICAN REPUBLIC 11.25% REGS 15/09/2035	6,976,820	0.24
29,100,000 REPUBLIC OF ANGOLA 8.75% REGS 14/04/2032	24,058,987	0.83	104,000,000 DOMINICAN REPUBLIC 13.625% REGS 03/02/2033	1,948,400	0.07
<i>Argentinien</i>	68,669,973	2.37	23,650,000 DOMINICAN REPUBLIC 4.875% REGS 23/09/2032	19,851,436	0.68
46,000,000 ARGENTINA VAR 09/01/2038	19,766,587	0.68	5,000,000 DOMINICAN REPUBLIC 5.50% REGS 27/01/2025	4,668,999	0.16
1,479,250 ARGENTINA VAR 09/07/2035 EUR	584,570	0.02	5,886,000 DOMINICAN REPUBLIC 5.875% REGS 30/01/2060	4,685,349	0.16
90,000,000 ARGENTINA VAR 09/07/2035 USD	35,306,368	1.22	6,760,000 DOMINICAN REPUBLIC 6.60% 01/06/2036	6,296,340	0.22
35,000,000 ARGENTINA VAR 09/07/2041	12,795,288	0.44	3,100,000 DOMINICAN REPUBLIC 6.85% REGS 27/01/2045	2,863,281	0.10
399,955 ARGENTINA 0.50% 09/07/2029	217,160	0.01	10,000,000 DOMINICAN REPUBLIC 6.875% REGS 29/01/2026	9,459,949	0.33
<i>Armenien</i>	7,617,915	0.26	<i>Ecuador</i>	17,093,117	0.59
10,000,000 ARMENIA 3.60% 02/02/2031	7,617,915	0.26	9,170,000 ECUADOR VAR REGS 31/07/2030	5,429,016	0.19
<i>Aserbaidshjan</i>	7,578,106	0.26	25,000,000 ECUADOR VAR REGS 31/07/2035	11,664,101	0.40
9,500,000 AZERBAIJAN 3.50% REGS 01/09/2032	7,578,106	0.26	<i>Elfenbeinküste</i>	49,872,867	1.72
<i>Bahrain</i>	10,449,319	0.36	300,000,000 AFRICAN DEVELOPMENT BANK ADB 0% 18/11/2052	911,184	0.03
4,000,000 BAHRAIN 6.00% REGS 19/09/2044	3,073,889	0.11	700,000,000 AFRICAN DEVELOPMENT BANK ADB 0% 19/01/2044	4,803,029	0.17
3,100,000 KINGDOM OF BAHRAIN 5.625% REGS 18/05/2034	2,605,475	0.09	30,000,000 AFRICAN DEVELOPMENT BANK ADB 0% 24/02/2042	878,262	0.03
5,000,000 KINGDOM OF BAHRAIN 7.50% 12/02/2036	4,769,955	0.16	7,200,000 IVORY COAST LTD 7.625% 30/01/2033	6,531,493	0.23
<i>Benin</i>	7,877,484	0.27	16,479,000 IVORY COAST 4.875% REGS 30/01/2032	13,835,768	0.48
6,173,000 BENIN 4.95% REGS 22/01/2035	4,888,831	0.17	4,800,000 IVORY COAST 6.375% REGS 03/03/2028	4,352,045	0.15
3,441,000 REPUBLIC OF BENIN 7.96% 13/02/2038	2,988,653	0.10	23,810,000 IVORY COAST 6.625% REGS 22/03/2048	18,561,086	0.63
<i>Bermuda</i>	11,192,696	0.39	<i>El Salvador</i>	17,163,457	0.59
7,600,000 OOREDOO INTERNATIONAL FINANCE LTD 2.625% REGS 08/04/2031	6,106,308	0.21	2,277,000 EL SALVADOR 7.125% REGS 20/01/2050	1,353,134	0.05
6,600,000 TENGIZCHEVROIL FINANCE COMPANY INTERNATIONAL LTD 3.25% REGS 15/08/2030	5,086,388	0.18	6,200,000 EL SALVADOR 7.625% REGS 01/02/2041	3,918,134	0.14
<i>Brasilien</i>	73,979,475	2.55	5,000,000 EL SALVADOR 7.625% REGS 21/09/2034	3,252,438	0.11
160,000 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2029	25,060,059	0.86	10,086,000 REPUBLIC OF EL SALVADOR 0.25% 17/04/2030	295,498	0.01
155,000 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2033	23,144,687	0.80	10,086,000 REPUBLIC OF EL SALVADOR 9.25% 17/04/2030	8,344,253	0.28
23,625,000 FEDERATIVE REPUBLIC OF BRAZIL 6.125% 22/01/2032	21,504,867	0.74	<i>Gabun</i>	6,057,874	0.21
			5,000,000 GABON 6.95% REGS 16/06/2025	4,289,807	0.15

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
2,511,000	GABONESE REPUBLIC 7.00% REGS 24/11/2031	1,768,067	0.06		<i>Irland</i>	-	0.00
	<i>Ghana</i>	22,710,306	0.78	5,250,000	MMK INTERNATIONAL CAPITAL DAC 0% REGS 13/06/2024	-	0.00
7,500,000	GHANA 0% REGS 07/04/2029	3,568,300	0.12		<i>Isle of Man</i>	1,633,795	0.06
11,700,000	GHANA 0% REGS 07/04/2034	5,600,498	0.19	2,000,000	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030	1,633,795	0.06
4,900,000	GHANA 0% REGS 16/06/2049	2,309,801	0.08		<i>Israel</i>	10,682,043	0.37
9,200,000	GHANA 8.875% 07/05/2042	4,388,788	0.15	12,000,000	STATE OF ISRAEL 5.50% 12/03/2034	10,682,043	0.37
14,300,000	REPUBLIC OF GHANA 0% REGS 26/03/2051	6,842,919	0.24		<i>Jamaika</i>	819,981	0.03
	<i>Großbritannien</i>	27,279,864	0.94	1,100,000	TRANSJAMAICAN HIGHWAY LTD 5.75% REGS 10/10/2036	819,981	0.03
900,000	BIZ FINANCE PLC 9.75% REGS 22/01/2025	99,713	0.00		<i>Jordanien</i>	12,268,361	0.42
3,816,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 05/04/2036	2,315,943	0.08	13,400,000	HASHEMITE KINGDOM OF JORDAN 7.50% REGS 13/01/2029	12,268,361	0.42
180,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 07/03/2034	3,371,949	0.12		<i>Kaimaninseln</i>	179,401,747	6.21
800,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 17/05/2034	2,930,007	0.10	10,600,000	BIOCEANICO SOVERIGN CERTIFICATE LTD 0% REGS 05/06/2034	6,270,241	0.22
3,300,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 19/03/2034	2,714,329	0.09	8,400,000	BOS FUNDING LTD 4.00% 18/09/2024	7,797,128	0.27
250,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 30/05/2036	3,158,139	0.11	11,100,000	DP WORLD CRESCENT LTD 5.50% 13/09/2033	10,371,185	0.36
215,000,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 4.60% 09/12/2025	11,938,260	0.41	8,425,000	EDO SUKUK LTD 5.662% 03/07/2031	7,868,364	0.27
900,000	VFU FUNDING PLC 6.20% REGS 11/02/2025	751,524	0.03	12,000,000	FANTASIA HOLDING 0% 09/01/2023 DEFAULTED	198,125	0.01
	<i>Guatemala</i>	17,997,636	0.62	3,500,000	FANTASIA HOLDING 0% 31/12/2049 DEFAULTED USD (ISIN XS2181037230)	51,908	0.00
4,000,000	REPUBLIC OF GUATEMALA 4.65% REGS 07/10/2041	2,933,296	0.10	38,600,000	GACI FIRST INVESTMENT 5.00% 29/01/2029	35,527,127	1.23
15,400,000	REPUBLIC OF GUATEMALA 7.05% 03/10/2032	15,064,340	0.52	7,000,000	GACI FIRST INVESTMENT 5.125% 14/02/2053	5,639,580	0.19
	<i>Hongkong (China)</i>	4,201,477	0.15	2,400,000	GACI FIRST INVESTMENT 5.375% 13/10/2122	1,907,437	0.07
6,180,000	CNAC HK FIBRIDGE COMPANY LIMITED 3.70% 22/09/2050	4,201,477	0.15	12,500,000	KAISA GROUP HOLDINGS LIMITED VAR 23/07/2023 DEFAULTED	401,330	0.01
	<i>Indien</i>	21,050,876	0.73	14,500,000	KAISA GROUP HOLDINGS LIMITED 0% 23/07/2025 DEFAULTED	442,001	0.02
590,000,000	REPUBLIC OF INDIA 7.26% 06/02/2033	6,681,278	0.23	13,000,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2024 DEFAULTED	406,102	0.01
15,400,000	SHRIRAM FINANCE LIMITED 6.625% 22/04/2027	14,369,598	0.50	9,500,000	KSA SUKUK LTD 4.27% REGS 22/05/2029	8,596,935	0.30
	<i>Indonesien</i>	95,547,987	3.30	22,000,000	KSA SUKUK LTD 5.25% 04/06/2034	20,523,686	0.71
3,500,000	HUTAMA KARYA PERSERO 3.75% REGS 11/05/2030	2,982,519	0.10	3,000,000	LIMA METRO LINE 2 FINANCE LTD 4.35% REGS 05/04/2036	2,166,409	0.07
7,384,000	INDONESIA 2.85% 14/02/2030	6,119,608	0.21	45,900,000	QNB FINANCE LTD 1.625% 22/09/2025	40,806,567	1.42
3,000,000	PERUSAHAAN PENERBIT SBSN INDONESIA III TR 2.80% REGS 23/06/2030	2,454,528	0.08	7,000,000	SHARJAH SUKUK PROGRAM LTD 6.092% 19/03/2034	6,653,445	0.23
900,000	PERUSAHAAN PENERBIT SBSN INDONESIA III TR 4.45% REGS 20/02/2029	815,832	0.03	13,500,000	SHIMAO GROUP HOLDINGS LIMITED 0% 11/01/2031 DEFAULTED	605,626	0.02
18,400,000	PERUSAHAAN PENERBIT SBSN INDONESIA III TR 5.60% 15/11/2033	17,643,742	0.61	13,500,000	SHIMAO GROUP HOLDINGS LIMITED 0% 16/01/2027 DEFAULTED	604,745	0.02
9,414,000	PERUSAHAAN PENERBIT SBSN 5.50% 02/07/2054	8,614,590	0.30	12,000,000	SUCI SECOND INVESTMENT COMPANY 5.171% 05/03/2031	11,065,304	0.38
3,000,000	PT PERTAMINA GEOTHERMAL ENERGY TBK 5.15% REGS 27/04/2028	2,769,041	0.10	12,000,000	SUCI SECOND INVESTMENT COMPANY 6.00% 25/10/2028	11,498,502	0.40
4,500,000	PT PERTAMINA 3.10% REGS 21/01/2030	3,734,192	0.13		<i>Kanada</i>	2,836,977	0.10
5,100,000	PT PERTAMINA 3.10% REGS 25/08/2030	4,192,873	0.14	3,000,000	ST MARYS CEMENT INC 5.75% REGS 28/01/2027	2,836,977	0.10
15,100,000	PT PERTAMINA 4.15% REGS 25/02/2060	10,277,017	0.35		<i>Kasachstan</i>	50,556,870	1.75
18,200,000	REPUBLIC OF INDONESIA 2.15% 28/07/2031	14,001,136	0.48	1,700,000,000	DEVELOPMENT BANK OF KAZAHKASTAN JSC 13.00% 15/04/2027	3,348,681	0.12
400,000,000,000	REPUBLIC OF INDONESIA 6.375% 15/04/2032	21,942,909	0.77				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
7,171,000 DEVELOPMENT BANK OF KAZAHKASTAN JSC 5.50% 15/04/2027	6,660,148	0.23	<i>Marokko</i>	2,417,343	0.08
10,000,000 NATIONAL COMPANY KAZMUNAYGAZ JSC 3.50% REGS 14/04/2033	7,604,572	0.26	950,000 KINGDOM OF MOROCCO 6.50% REGS 08/09/2033	914,996	0.03
23,900,000 NATIONAL COMPANY KAZMUNAYGAZ JSC 4.75% REGS 19/04/2027	21,587,046	0.75	2,000,000 MOROCCO 3.00% REGS 15/12/2032	1,502,347	0.05
5,340,000 NATIONAL COMPANY KAZMUNAYGAZ JSC 5.75% REGS 19/04/2047	4,307,675	0.15	<i>Mazedonien (TFYR)</i>	6,189,496	0.21
8,200,000 SAMRUK KAZYNA 2.00% REGS 28/10/2026	7,048,748	0.24	7,100,000 MACEDONIA (TFYR) 1.625% REGS 10/03/2028	6,189,496	0.21
<i>Katar</i>	29,593,541	1.02	<i>Mexiko</i>	202,154,517	6.99
11,550,000 QATAR PETROLEUM 3.125% REGS 12/07/2041	7,996,684	0.28	196,000,000 AMERICA MOVIL SAB DE CV 9.50% 27/01/2031	9,407,524	0.32
23,100,000 STATE OF QATAR 4.75% 29/05/2034	21,596,857	0.74	11,800,000 CEMEX SAB DE CV VAR REGS PERPETUAL	11,775,558	0.41
<i>Kenia</i>	1,606,684	0.06	800,000 COMISION FEDERAL DE ELECTRICIDAD 3.348% REGS 09/02/2031	615,703	0.02
2,300,000 KENYA 6.30% REGS 23/01/2034	1,606,684	0.06	10,053,000 COMISION FEDERAL DE ELECTRICIDAD 3.875% REGS 26/07/2033	7,512,806	0.26
<i>Kolumbien</i>	80,427,529	2.78	8,900,000 MEXICO 2.125% 25/10/2051	5,061,163	0.17
2,000,000 COLOMBIA 3.125% 15/04/2031	1,475,549	0.05	6,800,000 MEXICO 3.75% 19/04/2071	3,822,339	0.13
8,500,000 COLOMBIA 3.25% 22/04/2032	6,082,645	0.21	18,900,000 MEXICO 3.771% 24/05/2061	10,861,394	0.38
9,246,000 COLOMBIA 4.125% 15/05/2051	5,170,255	0.18	2,000,000 PETROLEOS MEXICANOS PEMEX 10.00% 07/02/2033	1,874,616	0.06
8,000,000 COLOMBIA 4.125% 22/02/2042	4,881,810	0.17	5,000,000 PETROLEOS MEXICANOS PEMEX 4.75% 26/02/2029	4,367,600	0.15
16,250,000 COLOMBIA 5.00% 15/06/2045	10,674,586	0.37	9,100,000 PETROLEOS MEXICANOS PEMEX 6.35% 12/02/2048	5,399,461	0.19
15,800,000 COLOMBIA 5.20% 15/05/2049	10,382,520	0.36	5,000,000 PETROLEOS MEXICANOS PEMEX 6.375% 23/01/2045	3,011,057	0.10
5,000,000 ECOPETROL SA 8.375% 19/01/2036	4,593,749	0.16	2,000,000 PETROLEOS MEXICANOS PEMEX 6.49% 23/01/2027	1,792,228	0.06
98,600,000,000 REPUBLIC OF COLOMBIA 13.25% 09/02/2033	25,259,753	0.87	22,500,000 PETROLEOS MEXICANOS PEMEX 6.625% 15/06/2035	15,951,645	0.56
12,750,000 REPUBLIC OF COLOMBIA 7.50% 02/02/2034	11,906,662	0.41	13,970,000 PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047	8,575,566	0.30
<i>Libanon</i>	4,381,269	0.15	11,400,000 PETROLEOS MEXICANOS PEMEX 6.95% 28/01/2060	7,019,762	0.24
10,479,000 LEBANESE REPUBLIC 0% REGS 31/12/2049 DEFAULTED	694,982	0.02	10,330,000 PETROLEOS MEXICANOS PEMEX 7.19% REGS 12/09/2024	52,151,148	1.81
7,670,000 LEBANESE REPUBLIC 0% 01/01/2025 DEFAULTED	512,550	0.02	2,900,000 PETROLEOS MEXICANOS PEMEX 7.47% 12/11/2026	12,982,555	0.45
5,421,000 LEBANESE REPUBLIC 0% 03/11/2028 DEFAULTED	354,369	0.01	7,867,000 PETROLEOS MEXICANOS PEMEX 7.69% 23/01/2050	5,301,628	0.18
3,300,000 LEBANESE REPUBLIC 0% 04/11/2024 DEFAULTED	218,307	0.01	1,200,000 UNITED MEXICAN STATES 5.40% 09/02/2028	1,117,436	0.04
4,500,000 LEBANESE REPUBLIC 0% 23/03/2027 DEFAULTED	295,549	0.01	6,400,000 UNITED MEXICAN STATES 6.338% 04/05/2053	5,643,525	0.19
1,800,000 LEBANESE REPUBLIC 0% 25/05/2029 DEFAULTED	117,733	0.00	2,400,000 UNITED MEXICAN STATES 6.35% 09/02/2035	2,260,669	0.08
4,650,000 LEBANESE REPUBLIC 0% 31/12/2049	319,979	0.01	5,700,000 UNITED MEXICAN STATES 7.50% 26/05/2033	25,039,634	0.87
7,000,000 LEBANESE REPUBLIC 0% 31/12/2049 DEFAULTED USD (ISIN XS0559237796)	462,748	0.02	136,770 UNITED MEXICAN STATES 8.00% 24/05/2035	609,500	0.02
12,000,000 LEBANESE REPUBLIC 0% 31/12/2049 DEFAULTED USD (ISIN XS0944226637)	780,854	0.03	<i>Mongolei</i>	4,691,796	0.16
3,500,000 LEBANESE REPUBLIC 0% 31/12/2049 DEFAULTED USD (ISIN XS1052421150)	228,565	0.01	4,800,000 GOVERNMENT OF MONGOLIA 8.65% REGS 19/01/2028	4,691,796	0.16
6,000,000 LEBANON 0% 26/02/2025 DEFAULTED	395,633	0.01	<i>Montenegro</i>	6,885,252	0.24
<i>Luxemburg</i>	43,806,326	1.51	7,340,000 REPUBLIQUE DU MONTENEGRO 7.25% 12/03/2031	6,885,252	0.24
7,000,000 CHILE ELECTRICITY LUX MPC SARL 6.01% REGS 20/01/2033	6,616,021	0.23	<i>Mosambik</i>	5,343,726	0.18
31,500,000 ISDB TRUST SERVICES NO 2 SARL 4.754% 15/05/2029	29,623,960	1.02	6,900,000 MOZAMBIQUE VAR REGS 15/09/2031	5,343,726	0.18
1,728,000 MHP LUX SA 6.25% REGS 19/09/2029	1,148,469	0.04			
4,600,000 RUMO LUXEMBOURG S.A.R.L 5.25% REGS 10/01/2028	4,140,322	0.14			
4,650,000 SB CAPITAL SA 0% REGS 29/10/2022	-	0.00			
2,400,000 TMS ISSUER SARL 5.78% REGS 23/08/2032	2,277,554	0.08			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
<i>Namibia</i>	22,418,055	0.77	18,000,000 PETROLEOS DEL PERU SA 4.75% REGS 19/06/2032	12,508,383	0.43
24,386,000 NAMIBIA 5.25% REGS 29/10/2025	22,418,055	0.77	10,200,000 PETROLEOS DEL PERU SA 5.625% REGS 19/06/2047	6,059,376	0.21
<i>Niederlande</i>	25,979,363	0.90	103,000,000 REPUBLIC OF PERU 7.30% 12/08/2033	25,778,738	0.89
18,240,000 BOI FINANCE BV 7.50% REGS 16/02/2027	17,266,167	0.60	29,200,000 REPUBLIC OF PERU 7.60% 12/08/2039	7,155,373	0.25
9,384,253 NOSTRUM OIL AND GAS FIN BV 14.00% REGS 30/06/2026	1,902,155	0.07	<i>Philippinen</i>	56,472,282	1.95
6,074,000 NOSTRUM OIL AND GAS FIN BV 5.00% REGS 30/06/2026	2,410,388	0.08	6,600,000 PHILIPPINE NATIONAL BANK 3.28% 27/09/2024	6,111,905	0.21
5,000,000 PETROBRAS GLOBAL FINANCE BV 6.90% 19/03/2049	4,400,653	0.15	13,589,000 PHILIPPINES 0.70% 03/02/2029	11,856,403	0.41
<i>Nigeria</i>	89,777,917	3.10	9,600,000 REPUBLIC OF PHILIPPINES 5.045% 06/06/2029	8,910,287	0.31
5,000,000 ACCESS BANK NIGERIA 6.125% REGS 21/09/2026	4,444,367	0.15	31,500,000 REPUBLIC OF PHILIPPINES 5.25% 14/05/2034	29,593,687	1.02
13,800,000 AFRICA FINANCE CORPORATION 2.875% REGS 28/04/2028	11,396,540	0.39	<i>Polen</i>	25,746,519	0.89
4,000,000 AFRICA FINANCE CORPORATION 3.125% 16/06/2025	3,622,375	0.13	28,024,000 REPUBLIC OF POLAND 5.125% 18/09/2034	25,746,519	0.89
15,000,000 AFRICA FINANCE CORPORATION 3.75% 30/10/2029	12,392,862	0.43	<i>Rumänien</i>	98,747,191	3.42
13,200,000 FEDERAL REPUBLIC OF NIGERIA 6.125% REGS 28/09/2028	10,809,528	0.37	5,000,000 ROMANIA 1.375% REGS 02/12/2029	4,141,700	0.14
21,000,000 FEDERAL REPUBLIC OF NIGERIA 7.375% REGS 28/09/2033	16,039,749	0.56	5,000,000 ROMANIA 2.124% REGS 16/07/2031	4,031,250	0.14
10,200,000 FEDERAL REPUBLIC OF NIGERIA 8.25% REGS 28/09/2051	7,302,981	0.25	4,100,000 ROMANIA 2.625% REGS 02/12/2040	2,671,232	0.09
6,500,000 NIGERIA 6.50% REGS 28/11/2027	5,614,229	0.19	5,300,000 ROMANIA 2.75% REGS 14/04/2041	3,440,813	0.12
2,400,000 NIGERIA 7.143% REGS 23/02/2030	1,945,685	0.07	7,782,000 ROMANIA 2.875% REGS 13/04/2042	5,064,837	0.17
15,000,000 NIGERIA 7.625% REGS 21/11/2025	14,037,229	0.48	19,100,000 ROMANIA 5.00% REGS 27/09/2026	19,529,177	0.68
3,000,000 NIGERIA 7.696% REGS 23/02/2038	2,172,372	0.08	17,400,000 ROMANIA 5.625% 22/02/2036	16,987,446	0.59
<i>Oman</i>	21,258,771	0.73	24,750,000 ROMANIA 5.625% 30/05/2037 EUR (ISIN XS2829810923)	23,889,442	0.83
10,200,000 OMAN 4.75% REGS 15/06/2026	9,337,651	0.32	19,900,000 ROMANIA 6.625% REGS 17/02/2028	18,991,294	0.66
6,000,000 OMAN 6.75% REGS 17/01/2048	5,714,262	0.20	<i>Russland</i>	-	0.00
6,000,000 OMAN 7.375% REGS 28/10/2032	6,206,858	0.21	1,504,500,000 MINISTRY OF FINANCE OF THE RUSSIAN FEDERATION OBO RUSSIAN FEDERATION 0% 23/07/2031	-	0.00
<i>Österreich</i>	5,656,424	0.20	<i>Sambia</i>	6,150,223	0.21
6,400,000 SUZANO AUSTRIA GMBH 5.00% 15/01/2030	5,656,424	0.20	5,198,988 REPUBLIC OF ZAMBIA VAR 30/06/2033	4,274,157	0.15
<i>Pakistan</i>	8,630,544	0.30	4,128,608 REPUBLIC OF ZAMBIA 0.50% 31/12/2053	1,876,066	0.06
11,700,000 PAKISTAN 7.375% REGS 08/04/2031	8,630,544	0.30	<i>Saudi-Arabien</i>	19,120,393	0.66
<i>Panama</i>	43,535,235	1.50	1,000,000 KINGDOM OF SAUDI ARABIA 3.25% REGS 17/11/2051	610,935	0.02
13,000,000 PANAMA 2.252% 29/09/2032	8,747,814	0.30	7,600,000 SAUDI ARABIA 3.625% REGS 04/03/2028	6,750,119	0.23
27,800,000 PANAMA 3.362% 30/06/2031	20,769,006	0.72	5,500,000 SAUDI ARABIA 4.375% REGS 16/04/2029	4,994,005	0.17
15,842,000 REPUBLIC OF PANAMA 6.375% 25/07/2033	14,018,415	0.48	8,600,000 SAUDI ARABIAN OIL COMPANY 2.25% REGS 24/11/2030	6,765,334	0.24
<i>Paraguay</i>	8,879,620	0.31	<i>Senegal</i>	34,766,537	1.20
2,200,000 PARAGUAY 4.95% REGS 28/04/2031	1,963,794	0.07	18,700,000 REPUBLIC OF SENEGAL 7.75% 10/06/2031	16,620,361	0.57
2,550,000 REPUBLIC OF PARAGUAY 3.849% REGS 28/06/2033	2,064,887	0.07	3,000,000 SENEGAL 4.75% REGS 13/03/2028	2,775,420	0.10
1,000,000 REPUBLIC OF PARAGUAY 5.85% REGS 21/08/2033	924,787	0.03	11,800,000 SENEGAL 5.375% REGS 08/06/2037	8,618,248	0.30
4,200,000 REPUBLIC OF PARAGUAY 6.00% 09/02/2036	3,926,152	0.14	10,000,000 SENEGAL 6.75% REGS 13/03/2048	6,752,508	0.23
<i>Peru</i>	54,125,336	1.87	<i>Serbien</i>	27,895,881	0.96
5,000,000 PERU 2.78% 01/12/2060	2,623,466	0.09	3,000,000 REPUBLIC OF SERBIA 1.00% REGS 23/09/2028	2,553,510	0.09
			10,000,000 REPUBLIC OF SERBIA 1.65% REGS 03/03/2033	7,500,100	0.26
			11,287,000 REPUBLIC OF SERBIA 6.00% 12/06/2034	10,372,245	0.35
			10,000,000 SERBIA 2.125% REGS 01/12/2030	7,470,026	0.26

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Sri Lanka</i>	28,157,656	0.97	<i>Ungarn</i>	74,765,064	2.58
27,700,000 SRI LANKA 0% REGS 11/05/2027 DEFAULTED	15,207,539	0.53	10,300,000 HUNGARIAN EXPORT IMPORT BANK PLC 6.00% 16/05/2029	10,838,072	0.37
3,500,000 SRI LANKA 0% REGS 14/03/2029 DEFAULTED	1,929,727	0.07	6,100,000,000 HUNGARY 4.00% 28/04/2051	10,136,882	0.35
9,850,000 SRI LANKA 0% REGS 18/04/2023 DEFAULTED	5,275,207	0.18	6,000,000 MFB HUNGARIAN DEVELOPMENT BANK PLC 1.375% 24/06/2025	5,827,560	0.20
5,500,000 SRI LANKA 0% REGS 18/04/2028 DEFAULTED	3,029,811	0.10	15,800,000 MFB HUNGARIAN DEVELOPMENT BANK PLC 6.50% 29/06/2028	15,009,373	0.52
1,000,000 SRI LANKA 0% REGS 18/07/2026 DEFAULTED	551,173	0.02	3,900,000 MVM ENERGETIKA ZRT 0.875% 18/11/2027	3,445,026	0.12
4,000,000 SRI LANKA 0% REGS 28/03/2030 DEFAULTED	2,164,199	0.07	6,400,000 MVM ENERGETIKA ZRT 6.50% 13/03/2031	5,996,085	0.21
<i>Südafrika</i>	25,720,643	0.89	12,865,000 OTP BANK PLC VAR 15/05/2033	12,564,907	0.43
2,000,000 SOUTH AFRICA 5.00% 12/10/2046	1,318,162	0.05	12,200,000 REPUBLIC OF HUNGARY 5.50% 26/03/2036	10,947,159	0.38
6,000,000 SOUTH AFRICA 5.75% 30/09/2049	4,238,880	0.15	<i>Uruguay</i>	19,983,663	0.69
150,000,000 SOUTH AFRICA 6.25% 31/03/2036	5,117,666	0.18	646,600,000 EASTERN REPUBLIC OF URUGUAY 9.75% 20/07/2033	15,355,345	0.53
16,200,000 TRANSNET SOC LTD 8.25% REGS 06/02/2028	15,045,935	0.51	5,000,000 URUGUAY 4.375% 27/10/2027	4,628,318	0.16
<i>Togo</i>	6,780,044	0.23	<i>Usbekistan</i>	45,026,127	1.55
7,600,000 BANQUE OUEST AFRICAINE D 5.00% REGS 27/07/2027	6,780,044	0.23	6,567,000 REPUBLIC OF UZBEKISTAN 5.375% 29/05/2027	6,560,367	0.23
<i>Trinidad and Tobago</i>	5,537,803	0.19	15,146,000 REPUBLIC OF UZBEKISTAN 6.90% 28/02/2032	13,771,661	0.47
6,000,000 TRINIDAD ET TOBAGO 5.95% REGS 14/01/2031	5,537,803	0.19	6,890,000 UZBEK INDUSTRIAL AND CONSTRUCTION BANK JOINT STOCK COMMERCIAL BK 5.75% 02/12/2024	6,340,021	0.22
<i>Tunesien</i>	13,336,770	0.46	160,000,000,000 UZBEKISTAN INTL BOND 16.625% 29/05/2027	11,947,916	0.40
6,150,000 CENTRAL BANK OF TUNISIA 5.75% REGS 30/01/2025	5,480,113	0.19	5,500,000 UZBEKISTAN 3.70% REGS 25/11/2030	4,228,649	0.15
3,100,000 CENTRAL BANK OF TUNISIA 6.375% REGS 15/07/2026	2,683,887	0.09	2,500,000 UZBEKISTAN 5.375% REGS 20/02/2029	2,177,513	0.08
6,200,000 CENTRAL BANK OF TUNISIA 8.25% 19/09/2027	5,172,770	0.18	<i>Venezuela</i>	20,974,158	0.72
<i>Türkei</i>	143,710,566	4.97	96,000,000 PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED	10,786,397	0.37
12,200,000 ARCELIC A S 8.50% 25/09/2028	11,908,475	0.41	4,400,000 PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 31/12/2049 DEFAULTED USD (ISIN USP7807HAV70)	1,573,346	0.05
17,400,000 HAZINE MUSTESARLIGI VARL 8.509% 14/01/2029	17,173,195	0.59	5,800,000 PETROLEOS DE VENEZUELA SA PDVSA 0% 12/04/2027 DEFAULTED	652,652	0.02
8,000,000 MERSIN ULUSLARARASI LIMANI ISLETMECILIGI AS 8.25% 15/11/2028	7,644,619	0.26	47,000,000 REPUBLIC OF VENEZUELA 0% 31/12/2049 DEFAULTED USD (ISIN USP17625AA59)	7,205,570	0.25
6,400,000 MUNICIPALITY OF METROPOLITAN ISTANBUL 10.50% 06/12/2028	6,418,571	0.22	5,000,000 VENEZUELA 0% 21/04/2025 DEFAULTED	756,193	0.03
9,600,000 MUNICIPALITY OF METROPOLITAN ISTANBUL 6.375% REGS 09/12/2025	8,844,003	0.31	<i>Vereinigte Arabische Emirate</i>	51,447,076	1.78
21,427,000 REPUBLIC OF TURKEY 7.625% 15/05/2034	20,162,272	0.71	10,000,000 ABU DHABI GOVERNMENT OF 5.50% 30/04/2054	9,452,111	0.33
12,500,000 REPUBLIC OF TURKEY 9.125% 13/07/2030	12,728,481	0.44	1,000,000 EMIRATES ABU DHABI 2.70% REGS 02/09/2070	532,568	0.02
8,200,000 REPUBLIC OF TURKEY 9.375% 14/03/2029	8,330,986	0.29	17,050,000 GOVERNMENT OF SHARJAH 3.625% REGS 10/03/2033	13,342,510	0.46
10,000,000 REPUBLIC OF TURKEY 9.375% 19/01/2033	10,444,880	0.36	7,500,000 GOVERNMENT OF SHARJAH 4.00% REGS 28/07/2050	4,538,418	0.16
5,032,000 TURK IHRACAT KR BK 7.50% 06/02/2028	4,701,041	0.16	5,500,000 GOVERNMENT OF SHARJAH 4.375% REGS 10/03/2051	3,538,988	0.12
23,000,000 TURKEY 4.875% 16/04/2043	15,211,010	0.53	14,600,000 GOVERNMENT OF SHARJAH 6.125% 06/03/2036	13,511,284	0.47
6,200,000 TURKEY 6.875% 17/03/2036	5,479,660	0.19	1,950,000 GOVERNMENT OF SHARJAH 6.50% REGS 23/11/2032	1,881,643	0.06
2,800,000 TURKIYE VARLIK FONU 8.25% 14/02/2029	2,659,915	0.09	5,600,000 MDGH GMTN RSC LTD 2.875% 21/05/2030	4,649,554	0.16
12,883,000 VESTEL ELEKTRONIK SANAYI TICARET 9.75% 15/05/2029	12,003,458	0.41	<i>Vereinigte Staaten von Amerika</i>	34,290,995	1.18
<i>Ukraine</i>	22,255,862	0.77	1,600,000,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 6.85% 24/04/2028	17,809,716	0.62
8,350,000 NATIONAL POWER COMPANY UKRENERGO PVT JOINT STOCK COMPANY 0% REGS 09/11/2028	2,860,386	0.10	100,000,000 INTERNATIONAL FINANCE CORP IFC 0% 21/11/2047	579,769	0.02
27,000,000 UKRAINE VAR REGS 01/08/2041	12,387,125	0.42			
20,000,000 UKRAINE 0% REGS 21/05/2031	5,384,651	0.19			
6,025,000 UKRAINE 0% REGS 25/09/2034	1,623,700	0.06			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
480,000,000 INTERNATIONAL FINANCE CORP IFC 0% 22/01/2048	2,170,078	0.07
159,000,000 INTERNATIONAL FINANCE CORP IFC 0% 26/04/2052	739,284	0.03
400,000,000 INTERNATIONAL FINANCE CORP IFC 6.30% 25/11/2024	4,465,766	0.15
9,000,000 SASOL FIANCING USA LLC 8.75% REGS 03/05/2029	8,526,382	0.29
Aktien/Anteile aus OGAW/OGA	280,821,506	9.70
Aktien/Anteile aus Investmentfonds	280,821,506	9.70
<i>Luxemburg</i>	<i>280,821,506</i>	<i>9.70</i>
8,477 AMUNDI FUNDS ASIA INCOME ESG BOND Z USD (C)	8,234,565	0.28
10,000 AMUNDI FUNDS CHINA RMB AGGREGATE BOND Z USD	9,830,278	0.34
6,600 AMUNDI FUNDS EMERGING MARKET HARD CURRENCY Z EUR C	7,469,352	0.26
47,105 AMUNDI FUNDS EMERGING MARKETS GREEN BOND Z EUR HGD C	38,775,941	1.34
26,208 AMUNDI FUNDS EMERGING MARKETS LOCAL CURRENCY BOND - O USD (C)	24,044,602	0.83
82,907 AMUNDI FUNDS SICAV EMERGING MARKETS CORPORATE BOND Z USD (C)	80,174,753	2.78
10,669 AMUNDI INVESTMENT FUNDS CHINA RMB SOVEREIGN BOND Z NON DISTRIBUTING (C)	10,267,525	0.35
14,423 AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND I USD CAP	16,623,963	0.57
2,200 AMUNDI PLANET II CLASS SENIOR USD.	20,803,266	0.72
4,174 AMUNDI PLANET SICAV SIF EMERGING GREEN ONE	40,392,771	1.39
10,357 AMUNDI SF SBI FM INDIA BOND H USD C NON DISTRIBUTING NON HE	9,763,202	0.34
15,000 AMUNDI FUNDS GLOBAL SHORT TERM BOND Z USD (C)	14,441,288	0.50
Geldmarktinstrumente	29,742,332	1.03
<i>Ägypten</i>	<i>29,742,332</i>	<i>1.03</i>
250,000,000 EGYPT 0% 10/09/2024	4,625,876	0.16
900,000,000 EGYPT 0% 17/12/2024	15,615,488	0.54
550,000,000 EGYPT 0% 24/12/2024	9,500,968	0.33
Gesamtwertpapierbestand	2,673,520,029	92.33

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl		Marktwert	% des NIW	Anzahl		Marktwert	% des NIW
Nennwert				Nennwert			
		EUR				EUR	
77,519	PREMIUM FOODS BRAZIL INC 0% 31/12/2049 DEFAULTED	-	0.00	2,100,000	BIZ FINANCE PLC 9.75% REGS 22/01/2025	232,663	0.01
27,500,000	TELEGRAM GROUP INC 7.00% 22/03/2026	23,962,911	0.66	8,450,000	GENEL ENERGY FINANCE 4 LIMITED 9.25% 14/10/2025	7,850,793	0.22
	<i>Chile</i>	31,276,134	0.87	10,000,000	HSBC HOLDINGS PLC VAR PERPETUAL USD (ISIN US404280CN71)	8,008,771	0.22
9,000,000	ALFA DESARROLLO SPA 4.55% REGS 27/09/2051	6,281,166	0.17	3,726,563	KCA DEUTAG UK FINANCE PLC 9.875% REGS 01/12/2025	3,510,045	0.10
4,280,000	INVERSIONES LA CONSTRUCCION 4.75% REGS 07/02/2032	3,440,333	0.10	16,440,000	KONDOR FINANCE PLC 0% REGS 08/11/2026	11,727,890	0.33
811,494	NOVA AUSTRAL SA VAR 26/11/2026 DEFAULTED	18,929	0.00	2,400,000	KONDOR FINANCE PLC 0% 19/07/2025	1,974,447	0.05
1,604,102	NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010795602)	73,339	0.00	20,000,000	SISECAM UK PLC 8.625% 02/05/2032	19,001,073	0.53
48,690	NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0013081299)	-	0.00	32,067,000	SSB NO 1 PLC VAR REGS 20/03/2025	2,827,222	0.08
84,163	NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0013081307)	-	0.00	9,200,000	THE BIDVEST GROUP UK PLC 3.625% REGS 23/09/2026	8,010,159	0.22
7,755	NOVA AUSTRAL SA 0% 01/01/2099	-	0.00	39,931,058	TULLOW OIL PLC 10.25% REGS 15/05/2026	35,383,370	0.97
48,690	NOVA AUSTRAL SA 0% 31/12/2049 USD (ISIN NO0012931767)	-	0.00	5,611,000	UK SPV CREDIT FINANCE PLC 0% 31/12/2049 DEFAULTED	198,567	0.01
100,996	NOVA AUSTRAL SA 0% 31/12/2049 USD (ISIN NO0012931775)	-	0.00		<i>Guatemala</i>	28,938,588	0.80
79,167	NOVA AUSTRAL SA 0% 31/12/2049 USD (ISIN NO0013250522)	70,587	0.00	4,600,000	GUATEMALA 6.125% REGS 01/06/2050	3,892,199	0.11
84,163	NOVA AUSTRAL SA 0% 31/12/2049 USD (ISIN NO0013250530)	-	0.00	16,000,000	REPUBLIC OF GUATEMALA 5.25% REGS 10/08/2029	14,364,693	0.39
22,000,000	SOCIEDAD QUIMICA Y MINERA DE CHILE SA SOQUIMICH 6.50% 07/11/2033	21,391,780	0.60	11,400,000	REPUBLIC OF GUATEMALA 6.60% REGS 13/06/2036	10,681,696	0.30
	<i>Dominikanische Republik</i>	16,683,129	0.46		<i>Indien</i>	6,728,646	0.19
4,000,000	DOMINICAN REPUBLIC 5.30% REGS 21/01/2041	3,174,061	0.09	7,190,000	DELHI INTERNATIONAL AIRPORT PTE LTD 6.45% REGS 04/06/2029	6,728,646	0.19
4,600,000	DOMINICAN REPUBLIC 6.00% REGS 19/07/2028	4,268,525	0.12		<i>Indonesien</i>	80,632,086	2.24
9,600,000	DOMINICAN REPUBLIC 7.05% REGS 03/02/2031	9,240,543	0.25	10,000,000	PT FREEPORT INDONESIA 4.763% REGS 14/04/2027	9,144,203	0.25
	<i>Ecuador</i>	39,544,819	1.10	26,965,000	PT FREEPORT INDONESIA 5.315% REGS 14/04/2032	24,321,462	0.68
40,000,000	ECUADOR VAR REGS 31/07/2030	23,681,642	0.66	10,800,000	PT FREEPORT INDONESIA 6.20% REGS 14/04/2052	9,778,094	0.27
34,000,000	ECUADOR VAR REGS 31/07/2035	15,863,177	0.44	6,000,000	PT PERTAMINA 4.15% REGS 25/02/2060	4,083,583	0.11
	<i>El Salvador</i>	19,376,332	0.54	24,000,000	PT PERTAMINA 4.70% REGS 30/07/2049	18,645,318	0.52
6,114,000	EL SALVADOR 6.375% REGS 18/01/2027	5,083,790	0.14	6,000,000	PT PERTAMINA 5.625% REGS 20/05/2043	5,358,376	0.15
13,000,000	EL SALVADOR 7.125% REGS 20/01/2050	7,725,402	0.22	10,000,000	PT PERTAMINA 6.00% REGS 03/05/2042	9,301,050	0.26
6,200,000	EL SALVADOR 7.625% REGS 01/02/2041	3,918,134	0.11		<i>Irland</i>	33,672,669	0.94
3,200,000	EL SALVADOR 8.625% REGS 28/02/2029	2,649,006	0.07	2,387,000	ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026	1,885,791	0.05
	<i>Frankreich</i>	16,130,544	0.45	10,200,000	ASG FINANCE DAC 9.75% 15/05/2029 USD (ISIN XS2815876920)	9,513,624	0.26
10,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XL357)	7,501,376	0.21	24,000,000	STEAS FUNDING 1 DAC 7.23% 17/03/2026	22,273,254	0.63
9,000,000	BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1067PAE63)	8,629,168	0.24		<i>Isle of Man</i>	18,886,672	0.52
	<i>Gabun</i>	4,288,948	0.12	23,120,000	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030	18,886,672	0.52
4,999,000	GABON 6.95% REGS 16/06/2025	4,288,948	0.12		<i>Jamaika</i>	2,527,032	0.07
	<i>Ghana</i>	28,162,349	0.78	3,390,000	TRANSJAMAICAN HIGHWAY LTD 5.75% REGS 10/10/2036	2,527,032	0.07
9,000,000	GHANA 0% REGS 26/03/2032	4,318,572	0.12		<i>Jersey Inseln</i>	14,586,217	0.41
37,700,000	GHANA 10.75% REGS 14/10/2030	23,843,777	0.66	12,620,000	GALAXY PIPELINE ASSETS BIDCO LIMITED 2.94% REGS 30/09/2040	8,638,931	0.24
	<i>Großbritannien</i>	120,947,925	3.36				
23,000,000	ANTOFAGASTA PLC 6.25% 02/05/2034	22,222,925	0.62				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
7,800,000	WEST CHINA CEMENT 4.95% 08/07/2026	5,947,286	0.17		
	<i>Kaimaninseln</i>	199,398,383	5.53		
32,400,000	BIOCEANICO SOVERIGN CERTIFICATE LTD 0% REGS 05/06/2034	19,165,641	0.53		
5,000,000	CENTRAL CHN REAL ESTATE LTD 0% 24/05/2024	139,911	0.00		
2,400,000	CENTRAL CHN REAL ESTATE LTD 0% 27/08/2025 DEFAULTED	68,591	0.00		
11,160,000	CT TRUST 5.125% REGS 03/02/2032	9,191,342	0.26		
36,800,000	DP WORLD CRESCENT LTD 5.50% 13/09/2033	34,383,750	0.96		
23,300,000	DP WORLD SUKUK LTD VAR PERPETUAL	21,593,399	0.60		
17,080,000	FANTASIA HOLDING 0% 09/01/2023 DEFAULTED	281,997	0.01		
5,192,000	FANTASIA HOLDING 0% 18/10/2022	85,528	0.00		
20,758,000	FANTASIA HOLDING 0% 31/12/2049 DEFAULTED USD (ISIN XS2181037230)	307,859	0.01		
6,400,000	FANTASIA HOLDING 0% 31/12/2049 DEFAULTED USD (ISIN XS2210790783)	101,218	0.00		
5,800,000	FANTASIA HOLDING 0% 31/12/2049 DEFAULTED USD (ISIN XS2245488262)	94,976	0.00		
6,800,000	FANTASIA HOLDING 0% 31/12/2049 USD (ISIN XS1924249680)	108,242	0.00		
9,000,000	GACI FIRST INVESTMENT 4.875% 14/02/2035	7,931,924	0.22		
5,000,000	GACI FIRST INVESTMENT 5.375% 13/10/2122	3,973,828	0.11		
10,000,000	IHS HOLDING LIMITED 6.25% REGS 29/11/2028	8,350,082	0.23		
33,900,000	KAISA GROUP HOLDINGS LIMITED VAR 23/07/2023 DEFAULTED	1,088,406	0.03		
4,850,000	KAISA GROUP HOLDINGS LIMITED 0% REGS 22/10/2022	152,865	0.00		
43,500,000	KAISA GROUP HOLDINGS LIMITED 0% 23/07/2025 DEFAULTED	1,326,004	0.04		
28,100,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2022	891,833	0.02		
44,200,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2024 DEFAULTED	1,380,747	0.04		
5,600,000	KAISA GROUP HOLDINGS LIMITED 0% 31/12/2049	180,893	0.01		
8,000,000	LIMA METRO LINE 2 FINANCE LTD 4.35% REGS 05/04/2036	5,777,092	0.16		
13,771,000	LIMA METRO LINE 2 FINANCE LTD 5.875% REGS 05/07/2034	5,441,400	0.15		
8,214,894	MIE HOLDINGS CORP 0% 31/12/2024	314,262	0.01		
12,780,000	RUTAS 2 AND 7 FINACNE LTD 0% REGS 30/09/2036	6,829,215	0.19		
16,000,000	SANDS CHINA LTD VAR 08/08/2028	14,626,844	0.41		
21,017,000	SAUDI ELECTRICITY SUKUK PROGRAMME COMPANY 5.194% 13/02/2034	19,592,139	0.54		
13,100,000	SHIMAO GROUP HOLDINGS LIMITED 0% 31/12/2049	593,427	0.02		
27,818,000	SUCI SECOND INVESTMENT COMPANY 5.171% 05/03/2031	25,651,220	0.71		
10,200,000	SUCI SECOND INVESTMENT COMPANY 6.00% 25/10/2028	9,773,727	0.27		
23,000,000	TARQUIN LTD 0% 17/03/2026	21	0.00		
	<i>Kanada</i>	30,363,499	0.84		
20,000,000	FIRST QUANTUM MINERALS LTD 8.625% REGS 01/06/2031	18,642,967	0.51		
12,000,000	FIRST QUANTUM MINERALS LTD 9.375% 01/03/2029 USD (ISIN USC3535CAQ18)	11,720,532	0.33		
	<i>Kasachstan</i>	63,476,276	1.76		
18,000,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 3.50% REGS 14/04/2033	13,688,230	0.38		
3,000,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 4.75% REGS 19/04/2027	2,709,671	0.08		
8,400,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 5.375% REGS 24/04/2030	7,635,437	0.21		
19,000,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 5.75% REGS 19/04/2047	15,326,933	0.43		
18,700,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 6.375% REGS 24/10/2048	16,300,537	0.44		
8,600,000	REPUBLIC OF KAZAKHSTAN 4.875% REGS 14/10/2044	7,815,468	0.22		
	<i>Kenia</i>	25,987,826	0.72		
9,900,000	EASTERN AND SOUTHERN AFRICAN TRADE AND DEV BANK 4.125% 30/06/2028	8,188,526	0.23		
20,000,000	KENYA 7.00% REGS 22/05/2027	17,799,300	0.49		
	<i>Kolumbien</i>	69,997,977	1.94		
100,000	COLOMBIA 3.875% 25/04/2027	87,932	0.00		
26,000,000	COLOMBIA 4.125% 15/05/2051	14,538,894	0.41		
12,000,000	COLOMBIA 4.50% 15/03/2029	10,219,510	0.28		
12,000,000	COLOMBIA 5.00% 15/06/2045	7,882,771	0.22		
10,000,000	EMPRESAS PUBLICAS DE MEDELLIN ESP EPM 4.375% REGS 15/02/2031	7,702,076	0.21		
8,654,000	FIDEICOMISO PA PACIFICO 8.25% REGS 15/01/2035	6,844,316	0.19		
1,778,000	OLEODUCTO CENTRAL SA 4.00% REGS 14/07/2027	1,538,661	0.04		
600,000	PROMIGAS SA ESP GASES DEL PACIFICO SAC 3.75% REGS 16/10/2029	508,899	0.01		
20,400,000	REPUBLIC OF COLOMBIA 8.00% 14/11/2035	19,592,756	0.55		
1,100,000	REPUBLIC OF COLOMBIA 8.75% 14/11/2053	1,082,162	0.03		
	<i>Libanon</i>	8,362,698	0.23		
105,700,000	LEBANESE REPUBLIC 0% 17/05/2033 DEFAULTED	6,922,400	0.19		
13,000,000	LEBANESE REPUBLIC 0% 25/05/2029 DEFAULTED	850,292	0.02		
8,420,000	LEBANESE REPUBLIC 0% 27/11/2026 DEFAULTED	550,963	0.02		
600,000	LEBANESE REPUBLIC 0% 31/12/2049 DEFAULTED USD (ISIN XS0944226637)	39,043	0.00		
	<i>Luxemburg</i>	56,776,020	1.58		
7,500,000	AEGEA FINANCE SARL 6.75% REGS 20/05/2029	6,801,540	0.19		
9,800,000	AEGEA FINANCE SARL 9.00% 20/01/2031	9,489,381	0.26		
13,200,000	AQUARIEUS INVESTMENTS LUXEMBOURG SA 0% 29/12/2049 DEFAULTED	5	0.00		
1,616,775	ATENTO LUXCO 1 SA 20.00% REGS 17/02/2025 USD (ISIN XS2654171839)	1,508,537	0.04		
19,000,000	CHILE ELECTRICITY LUX MPC SARL 6.01% REGS 20/01/2033	17,957,770	0.50		
373,082	CONSTELLATION OIL SERVICES HOLDING SA 0.50% 31/12/2050	-	0.00		
28,960,000	ECUADOR SOCIAL BOND SARL 0% REGS 30/01/2035	4,681,039	0.13		

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
3,260,000	ECUADOR SOCIAL BOND SARL 0% 144A 30/01/2035	526,940 0.01		<i>Niederlande</i>	57,249,470 1.59
306,025	FORESEA HOLDING SA 7.50% REGS 15/06/2030	266,401 0.01	20,210,000	BOI FINANCE BV 7.50% REGS 16/02/2027	19,130,987 0.53
6,406,241	GOL FINANCE SA VAR 29/01/2025	6,475,160 0.18	15,830,000	BRASKEM NETHERLANDS FINANCE BV 7.25% REGS 13/02/2033	13,920,947 0.39
4,795,000	IIB LUXEMBOURG SA 0% 05/07/2049 DEFAULTED	4,387 0.00	5,000,000	BRASKEM NETHERLANDS 8.50% REGS 12/01/2031	4,764,591 0.13
4,000,000	IIB LUXEMBOURG SA 0% 31/12/2049 DEFAULTED	3,415 0.00	2	DTEK ENERGY BV 7.00% 31/12/2027	1 0.00
7,500,000	METALCORP GROUP SA 0% 28/06/2026	186,900 0.01	16,400,000	IHS NETHERLANDS HOLDCO BV 8.00% REGS 18/09/2027	14,871,170 0.41
3,656,000	NEXA RESSOURCES SA 6.75% 09/04/2034	3,455,862 0.10	9,844,291	NOSTRUM OIL AND GAS FIN BV 14.00% REGS 30/06/2026	1,995,404 0.06
4,610,000	TMS ISSUER SARL 5.78% REGS 23/08/2032	4,374,801 0.12	6,372,000	NOSTRUM OIL AND GAS FIN BV 5.00% REGS 30/06/2026	2,528,645 0.07
1,300,000	TUPY OVERSEAS SA 4.50% REGS 16/02/2031	1,043,882 0.03	5,985,000	SIDETUR FINANCE BV 0% REGS 31/12/2049 DEFAULTED	37,725 0.00
	<i>Marokko</i>	44,309,610 1.23		<i>Nigeria</i>	16,127,916 0.45
17,400,000	KINGDOM OF MOROCCO 5.95% REGS 08/03/2028	16,303,480 0.45	9,200,000	ACCESS BANK NIGERIA 6.125% REGS 21/09/2026	8,177,635 0.23
12,000,000	MOROCCO 2.375% REGS 15/12/2027	9,995,577 0.28	1,800,000	TNOG OIL AND GAS LTD 0% 17/05/2032	1,595,521 0.04
13,000,000	MOROCCO 3.00% REGS 15/12/2032	9,765,253 0.27	12,383,117	TNOG OIL AND GAS LTD 10.00% 12/01/2028	6,354,760 0.18
10,000,000	MOROCCO 5.50% REGS 11/12/2042	8,245,300 0.23		<i>Österreich</i>	4,056,870 0.11
	<i>Mexiko</i>	189,826,557 5.27	5,000,000	SUZANO AUSTRIA GMBH 3.75% 15/01/2031	4,056,870 0.11
8,200,000	ALFA SAB DE CV 6.875% REGS 25/03/2044	7,863,278 0.22		<i>Pakistan</i>	43,141,587 1.20
9,200,000	ALPEK SA DE CV 3.25% REGS 25/02/2031	7,224,629 0.20	26,400,000	PAKISTAN 6.875% REGS 05/12/2027	21,343,171 0.59
4,925,000	CE OAXACA DOS S DE RL DE CV 7.25% REGS 31/12/2031	2,946,953 0.08	17,400,000	PAKISTAN 7.375% REGS 08/04/2031	12,835,169 0.36
5,125,000	CE OAXAVA CUATRO S DE RL DE CV 7.25% REGS 31/12/2031	3,098,329 0.09	12,750,000	PAKISTAN 7.875% REGS 31/03/2036	8,963,247 0.25
6,000,000	CEMEX SAB DE CV 3.875% REGS 11/07/2031	4,916,221 0.14		<i>Panama</i>	59,053,084 1.64
3,759,199	CORPORACION GEO SAB DE CV 8.00% 13/04/2021	4 0.00	10,800,000	AES PANAMA GENERATION HLDGS SRL 4.375% REGS 31/05/2030	8,465,165 0.24
2,600,000	ELECTRICIDAD FIRME DE MEXICO HOLDINGS SA DE CV 4.90% REGS 20/11/2026	2,289,286 0.06	4,880,000	CABLE ONDA SA 4.50% REGS 30/01/2030	4,054,487 0.11
27,258,000	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV 8.50% REGS 17/03/2027	25,460,130 0.70	3,766,000	INTERCORP FIN SER INC 4.125% REGS 19/10/2027	3,280,909 0.09
1,914,919	HYPOTECARIA SU CASITFA SA DE CV 0% 144A 29/06/2018 DEFAULTED	319 0.00	13,200,000	PANAMA 3.16% 23/01/2030	10,414,544 0.29
1,860,000	METALSA SA DE CV 3.75% REGS 04/05/2031	1,388,956 0.04	9,000,000	PANAMA 4.50% 01/04/2056	5,457,355 0.15
10,000,000	MEXICO 3.771% 24/05/2061	5,746,769 0.16	19,600,000	REPUBLIC OF PANAMA 6.40% 14/02/2035	17,383,696 0.49
6,000,000	MEXICO 4.60% 23/01/2046	4,329,741 0.12	9,000,000	REPUBLIC OF PANAMA 6.853% 28/03/2054	7,728,453 0.21
7,000,000	MEXICO 4.75% 08/03/2044	5,241,297 0.15	2,300,000	REPUBLIC OF PANAMA 8.00% 01/03/2038	2,268,475 0.06
7,200,000	MINERA MEXICO SA 4.50% REGS 26/01/2050	5,168,885 0.14		<i>Paraguay</i>	60,400,873 1.68
10,000,000	PETROLEOS MEXICANOS PEMEX 6.375% 23/01/2045	6,022,113 0.17	7,200,000	PARAGUAY 4.95% REGS 28/04/2031	6,426,962 0.18
60,932,000	PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047	37,403,465 1.03	34,150,000	PARAGUAY 5.40% REGS 30/03/2050	27,707,462 0.77
3,800,000	PETROLEOS MEXICANOS PEMEX 6.875% 16/10/2025	3,533,973 0.10	11,800,000	PARAGUAY 6.10% REGS 11/08/2044	10,545,077 0.29
1,200,000	TRUST F/1401 6.95% REGS 30/01/2044	982,684 0.03	17,000,000	REPUBLIC OF PARAGUAY 5.85% REGS 21/08/2033	15,721,372 0.44
11,320,000	TRUST F/1401 7.375% 13/02/2034	10,435,947 0.29		<i>Peru</i>	16,895,826 0.47
19,000,000	UNITED MEXICAN STATES 3.50% 12/02/2034	14,479,179 0.40	4,550,000	BANCO DE CREDITO DEL CREDITO VAR REGS 01/07/2030	4,100,370 0.11
33,800,000	UNITED MEXICAN STATES 4.28% 14/08/2041	24,515,762 0.68	5,600,000	CONSORCIO TRANSMATARIO SA 5.20% REGS 11/04/2038	4,913,944 0.14
18,400,000	UNITED MEXICAN STATES 6.00% 07/05/2036	16,778,637 0.47	7,800,000	HUNT OIL COMPANY OF PERU LLC 8.55% REGS 18/09/2033	7,881,512 0.22
	<i>Mongolei</i>	1,637,156 0.05			
1,800,000	MONGOLIA 5.125% REGS 07/04/2026	1,637,156 0.05			
	<i>Montenegro</i>	8,442,407 0.23			
9,000,000	REPUBLIQUE DU MONTENEGRO 7.25% 12/03/2031	8,442,407 0.23			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert	EUR		Nennwert	EUR	
<i>Polen</i>	100,519,684	2.79	<i>Trinidad and Tobago</i>	16,708,942	0.46
20,000,000 BANK GOSPODARSTWA KRAJOWEGO 5.375% REGS 22/05/2033	18,471,659	0.51	15,150,000 TRINIDAD ET TOBAGO 5.95% REGS 14/01/2031	13,982,952	0.38
10,400,000 MBANK SA VAR 11/09/2027	11,038,664	0.31	3,000,000 TRINIDAD GENERATION UNLIMITED 5.25% REGS 04/11/2027	2,725,990	0.08
17,000,000 REPUBLIC OF POLAND 3.625% 29/11/2030	17,229,840	0.48	<i>Tschechische Republik</i>	35,164,584	0.98
14,150,000 REPUBLIC OF POLAND 4.125% 11/01/2044	14,050,667	0.39	10,200,000 EPF FIN INTERNATIONAL AS 5.875% 30/11/2029	10,254,264	0.28
11,050,000 REPUBLIC OF POLAND 4.25% 14/02/2043	11,251,773	0.31	24,000,000 EPF FIN INTERNATIONAL AS 6.651% 13/11/2028	24,910,320	0.70
31,250,000 REPUBLIC OF POLAND 4.875% 04/10/2033	28,477,081	0.79	<i>Türkei</i>	176,952,642	4.92
<i>Rumänien</i>	32,903,323	0.91	14,200,000 ARCELIK A S 8.50% 25/09/2028	13,860,684	0.39
7,400,000 ROMANIA 3.625% REGS 27/03/2032	5,847,571	0.16	9,000,000 HAZINE MUSTESARLIGI VARL 7.25% 24/02/2027	8,518,237	0.24
10,000,000 ROMANIA 5.625% 22/02/2036	9,762,900	0.27	10,200,000 HAZINE MUSTESARLIGI VARL 8.509% 14/01/2029	10,067,045	0.28
7,000,000 ROMANIA 6.375% 30/01/2034	6,569,452	0.18	3,000,000 MERSIN ULUSLARARASI LIMANI ISLETMECILIGI AS 8.25% 15/11/2028	2,866,732	0.08
10,000,000 ROMANIA 6.625% REGS 27/09/2029	10,723,400	0.30	22,400,000 MUNICIPALITY OF METROPOLITAN ISTANBUL 10.50% 06/12/2028	22,465,000	0.62
<i>Saudi-Arabien</i>	82,636,966	2.30	9,400,000 MUNICIPALITY OF METROPOLITAN ISTANBUL 6.375% REGS 09/12/2025	8,659,753	0.24
80,000,000 KINGDOM OF SAUDI ARABIA 3.75% REGS 21/01/2055	52,660,042	1.47	15,000,000 REPUBLIC OF TURKEY 8.60% 24/09/2027	14,802,239	0.41
32,720,000 KINGDOM OF SAUDI ARABIA 5.00% 16/01/2034	29,976,924	0.83	17,000,000 TURK IHRACAT KR BK 7.50% 06/02/2028	15,881,894	0.44
<i>Sambia</i>	22,644,580	0.63	22,949,000 TURK TELEKOMUNIKASYON A.S. 7.375% 20/05/2029	21,503,861	0.60
12,009,662 REPUBLIC OF ZAMBIA VAR 30/06/2033	9,873,303	0.28	10,703,000 TURKCELL ILETISIM HIZMETLERI A.S. 5.80% REGS 11/04/2028	9,619,068	0.27
9,537,085 REPUBLIC OF ZAMBIA 0.50% 31/12/2053	4,333,712	0.12	14,000,000 TURKEY 4.875% 16/04/2043	9,258,876	0.26
12,000,000 ZAMBIA 0% REGS 14/04/2024	8,437,565	0.23	6,000,000 TURKEY 5.25% 13/03/2030	5,128,733	0.14
<i>Schweiz</i>	27,091,173	0.75	27,800,000 TURKEY 6.00% 14/01/2041	21,571,036	0.60
21,000,000 UBS GROUP INC VAR PERPETUAL	21,951,490	0.61	7,590,000 TURKEY 7.625% 26/04/2029	7,239,660	0.20
5,122,000 UBS GROUP INC VAR PERPETUAL USD (ISIN USH42097ES26)	5,139,683	0.14	5,800,000 TURKIYE VARLIK FONU 8.25% 14/02/2029	5,509,824	0.15
<i>Senegal</i>	38,406,798	1.07	<i>Ukraine</i>	66,425,630	1.85
15,600,000 REPUBLIC OF SENEGAL 7.75% 10/06/2031	13,865,114	0.39	9,740,000 NATIONAL POWER COMPANY UKRENERGO PVT JOINT STOCK COMPANY 0% REGS 09/11/2028	3,336,546	0.09
27,000,000 SENEGAL 6.25% REGS 23/05/2033	21,165,430	0.59	76,000,000 UKRAINE 0% REGS 01/09/2026	22,028,831	0.61
5,000,000 SENEGAL 6.75% REGS 13/03/2048	3,376,254	0.09	66,250,000 UKRAINE 0% REGS 01/09/2027	19,066,772	0.53
<i>Serbien</i>	22,156,515	0.62	4,600,000 UKRAINE 0% REGS 01/09/2028	1,328,817	0.04
9,886,000 REPUBLIC OF SERBIA 6.00% 12/06/2034	9,084,789	0.25	4,600,000 UKRAINE 0% REGS 01/09/2029	1,328,560	0.04
13,800,000 REPUBLIC OF SERBIA 6.50% REGS 26/09/2033	13,071,726	0.37	21,062,000 UKRAINE 0% REGS 15/03/2035	5,683,547	0.16
<i>Südafrika</i>	65,459,770	1.82	50,660,000 UKRAINE 0% REGS 25/09/2034	13,652,557	0.38
11,000,000 REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032	9,544,418	0.27	<i>Ungarn</i>	127,822,129	3.55
15,000,000 SOUTH AFRICA 5.00% 12/10/2046	9,886,214	0.27	6,200,000 HUNGARIAN EXPORT IMPORT BANK PLC 6.00% 16/05/2029	6,523,888	0.18
5,600,000 SOUTH AFRICA 5.375% 24/07/2044	3,946,935	0.11	6,620,000 HUNGARIAN EXPORT IMPORT BANK PLC 6.125% REGS 04/12/2027	6,206,339	0.17
5,000,000 SOUTH AFRICA 5.65% 27/09/2047	3,538,605	0.10	8,000,000 HUNGARY 7.625% 29/03/2041	8,530,348	0.24
41,500,000 TRANSNET SOC LTD 8.25% REGS 06/02/2028	38,543,598	1.07	8,000,000 MVM ENERGETIKA ZRT 6.50% 13/03/2031	7,495,106	0.21
<i>Südkorea</i>	32,697,131	0.91	28,090,000 OTP BANK PLC VAR 05/10/2027	28,847,025	0.80
19,000,000 LG ENERGY SOLUTION LTD 5.75% REGS 25/09/2028	17,946,956	0.50	21,600,000 REPUBLIC OF HUNGARY 5.25% REGS 16/06/2029	19,812,949	0.55
15,000,000 SK HYNIX INC 6.50% REGS 17/01/2033	14,750,175	0.41	5,000,000 REPUBLIC OF HUNGARY 5.375% 12/09/2033	5,197,800	0.14
<i>Sri Lanka</i>	12,545,017	0.35	28,100,000 REPUBLIC OF HUNGARY 5.50% REGS 16/06/2034	25,467,895	0.71
13,300,000 SRI LANKA 0% REGS 11/05/2027 DEFAULTED	7,301,814	0.20	22,000,000 REPUBLIC OF HUNGARY 5.50% 26/03/2036	19,740,779	0.55
5,000,000 SRI LANKA 0% REGS 18/04/2028 DEFAULTED	2,754,374	0.08			
4,600,000 SRI LANKA 0% REGS 28/03/2030 DEFAULTED	2,488,829	0.07			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
	<i>Usbekistan</i>	50,277,715	1.40	10,000	AMUNDI FUNDS CHINA RMB AGGREGATE BOND Z USD (C)	9,830,278	0.27
5,200,000	REPUBLIC OF UZBEKISTAN 3.90% REGS 19/10/2031	3,948,555	0.11	16,500	AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND - O USD (C)	22,179,971	0.62
4,902,000	REPUBLIC OF UZBEKISTAN 6.90% 28/02/2032	4,457,195	0.12	13,581	AMUNDI FUNDS EMERGING MARKETS GREEN BOND SE USD (C)	11,920,234	0.33
17,600,000	REPUBLIC OF UZBEKISTAN 7.85% 12/10/2028	16,957,417	0.48	13,400	AMUNDI FUNDS EMERGING MARKETS GREEN BOND Z EUR HGD C	11,030,612	0.31
14,090,000	UZBEKISTAN 3.70% REGS 25/11/2030	10,833,031	0.30	717	AMUNDI FUNDS EMERGING MARKETS LOCAL CURRENCY BOND - I USD (C)	637,819	0.02
17,920,000	UZBEKNEFTEGAZ JOINT-STOCK COMPANY 4.75% REGS 16/11/2028	14,081,517	0.39	17,000	AMUNDI FUNDS GLOBAL SUBORDINATED BOND I USD HGD C	18,204,077	0.51
	<i>Venezuela</i>	48,274,044	1.34	10,000	AMUNDI INVESTMENT FUNDS CHINA RMB SOVEREIGN BOND Z (C)	9,623,700	0.27
161,717,391	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED	18,170,290	0.50	22,966	AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN BOND S USD (C)	26,601,743	0.74
163,178,302	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 16/05/2024 DEFAULTED	18,349,661	0.51	1	AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	1,116	0.00
21,000,000	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 31/12/2049 DEFAULTED USD (ISIN USP7807HAM71)	2,902,085	0.08	2,200	AMUNDI PLANET II CLASS SENIOR USD.	20,803,266	0.58
50,000,000	PETROLEOS DE VENEZUELA SA PDVSA 0% 12/04/2027 DEFAULTED	5,626,312	0.16	4,233	AMUNDI PLANET SICAV SIF EMERGING GREEN ONE	40,967,246	1.13
23,486,000	REPUBLIC OF VENEZUELA 0% 31/12/2049 DEFAULTED	3,225,696	0.09	10,357	AMUNDI SF SBI FM INDIA BOND H USD C NON DISTRIBUTING NON HE	9,763,202	0.27
	<i>Vereinigte Arabische Emirate</i>	30,010,900	0.83	3,000	AMUNDI FUNDS EMERGING MARKETS CORPORATE HIGH YIELD BOND Z USD C	3,241,148	0.09
4,600,000	MDGH GMTN RSC LTD 3.375% 28/03/2032	3,840,007	0.11	17,000	AMUNDI FUNDS GLOBAL SHORT TERM BOND Z USD (C)	16,366,792	0.45
29,800,000	MDGH GMTN RSC LTD 4.375% REGS 22/11/2033	26,170,893	0.72	3,585	STRUCTURA SICAV STRATAGEM	3,408,555	0.09
	<i>Vereinigte Staaten von Amerika</i>	102,870,385	2.86	Geldmarktinstrumente		35,633,249	0.99
4,200,000	AZUL SECURED FINANCE LLP 10.875% REGS 28/05/2030	3,241,103	0.09		<i>Ägypten</i>	21,771,227	0.60
2,100,000	KOSMOS ENERGY LTD 7.50% REGS 01/03/2028	1,871,513	0.05	1,250,000,000	EGYPT 0% 10/12/2024	21,771,227	0.60
23,690,000	KOSMOS ENERGY LTD 7.75% REGS 01/05/2027	21,612,442	0.60		<i>Vereinigte Staaten von Amerika</i>	13,862,022	0.39
20,000,000	SASOL FIANCING USA LLC 6.50% 27/09/2028	17,806,018	0.49	15,000,000	USA T-BILLS 0% 05/09/2024	13,862,022	0.39
9,200,000	SASOL FIANCING USA LLC 8.75% REGS 03/05/2029	8,715,857	0.24	Gesamtwertpapierbestand		3,249,019,945	90.26
4,400,000	STILLWATER MINING CO 4.50% REGS 16/11/2029	3,350,117	0.09				
50,000,000	UNITED STATES OF AMERICA 1.75% 15/01/2034	46,273,335	1.30				
	<i>Zypern</i>	4	0.00				
4,700,000	PBB LPN ISSUANCE LTD 0% 31/12/2049 DEFAULTED	4	0.00				
Sonstige übertragbare Wertpapiere		-	0.00				
	Aktien	-	0.00				
	<i>Großbritannien</i>	-	0.00				
86,401	MRIYA FARMING PLC	-	0.00				
	Warrants, Rechte	-	0.00				
	<i>Mexiko</i>	-	0.00				
231,454	HIPOTECARIA CL I	-	0.00				
Aktien/Anteile aus OGAW/OGA		214,587,838	5.96				
	Aktien/Anteile aus Investmentfonds	214,587,838	5.96				
	<i>Frankreich</i>	1,054,461	0.03				
1	AMUNDI EURO LIQUIDITY SRI FCP	1,054,461	0.03				
	<i>Luxemburg</i>	213,533,377	5.93				
9,217	AMUNDI FUNDS ASIA INCOME ESG BOND Z USD (C)	8,953,618	0.25				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	405,282,127	97.03			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	378,183,857	90.54			
Aktien	85,193	0.02			
<i>Großbritannien</i>	85,193	0.02	<i>Georgien</i>	1,531,207	0.37
1,507,732 NOSTRUM OIL AND GAS PLC	85,193	0.02	1,571,000 BANK OF GEORGIA JSC VAR PERPETUAL	1,531,207	0.37
Anleihen	378,098,664	90.52	<i>Großbritannien</i>	22,631,779	5.42
<i>Ägypten</i>	2,600,372	0.62	2,000,000 AVIANCA MIDCO 2 LIMITED 9.00% REGS 01/12/2028	1,935,440	0.46
2,900,000 AFRICAN EXPORT IMPORT BANK AFREXIMBANK 3.994% REGS 21/09/2029	2,600,372	0.62	1,000,000 ENERGIAN REGISTERED 6.50% REGS 30/04/2027	985,300	0.24
<i>Argentinien</i>	11,179,080	2.68	3,500,000 KONDOR FINANCE PLC 0% REGS 08/11/2026	2,675,960	0.63
4,000,000 ARGENTINA VAR 09/07/2030	2,251,800	0.54	2,000,000 KONDOR FINANCE PLC 0% 19/07/2026	1,783,842	0.43
2,500,000 PAMPA ENERGIA SA 7.50% REGS 24/01/2027	2,423,800	0.58	2,100,000 SISECAM UK PLC 8.25% 02/05/2029	2,134,146	0.51
2,807,000 YPF SOCIEDAD ANONIMA 6.95% REGS 21/07/2027	2,542,300	0.61	1,009,000 SISECAM UK PLC 8.625% 02/05/2032	1,027,384	0.25
1,000,000 YPF SOCIEDAD ANONIMA 7.00% REGS 15/12/2047	705,730	0.17	2,500,000 STANDARD CHARTERED PLC VAR REGS 30/01/2026	2,455,825	0.59
3,300,000 YPF SOCIEDAD ANONIMA 8.50% REGS 28/07/2025	3,255,450	0.78	1,900,000 STANDARD CHARTERED PLC VAR 12/02/2030	1,866,997	0.45
<i>Bermuda</i>	3,372,788	0.81	1,000,000 TRIDENT ENERGY FINANCE PLC 12.50% 30/11/2029	1,030,590	0.25
1,500,000 DIGICEL HOLDINGS BERMUDA LTD 0% REGS 31/12/2026	37,500	0.01	2,295,003 TULLOW OIL PLC 10.25% REGS 15/05/2026	2,179,542	0.52
2,000,000 DIGICEL LTD 0% REGS 01/03/2023	63,070	0.02	2,000,000 TULLOW OIL PLC 7.00% REGS 01/03/2025	1,919,620	0.46
3,800,000 OOREDOO INTERNATIONAL FINANCE LTD 2.625% REGS 08/04/2031	3,272,218	0.78	1,000,000 VEDANTA RESOURCE PLC VAR REGS 09/08/2024	900,473	0.22
<i>Brasilien</i>	10,971,905	2.63	1,000,000 VEDANTA RESOURCES FINANCIAL II PLC VAR 11/03/2025	809,491	0.19
2,600,000 BANCO DO BRASIL SA 6.00% 18/03/2031	2,560,818	0.61	2,000,000 VEDANTA RESOURCES FINANCIAL II PLC 13.875% 21/01/2027	927,169	0.22
2,500,000 LIGHT SERVICES DE ELECTRICIDADE SA 0% REGS 18/06/2026	1,236,425	0.30	<i>Indien</i>	17,820,217	4.27
2,800,000 MC BRAZIL DOWNSTREAM TRADING SARL 7.25% REGS 30/06/2031	2,376,194	0.57	1,962,000 ADANI ELECTRICITY MUMBAI LTD 3.949% REGS 12/02/2030	1,680,218	0.40
5,149,565 SAMARCO MINERACAO SA VAR 30/06/2031	4,798,468	1.15	1,000,000 ADANI GREEN ENERGY LTD 4.375% REGS 08/09/2024	993,050	0.24
<i>Britische Jungferinseln</i>	6,214,641	1.49	3,500,000 GMR HYDERABAD INTERNATIONAL AIRPORT LTD 4.25% REGS 27/10/2027	3,281,110	0.79
1,070,000 FORTUNE STAR BVI LTD 5.05% 27/01/2027	969,506	0.23	1,600,000 INDIABULLS HOUSING FINANCE LTD 9.70% 03/07/2027 USD (ISIN XS2793572053)	1,566,752	0.38
1,000,000 FORTUNE STAR BVI LTD 5.95% 19/10/2025	962,800	0.23	3,000,000 INDIAN RAILWAY FINANCE CORPORATION LTD 3.249% REGS 13/02/2030	2,695,320	0.65
4,500,000 STUDIO CITY FINANCE LTD 6.50% REGS 15/01/2028	4,282,335	1.03	1,500,000 JSW HYDRO ENERGY LIMITED 4.125% REGS 18/05/2031	1,008,125	0.24
<i>Chile</i>	7,271,286	1.74	3,100,000 POWER FINANCE CORPORATION 1.841% 21/09/2028	2,995,498	0.72
1,000,000 ALFA DESARROLLO SPA 4.55% REGS 27/09/2051	747,982	0.18	3,600,000 SHRIRAM FINANCE LIMITED 6.625% 22/04/2027	3,600,144	0.85
3,000,000 BANCO DEL ESTADO DE CHILE SUCURSAL NEWYORK VAR PERPETUAL	3,099,090	0.74	<i>Indonesien</i>	10,180,269	2.44
600,000 EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 4.70% REGS 07/05/2050	487,908	0.12	4,040,000 PT FREEPORT INDONESIA 5.315% REGS 14/04/2032	3,905,387	0.94
1,100,000 EMPRESA NACIONAL DEL PETROLEO SA ENAP 3.75% REGS 05/08/2026	1,053,558	0.25	2,000,000 PT PELABUHAN INDONESIA II 4.25% REGS 05/05/2025	1,978,000	0.47
1,400,000 INVERSIONES CMPC SA 6.125% REGS 23/06/2033	1,428,938	0.34	2,000,000 PT PERTAMINA 3.10% REGS 25/08/2030	1,762,240	0.42
500,000 VTR COMUNICACIONES SPA 5.125% REGS 15/01/2028	453,810	0.11	1,462,000 PT PERTAMINA 4.175% REGS 21/01/2050	1,116,588	0.27
			1,800,000 STAR ENERGY GEOTHERMAL 6.75% REGS 24/04/2033	1,418,054	0.34
			<i>Irland</i>	3,072,632	0.74
			1,400,000 ASG FINANCE DAC 9.75% 15/05/2029 USD (ISIN XS2815876920)	1,399,482	0.34
			2,500,000 PHOSAGRO BOND FUNDING DAC 0% REGS 16/09/2028	1,673,150	0.40
			600,000 SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL	-	0.00

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		USD				USD	
1,500,000	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY 0% REGS 07/04/2030	-	0.00	3,500,000	SHIMAO GROUP HOLDINGS LIMITED 0% 15/07/2026	167,615	0.04
	<i>Isle of Man</i>	1,059,367	0.25	4,285,000	SHIMAO GROUP HOLDINGS LIMITED 0% 16/01/2027 DEFAULTED	205,723	0.05
1,210,000	ANGLOGOLD ASHANTI HOLDINGS PLC 3.75% 01/10/2030	1,059,367	0.25	1,000,000	SHIMAO GROUP HOLDINGS LIMITED 0% 31/12/2049	48,550	0.01
	<i>Israel</i>	2,344,146	0.56	430,000	TERMOCANDELARIA POWER 7.875% REGS 30/01/2029	302,129	0.07
1,200,000	BANK LEUMI LE ISRAEL BM VAR 29/01/2031	1,114,008	0.27	1,500,000	VALE OVERSEAS LTD 6.40% 28/06/2054	1,477,995	0.35
1,300,000	ENERGEAN ISRAEL FINANCE LTD 8.50% 30/09/2033	1,230,138	0.29	3,500,000	WEIBO CORP 3.375% 08/07/2030	3,061,765	0.73
	<i>Jersey Inseln</i>	3,822,363	0.92	3,000,000	WYNN MACAU LTD 5.625% REGS 26/08/2028	2,816,370	0.67
5,210,000	GALAXY PIPELINE ASSETS BIDCO LIMITED 2.94% REGS 30/09/2040	3,822,363	0.92	700,000	ZHENRO PROPERTIES GROUP LIMITED 0% 05/02/2025	7,175	0.00
	<i>Kaimaninseln</i>	45,342,569	10.85	3,875,000	ZHENRO PROPERTIES GROUP LIMITED 0% 07/01/2026 DEFAULTED	41,036	0.01
2,500,000	BANCO DO BRASIL SA GRAND CAYMAN BRANCH VAR REGS PERPETUAL	2,548,975	0.61		<i>Kanada</i>	5,342,142	1.28
2,000,000	BIOCEANICO SOVERIGN CERTIFICATE LTD 0% REGS 05/06/2034	1,267,949	0.30	2,000,000	FIRST QUANTUM MINERALS LTD 8.625% REGS 01/06/2031	1,998,060	0.48
3,000,000	CENTRAL CHN REAL ESTATE LTD 0% 07/11/2025 DEFAULTED	84,540	0.02	1,400,000	FIRST QUANTUM MINERALS LTD 9.375% 01/03/2029 USD (ISIN USC3535CAQ18)	1,465,506	0.35
6,000,000	CENTRAL CHN REAL ESTATE LTD 0% 14/07/2025 DEFAULTED	168,600	0.04	2,400,000	FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028	1,878,576	0.45
2,470,000	CT TRUST 5.125% REGS 03/02/2032	2,180,244	0.52		<i>Kasachstan</i>	4,381,156	1.05
2,400,000	DP WORLD SUKUK LTD VAR PERPETUAL	2,383,800	0.57	4,000,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 3.50% REGS 14/04/2033	3,260,080	0.78
2,415,000	EDO SUKUK LTD 5.662% 03/07/2031	2,417,270	0.58	1,200,000	NATIONAL COMPANY KAZMUNAYGAZ JSC 6.375% REGS 24/10/2048	1,121,076	0.27
200,000	ENN ENERGY HOLDINGS LTD 2.625% REGS 17/09/2030	173,860	0.04		<i>Katar</i>	4,061,869	0.97
1,000,000	FWD GROUP HOLDINGS LIMITED 7.635% 02/07/2031	1,018,980	0.24	2,553,000	AL AHLI BANK OF QATAR Q S C 4.00% PERPETUAL	2,386,621	0.57
5,200,000	GACI FIRST INVESTMENT 4.875% 14/02/2035	4,911,712	1.19	2,400,000	QATAR PETROLEUM 3.30% REGS 12/07/2051	1,675,248	0.40
600,000	GACI FIRST INVESTMENT 5.00% 13/10/2027	596,208	0.14		<i>Kolumbien</i>	16,255,004	3.89
3,500,000	KAISA GROUP HOLDINGS LIMITED 0% REGS 22/10/2022	118,230	0.03	2,570,000	BANCOLOMBIA SA VAR 18/12/2029	2,487,991	0.60
950,000	KAISA GROUP HOLDINGS LIMITED 0% 16/04/2025 DEFAULTED	31,512	0.01	4,000,000	BANCOLOMBIA SA VAR 24/12/2034	4,088,760	0.98
3,000,000	KAISA GROUP HOLDINGS LIMITED 0% 30/06/2022	102,045	0.02	2,900,000	ECOPETROL SA 5.375% 26/06/2026	2,848,177	0.68
600,000	LAMAR FUNDING LTD 3.958% REGS 07/05/2025	587,238	0.14	3,000,000	ECOPETROL SA 8.875% 13/01/2033	3,109,650	0.74
4,200,000	MAF GLOBAL SECURITIES LTD VAR PERPETUAL	4,303,698	1.04	2,000,000	EMPRESAS PUBLICAS DE MEDELLIN ESP EPM 4.25% REGS 18/07/2029	1,730,940	0.41
3,000,000	MEITUAN 3.05% REGS 28/10/2030	2,583,900	0.62	1,800,000	GRUPO ENERGIA BOGOTA SA ESP 7.85% 09/11/2033	1,989,486	0.48
2,570,000	MELCO RESORTS FINANCE LTD 5.75% REGS 21/07/2028	2,408,938	0.58		<i>Kroatien</i>	654,310	0.16
4,675,000	MGM CHINA HOLDINGS LTD 4.75% REGS 01/02/2027	4,456,443	1.08	600,000	ERSTE AND STEIERMARKISCHE BANK VAR 31/01/2029	654,310	0.16
296,510	MODERN LAND CHINA CO LTD 8.00% REGS 30/12/2024	2,930	0.00		<i>Kuwait</i>	3,199,860	0.77
844,006	MODERN LAND CHINA CO LTD 9.00% REGS 30/12/2025	8,153	0.00	3,600,000	BURGAN BANK VAR 15/12/2031	3,199,860	0.77
1,458,377	MODERN LAND CHINA CO LTD 9.00% REGS 30/12/2027	13,811	0.00		<i>Luxemburg</i>	26,663,474	6.37
163,765	MODERN LAND CHINA CO LTD 9.00% 28/12/2024	1,667	0.00	3,100,000	3R LUX 9.75% 05/02/2031 USD (ISIN USL9R621AA97)	3,262,471	0.78
4,153,000	SANDS CHINA LTD VAR 08/01/2026	4,023,010	0.96	2,000,000	ACU PETROLEO LUXEMBOURG SARL 7.50% REGS 13/01/2032	1,870,066	0.45
800,000	SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4.632% 11/04/2033	771,456	0.18	1,200,000	AEGEA FINANCE SARL 9.00% 20/01/2031	1,245,336	0.30
1,020,000	SHIMAO GROUP HOLDINGS LIMITED 0% 11/01/2031 DEFAULTED	49,042	0.01				

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
5,000,000 MINOR INTERNATIONAL PUBLIC CO LTD VAR PERPETUAL	4,726,600	1.12	3,500,000 NBK TIER 1 FINANCING VAR REGS PERPETUAL	3,380,335	0.81
<i>Tschechische Republik</i>	5,312,566	1.27	<i>Vereinigte Staaten von Amerika</i>	15,924,346	3.81
1,500,000 ENERGO PRO AS 11.00% 02/11/2028	1,590,645	0.38	5,600,000 BBVA BANCOMER SA TEXAS AGENCY VAR REGS 18/01/2033	5,115,656	1.23
1,500,000 ENERGO PRO AS 8.50% REGS 04/02/2027	1,502,370	0.36	3,000,000 CONTINUUM GREEN SPV CO ISS 7.50% 26/06/2033	2,978,340	0.71
2,060,000 EPF FIN INTERNATIONAL AS 5.875% 30/11/2029	2,219,551	0.53	2,500,000 RESORTS WORLD LAS VEGAS LLC 8.45% REGS 27/07/2030	2,651,350	0.63
<i>Türkei</i>	21,274,532	5.09	4,000,000 SASOL FIANCING USA LLC 8.75% REGS 03/05/2029	4,061,400	0.97
3,110,000 AKBANK T A S 7.498% 20/01/2030	3,092,180	0.74	1,190,000 SK BATTERY AMERICA INC 2.125% 26/01/2026	1,117,600	0.27
4,000,000 AYDEM YENILENEBILIR ENERJI AS 7.75% REGS 02/02/2027	3,915,400	0.94	Aktien/Anteile aus OGAW/OGA	27,098,270	6.49
2,400,000 MERSIN ULUSLARARASI LIMANI ISLETMECILIGI AS 8.25% 15/11/2028	2,457,936	0.59	Aktien/Anteile aus Investmentfonds	27,098,270	6.49
1,200,000 MUNICIPALITY OF METROPOLITAN ISTANBUL 10.50% 06/12/2028	1,289,832	0.31	<i>Luxemburg</i>	27,098,270	6.49
4,400,000 TURKCELL ILETISIM HIZMETLERI A.S. 5.80% REGS 11/04/2028	4,238,124	1.01	1,750 AMUNDI FUNDS EMERGING MARKETS CORPORATE HIGH YIELD BOND Z EUR (C)	2,128,595	0.51
1,414,000 VESTEL ELEKTRONIK SANAYI TICARET 9.75% 15/05/2029	1,411,992	0.34	13,260 AMUNDI FUNDS EMERGING MARKETS GREEN BOND SE USD (C)	12,473,554	2.99
2,307,000 YAPI VE KREDIT BANKASI AS VAR PERPETUAL USD (ISIN XS2796491681)	2,317,220	0.55	444 AMUNDI PLANET II CLASS SENIOR USD.	4,499,718	1.08
2,400,000 YAPI VE KREDIT BANKASI AS 9.25% REGS 16/10/2028	2,551,848	0.61	771 AMUNDI PLANET SICAV SIF EMERGING GREEN ONE	7,996,403	1.91
<i>Ukraine</i>	1,729,269	0.41	Gesamtwertpapierbestand	405,282,127	97.03
2,350,000 NATIONAL POWER COMPANY UKRENERGO PVT JOINT STOCK COMPANY 0% REGS 09/11/2028	862,779	0.21			
3,000,000 UKRAINE 0% REGS 25/09/2034	866,490	0.20			
<i>Ungarn</i>	8,356,600	2.00			
1,900,000 MBH BANK PLC VAR 19/10/2027	2,149,341	0.51			
830,000 MVM ENERGETIKA ZRT 6.50% 13/03/2031	833,411	0.20			
2,600,000 OTP BANK PLC VAR 05/10/2027	2,861,648	0.69			
2,400,000 OTP BANK PLC VAR 15/05/2033	2,512,200	0.60			
<i>Usbekistan</i>	2,929,648	0.70			
1,400,000 NATIONAL BANK FOR FOREIGN ECONOMIC ACTI REP OF UZBEKISTAN 4.85% 21/10/2025	1,351,728	0.32			
1,600,000 UZBEK INDUSTRIAL AND CONSTRUCTION BANK JOINT STOCK COMMERCIAL BK 5.75% 02/12/2024	1,577,920	0.38			
<i>Venezuela</i>	1,205,000	0.29			
2,000,000 PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED	240,840	0.06			
8,000,000 PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 16/05/2024 DEFAULTED	964,160	0.23			
<i>Vereinigte Arabische Emirate</i>	11,837,459	2.83			
2,800,000 ABU DHABI COMMERCIAL BANK 4.50% 14/09/2027	2,748,284	0.66			
2,000,000 EMIRATES NBD BANK PJSC 5.875% 11/10/2028	2,064,520	0.49			
1,800,000 MDGH GMTN RSC LTD 2.875% 21/05/2030	1,601,730	0.38			
200,000 MDGH GMTN RSC LTD 5.084% REGS 22/05/2053	188,390	0.05			
2,000,000 NBK TIER 1 FINANCING LTD VAR REGS PERPETUAL	1,854,200	0.44			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	169,523,398	99.08			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	162,648,591	95.06			
Anleihen	162,648,591	95.06			
<i>Ägypten</i>	1,643,730	0.96			
1,700,000 EGYPT 5.25% REGS 06/10/2025	1,643,730	0.96	200,000 CHINA CONSTRUCTION BANK CORPORATION HONG KONG 1.25% 04/08/2025	191,326	0.11
<i>Bermuda</i>	5,490,313	3.21	1,000,000 CMB INTERNATIONAL LEASING MANAGEMENT LTD 1.75% 16/09/2026	923,120	0.54
1,935,000 INVESTMENT ENERGY RESOURCES LTD 6.25% REGS 26/04/2029	1,829,233	1.07	260,000 GOVERNMENT OF THE HONG KONG 1.375% REGS 02/02/2031	215,121	0.13
4,000,000 STAR ENERGY GEOTHERMAL DARAJAT 4.85% REGS 14/10/2038	3,661,080	2.14	500,000 INDUSTRIAL AND COMMERCIAL BANK OF CHINE (ASIA) VAR 23/05/2027	499,585	0.29
<i>Brasilien</i>	1,894,344	1.11	500,000 LENOVO GROUP LTD 6.536% REGS 27/07/2032	524,225	0.31
200,000 FEDERATIVE REPUBLIC OF BRAZIL 6.25% 18/03/2031	198,984	0.12	200,000 MTR CORP LTD 1.625% 19/08/2030	166,838	0.10
1,250,000 ITAU UNIBANCO HOLDING SA VAR REGS 15/04/2031	1,206,875	0.70	2,000,000 XIAOMI BEST TIME INTERNATIONAL LIMITED 4.10% REGS 14/07/2051	1,434,520	0.83
500,000 ITAU UNIBANCO HOLDING SA 3.70% 14/04/2025	488,485	0.29	<i>Indien</i>	8,974,721	5.25
<i>Britische Jungferinseln</i>	205,827	0.12	590,000 10 RENEW POWER SUBSIDIAR 4.50% REGS 14/07/2028	537,396	0.31
200,000 TALENT YIELD LTD 1.00% 24/09/2025	205,827	0.12	1,057,000 ADANIREN KODSOPAR WARSOM 4.625% REGS 15/10/2039	736,268	0.43
<i>Chile</i>	12,114,614	7.08	600,000 HDFC BANK LIMITED GIFT CITY BRANCH 5.196% 15/02/2027	596,454	0.35
200,000 CHILE 3.50% 25/01/2050	144,680	0.08	1,500,000 INDIAN RAILWAY FINANCE CORPORATION LTD 3.57% REGS 21/01/2032	1,330,845	0.78
3,400,000 COLBUN SA 3.15% REGS 19/01/2032	2,858,380	1.66	2,300,000 POWER FINANCE CORPORATION 1.841% 21/09/2028	2,222,466	1.30
1,973,000 EMPRESA NACIONAL DE TELECOMICACIONES SA ENTEL 3.05% REGS 14/09/2032	1,589,904	0.93	3,200,000 REC LTD 3.875% 07/07/2027	3,048,672	1.79
2,500,000 INTERCHILE SA 4.50% REGS 30/06/2056	2,105,775	1.23	500,000 REC LTD 5.625% REGS 11/04/2028	502,620	0.29
1,900,000 INVERSIONES CMPC SA 4.375% REGS 04/04/2027	1,842,658	1.08	<i>Indonesien</i>	6,810,782	3.98
1,200,000 INVERSIONES CMPC SA 6.125% REGS 23/06/2033	1,224,804	0.72	300,000 BANK MANDIRI PT 2.00% 19/04/2026	281,439	0.16
1,700,000 SOCIEDAD DE TRANSMISION 4.00% REGS 27/01/2032	1,514,717	0.89	200,000 PERUSAHAAN PENERBIT SBSN INDONESIA III TR 3.55% REGS 09/06/2051	145,282	0.08
800,000 SOCIEDAD QUIMICA Y MINERA DE CHILE SA SOQUIMICH 6.50% 07/11/2033	833,696	0.49	1,130,000 PERUSAHAAN PENERBIT SBSN 5.50% 02/07/2054	1,108,236	0.65
<i>China</i>	184,076	0.11	500,000 PT PERTAMINA GEOTHERMAL ENERGY TBK 5.15% REGS 27/04/2028	494,620	0.29
200,000 CHINA MERCHANTS BANK CO LTD 1.25% 01/09/2026	184,076	0.11	6,069,000 STAR ENERGY GEOTHERMAL 6.75% REGS 24/04/2033	4,781,205	2.80
<i>Dominikanische Republik</i>	449,208	0.26	<i>Israel</i>	1,801,780	1.05
450,000 DOMINICAN REPUBLIC 6.60% 01/06/2036	449,208	0.26	2,000,000 BANK HAPOLIM B M VAR 21/01/2032	1,801,780	1.05
<i>Elfenbeinküste</i>	630,246	0.37	<i>Kaimaninseln</i>	20,687,279	12.09
250,000 AFRICAN DEVELOPMENT BANK ADB VAR PERPETUAL	241,350	0.14	200,000 ADIB CAPITAL INVEST 1 LT 5.695% 15/11/2028	203,388	0.12
400,000 IVORY COAST LTD 7.625% 30/01/2033	388,896	0.23	2,700,000 ALIBABA GROUP HOLDING LTD 2.70% 09/02/2041	1,815,804	1.06
<i>Georgien</i>	793,422	0.46	500,000 BANCO BRADESCO SA 4.375% REGS 18/03/2027	484,900	0.28
900,000 GEORGIAN RAILWAY JSC 4.00% REGS 17/06/2028	793,422	0.46	1,600,000 BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 2.75% REGS 11/01/2026	1,519,968	0.89
<i>Hongkong (China)</i>	4,154,085	2.43	1,000,000 BANCO BTG PACTUAL CAYMAN ISLANDS BRANCH 3.30% 30/11/2025	950,120	0.56
200,000 BOCOM LEASING MANAGEMENT HONG KONG COMPANY LIMITED 5.00% 26/06/2027	199,350	0.12	1,000,000 CK HUTCHISON INTERNATIONAL 5.375% 26/04/2029	1,008,980	0.59
			2,600,000 DP WORLD CRESCENT LTD 5.50% 13/09/2033	2,603,588	1.52
			3,370,000 ENN ENERGY HOLDINGS LTD 2.625% REGS 17/09/2030	2,929,541	1.71
			1,600,000 HONG KONG LAND FINANCE (CAYMAN ISLANDS) COMPANY LTD 2.25% 15/07/2031	1,312,480	0.77
			4,505,000 KAISA GROUP HOLDINGS LIMITED 0% 01/06/2026	146,368	0.09
			1,900,000 MAF SUKUK LTD 3.933% 28/02/2030	1,764,340	1.03

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
2,500,000 QNB FINANCE LTD 1.625% 22/09/2025	2,382,050	1.39			
3,500,000 SAUDI ELECTRICITY GLOBAL SUKUK COMPANY 4.632% 11/04/2033	3,375,120	1.97	Paraguay	941,616	0.55
200,000 THE LINK FINANCE CAYMAN 2009 LIMITED 2.875% 21/07/2026	190,632	0.11	994,000 BANCO CONTINENTAL SAECA 2.75% REGS 10/12/2025	941,616	0.55
Kroatien	436,207	0.25	Peru	2,994,287	1.75
400,000 ERSTE AND STEIERMARKISCHE BANK VAR 31/01/2029	436,207	0.25	2,700,000 CONSORCIO TRANSMATARO SA 4.70% REGS 16/04/2034	2,539,566	1.48
Kuwait	302,475	0.18	300,000 FONDO MIVIVIENDA 4.625% REGS 12/04/2027	291,483	0.17
300,000 NATIONAL BANK OF KUWAIT VAR 06/06/2030	302,475	0.18	200,000 REPUBLIC OF PERU 3.00% 15/01/2034	163,238	0.10
Lettland	179,098	0.10	Philippinen	1,114,740	0.65
200,000 REPUBLIC OF LATVIA 0.25% 23/01/2030	179,098	0.10	200,000 BANK OF PHILIPPINE ISLAND 2.50% 10/09/2024	198,682	0.12
Litauen	491,885	0.29	200,000 REPUBLIC OF PHILIPPINES 5.95% 13/10/2047	213,414	0.12
500,000 IGNITIS GRUPE AB 1.875% 10/07/2028	491,885	0.29	415,000 RIZAL COMMERCIAL BANKING 3.00% 11/09/2024	412,041	0.24
Luxemburg	7,406,669	4.33	290,000 RIZAL COMMERCIAL BANKING 5.50% 18/01/2029	290,603	0.17
2,000,000 CPI PROPERTY GROUP S.A. 1.625% 23/04/2027	1,918,025	1.12	Polen	3,289,629	1.92
1,600,000 FS LUXEMBOURG SARL 8.875% 12/02/2031	1,537,104	0.90	1,400,000 BANK POLSKA KASA OPIEKI S.A VAR 23/11/2027	1,531,749	0.90
2,000,000 MICRO SMALL AND MEDIUM ENTERPRISE BONDS SA FRN 22/06/2028	1,636,380	0.96	1,800,000 MBANK SA VAR 21/09/2027	1,757,880	1.02
2,400,000 RUMO LUXEMBOURG S.A.R.L 5.25% REGS 10/01/2028	2,315,160	1.35	Rumänien	3,740,617	2.19
Mauritius	5,288,716	3.09	1,000,000 BANCA COMERCIAIA ROMANA SA VAR 19/05/2027	1,124,769	0.66
1,500,000 DIAMOND II LIMITED 7.95% REGS 28/07/2026	1,521,000	0.89	2,500,000 ROMANIA 5.625% 22/02/2036	2,615,848	1.53
1,330,000 GREENKO POWER II LTD 4.30% REGS 13/12/2028	1,054,885	0.62	Serbien	888,487	0.52
200,000 INDIA CLEAN ENERGY HLDG 4.50% REGS 18/04/2027	183,880	0.11	500,000 REPUBLIC OF SERBIA 1.00% REGS 23/09/2028	456,120	0.27
1,400,000 INDIA CLEANTECH ENERGY 4.70% REGS 10/08/2026	1,137,453	0.66	439,000 REPUBLIC OF SERBIA 6.00% 12/06/2034	432,367	0.25
1,600,000 INDIA GREEN POWER HOLDINGS 4.00% REGS 22/02/2027	1,391,498	0.81	Singapur	7,410,056	4.33
Mexiko	4,397,925	2.57	1,600,000 AXIS BANK LTD VAR REGS PERPETUAL	1,496,848	0.87
700,000 BANCO NACIONAL COM EXT VAR REGS 11/08/2031	622,881	0.36	1,000,000 CONTINUUM ENERGY AURA PTE LTD 9.50% REGS 24/02/2027	1,028,480	0.60
800,000 CEMEX SAB DE CV VAR REGS PERPETUAL	855,624	0.50	590,000 CONTINUUM ENERGY LEVANTER PTE LTD 4.50% REGS 09/02/2027	500,172	0.29
3,000,000 COCA COLA FEMSA SAB DE CV 1.85% 01/09/2032	2,326,590	1.36	2,000,000 NESTA INVESTMENT HOLDINGS LTD VAR PERPETUAL	1,265,480	0.74
600,000 TRUST F/1401 7.375% 13/02/2034	592,830	0.35	400,000 UNITED OVERSEAS BANK LTD VAR REGS 14/10/2031	369,504	0.22
Niederlande	7,047,323	4.12	2,800,000 VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	2,749,572	1.61
310,000 DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024	245,232	0.14	Slowakei	2,500,769	1.46
3,500,000 GREENKO DUTCH BV 3.85% REGS 29/03/2026	3,009,251	1.76	1,600,000 SLOVENSKA SPORITELNA AS 5.00% 13/12/2029	1,533,472	0.89
2,000,000 NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030	1,860,579	1.09	1,000,000 TATRA BANKA AS VAR 23/04/2028	967,297	0.57
900,000 NE PROPERTY COOPERATIEF U.A. 3.375% 14/07/2027	938,281	0.55	Slowenien	562,894	0.33
1,000,000 SUZANO INTL FINANCE BV 5.50% 17/01/2027	993,980	0.58	500,000 NOVA LJUBLJANSKA BANKA DD VAR 27/06/2027	562,894	0.33
Österreich	5,349,164	3.13	Südkorea	9,879,567	5.77
2,600,000 KLABIN AUSTRIA GMBH 7.00% REGS 03/04/2049	2,640,092	1.54	200,000 DOOSAN ENERBILITY CO LTD 5.50% 17/07/2026	200,542	0.12
2,700,000 SUZANO AUSTRIA GMBH 5.75% REGS 14/07/2026	2,709,072	1.59	720,000 HYUNDAI CAPITAL SERVICES 1.25% REGS 08/02/2026	672,538	0.39
			260,000 KIA CORPORATION 1.75% REGS 16/10/2026	239,624	0.14
			3,240,000 LG CHEM LTD 2.375% REGS 07/07/2031	2,678,475	1.56
			1,000,000 LG ENERGY SOLUTION LTD 5.75% REGS 25/09/2028	1,012,350	0.59
			200,000 NAVER CORP 1.50% 29/03/2026	187,150	0.11

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
2,030,000 SHINHAN BANK CO LTD 4.375% REGS 13/04/2032	1,867,722	1.09	Aktien/Anteile aus OGAW/OGA	6,874,807	4.02
1,200,000 SK HYNIX INC 2.375% REGS 19/01/2031	988,512	0.58			
600,000 SK HYNIX INC 6.50% REGS 17/01/2033	632,340	0.37	Aktien/Anteile aus Investmentfonds	6,874,807	4.02
1,200,000 SK ON CO LTD 5.375% 11/05/2026	1,198,692	0.70	<i>Luxemburg</i>	6,874,807	4.02
200,000 THE EXPORT IMPORT BANK OF KOREA 5.125% 11/01/2033	201,622	0.12	663 AMUNDI PLANET SICAV SIF EMERGING GREEN ONE	6,874,807	4.02
<i>Togo</i>	171,941	0.10	Gesamtwertpapierbestand	169,523,398	99.08
200,000 BANQUE OUEST AFRICAINE D 2.75% REGS 22/01/2033	171,941	0.10			
<i>Tschechische Republik</i>	3,802,440	2.22			
4,000,000 CESKA SPORITEINA A S VAR 13/09/2028	3,802,440	2.22			
<i>Türkei</i>	7,606,158	4.45			
366,000 AKBANK T A S 7.498% 20/01/2030	363,902	0.21			
200,000 ARCELIK A S 3.00% 27/05/2026	207,045	0.12			
3,000,000 AYDEM YENILENEBILIR ENERJI AS 7.75% REGS 02/02/2027	2,936,550	1.73			
350,000 FINANSBANK AS 7.25% 21/05/2029	347,977	0.20			
400,000 MUNICIPALITY OF METROPOLITAN ISTANBUL 10.50% 06/12/2028	429,944	0.25			
200,000 REPUBLIC OF TURKEY 9.125% 13/07/2030	218,268	0.13			
295,000 TURK TELEKOMUNIKASYON A.S. 7.375% 20/05/2029	296,257	0.17			
3,000,000 TURKIYE IS BANKASI A S 5.05% 25/02/2026	2,806,215	1.64			
<i>Ungarn</i>	9,226,343	5.39			
2,500,000 MVM ENERGETIKA ZRT 7.50% 09/06/2028	2,601,225	1.52			
2,000,000 OTP BANK PLC 7.25% 29/09/2026	1,981,190	1.16			
1,000,000 RAIFFEISEN BANK ZRT 5.433% 14/07/2026	982,680	0.57			
4,200,000 REPUBLIC OF HUNGARY 1.75% 05/06/2035	3,405,947	1.99			
240,000 REPUBLIC OF HUNGARY 4.00% 25/07/2029	255,301	0.15			
<i>Vereinigte Arabische Emirate</i>	8,471,288	4.95			
300,000 ABU DHABI COMMERCIAL BANK 4.50% 14/09/2027	294,459	0.17			
600,000 ABU DHABI NATIONAL ENERGY COMPAGNY TAQA 4.696% REGS 24/04/2033	584,472	0.34			
500,000 ABU DHABI NATIONAL ENERGY COMPAGNY TAQA 4.875% 25/07/2033	483,535	0.28			
550,000 ALDAR INVESTMENT PROPERTIES LLC 4.875% 24/05/2033	529,524	0.31			
1,300,000 COMMERCIAL BANK OF DUBAI 5.319% 14/06/2028	1,295,892	0.76			
290,000 EMIRATES NBD BANK PJSC 5.875% 11/10/2028	299,355	0.17			
200,000 FIRST ABU DHABI BANK P.J.S.C 1.625% 07/04/2027	203,467	0.12			
2,960,000 FIVE HOLDINGS LTD 9.375% REGS 03/10/2028	2,976,872	1.75			
280,000 GOVERNMENT OF SHARJAH 6.125% 06/03/2036	277,712	0.16			
2,000,000 SWEIHAN PV POWER CO PJSC 3.625% REGS 31/01/2049	1,526,000	0.89			
<i>Vereinigte Staaten von Amerika</i>	3,313,870	1.94			
500,000 CONTINUUM GREEN SPV CO ISS 7.50% 26/06/2033	496,390	0.29			
3,000,000 SK BATTERY AMERICA INC 2.125% 26/01/2026	2,817,480	1.65			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	44,618,128	96.39			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	43,646,754	94.29			
Aktien	190,197	0.41			
<i>Großbritannien</i>	3,584	0.01			
67,981 NOSTRUM OIL AND GAS PLC	3,584	0.01			
<i>Luxemburg</i>	186,613	0.40			
19,878,232 ATENTO ORDINARY (ISIN XX1234ATENTO new issue from CA)	2	0.00			
200,000 ATENTO PREFERRED (ISIN XX5678ATENTO new issue from CA)	186,611	0.40			
Anleihen	43,456,557	93.88			
<i>Argentinien</i>	2,532,259	5.47			
76,652 AES ARGENTINA GENERACION SA 9.50% REGS 30/08/2027	65,888	0.14			
200,000 ARGENTINA VAR 09/07/2035 USD	78,459	0.17			
200,000 PAMPA ENERGIA SA 9.125% REGS 15/04/2029	187,611	0.41			
150,000 RIO ENERGY UGEN SA 6.875% REGS 01/02/2025	114,066	0.25			
500,000 YPF ENERGIA ELECTRICA SA 10.00% REGS 25/07/2026	463,354	1.00			
400,000 YPF SOCIEDAD ANONIMA 6.95% REGS 21/07/2027	338,027	0.73			
518,000 YPF SOCIEDAD ANONIMA 8.50% REGS 23/03/2025	119,865	0.26			
850,000 YPF SOCIEDAD ANONIMA 8.50% REGS 27/06/2029	738,078	1.59			
450,000 YPF SOCIEDAD ANONIMA 9.50% 17/01/2031	426,911	0.92			
<i>Bahrain</i>	233,345	0.50			
250,000 BBK 6.875% 06/06/2029	233,345	0.50			
<i>Bermuda</i>	736,117	1.59			
300,000 DIGICEL INTERNATIONAL HOLDINGS LTD 12.00% 25/05/2027	276,997	0.59			
250,000 DIGICEL LTD 0% REGS 01/03/2023	7,356	0.02			
246,611 DIGICEL MIDCO LTD 10.50% 25/11/2028	183,784	0.40			
300,000 TENGIZCHEVROIL FINANCE COMPANY INTERNATIONAL LTD 4.00% REGS 15/08/2026	267,980	0.58			
<i>Brasilien</i>	474,519	1.03			
200,000 LIGHT SERVICES DE ELECTRICIDADE SA 0% REGS 18/06/2026	92,292	0.20			
200,000 MC BRAZIL DOWNSTREAM TRADING SARL 7.25% REGS 30/06/2031	158,365	0.34			
257,478 SAMARCO MINERACAO SA VAR 30/06/2031	223,862	0.49			
<i>Britische Jungferinseln</i>	1,159,220	2.50			
250,000 CHAMPION PATH HOLDINGS 4.85% 27/01/2028	213,021	0.46			
250,000 FORTUNE STAR BVI LTD 5.95% 19/10/2025	224,586	0.49			
200,000 RKP OVERSEAS 2020 A LIMITED 5.125% 26/07/2026	60,675	0.13			
550,000 STUDIO CITY FINANCE LTD 6.50% REGS 15/01/2028	488,357	1.05			
200,000 WANDA PROPERTIES GLOBA 11.00% 20/01/2025	172,581	0.37			
			<i>Chile</i>	988,873	2.14
			550,000 BANCO DEL ESTADO DE CHILE SUCURSAL NEWYORK VAR PERPETUAL	530,129	1.14
			250,000 LATAM AIRLINES GROUP SA 13.375% REGS 15/10/2027	259,373	0.56
			149,485 NOVA AUSTRAL SA VAR 26/11/2026 DEFAULTED	3,487	0.01
			295,493 NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0010795602)	13,510	0.03
			8,969 NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0013081299)	-	0.00
			15,504 NOVA AUSTRAL SA VAR 26/11/2026 USD (ISIN NO0013081307)	-	0.00
			1,428 NOVA AUSTRAL SA 0% 01/01/2099	-	0.00
			8,969 NOVA AUSTRAL SA 0% 31/12/2049 USD (ISIN NO0012931767)	-	0.00
			18,605 NOVA AUSTRAL SA 0% 31/12/2049 USD (ISIN NO0012931775)	-	0.00
			14,583 NOVA AUSTRAL SA 0% 31/12/2049 USD (ISIN NO0013250522)	13,002	0.03
			15,504 NOVA AUSTRAL SA 0% 31/12/2049 USD (ISIN NO0013250530)	-	0.00
			200,000 VTR COMUNICACIONES SPA 5.125% REGS 15/01/2028	169,372	0.37
			<i>Deutschland</i>	394,047	0.85
			280,000 CECONOMY AG 6.25% 15/07/2029	278,516	0.60
			125,000 STANDARD PROFIL AUTOMOTIVE GMBH 6.25% REGS 30/04/2026	115,531	0.25
			<i>Griechenland</i>	277,503	0.60
			250,000 ALPHA SERVICES AND HOLDINGS SA VAR PERPETUAL	277,503	0.60
			<i>Großbritannien</i>	3,010,840	6.50
			300,000 AVIANCA MIDCO 2 LIMITED 9.00% REGS 01/12/2028	270,880	0.59
			250,000 KONDOR FINANCE PLC 0% 19/07/2025	205,672	0.44
			200,000 KONDOR FINANCE PLC 0% 19/07/2026	166,442	0.36
			300,000 RAIL CAP MARKETS PLC 0% 15/07/2026	199,922	0.43
			50,272 SCC POWER PLC 4.00% REGS 17/05/2032	7,106	0.02
			92,811 SCC POWER PLC 8.00% REGS 31/12/2028	35,127	0.08
			450,000 SISECAM UK PLC 8.25% 02/05/2029	426,700	0.91
			250,000 THE BIDVEST GROUP UK PLC 3.625% REGS 23/09/2026	217,667	0.47
			375,001 TULLOW OIL PLC 10.25% REGS 15/05/2026	332,293	0.72
			200,000 VEDANTA RESOURCE PLC VAR REGS 09/08/2024	168,038	0.36
			200,000 VEDANTA RESOURCE PLC 9.25% 23/04/2026	169,905	0.37
			200,000 VEDANTA RESOURCES FINANCIAL II PLC VAR 11/03/2025	151,060	0.33
			200,000 VEDANTA RESOURCES FINANCIAL II PLC 13.875% 21/01/2027	86,510	0.19
			200,000 WE SODA INVESTMENTS HOLDINGS PLC 9.375% 14/02/2031	190,653	0.41
			400,000 WE SODA INVESTMENTS HOLDINGS PLC 9.50% REGS 06/10/2028	382,865	0.82
			<i>Hongkong (China)</i>	232,342	0.50
			250,000 THE BANK OF EAST ASIA LIMITED VAR PERPETUAL USD (ISIN XS2049804896)	232,342	0.50

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
<i>Indien</i>				250,000	FWD GROUP HOLDINGS LIMITED 7.635% 02/07/2031	237,691	0.51
250,000	DELHI INTERNATIONAL AIRPORT PTE LTD 6.45% REGS 04/06/2029	233,959	0.51	250,000	GEMS MENASA KY LTD 7.125% REGS 31/07/2026	232,244	0.50
250,000	GMR HYDERABAD INTERNATIONAL AIRPORT LTD 4.25% REGS 27/10/2027	218,675	0.47	250,000	IHS HOLDING LIMITED 5.625% REGS 29/11/2026	221,561	0.48
200,000	INDIABULLS HOUSING FINANCE LTD 9.70% 03/07/2027 USD (ISIN XS2793572053)	182,733	0.39	450,000	IHS HOLDING LIMITED 6.25% REGS 29/11/2028	375,753	0.81
250,000	JSW HYDRO ENERGY LIMITED 4.125% REGS 18/05/2031	156,772	0.34	200,000	ITTIHAD INTERNATIONAL 9.75% 09/11/2028	192,439	0.42
<i>Indonesien</i>				500,000	KAISA GROUP HOLDINGS LIMITED VAR 30/01/2023 DEFAULTED	16,541	0.04
		649,629	1.40	535,000	KAISA GROUP HOLDINGS LIMITED 0% 01/06/2026	16,218	0.04
750,000	PT BANK NEGARA IND VAR PERPETUAL	649,629	1.40	220,000	KAISA GROUP HOLDINGS LIMITED 0% 11/11/2025	6,825	0.01
<i>Irland</i>				500,000	KAISA GROUP HOLDINGS LIMITED 0% 12/11/2023	16,912	0.04
		469,438	1.01	300,000	MELCO RESORTS FINANCE LTD 5.25% REGS 26/04/2026	270,687	0.58
300,000	ALFA BOND ISSUANCE PLC VAR REGS 15/04/2030	-	0.00	250,000	MELCO RESORTS FINANCE LTD 5.375% REGS 04/12/2029	210,040	0.45
200,000	ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026	158,005	0.34	250,000	MELCO RESORTS FINANCE LTD 5.625% REGS 17/07/2027	222,120	0.48
200,000	ASG FINANCE DAC 9.75% 15/05/2029 USD (ISIN XS2815876920)	186,542	0.40	500,000	MGM CHINA HOLDINGS LTD 4.75% REGS 01/02/2027	444,716	0.96
200,000	PHOSAGRO BOND FUNDING DAC 0% REGS 16/09/2028	124,891	0.27	317,509	MODERN LAND CHINA CO LTD 9.00% REGS 30/12/2026	2,560	0.01
<i>Israel</i>				200,000	POWERLONG REAL ESTATE HOLDINGS LTD 0% 06/12/2025	15,388	0.03
		248,244	0.54	400,000	POWERLONG REAL ESTATE HOLDINGS LTD 0% 15/01/2026 DEFAULTED	30,843	0.07
300,000	ENERGEAN ISRAEL FINANCE LTD 5.375% 30/03/2028	248,244	0.54	500,000	SHIMAO GROUP HOLDINGS LIMITED 0% 31/12/2049	22,650	0.05
<i>Japan</i>				200,000	SHUI ON DEVELOPMENT HOLDING LTD 5.50% 03/03/2025	153,808	0.33
		632,289	1.37	200,000	SHUI ON DEVELOPMENT HOLDING LTD 6.15% 24/08/2024	178,445	0.39
200,000	RAKUTEN GROUP INC VAR REGS PERPETUAL	158,186	0.34	225,000	SINIC HOLDINGS GROUP 0% 31/12/2049	1,703	0.00
250,000	RAKUTEN GROUP INC 11.25% 15/02/2027	250,002	0.55	200,000	TERMOCANDELARIA POWER 7.875% REGS 30/01/2029	131,117	0.28
250,000	SOFTBANK GROUP CORP 5.125% 19/09/2027	224,101	0.48	800,000	WYNN MACAU LTD 5.625% REGS 26/08/2028	700,752	1.51
<i>Jersey Inseln</i>				200,000	ZHENRO PROPERTIES GROUP LIMITED 0% 06/03/2023	1,965	0.00
		541,775	1.17	250,000	ZHENRO PROPERTIES GROUP LIMITED 0% 31/12/2049 DEFAULTED	2,340	0.01
210,000	ASTON MARTIN CAPITAL HOLDINGS LIMITED 10.375% 31/03/2029	246,251	0.53	<i>Kanada</i>			
250,000	AVIS BUDGET FINANCE PLC 7.00% 28/02/2029	246,513	0.53			573,269	1.24
200,000	ORIFLAME INVESTMENT HOLDINGS 5.125% REGS 04/05/2026	49,011	0.11	400,000	FIRST QUANTUM MINERALS LTD 9.375% 01/03/2029 USD (ISIN USC3535CAQ18)	390,684	0.85
<i>Kaimaninseln</i>				250,000	FRONTERA ENERGY CORPORATION 7.875% REGS 21/06/2028	182,585	0.39
		4,722,991	10.21	<i>Kolumbien</i>			
201,884	ABRA GLOBAL FINANCE 11.50% REGS 02/03/2028	184,797	0.40			1,665,077	3.60
200,000	AGILE GROUP HOLDINGS LTD 6.05% 13/10/2025	12,856	0.03	250,000	BANCO GNB SUDAMERIS VAR REGS 16/04/2031	209,517	0.45
302,000	ANTON OILFIELD SERVICES GROUP 8.75% 26/01/2025	281,058	0.61	200,000	BANCOLOMBIA SA VAR 18/12/2029	180,656	0.39
200,000	ARABIAN CENTRES SUKUK II LIMITED 5.625% 07/10/2026	176,233	0.38	200,000	COLOMBIA TELECOMUNICACIONES SA 4.95% 17/07/2030	146,241	0.32
250,000	CENTRAL CHN REAL ESTATE LTD 0% 27/08/2025 DEFAULTED	7,145	0.02	1,000,000	ECOPETROL SA 8.875% 13/01/2033	967,157	2.09
200,000	CENTRAL CHN REAL ESTATE LTD 0% 28/04/2025 DEFAULTED	5,085	0.01	200,000	EMPRESAS PUBLICAS DE MEDELLIN ESP EPM 4.25% REGS 18/07/2029	161,506	0.35
200,000	CHINA SCE PROPERTY HOLDINGS LTD 0% 02/05/2025 DEFAULTED	8,868	0.02	<i>Kuwait</i>			
337,000	EDO SUKUK LTD 5.662% 03/07/2031	314,734	0.68			207,336	0.45
200,000	FANTASIA HOLDING 0% 09/01/2023 DEFAULTED	3,302	0.01	250,000	BURGAN BANK VAR 15/12/2031	207,336	0.45
650,000	FANTASIA HOLDING 0% 18/10/2022	10,707	0.02	<i>Lettland</i>			
250,000	FANTASIA HOLDING 0% 31/12/2049 USD (ISIN XS1640676885)	4,133	0.01			293,358	0.63
550,000	FANTASIA HOLDING 0% 31/12/2049 USD (ISIN XS1924249680)	8,755	0.02	270,000	AIR BALTIC CORPORATION AS 14.50% 14/08/2029	293,358	0.63

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Luxemburg</i>	3,822,532	8.26	400,000 GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV 8.50% REGS 17/03/2027	373,617	0.81
300,000 3R LUX 9.75% 05/02/2031 USD (ISIN USL9R621AA97)	294,586	0.64	400,000 GRUPO AXO SAPI DE CV 5.75% REGS 08/06/2026	378,387	0.82
250,000 ACU PETROLEO LUXEMBOURG SARL 7.50% REGS 13/01/2032	218,109	0.47	450,000 GRUPO POSADAS SAB DE CV VAR REGS 30/12/2027	380,355	0.81
250,000 AEGEA FINANCE SARL 9.00% REGS 20/01/2031	242,393	0.52	250,000 METALSA SA DE CV 3.75% REGS 04/05/2031	186,688	0.40
500,000 ALTICE FINANCING SA 5.00% REGS 15/01/2028	354,420	0.77	200,000 UNIFIN FINANCIERA SAB DE CV 0% 31/12/2049 DEFAULTED USD (ISIN US904ESCAC49)	-	0.00
400,000 ALTICE FINANCING SA 5.75% REGS 15/08/2029	271,724	0.59	200,000 UNIFIN FINANCIERA SAB DE CV 0% 31/12/2049 DEFAULTED USD (ISIN US904ESCAD22)	-	0.00
600,000 AUNA SA 10.00% 15/12/2029 USD (ISIN USL0415AAA18)	575,424	1.24	<i>Niederlande</i>	1,948,419	4.21
13,099 CONSTELLATION OIL SERVICES HOLDING SA 0.50% 31/12/2050	-	0.00	400,000 BRASKEM NETHERLANDS 8.50% REGS 12/01/2031	381,166	0.83
100,000 CPI PROPERTY GROUP S.A. 1.625% 23/04/2027	89,481	0.19	150,000 DTEK RENEWABLES FINANCE B.V. 8.50% REGS 12/11/2024	110,717	0.24
100,000 CPI PROPERTY GROUP S.A. 7.00% 07/05/2029	98,328	0.21	200,000 IHS NETHERLANDS HOLDCO BV 8.00% REGS 18/09/2027	181,356	0.39
450,000 CSN RESOURCES SA 8.875% 05/12/2030	417,619	0.90	250,000 METINVEST BV 5.625% REGS 17/06/2025	227,360	0.49
7,578 FORESEA HOLDING SA 7.50% REGS 15/06/2030	6,597	0.01	200,000 METINVEST BV 8.50% REGS 23/04/2026	150,022	0.32
200,000 FS LUXEMBOURG SARL 8.875% 12/02/2031	179,275	0.39	8,402 NOSTRUM OIL AND GAS FIN BV 14.00% REGS 30/06/2026	1,703	0.00
200,000 HIRDOVIAS INTERNATIONAL FINANCE SARL 4.95% REGS 08/02/2031	156,846	0.34	250,000 PROSUS NV 3.68% REGS 21/01/2030	207,049	0.45
200,000 KERNEL HOLDING SA 6.50% REGS 17/10/2024	170,962	0.37	225,000 SIGMA HOLDCO BV 7.875% 15/05/2026	207,561	0.45
200,000 MHP LUX SA 6.95% REGS 03/04/2026	155,747	0.34	128,733 SUMMER BIDCO BV 10.00% 15/02/2029	129,888	0.28
250,000 MOVIDA EUROPE SA 7.85% 11/04/2029	219,956	0.48	200,000 VTR FINANCE BV 6.375% REGS 15/07/2028	162,691	0.35
200,000 NATURA AND CO LUXEMBOURG HOLDINGS 6.00% REGS 19/04/2029	180,714	0.39	200,000 YINSON BORONIA PRODUCTION BV 8.947% 31/07/2042	188,906	0.41
200,000 PUMA INTERNATIONAL FINANCING SA 7.75% 25/04/2029	188,350	0.41	<i>Nigeria</i>	731,606	1.58
200,000 SWISSPORT INVESTMENTS 0% REGS 15/12/2022 DEFAULTED	2,001	0.00	200,000 ACCESS BANK NIGERIA VAR REGS PERPETUAL	174,186	0.38
<i>Malaysia</i>	165,498	0.36	400,000 ACCESS BANK NIGERIA 6.125% REGS 21/09/2026	355,549	0.76
200,000 GENM CALITAL LABNUAN LIMITED 3.882% REGS 19/04/2031	163,163	0.35	250,000 NIGERIA 7.875% REGS 16/02/2032	201,871	0.44
250,000 SD INTERNATIONAL SUKUK LTD 0% 09/05/2022	2,335	0.01	<i>Österreich</i>	340,422	0.74
<i>Malta</i>	188,943	0.41	350,000 AMS OSRAM AG 12.25% 30/03/2029	340,422	0.74
200,000 CRUISE YACHT UPPER HOLDCO LTD 11.875% 05/07/2028	188,943	0.41	<i>Panama</i>	172,372	0.37
<i>Mauritius</i>	620,179	1.34	200,000 GLOBAL BANK CORP VAR REGS 16/04/2029	172,372	0.37
250,000 CLEAN RENEWABLE POWER PTE LTD 4.25% REGS 25/03/2027	189,216	0.41	<i>Papua-Neuguinea</i>	739,605	1.60
250,000 GREENKO SOLAR 5.95% REGS 29/07/2026	228,097	0.49	1,150,000 FRIGORIFICO CONCEPCION SA 7.70% REGS 21/07/2028	739,605	1.60
250,000 INDIA GREEN POWER HOLDINGS 4.00% REGS 22/02/2027	202,866	0.44	<i>Peru</i>	435,651	0.94
<i>Mexiko</i>	1,960,038	4.23	300,000 COMPANIA DE MINAS BUENAVENTURA SA 5.50% REGS 26/07/2026	270,816	0.58
300,000 BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAA99)	262,808	0.57	200,000 MINSUR SA 4.50% REGS 28/10/2031	164,835	0.36
250,000 BBVA MEXICO SA INSTITUCION DE BANCA MULTIPLE GRUPO FINANCIERO BBVA MEX VAR 08/01/2039	236,342	0.51	<i>Polen</i>	214,774	0.46
200,000 BRASKEM IDESA SAPI 6.99% REGS 20/02/2032	141,841	0.31	200,000 BANK MILLENNIUM SA VAR 18/09/2027	214,774	0.46
136,079 CORPORACION GEO SAB DE CV 8.00% 13/04/2021	-	0.00	<i>Rumänien</i>	187,634	0.41
			180,000 BANCA TRANSILVANIA SA VAR 07/12/2028	187,634	0.41
			<i>Singapur</i>	244,112	0.53
			250,000 MEDCO MAPLE PTE LTD 8.96% 27/04/2029	244,112	0.53

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Slowenien</i>	104,367	0.23	200,000 EMIRATES NBD BANK PJSC VAR PERPETUAL	174,235	0.38
100,000 NOVA LJUBLJANSKA BANKA DD VAR 24/01/2034	104,367	0.23	250,000 FIVE HOLDINGS LTD 9.375% REGS 03/10/2028	234,593	0.51
<i>Spanien</i>	783,801	1.69	200,000 MASHREQBANK PSC VAR 31/12/2049	195,943	0.42
425,000 EROSKI S COOP 10.625% 30/04/2029	452,000	0.97	<i>Vereinigte Staaten von Amerika</i>	2,125,694	4.59
100,000 GREEN BIDCO SAU 10.25% 15/07/2028	95,698	0.21	250,000 AZUL SECURED FINANCE LLP 10.875% REGS 28/05/2030	192,923	0.42
250,000 GROUPO ANTOLIN IRAUSA SA 3.375% REGS 30/04/2026	236,103	0.51	203,847 AZUL SECURED FINANCE LLP 11.50% REGS 28/05/2029	156,959	0.34
<i>Tschechische Republik</i>	612,196	1.32	200,000 AZUL SECURED FINANCE LLP 11.93% REGS 28/08/2028	181,289	0.39
100,000 CESKA SPORITEINA A S VAR 03/07/2031	99,753	0.22	200,000 BBVA BANCOMER SA TEXAS AGENCY VAR REGS 13/09/2034	172,622	0.37
200,000 EPF FIN INTERNATIONAL AS 5.875% 30/11/2029	201,064	0.43	200,000 BORR IHC LTD 10.375% 15/11/2030	190,998	0.41
300,000 EPF FIN INTERNATIONAL AS 6.651% 13/11/2028	311,379	0.67	200,000 CONTINUUM GREEN SPV CO ISS 7.50% 26/06/2033	185,263	0.40
<i>Tunesien</i>	222,769	0.48	204,000 GRAN TIERRA ENERGY INC 9.50% 15/10/2029	182,615	0.39
250,000 CENTRAL BANK OF TUNISIA 5.75% REGS 30/01/2025	222,769	0.48	200,000 KOSMOS ENERGY LTD 7.50% REGS 01/03/2028	178,239	0.39
<i>Türkei</i>	4,722,091	10.20	200,000 SIERRACOL ENRGY ANDINA LLC 6.00% REGS 15/06/2028	166,856	0.36
550,000 AKBANK T A S VAR PERPETUAL	510,280	1.10	300,000 SUPERIOR INDUSTRIES INTERNATIONAL INC 6.00% REGS 15/06/2025	288,576	0.62
200,000 ANADOLU EFES BIRACILIK VE MALT SANAYI AS 3.375% REGS 29/06/2028	162,385	0.35	250,000 TEVA PHARMACEUTICAL FINANCE LLC 6.15% 01/02/2036	229,354	0.50
400,000 AYDEM YENILENEBILIR ENERJI AS 7.75% REGS 02/02/2027	365,328	0.79	Sonstige übertragbare Wertpapiere	-	0.00
600,000 MUNICIPALITY OF METROPOLITAN ISTANBUL 10.50% 06/12/2028	601,741	1.30	Aktien	-	0.00
250,000 TC ZIRAAT BANKASI A.S 8.00% 16/01/2029	236,760	0.51	<i>Großbritannien</i>	-	0.00
290,000 TURKIYE GARANIT BANKSAI AS VAR REGS 24/05/2027	268,418	0.58	5,237 MRIYA FARMING PLC	-	0.00
750,000 TURKIYE GARANIT BANKSAI AS VAR 28/02/2034	699,117	1.51	Aktien/Anteile aus OGAW/OGA	971,374	2.10
200,000 TURKIYE SINAI KALKINA BANKASI AS 9.375% 19/10/2028	198,933	0.43	Aktien/Anteile aus Investmentfonds	971,374	2.10
604,000 VESTEL ELEKTRONIK SANAYI TICARET 9.75% 15/05/2029	562,764	1.22	<i>Luxemburg</i>	971,374	2.10
231,000 YAPI VE KREDIT BANKASI AS VAR PERPETUAL USD (ISIN XS2796491681)	216,490	0.47	1,000 AMUNDI FUNDS ASIA INCOME ESG BOND Z USD (C)	971,374	2.10
500,000 YAPI VE KREDIT BANKASI AS 9.25% REGS 16/10/2028	496,044	1.07	Gesamtwertpapierbestand	44,618,128	96.39
502,000 ZORLU YENILENEBILIR 9.00% REGS 01/06/2026	403,831	0.87			
<i>Ukraine</i>	212,532	0.46			
400,000 NATIONAL POWER COMPANY UKRENERGO PVT JOINT STOCK COMPANY 0% REGS 09/11/2028	137,025	0.30			
250,000 UKRAINE 0% REGS 01/11/2030	75,507	0.16			
<i>Ungarn</i>	195,335	0.42			
200,000 OTP BANK PLC VAR 15/05/2033	195,335	0.42			
<i>Usbekistan</i>	1,027,941	2.22			
400,000 IPOTEKA BANK 5.50% 19/11/2025	362,585	0.78			
550,000 UZAUTO MOTORS AJ 4.85% REGS 04/05/2026	481,321	1.04			
200,000 UZBEK INDUSTRIAL AND CONSTRUCTION BANK JOINT STOCK COMMERCIAL BK 5.75% 02/12/2024	184,035	0.40			
<i>Vereinigte Arabische Emirate</i>	843,436	1.82			
250,000 ALPHA STAR HOLDINGS LTD 8.375% 12/04/2027	238,665	0.51			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
EUR			EUR		
Positive Positionen	676,656,312	92.40			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	616,934,263	84.24			
Anleihen	616,934,263	84.24			
<i>Ägypten</i>	19,956,394	2.73	<i>Britische Jungferninseln</i>	6,957,102	0.95
6,200,000 ARAB REPUBLIC OF EGYPT 7.30% REGS 30/09/2033	4,568,707	0.62	8,613,000 SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 2.30% REGS 08/01/2031	6,957,102	0.95
3,300,000 EGYPT 5.25% REGS 06/10/2025	2,977,159	0.41	<i>Chile</i>	5,659,577	0.77
900,000 EGYPT 5.875% REGS 16/02/2031	652,535	0.09	6,636,000 EMPRESA NACIONAL DEL PETROLEO SA ENAP 4.50% REGS 14/09/2047	4,600,464	0.63
1,000,000 EGYPT 7.50% REGS 16/02/2061	625,612	0.09	1,200,000 REPUBLIC OF CHILE 5.33% 05/01/2054	1,059,113	0.14
2,800,000 EGYPT 7.60% REGS 01/03/2029	2,373,867	0.32	<i>Dominikanische Republik</i>	15,120,804	2.06
8,600,000 EGYPT 7.903% REGS 21/02/2048	5,642,820	0.77	10,250,000 DOMINICAN REPUBLIC 4.875% REGS 23/09/2032	8,603,687	1.17
2,500,000 EGYPT 8.50% REGS 31/01/2047	1,729,834	0.24	2,240,000 DOMINICAN REPUBLIC 5.50% REGS 27/01/2025	2,091,712	0.29
1,950,000 EGYPT 8.875% REGS 29/05/2050	1,385,860	0.19	2,950,000 DOMINICAN REPUBLIC 5.875% REGS 30/01/2060	2,348,247	0.32
<i>Angola</i>	13,885,820	1.90	1,650,000 DOMINICAN REPUBLIC 6.60% 01/06/2036	1,536,829	0.21
5,947,000 ANGOLA 8.00% REGS 26/11/2029	4,992,206	0.68	585,000 DOMINICAN REPUBLIC 6.85% REGS 27/01/2045	540,329	0.07
2,400,000 ANGOLA 9.125% REGS 26/11/2049	1,837,369	0.25	<i>Ecuador</i>	8,055,073	1.10
1,600,000 ANGOLA 9.50% REGS 12/11/2025	1,516,891	0.21	4,000,000 ECUADOR VAR REGS 31/07/2030	2,368,164	0.32
6,700,000 REPUBLIC OF ANGOLA 8.75% REGS 14/04/2032	5,539,354	0.76	8,100,000 ECUADOR VAR REGS 31/07/2035	3,779,169	0.52
<i>Argentinien</i>	22,634,495	3.09	4,500,000 ECUADOR VAR REGS 31/07/2040	1,907,740	0.26
7,100,000 ARGENTINA VAR 09/01/2038	3,050,930	0.42	<i>Elfenbeinküste</i>	10,433,252	1.42
1,757,028 ARGENTINA VAR 09/07/2035 EUR	694,342	0.09	1,600,000 IVORY COAST LTD 7.625% 30/01/2033	1,451,443	0.20
37,000,000 ARGENTINA VAR 09/07/2035 USD	14,514,841	1.99	2,300,000 IVORY COAST 4.875% REGS 30/01/2032	1,931,080	0.26
11,700,000 ARGENTINA VAR 09/07/2041	4,277,282	0.58	1,500,000 IVORY COAST 6.375% REGS 03/03/2028	1,360,014	0.19
178,835 ARGENTINA 0.50% 09/07/2029	97,100	0.01	7,300,000 IVORY COAST 6.625% REGS 22/03/2048	5,690,715	0.77
<i>Armenien</i>	1,599,762	0.22	<i>El Salvador</i>	7,213,937	0.99
2,100,000 ARMENIA 3.60% 02/02/2031	1,599,762	0.22	1,889,000 EL SALVADOR 6.375% REGS 18/01/2027	1,570,703	0.21
<i>Aserbaidshan</i>	1,595,391	0.22	1,036,000 EL SALVADOR 7.125% REGS 20/01/2050	615,655	0.08
2,000,000 AZERBAIJAN 3.50% REGS 01/09/2032	1,595,391	0.22	4,800,000 EL SALVADOR 7.625% REGS 01/02/2041	3,033,395	0.42
<i>Bahrain</i>	9,019,042	1.23	2,328,000 REPUBLIC OF EL SALVADOR 0.25% 17/04/2030	68,205	0.01
1,000,000 KINGDOM OF BAHRAIN 5.625% REGS 18/05/2034	840,476	0.11	2,328,000 REPUBLIC OF EL SALVADOR 9.25% 17/04/2030	1,925,979	0.27
8,573,000 KINGDOM OF BAHRAIN 7.50% 12/02/2036	8,178,566	1.12	<i>Gabun</i>	423,886	0.06
<i>Benin</i>	3,449,358	0.47	602,000 GABONESE REPUBLIC 7.00% REGS 24/11/2031	423,886	0.06
3,500,000 BENIN 4.95% REGS 22/01/2035	2,771,895	0.38	<i>Ghana</i>	8,372,039	1.14
780,000 REPUBLIC OF BENIN 7.96% 13/02/2038	677,463	0.09	3,500,000 GHANA 0% REGS 07/04/2029	1,665,206	0.23
<i>Bermuda</i>	3,548,999	0.48	5,500,000 GHANA 0% REGS 07/04/2034	2,632,713	0.35
2,000,000 OOREDOO INTERNATIONAL FINANCE LTD 2.625% REGS 08/04/2031	1,606,923	0.22	1,360,000 GHANA 0% REGS 11/03/2061	650,744	0.09
2,520,000 TENGIZCHEVROIL FINANCE COMPANY INTERNATIONAL LTD 3.25% REGS 15/08/2030	1,942,076	0.26	1,200,000 GHANA 0% REGS 16/05/2029	570,066	0.08
<i>Brasilien</i>	11,765,574	1.61	2,500,000 GHANA 0% REGS 16/06/2049	1,178,470	0.16
6,002,000 FEDERATIVE REPUBLIC OF BRAZIL 6.125% 22/01/2032	5,463,374	0.75	3,500,000 REPUBLIC OF GHANA 0% REGS 26/03/2051	1,674,840	0.23
2,400,000 FEDERATIVE REPUBLIC OF BRAZIL 6.25% 18/03/2031	2,227,952	0.30	<i>Guatemala</i>	8,656,381	1.18
4,500,000 FEDERATIVE REPUBLIC OF BRAZIL 7.125% 13/05/2054	4,074,248	0.56	2,200,000 REPUBLIC OF GUATEMALA 4.65% REGS 07/10/2041	1,613,313	0.22
			7,200,000 REPUBLIC OF GUATEMALA 7.05% 03/10/2032	7,043,068	0.96
			<i>Indien</i>	2,985,890	0.41
			3,200,000 SHRIRAM FINANCE LIMITED 6.625% 22/04/2027	2,985,890	0.41
			<i>Indonesien</i>	23,016,744	3.14
			1,500,000 HUTAMA KARYA PERSERO 3.75% REGS 11/05/2030	1,278,223	0.17

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
500,000 INDONESIA 1.85% 12/03/2031	381,656	0.05	5,400,000 STATE OF QATAR 4.75% 29/05/2034	5,048,616	0.69
5,880,000 INDONESIA 3.70% 30/10/2049	4,204,083	0.57	<i>Kenia</i>	1,275,115	0.17
1,680,000 INDONESIA 4.45% 15/04/2070	1,291,895	0.18	1,500,000 KENYA 7.25% REGS 28/02/2028	1,275,115	0.17
4,000,000 PERUSAHAAN PENERBIT SBSN INDONESIA III TR 5.60% 15/11/2033	3,835,596	0.52	<i>Kolumbien</i>	24,989,973	3.41
3,138,000 PERUSAHAAN PENERBIT SBSN 5.50% 02/07/2054	2,871,530	0.39	3,241,000 COLOMBIA 3.125% 15/04/2031	2,391,128	0.33
6,000,000 PT PERTAMINA GEOTHERMAL ENERGY TBK 5.15% REGS 27/04/2028	5,538,083	0.77	1,500,000 COLOMBIA 3.875% 15/02/2061	774,752	0.11
4,700,000 REPUBLIC OF INDONESIA 2.15% 28/07/2031	3,615,678	0.49	9,647,000 COLOMBIA 4.125% 15/05/2051	5,394,489	0.73
<i>Israel</i>	4,450,851	0.61	1,000,000 COLOMBIA 4.125% 22/02/2042	610,226	0.08
5,000,000 STATE OF ISRAEL 5.50% 12/03/2034	4,450,851	0.61	12,750,000 COLOMBIA 5.00% 15/06/2045	8,375,444	1.13
<i>Jordanien</i>	4,943,966	0.68	1,500,000 COLOMBIA 5.625% 26/02/2044	1,074,584	0.15
5,400,000 HASHEMITE KINGDOM OF JORDAN 7.50% REGS 13/01/2029	4,943,966	0.68	1,900,000 ECOPETROL SA 8.375% 19/01/2036	1,745,624	0.24
<i>Kaimaninseln</i>	24,281,978	3.32	3,100,000 REPUBLIC OF COLOMBIA 7.50% 02/02/2034	2,894,953	0.40
4,368,000 BIOCEANICO SOVERIGN CERTIFICATE LTD 0% REGS 05/06/2034	2,583,812	0.35	1,800,000 REPUBLIC OF COLOMBIA 8.00% 14/11/2035	1,728,773	0.24
2,500,000 DP WORLD CRESCENT LTD 5.50% 13/09/2033	2,335,853	0.32	<i>Luxemburg</i>	10,498,168	1.43
2,246,000 EDO SUKUK LTD 5.662% 03/07/2031	2,097,608	0.29	1,620,000 CHILE ELECTRICITY LUX MPC SARL 6.01% REGS 20/01/2033	1,531,136	0.21
4,200,000 FANTASIA HOLDING 0% 09/01/2023 DEFAULTED	69,344	0.01	7,000,000 ISDB TRUST SERVICES NO 2 SARL 4.754% 15/05/2029	6,583,103	0.89
1,000,000 FANTASIA HOLDING 0% 31/12/2049 DEFAULTED USD (ISIN XS2181037230)	14,831	0.00	2,016,000 RUMO LUXEMBOURG S.A.R.L 5.25% REGS 10/01/2028	1,814,541	0.25
2,200,000 GACI FIRST INVESTMENT 4.75% 14/02/2030	1,996,637	0.27	2,520,000 SB CAPITAL SA 0% REGS 23/05/2023	-	0.00
1,750,000 GACI FIRST INVESTMENT 5.125% 14/02/2053	1,409,895	0.19	600,000 TMS ISSUER SARL 5.78% REGS 23/08/2032	569,388	0.08
600,000 GACI FIRST INVESTMENT 5.375% 13/10/2122	476,859	0.07	<i>Marokko</i>	2,849,149	0.39
2,500,000 KAISA GROUP HOLDINGS LIMITED VAR 23/07/2023 DEFAULTED	80,266	0.01	700,000 KINGDOM OF MOROCCO 6.50% REGS 08/09/2033	674,208	0.09
3,000,000 KAISA GROUP HOLDINGS LIMITED 0% 23/07/2025 DEFAULTED	91,449	0.01	1,400,000 MOROCCO 3.00% REGS 15/12/2032	1,051,643	0.14
5,500,000 KAISA GROUP HOLDINGS LIMITED 0% 30/06/2024 DEFAULTED	171,812	0.02	1,750,000 MOROCCO 4.00% REGS 15/12/2050	1,123,298	0.16
5,400,000 KSA SUKUK LTD 5.25% 04/06/2034	5,037,631	0.70	<i>Mexiko</i>	44,284,126	6.05
3,000,000 SHARJAH SUKUK PROGRAM LTD 6.092% 19/03/2034	2,851,477	0.39	2,800,000 CEMEX SAB DE CV VAR REGS PERPETUAL	2,794,200	0.38
3,500,000 SHIMAO GROUP HOLDINGS LIMITED 0% 11/01/2031 DEFAULTED	157,014	0.02	3,000,000 MEXICO 2.659% 24/05/2031	2,304,661	0.31
3,500,000 SHIMAO GROUP HOLDINGS LIMITED 0% 16/01/2027 DEFAULTED	156,786	0.02	1,000,000 MEXICO 3.75% 19/04/2071	562,109	0.08
5,152,000 SUCI SECOND INVESTMENT COMPANY 5.171% 05/03/2031	4,750,704	0.65	1,032,000 MEXICO 3.771% 24/05/2061	593,067	0.08
<i>Kanada</i>	1,891,318	0.26	1,700,000 MEXICO 4.00% 15/03/2115	1,252,815	0.17
2,000,000 ST MARYS CEMENT INC 5.75% REGS 28/01/2027	1,891,318	0.26	2,100,000 MEXICO 5.75% 12/10/2110	1,623,647	0.22
<i>Kasachstan</i>	5,134,130	0.70	550,000 PETROLEOS MEXICANOS PEMEX 10.00% 07/02/2033	515,519	0.07
1,434,000 DEVELOPMENT BANK OF KAZAHKASTAN JSC 5.50% 15/04/2027	1,331,844	0.18	3,000,000 PETROLEOS MEXICANOS PEMEX 4.75% 26/02/2029	2,620,560	0.36
5,000,000 NATIONAL COMPANY KAZMUNAYGAZ JSC 3.50% REGS 14/04/2033	3,802,286	0.52	3,000,000 PETROLEOS MEXICANOS PEMEX 6.49% 23/01/2027	2,688,342	0.37
<i>Katar</i>	8,434,465	1.15	1,300,000 PETROLEOS MEXICANOS PEMEX 6.625% 15/06/2035	921,651	0.13
2,000,000 QATAR PETROLEUM 3.125% REGS 12/07/2041	1,384,707	0.19	8,004,000 PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047	4,913,302	0.67
580,000 QATAR 4.40% REGS 16/04/2050	474,196	0.06	5,400,000 PETROLEOS MEXICANOS PEMEX 6.95% 28/01/2060	3,325,150	0.45
1,680,000 QATAR 5.103% REGS 23/04/2048	1,526,946	0.21	7,000,000 PETROLEOS MEXICANOS PEMEX 7.69% 23/01/2050	4,717,350	0.64
			2,400,000 UNITED MEXICAN STATES 4.28% 14/08/2041	1,740,764	0.24
			270,000 UNITED MEXICAN STATES 5.40% 09/02/2028	251,423	0.03
			3,180,000 UNITED MEXICAN STATES 6.00% 07/05/2036	2,899,786	0.40

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
1,400,000	UNITED MEXICAN STATES 6.338% 04/05/2053	1,234,521	0.17	1,680,000	PANAMA 3.16% 23/01/2030	1,325,487	0.18
9,900,000	UNITED MEXICAN STATES 6.35% 09/02/2035	9,325,259	1.28	4,500,000	PANAMA 3.362% 30/06/2031	3,361,890	0.46
	<i>Mongolei</i>	1,172,949	0.16	5,200,000	PANAMA 4.50% 16/04/2050	3,282,102	0.45
1,200,000	GOVERNMENT OF MONGOLIA 8.65% REGS 19/01/2028	1,172,949	0.16	3,800,000	REPUBLIC OF PANAMA 4.30% 29/04/2053	2,281,666	0.31
	<i>Montenegro</i>	1,500,872	0.20	3,672,000	REPUBLIC OF PANAMA 6.375% 25/07/2033	3,249,313	0.44
1,600,000	REPUBLIQUE DU MONTENEGRO 7.25% 12/03/2031	1,500,872	0.20	1,000,000	REPUBLIC OF PANAMA 6.853% 28/03/2054	858,717	0.12
	<i>Mosambik</i>	905,336	0.12		<i>Paraguay</i>	3,348,774	0.46
1,169,000	MOZAMBIQUE VAR REGS 15/09/2031	905,336	0.12	2,430,000	PARAGUAY 4.95% REGS 28/04/2031	2,169,099	0.30
	<i>Namibia</i>	3,677,201	0.50	1,000,000	REPUBLIC OF PARAGUAY 3.849% REGS 28/06/2033	809,760	0.11
4,000,000	NAMIBIA 5.25% REGS 29/10/2025	3,677,201	0.50	400,000	REPUBLIC OF PARAGUAY 5.85% REGS 21/08/2033	369,915	0.05
	<i>Niederlande</i>	9,534,954	1.30		<i>Peru</i>	11,038,430	1.51
5,030,000	BOI FINANCE BV 7.50% REGS 16/02/2027	4,761,448	0.66	3,782,000	PERU 2.78% 01/12/2060	1,984,390	0.27
2,692,076	NOSTRUM OIL AND GAS FIN BV 14.00% REGS 30/06/2026	545,674	0.07	5,500,000	PETROLEOS DEL PERU SA 4.75% REGS 19/06/2032	3,822,006	0.53
1,742,000	NOSTRUM OIL AND GAS FIN BV 5.00% REGS 30/06/2026	691,290	0.09	4,000,000	PETROLEOS DEL PERU SA 5.625% REGS 19/06/2047	2,376,226	0.32
20,000	PETROBRAS GLOBAL FINANCE BV 5.625% 20/05/2043	16,019	0.00	3,750,000	REPUBLIC OF PERU 3.00% 15/01/2034	2,855,808	0.39
4,000,000	PETROBRAS GLOBAL FINANCE BV 6.90% 19/03/2049	3,520,523	0.48		<i>Philippinen</i>	8,618,316	1.18
	<i>Nigeria</i>	26,136,431	3.57	2,200,000	REPUBLIC OF PHILIPPINES 5.045% 06/06/2029	2,041,941	0.28
3,800,000	AFRICA FINANCE CORPORATION 2.875% REGS 28/04/2028	3,138,178	0.43	7,000,000	REPUBLIC OF PHILIPPINES 5.25% 14/05/2034	6,576,375	0.90
1,000,000	AFRICA FINANCE CORPORATION 3.125% 16/06/2025	905,594	0.12		<i>Polen</i>	10,847,918	1.48
1,520,000	AFRICA FINANCE CORPORATION 3.75% 30/10/2029	1,255,810	0.17	5,600,000	REPUBLIC OF POLAND 4.875% 04/10/2033	5,103,093	0.70
5,500,000	FEDERAL REPUBLIC OF NIGERIA 6.125% REGS 28/09/2028	4,503,970	0.61	6,253,000	REPUBLIC OF POLAND 5.125% 18/09/2034	5,744,825	0.78
2,600,000	FEDERAL REPUBLIC OF NIGERIA 7.375% REGS 28/09/2033	1,985,874	0.27		<i>Rumänien</i>	26,455,117	3.61
6,200,000	FEDERAL REPUBLIC OF NIGERIA 8.25% REGS 28/09/2051	4,439,067	0.61	650,000	ROMANIA 2.00% REGS 14/04/2033	488,371	0.07
4,896,000	NIGERIA 6.50% REGS 28/11/2027	4,228,810	0.58	2,078,000	ROMANIA 2.625% REGS 02/12/2040	1,353,859	0.18
1,000,000	NIGERIA 7.143% REGS 23/02/2030	810,702	0.11	1,400,000	ROMANIA 2.75% REGS 14/04/2041	908,894	0.12
3,500,000	NIGERIA 7.625% REGS 21/11/2025	3,275,353	0.45	2,410,000	ROMANIA 3.375% REGS 28/01/2050	1,603,807	0.22
2,200,000	NIGERIA 7.696% REGS 23/02/2038	1,593,073	0.22	4,050,000	ROMANIA 5.625% 22/02/2036	3,953,975	0.54
	<i>Oman</i>	8,933,098	1.22	5,850,000	ROMANIA 5.625% 30/05/2037 EUR (ISIN XS2829810923)	5,646,595	0.77
2,000,000	OMAN 6.50% REGS 08/03/2047	1,864,409	0.25	3,150,000	ROMANIA 6.375% 30/01/2034	2,956,253	0.40
1,600,000	OMAN 6.75% REGS 17/01/2048	1,523,803	0.21	10,000,000	ROMANIA 6.625% REGS 17/02/2028	9,543,363	1.31
2,200,000	OMAN 7.375% REGS 28/10/2032	2,275,848	0.31		<i>Sambia</i>	3,690,133	0.50
3,600,000	OQ SAOC 5.125% REGS 06/05/2028	3,269,038	0.45	3,119,392	REPUBLIC OF ZAMBIA VAR 30/06/2033	2,564,494	0.35
	<i>Pakistan</i>	4,720,982	0.64	2,477,164	REPUBLIC OF ZAMBIA 0.50% 31/12/2053	1,125,639	0.15
6,400,000	PAKISTAN 7.375% REGS 08/04/2031	4,720,982	0.64		<i>Saudi-Arabien</i>	13,421,225	1.83
	<i>Panama</i>	15,032,084	2.05	3,200,000	KINGDOM OF SAUDI ARABIA 4.875% REGS 18/07/2033	2,909,514	0.40
1,000,000	PANAMA 2.252% 29/09/2032	672,909	0.09	7,800,000	KINGDOM OF SAUDI ARABIA 5.00% REGS 18/01/2053	6,398,220	0.86
				3,200,000	SAUDI ARABIA 2.25% REGS 02/02/2033	2,382,824	0.33
				2,200,000	SAUDI ARABIAN OIL COMPANY 2.25% REGS 24/11/2030	1,730,667	0.24
					<i>Senegal</i>	8,095,689	1.11
				4,500,000	REPUBLIC OF SENEGAL 7.75% 10/06/2031	3,999,552	0.55

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW		
	EUR			EUR			
4,400,000	SENEGAL 5.375% REGS 08/06/2037	3,213,584	0.44	1,000,000	UKRAINE 0% REGS 01/09/2026	289,853	0.04
1,307,000	SENEGAL 6.75% REGS 13/03/2048	882,553	0.12	3,800,000	UKRAINE 0% REGS 20/06/2028	1,079,504	0.15
	Serbien	6,891,413	0.94	8,147,000	UKRAINE 0% REGS 21/05/2031	2,193,438	0.30
5,000,000	REPUBLIC OF SERBIA 1.00% REGS 23/09/2028	4,255,850	0.58	8,250,000	UKRAINE 0% REGS 25/09/2034	2,223,324	0.30
2,868,000	REPUBLIC OF SERBIA 6.00% 12/06/2034	2,635,563	0.36		Ungarn	16,177,913	2.21
	Sri Lanka	8,396,807	1.15	2,300,000	HUNGARIAN EXPORT IMPORT BANK PLC 6.00% 16/05/2029	2,420,152	0.33
11,850,000	SRI LANKA 0% REGS 11/05/2027 DEFAULTED	6,505,752	0.89	3,600,000	MFB HUNGARIAN DEVELOPMENT BANK PLC 6.50% 29/06/2028	3,419,857	0.47
530,000	SRI LANKA 0% REGS 14/03/2029 DEFAULTED	292,216	0.04	1,010,000	MVM ENERGETIKA ZRT 0.875% 18/11/2027	892,173	0.12
1,470,000	SRI LANKA 0% REGS 18/04/2023 DEFAULTED	787,264	0.11	1,400,000	MVM ENERGETIKA ZRT 6.50% 13/03/2031	1,311,644	0.18
1,500,000	SRI LANKA 0% REGS 28/03/2030 DEFAULTED	811,575	0.11	3,200,000	OTP BANK PLC VAR 15/05/2033	3,125,356	0.43
	Südafrika	17,920,882	2.45	2,800,000	REPUBLIC OF HUNGARY 5.50% 26/03/2036	2,512,463	0.34
5,000,000	REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032	4,338,372	0.59	2,500,000	REPUBLIC OF HUNGARY 6.75% REGS 25/09/2052	2,496,268	0.34
5,000,000	SOUTH AFRICA 4.85% 30/09/2029	4,280,662	0.58		Usbekistan	6,492,168	0.89
5,880,000	SOUTH AFRICA 5.00% 12/10/2046	3,875,396	0.53	1,407,000	REPUBLIC OF UZBEKISTAN 5.375% 29/05/2027	1,405,579	0.19
4,000,000	SOUTH AFRICA 5.75% 30/09/2049	2,825,920	0.39	3,554,000	REPUBLIC OF UZBEKISTAN 6.90% 28/02/2032	3,231,512	0.45
2,800,000	TRANSNET SOC LTD 8.25% REGS 06/02/2028	2,600,532	0.36	2,016,000	UZBEK INDUSTRIAL AND CONSTRUCTION BANK JOINT STOCK COMMERCIAL BK 5.75% 02/12/2024	1,855,077	0.25
	Trinidad and Tobago	1,246,006	0.17		Venezuela	9,688,499	1.32
1,350,000	TRINIDAD ET TOBAGO 5.95% REGS 14/01/2031	1,246,006	0.17	10,000,000	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS PERPETUAL DEFAULTED	3,592,256	0.49
	Tunesien	4,181,106	0.57	43,341,379	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED	4,869,763	0.66
1,500,000	CENTRAL BANK OF TUNISIA 5.75% REGS 30/01/2025	1,336,613	0.18	8,000,000	REPUBLIC OF VENEZUELA 0% 31/12/2049 DEFAULTED USD (ISIN USP17625AA59)	1,226,480	0.17
1,840,000	CENTRAL BANK OF TUNISIA 6.375% REGS 15/07/2026	1,593,016	0.22		Vereinigte Arabische Emirate	12,785,775	1.75
1,500,000	CENTRAL BANK OF TUNISIA 8.25% 19/09/2027	1,251,477	0.17	3,000,000	ABU DHABI GOVERNMENT OF 5.50% 30/04/2054	2,835,633	0.39
	Türkei	49,348,729	6.74	3,000,000	EMIRATES ABU DHABI 2.70% REGS 02/09/2070	1,597,705	0.22
10,000,000	ARCELIK A S 8.50% 25/09/2028	9,761,044	1.33	2,650,000	EMIRATES ABU DHABI 3.875% REGS 16/04/2050	1,966,032	0.27
3,000,000	HAZINE MUSTESARLIGI VARL 7.25% 24/02/2027	2,839,412	0.39	400,000	GOVERNMENT OF SHARJAH 3.625% REGS 10/03/2033	313,021	0.04
4,000,000	HAZINE MUSTESARLIGI VARL 8.509% 14/01/2029	3,947,861	0.54	2,248,000	GOVERNMENT OF SHARJAH 4.00% REGS 28/07/2050	1,360,315	0.19
1,800,000	MERSIN ULUSLARARASI LIMANI ISLETMECILIGI AS 8.25% 15/11/2028	1,720,039	0.23	1,500,000	GOVERNMENT OF SHARJAH 4.375% REGS 10/03/2051	965,178	0.13
1,400,000	MUNICIPALITY OF METROPOLITAN ISTANBUL 10.50% 06/12/2028	1,404,063	0.19	3,320,000	GOVERNMENT OF SHARJAH 6.125% 06/03/2036	3,072,429	0.42
4,800,000	MUNICIPALITY OF METROPOLITAN ISTANBUL 6.375% REGS 09/12/2025	4,422,001	0.60	700,000	GOVERNMENT OF SHARJAH 6.50% REGS 23/11/2032	675,462	0.09
8,457,000	REPUBLIC OF TURKEY 7.625% 15/05/2034	7,957,826	1.09		Aktien/Anteile aus OGAW/OGA	59,722,049	8.16
2,600,000	REPUBLIC OF TURKEY 9.125% 13/07/2030	2,647,524	0.36		Aktien/Anteile aus Investmentfonds	59,722,049	8.16
2,400,000	REPUBLIC OF TURKEY 9.375% 19/01/2033	2,506,771	0.34		Luxemburg	59,722,049	8.16
1,140,000	TURK IHRACAT KR BK 7.50% 06/02/2028	1,065,021	0.15	4,500	AMUNDI FUNDS ASIA INCOME ESG BOND Z USD (C)	4,371,183	0.60
7,500,000	TURKEY 4.875% 16/04/2043	4,960,112	0.68	12,800	AMUNDI FUNDS EMERGING MARKETS GREEN BOND Z EUR HGD C	10,536,704	1.44
2,100,000	TURKEY 5.75% 11/05/2047	1,507,356	0.21	33,915	AMUNDI FUNDS SICAV EMERGING MARKETS CORPORATE BOND Z USD (C)	32,797,485	4.48
1,600,000	TURKEY 6.875% 17/03/2036	1,414,106	0.19	943	AMUNDI PLANET SICAV SIF EMERGING GREEN ONE	9,128,419	1.25
600,000	TURKIYE VARLIK FONU 8.25% 14/02/2029	569,982	0.08	3,000	AMUNDI FUNDS GLOBAL SHORT TERM BOND Z USD (C)	2,888,258	0.39
2,818,000	VESTEL ELEKTRONIK SANAYI TICARET 9.75% 15/05/2029	2,625,611	0.36		Gesamtwertpapierbestand	676,656,312	92.40
	Ukraine	9,292,697	1.27				
3,540,000	NATIONAL POWER COMPANY UKRENERGO PVT JOINT STOCK COMPANY 0% REGS 09/11/2028	1,212,667	0.17				
5,000,000	UKRAINE VAR REGS 01/08/2041	2,293,911	0.31				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
EUR			EUR		
Positive Positionen	557,450,465	96.16			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	517,911,416	89.34			
Anleihen	517,911,416	89.34			
<i>Ägypten</i>	278,338	0.05			
10,000,000 ARAB REPUBLIC OF EGYPT 14.531% 14/09/2024	189,066	0.03			
4,700,000 EGYPT 14.35% 10/09/2024	89,272	0.02			
<i>Brasilien</i>	64,547,971	11.14			
40,000 BRAZIL 10.00% 01/01/2025	6,691,288	1.15			
14,183,000 BRAZIL 10.25% 10/01/2028	2,428,570	0.42			
7,000 BRAZIL 6.00% 15/08/2030	5,056,034	0.87			
5,000 BRAZIL 6.00% 15/08/2040	3,555,613	0.61			
55,000 FEDERATIVE REPUBLIC OF BRAZIL 0% 01/07/2026	7,412,473	1.28			
70,000 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2027	11,325,867	1.95			
75,000 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2029	11,746,902	2.04			
30,000 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2031	4,557,762	0.79			
45,000 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2033	6,719,425	1.16			
5,000 FEDERATIVE REPUBLIC OF BRAZIL 6.00% 15/05/2045	3,472,606	0.60			
10,000,000 RIO SMART LIGHT 12.25% REGS 20/09/2032	1,581,431	0.27			
<i>Chile</i>	10,859,863	1.87			
5,000,000,000 CHILE 5.00% 01/10/2028	4,849,792	0.84			
5,000,000,000 REPUBLIC OF CHILE 6.00% 01/04/2033	4,965,247	0.85			
1,003,135,023 REPUBLIC OF CHILE 3.40% 01/10/2039	1,044,824	0.18			
<i>China</i>	16,740,693	2.89			
100,000,000 ASIAN INFRASTRUCTURE INVESTMENT BANK 0% 02/02/2043	825,618	0.14			
166,500,000 ASIAN INFRASTRUCTURE INVESTMENT BANK 0% 21/06/2044	1,099,723	0.19			
200,000,000 ASIAN INFRASTRUCTURE INVESTMENT BANK 7.00% 01/03/2029	2,220,250	0.38			
30,000,000 CHINA 3.81% 14/09/2050	4,841,320	0.84			
25,000,000 PEOPLES REPUBLIC OF CHINA 3.32% 15/04/2052	3,755,265	0.65			
25,000,000 PEOPLES REPUBLIC OF CHINA 3.72% 12/04/2051	3,998,517	0.69			
<i>Dominikanische Republik</i>	2,500,413	0.43			
20,000,000 DOMINICAN REPUBLIC 11.25% REGS 15/09/2035	333,859	0.06			
80,000,000 DOMINICAN REPUBLIC 13.625% REGS 03/02/2033	1,498,770	0.25			
42,000,000 DOMINICAN REPUBLIC 9.75% REGS 05/06/2026	667,784	0.12			
<i>Elfenbeinküste</i>	5,889,577	1.02			
109,000,000 AFRICAN DEVELOPMENT BANK ADB 0% 01/02/2038	1,466,838	0.25			
273,250,000 AFRICAN DEVELOPMENT BANK ADB 0% 03/02/2053	1,101,648	0.19			
150,000,000 AFRICAN DEVELOPMENT BANK ADB 0% 19/01/2044	1,029,221	0.18			
205,000,000 AFRICAN DEVELOPMENT BANK ADB 7.20% 29/05/2029	2,291,870	0.40			
			<i>Großbritannien</i>	13,362,210	2.30
			1,700,000,000 EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 05/04/2036	1,031,735	0.18
			20,000,000 EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 07/03/2034	374,661	0.06
			300,000,000 EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 10/06/2036	702,788	0.12
			270,000,000 EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 17/05/2034	988,877	0.17
			50,000,000 EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 30/05/2036	631,628	0.11
			134,000,000,000 EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 4.60% 09/12/2025	7,440,591	1.28
			200,000,000 EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 6.30% 26/10/2027	2,191,930	0.38
			<i>Indien</i>	2,038,356	0.35
			180,000,000 REPUBLIC OF INDIA 7.26% 06/02/2033	2,038,356	0.35
			<i>Indonesien</i>	49,330,823	8.51
			70,000,000,000 INDONESIA 10.50% 15/08/2030	4,674,270	0.81
			100,000,000,000 INDONESIA 6.625% 15/05/2033	5,546,240	0.96
			90,000,000,000 INDONESIA 8.25% 15/05/2029	5,398,131	0.93
			120,000,000,000 INDONESIA 8.25% 15/06/2032	7,334,466	1.26
			90,000,000,000 INDONESIA 8.75% 15/05/2031	5,600,953	0.97
			90,000,000,000 INDONESIA 9.00% 15/03/2029	5,538,337	0.96
			95,000,000,000 INDONESIA 9.50% 15/07/2031	6,163,449	1.06
			50,000,000,000 REPUBLIC OF INDONESIA 7.00% 15/12/2033	2,850,329	0.49
			100,000,000,000 REPUBLIC OF INDONESIA 8.375% 15/03/2034	6,224,648	1.07
			<i>Kaimaninseln</i>	272,653	0.05
			5,000,000 KAISA GROUP HOLDINGS LIMITED 0% 31/12/2049	161,512	0.04
			1,543,484 MODERN LAND CHINA CO LTD 0% REGS 30/12/2024	14,229	0.00
			2,474,519 MODERN LAND CHINA CO LTD 0% REGS 30/12/2025	22,304	0.00
			3,299,358 MODERN LAND CHINA CO LTD 0% REGS 30/12/2027 USD (ISIN XS2500899294)	26,598	0.00
			4,815,230 MODERN LAND CHINA CO LTD 0% REGS 30/12/2027 USD (ISIN XS2500899880)	42,547	0.01
			575,163 MODERN LAND CHINA CO LTD 9.00% 28/12/2024	5,463	0.00
			<i>Kasachstan</i>	1,359,751	0.23
			200,000,000 DEVELOPMENT BANK OF KAZAHKASTAN JSC 10.95% REGS 06/05/2026	374,845	0.06
			500,000,000 DEVELOPMENT BANK OF KAZAHKASTAN JSC 13.00% 15/04/2027	984,906	0.17
			<i>Kolumbien</i>	24,314,536	4.19
			40,000,000,000 COLOMBIA 6.00% 28/04/2028	7,893,201	1.36
			55,000,000,000 COLOMBIA 7.00% 30/06/2032	10,045,889	1.74
			7,000,000,000 COLOMBIA 7.50% 26/08/2026	1,519,356	0.26
			15,000,000,000 REPUBLIC OF COLOMBIA 13.25% 09/02/2033	3,842,762	0.66
			6,930,000,000 REPUBLIC OF COLOMBIA 7.25% 26/10/2050	1,013,328	0.17

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Luxemburg</i>	3,150,126	0.54	<i>Russland</i>	-	0.00
16,000,000 EUROPEAN INVESTMENT BANK EIB 1.00% 25/02/2028	3,150,126	0.54	300,000,000 MINISTRY OF FINANCE OF THE RUSSIAN FEDERATION OBO RUSSIAN FEDERATION 0% 07/10/2026	-	0.00
<i>Malaysia</i>	39,292,609	6.78	700,000,000 MINISTRY OF FINANCE OF THE RUSSIAN FEDERATION OBO RUSSIAN FEDERATION 0% 10/04/2030	-	0.00
107,000,000 MALAYSIA 3.757% 22/05/2040	20,397,721	3.52	700,000,000 MINISTRY OF FINANCE OF THE RUSSIAN FEDERATION OBO RUSSIAN FEDERATION 0% 10/05/2034	-	0.00
70,000,000 MALAYSIA 3.844% 15/04/2033	13,820,570	2.38	1,100,000,000 MINISTRY OF FINANCE OF THE RUSSIAN FEDERATION OBO RUSSIAN FEDERATION 0% 17/09/2031	-	0.00
25,000,000 MALAYSIA 4.232% 30/06/2031	5,074,318	0.88	700,000,000 MINISTRY OF FINANCE OF THE RUSSIAN FEDERATION OBO RUSSIAN FEDERATION 0% 23/05/2029	-	0.00
<i>Mexiko</i>	53,282,127	9.20	800,000,000 RUSSIA 0% 03/02/2027	-	0.00
30,000,000 AMERICA MOVIL SAB DE CV 7.125% 09/12/2024	1,502,843	0.26	350,000,000 RUSSIA 0% 17/07/2024	-	0.00
34,000,000 AMERICA MOVIL SAB DE CV 9.50% 27/01/2031	1,631,917	0.28	<i>Serbien</i>	3,237,679	0.56
700,000 MEXICO 10.00% 20/11/2036	3,605,576	0.62	2,500,000 REPUBLIC OF SERBIA 1.00% REGS 23/09/2028	2,127,925	0.37
100,000 MEXICO 5.75% 05/03/2026	472,225	0.08	141,800,000 SERBIA 4.50% 20/08/2032	1,109,754	0.19
200,000 MEXICO 7.50% 03/06/2027	951,379	0.16	<i>Südafrika</i>	50,511,139	8.71
1,000,000 MEXICO 7.75% 13/11/2042	4,130,027	0.71	20,000,000 SOUTH AFRICA 6.50% 28/02/2041	626,362	0.11
1,700,000 MEXICO 7.75% 23/11/2034	7,491,643	1.30	250,000,000 SOUTH AFRICA 7.00% 28/02/2031	10,725,531	1.85
1,000,000 MEXICO 7.75% 29/05/2031	4,559,471	0.79	45,000,000 SOUTH AFRICA 8.00% 31/01/2030	2,111,224	0.36
1,000,000 MEXICO 8.50% 18/11/2038	4,533,396	0.78	430,000,000 SOUTH AFRICA 8.25% 31/03/2032	19,197,329	3.32
700,000 PETROLEOS MEXICANOS PEMEX 7.19% REGS 12/09/2024	3,533,960	0.61	150,000,000 SOUTH AFRICA 8.50% 31/01/2037	6,046,434	1.04
1,600,000 PETROLEOS MEXICANOS PEMEX 7.47% 12/11/2026	7,162,789	1.24	20,000,000 SOUTH AFRICA 8.75% 28/02/2048	763,537	0.13
1,700,000 UNITED MEXICAN STATES 7.50% 26/05/2033	7,467,961	1.29	60,000,000 SOUTH AFRICA 8.75% 31/01/2044	2,302,216	0.40
1,400,000 UNITED MEXICAN STATES 8.00% 24/05/2035	6,238,940	1.08	200,000,000 SOUTH AFRICA 8.875% 28/02/2035	8,657,772	1.49
<i>Peru</i>	16,883,264	2.91	2,000,000 SOUTH AFRICA 9.00% 31/01/2040	80,734	0.01
14,000,000 PERU 5.40% 12/08/2034	3,007,361	0.52	<i>Südkorea</i>	7,214,796	1.24
10,000,000 PERU 6.15% 12/08/2032	2,349,961	0.41	127,000,000 THE EXPORT IMPORT BANK OF KOREA 7.25% REGS 07/12/2024	7,214,796	1.24
1,000,000 PERU 6.35% 12/08/2028	250,375	0.04	<i>Thailand</i>	22,403,880	3.86
14,000,000 PERU 6.90% 12/08/2037	3,267,303	0.56	200,000,000 THAILAND 2.00% 17/06/2042	4,312,831	0.74
5,000,000 PERU 6.95% 12/08/2031	1,250,731	0.22	150,000,000 THAILAND 2.875% 17/06/2046	3,535,381	0.61
27,000,000 REPUBLIC OF PERU 7.30% 12/08/2033	6,757,533	1.16	200,000,000 THAILAND 3.30% 17/06/2038	5,304,477	0.91
<i>Philippinen</i>	2,364,713	0.41	200,000,000 THAILAND 3.40% 17/06/2036	5,365,599	0.93
100,000,000 ASIAN DEVELOPMENT BANK ADB 0% 20/04/2043	868,531	0.15	30,000,000 THAILAND 3.65% 20/06/2031	815,603	0.14
6,000,000,000 ASIAN DEVELOPMENT BANK ADB 11.20% 31/01/2025	1,345,683	0.23	100,000,000 THAILAND 4.675% 29/06/2044	3,069,989	0.53
9,450,000 PHILIPPINES 6.25% 14/02/2026	150,499	0.03	<i>Tschechische Republik</i>	27,725,720	4.78
<i>Polen</i>	34,042,418	5.87	250,000,000 CZECH REPUBLIC 0.25% 10/02/2027	9,055,818	1.56
7,000,000 POLAND 2.50% 25/07/2027	1,499,253	0.26	20,000,000 CZECH REPUBLIC 1.00% 26/06/2026	752,447	0.13
45,000,000 POLAND 2.75% 25/04/2028	9,528,176	1.64	250,000,000 CZECH REPUBLIC 2.50% 25/08/2028	9,413,268	1.62
45,000,000 POLAND 2.75% 25/10/2029	9,161,367	1.58	110,000,000 CZECH REPUBLIC 4.50% 11/11/2032	4,506,199	0.78
20,000,000 REPUBLIC OF POLAND 4.75% 25/07/2029	4,481,885	0.77	94,000,000 CZECH REPUBLIC 4.85% 26/11/2057	3,997,988	0.69
20,000,000 REPUBLIC OF POLAND 5.00% 25/10/2034	4,381,014	0.76	<i>Ukraine</i>	1,151,201	0.20
21,000,000 REPUBLIC OF POLAND 6.00% 25/10/2033	4,990,723	0.86	4,000,000 UKRAINE 0% REGS 01/09/2027	1,151,201	0.20
<i>Rumänien</i>	25,556,376	4.41			
2,000,000 ROMANIA 2.124% REGS 16/07/2031	1,612,500	0.28			
37,000,000 ROMANIA 4.25% 28/04/2036	5,880,214	1.01			
14,000,000 ROMANIA 4.75% 24/02/2025	2,790,155	0.48			
70,000,000 ROMANIA 5.00% 12/02/2029	13,222,675	2.29			
10,000,000 ROMANIA 7.20% 28/10/2026	2,050,832	0.35			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
<i>Ungarn</i>	<i>18,485,431</i>	<i>3.19</i>
700,000,000 HUNGARY 2.75% 22/12/2026	1,620,108	0.28
1,900,000,000 HUNGARY 3.00% 21/08/2030	3,936,056	0.68
700,000,000 HUNGARY 3.00% 27/10/2027	1,583,648	0.27
1,900,000,000 HUNGARY 3.25% 22/10/2031	3,867,739	0.67
1,600,000,000 HUNGARY 4.00% 28/04/2051	2,658,854	0.46
1,900,000,000 HUNGARY 6.75% 22/10/2028	4,819,026	0.83
<i>Uruguay</i>	<i>8,103,124</i>	<i>1.40</i>
50,000,000 BANCO DE LA REPUBLICA ORIENTAL DEL URUGAY 3.40% 16/05/2045	1,189,145	0.21
160,000,000 EASTERN REPUBLIC OF URUGUAY 9.75% 20/07/2033	3,799,653	0.65
100,000,000 URUGUAY 8.50% REGS 15/03/2028	2,302,121	0.40
25,000,000 URUGUAY 3.875% 02/07/2040	812,205	0.14
<i>Usbekistan</i>	<i>4,107,096</i>	<i>0.71</i>
55,000,000,000 UZBEKISTAN INTL BOND 16.625% 29/05/2027	4,107,096	0.71
<i>Vereinigte Staaten von Amerika</i>	<i>8,904,533</i>	<i>1.54</i>
45,000,000 INTER AMERICAN DEVELOPMENT BANK IADB 7.00% 17/04/2033	500,813	0.09
120,000,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 6.50% 17/04/2030	1,309,465	0.23
350,000,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 6.85% 24/04/2028	3,895,875	0.67
60,000,000 INTERNATIONAL FINANCE CORP IFC 0% 22/02/2038	856,122	0.15
94,500,000 INTERNATIONAL FINANCE CORP IFC 6.30% 25/11/2024	1,055,037	0.18
25,000,000 MORGAN STANLEY FINANCE LLC 10.44% 29/11/2027	1,287,221	0.22
Aktien/Anteile aus OGAW/OGA	33,434,691	5.77
Aktien/Anteile aus Investmentfonds	33,434,691	5.77
<i>Luxemburg</i>	<i>33,434,691</i>	<i>5.77</i>
9,000 AMUNDI FUNDS CHINA RMB AGGREGATE BOND Z USD (C)	8,847,250	1.53
4,000 AMUNDI FUNDS EMERGING MARKET HARD CURRENCY Z EUR C FCP	4,526,880	0.78
10,700 AMUNDI INVESTMENT FUNDS CHINA RMB SOVEREIGN BOND Z USD (C)	10,297,359	1.78
10,357 AMUNDI SF SBI FM INDIA BOND H USD C NON DISTRIBUTING NON HE	9,763,202	1.68
Geldmarktinstrumente	6,104,358	1.05
<i>Ägypten</i>	<i>6,104,358</i>	<i>1.05</i>
40,000,000 EGYPT 0% 10/09/2024	740,140	0.13
120,000,000 EGYPT 0% 17/12/2024	2,082,065	0.36
190,000,000 EGYPT 0% 24/12/2024	3,282,153	0.56
Gesamtwertpapierbestand	557,450,465	96.16

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	232,929,384	97.07			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	221,508,228	92.31			
Aktien	1,676,189	0.70			
<i>Großbritannien</i>	67,793	0.03			
1,199,790 NOSTRUM OIL AND GAS PLC	67,793	0.03	600,000 ELO 5.875% 17/04/2028	632,948	0.26
<i>Luxemburg</i>	1,608,396	0.67	1,100,000 EMERIA 7.75% REGS 31/03/2028	1,074,130	0.46
136,904,910 ATENTO ORDINARY (ISIN XX1234ATENTO new issue from CA)	14	0.00	1,400,000 EUTELSAT SA 9.75% 13/04/2029	1,568,810	0.66
1,608,382 ATENTO PREFERRED (ISIN XX5678ATENTO new issue from CA)	1,608,382	0.67	800,000 LA FINANCIERE ATALIAN SA 3.50% 30/06/2028	506,192	0.21
Anleihen	219,831,857	91.61	500,000 NOVA ALEXANDRE III FRN 15/07/2029	535,034	0.22
<i>Argentinien</i>	2,727,797	1.14	247,000 SOCIETE GENERALE SA VAR REGS PERPETUAL USD (ISIN USF8500RAC63)	250,846	0.10
2,000,000 RIO ENERGY UGEN SA 6.875% REGS 01/02/2025	1,630,000	0.68	1,000,000 VIRIDIEN 7.75% REGS 01/04/2027	1,034,024	0.43
3,631,000 YPF SOCIEDAD ANONIMA 8.50% REGS 23/03/2025	900,497	0.38	<i>Georgien</i>	922,494	0.38
200,000 YPF SOCIEDAD ANONIMA 8.50% REGS 28/07/2025	197,300	0.08	443,000 BANK OF GEORGIA JSC VAR PERPETUAL	431,779	0.18
<i>Bermuda</i>	3,112,119	1.30	500,000 TBC BANK JSC VAR PERPETUAL	490,715	0.20
1,378,576 DIGICEL HOLDINGS BERMUDA LTD 0% REGS 31/12/2026	34,464	0.01	<i>Gibraltar</i>	787,701	0.33
1,861,970 DIGICEL INTERNATIONAL HOLDINGS LTD 12.00% 25/05/2027	1,842,550	0.78	600,000 888 ACQUISITIONS LIMITED 10.75% 15/05/2030	787,701	0.33
1,546,375 DIGICEL MIDCO LTD 10.50% 25/11/2028	1,235,105	0.51	<i>Griechenland</i>	1,776,245	0.74
<i>Brasilien</i>	3,203,381	1.33	1,000,000 ALPHA SERVICES AND HOLDINGS SA VAR PERPETUAL	1,189,653	0.50
1,513,000 MC BRAZIL DOWNSTREAM TRADING SARL 7.25% REGS 30/06/2031	1,283,993	0.54	550,000 PIRAEUS FINANCIAL HOLDINGS SOCIETE ANONYME VAR 19/02/2030	586,592	0.24
2,059,826 SAMARCO MINERACAO SA VAR 30/06/2031	1,919,388	0.79	<i>Großbritannien</i>	20,489,307	8.54
<i>Britische Jungferninseln</i>	390	0.00	1,000,000 AVIANCA MIDCO 2 LIMITED 9.00% REGS 01/12/2028	967,720	0.40
14,063 ADD HERO HOLDING LIMITED 9.80% 30/09/2031	390	0.00	300,000 BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS1658012023)	377,339	0.16
<i>Chile</i>	1,194,695	0.50	600,000 BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS1998799792)	753,199	0.31
500,000 INVERSIONES LA CONSTRUCCION 4.75% REGS 07/02/2032	430,745	0.18	400,000 BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS2492482828)	518,627	0.22
1,000,000 TELEFONICA MOVILES CHILE SA 3.537% REGS 18/11/2031	763,950	0.32	900,000 BELLIS ACQUISITION COMPANY PLC 8.125% 14/05/2030	1,137,911	0.47
<i>Deutschland</i>	2,263,885	0.94	500,000 CANARY WHARF GROUP PLC 3.375% REGS 23/04/2028	482,335	0.20
1,400,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000A30VT97)	1,615,639	0.67	400,000 COVENTRY BUILDING SOCIETY VAR PERPETUAL	509,960	0.21
600,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000A383JS3)	648,246	0.27	500,000 EG GLOBAL FINANCE PLC 11.00% REGS 30/11/2028	571,012	0.24
<i>Elfenbeinküste</i>	1,453,615	0.61	1,300,000 ENERGEAN REGISTERED 6.50% REGS 30/04/2027	1,280,890	0.53
1,500,000 IVORY COAST 5.875% REGS 17/10/2031	1,453,615	0.61	800,000 ICELAND BONDCO PLC FRN REGS 15/12/2027	868,006	0.36
<i>Finnland</i>	1,673,473	0.70	1,000,000 INVESTEC PLC VAR PERPETUAL	1,335,551	0.56
2,000,000 CITYCON OYJ VAR PERPETUAL	1,673,473	0.70	1,300,000 INVESTEC PLC VAR 06/03/2033	1,744,366	0.73
<i>Frankreich</i>	6,211,643	2.59	2,838,000 LIQUID TELECOMMUNICATIONS FINANCING PLC 5.50% REGS 04/09/2026	1,820,604	0.76
605,000 BNP PARIBAS SA VAR PERPETUAL	609,659	0.25	200,000 SHERWOOD FINANCING PLC 6.00% REGS 15/11/2026	215,129	0.09
			721,000 SISECAM UK PLC 8.625% 02/05/2032	734,137	0.31
			1,250,000 TRIDENT ENERGY FINANCE PLC 12.50% 30/11/2029	1,288,238	0.54
			1,389,012 TULLOW OIL PLC 10.25% REGS 15/05/2026	1,319,131	0.55
			750,000 VEDANTA RESOURCE PLC VAR REGS 09/08/2024	675,355	0.28
			1,700,000 VEDANTA RESOURCE PLC 9.25% 23/04/2026	1,547,816	0.64
			1,000,000 VEDANTA RESOURCES FINANCIAL II PLC VAR 11/03/2025	809,491	0.34
			1,500,000 WE SODA INVESTMENTS HOLDINGS PLC 9.375% 14/02/2031	1,532,490	0.64

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert	USD		Nennwert	USD	
<i>Guernsey</i>	1,431,954	0.60	1,000,000	85,250	0.04
1,520,000 GLOBALWORTH REAL ESTATE INVESTMENTS LIMITED 6.25% 31/03/2030	1,431,954	0.60	1,000,000	996,000	0.43
<i>Indien</i>	4,338,442	1.81	1,500,000	26,325	0.01
1,500,000 ADANI ELECTRICITY MUMBAI LTD 3.867% 22/07/2031	1,223,355	0.51	2,000,000	1,714,280	0.72
1,808,000 ADANI ELECTRICITY MUMBAI LTD 3.949% REGS 12/02/2030	1,548,335	0.65	1,970,000	67,788	0.03
1,600,000 INDIABULLS HOUSING FINANCE LTD 9.70% 03/07/2027 USD (ISIN XS2793572053)	1,566,752	0.65	1,000,000	35,455	0.01
<i>Indonesien</i>	2,290,391	0.95	6,155,000	199,976	0.08
1,845,000 PF JAPFA COMFEED INDONESIA TBK 5.375% 23/03/2026	1,762,861	0.73	1,000,000	35,975	0.01
800,000 PT GARUDA INDONESIA PERSERO TBK 6.50% 28/12/2031	527,530	0.22	2,200,000	79,750	0.03
<i>Irland</i>	2,470,082	1.03	6,000,000	196,020	0.08
438,000 ARAGVI FINANCE INTERNATIONAL 8.45% REGS 29/04/2026	370,859	0.15	1,000,000	34,015	0.01
2,100,000 ASG FINANCE DAC 9.75% 15/05/2029 USD (ISIN XS2815876920)	2,099,223	0.88	3,000,000	100,440	0.04
2,000,000 SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY 0% REGS 07/04/2030	-	0.00	469,126	4,635	0.00
<i>Israel</i>	6,191,701	2.58	749,674	7,242	0.00
1,200,000 BANK HAPOLIM B M VAR 21/01/2032	1,081,068	0.45	931,830	8,051	0.00
2,500,000 BANK LEUMI LE ISRAEL BM VAR 18/07/2033	2,442,225	1.02	1,063,387	10,070	0.00
2,000,000 ENERGEAN ISRAEL FINANCE LTD 8.50% 30/09/2033	1,892,520	0.79	1,000,000	48,080	0.02
800,000 LEVIATHAN BOND LTD 6.125% 30/06/2025	775,888	0.32	1,000,000	47,890	0.02
<i>Italien</i>	752,993	0.31	700,000	33,607	0.01
700,000 RENO DE MEDICI SPA FRN 15/04/2029	752,993	0.31	1,884,000	1,323,746	0.56
<i>Japan</i>	3,994,221	1.66	<i>Kanada</i>	1,473,328	0.61
350,000 RAKUTEN GROUP INC 11.25% 15/02/2027	375,116	0.16	1,000,000	534,040	0.22
3,500,000 RAKUTEN GROUP INC 9.75% 15/04/2029	3,619,105	1.50	1,200,000	939,288	0.39
<i>Jersey Inseln</i>	3,826,187	1.59	<i>Kenia</i>	620,529	0.26
311,000 ASTON MARTIN CAPITAL HOLDINGS LIMITED 10.00% 31/03/2029	306,686	0.13	700,000	620,529	0.26
1,500,000 ASTON MARTIN CAPITAL HOLDINGS LIMITED 10.375% 31/03/2029	1,885,141	0.78	<i>Kolumbien</i>	9,812,517	4.09
2,000,000 WEST CHINA CEMENT 4.95% 08/07/2026	1,634,360	0.68	1,750,000	1,271,445	0.53
<i>Kaimaninseln</i>	7,865,870	3.28	1,200,000	1,282,752	0.53
2,438,782 ABRA GLOBAL FINANCE 11.50% REGS 02/03/2028	2,392,542	1.01	2,000,000	1,796,400	0.75
2,000,000 CENTRAL CHN REAL ESTATE LTD 0% 13/08/2024 DEFAULTED	55,920	0.02	1,500,000	1,533,285	0.64
2,000,000 CENTRAL CHN REAL ESTATE LTD 0% 14/07/2025 DEFAULTED	56,200	0.02	2,100,000	1,645,707	0.69
1,700,000 CENTRAL CHN REAL ESTATE LTD 0% 24/05/2024	50,983	0.02	950,000	984,723	0.41
700,000 CHINA AOYUAN GRP LTD 0% 31/12/2049	-	0.00	1,500,000	1,298,205	0.54
2,000,000 COUNTRY GARDEN HOLDINGS CO LTD 0% 14/01/2027 DEFAULTED	170,460	0.07	<i>Kuwait</i>	2,666,550	1.11
1,000,000 COUNTRY GARDEN HOLDINGS CO LTD 0% 14/01/2030 DEFAULTED	85,170	0.04	3,000,000	2,666,550	1.11

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	USD			USD	
<i>Lettland</i>	1,746,701	0.73	1,000,000	BRASKEM IDESA SAPI 7.45% REGS 15/11/2029	814,570 0.34
1,500,000	AIR BALTIC CORPORATION AS 14.50% 14/08/2029	1,746,701 0.73	100,000	CREDITO REAL SAB DE CV SOFOM ER 0% REGS 01/02/2027	9,992 0.00
<i>Luxemburg</i>	30,715,325	12.80	6,000,000	CREDITO REAL SAB DE CV SOFOM ER 0% REGS 07/02/2026 DEFAULTED	562,860 0.23
600,000	3R LUX 9.75% 05/02/2031 USD (ISIN USL9R621AA97)	631,446 0.26	9,500,000	CREDITO REAL SAB DE CV SOFOM ER 0% REGS 21/01/2028	916,655 0.38
2,820,000	ACU PETROLEO LUXEMBOURG SARL 7.50% REGS 13/01/2032	2,636,793 1.10	500,000	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV 8.50% REGS 17/03/2027	500,530 0.21
500,000	ALTICE FINANCING SA 3.00% REGS 15/01/2028	415,228 0.17	2,199,745	GRUPO POSADAS SAB DE CV VAR REGS 30/12/2027	1,992,705 0.83
500,000	ALTICE FINANCING SA 5.00% 144A 15/01/2028	379,850 0.16	800,000	TOTAL PLAY TELECOMUICATIONS 10.50% 31/12/2028 USD (ISIN USP9190PAG39)	659,592 0.27
1,000,000	ALTICE FINCO S.A 4.75% REGS 15/01/2028	654,078 0.27	500,000	TOTAL PLAY TELECOMUICATIONS 6.375% REGS 20/09/2028	285,125 0.12
2,000,000	AROUNDTOWN FINANCE SARL VAR PERPETUAL EUR (ISIN XS2799494120)	1,609,232 0.67	1,000,000	TRUST F/1401 4.869% REGS 15/01/2030	878,700 0.37
500,000	AROUNDTOWN FINANCE SARL VAR PERPETUAL GBP	472,513 0.20	800,000	TRUST F/1401 7.375% 13/02/2034	790,440 0.33
1,250,000	AROUNDTOWN FINANCE SARL VAR PERPETUAL USD	890,238 0.37	3,000,000	UNIFIN FINANCIERA SAB DE CV 0% REGS 27/01/2028	160,080 0.07
2,000,000	AROUNDTOWN SA 5.375% 21/03/2029	1,774,760 0.74	2,500,000	UNIFIN FINANCIERA SAB DE CV 0% 12/02/2026	- 0.00
323,355	ATENTO LUXCO 1 SA 20.00% REGS 17/02/2025 USD (ISIN XS2654171839)	323,355 0.13	2,400,000	UNIFIN FINANCIERA SAB DE CV 0% 28/01/2029 USD (ISIN US904ESCAN04)	- 0.00
2,200,000	AUNA SA 10.00% 15/12/2029 USD (ISIN USL0415AAA18)	2,261,270 0.94	2,400,000	UNIFIN FINANCIERA SAB DE CV 0% 28/01/2029 USD (ISIN US904ESCAP51)	- 0.00
2,500,000	COSAN LUXEMBOURG SA 7.25% 27/06/2031	2,532,300 1.06	<i>Niederlande</i>		9,451,877 3.94
500,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS1982704824)	341,604 0.14	900,000	ATHORA NETHERLANDS NV VAR 31/08/2032	953,579 0.40
1,100,000	CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	590,406 0.25	2,500,000	BOI FINANCE BV 7.50% REGS 16/02/2027	2,536,323 1.05
1,300,000	CPI PROPERTY GROUP S.A. VAR 22/01/2028	1,432,369 0.60	1,000,000	BRASKEM NETHERLANDS FINANCE BV VAR REGS 23/01/2081	1,003,110 0.42
1,000,000	CPI PROPERTY GROUP S.A. 1.50% 27/01/2031	758,370 0.32	300,000	BRASKEM NETHERLANDS 4.50% REGS 31/01/2030	254,835 0.11
600,000	CPI PROPERTY GROUP S.A. 1.625% 23/04/2027	575,408 0.24	400,000	HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025	400,067 0.17
500,000	CPI PROPERTY GROUP S.A. 2.75% 12/05/2026	502,099 0.21	700,000	METINVEST BV 7.65% REGS 01/10/2027	488,026 0.20
3,000,000	CPI PROPERTY GROUP S.A. 7.00% 07/05/2029	3,161,490 1.31	3,300,000	METINVEST BV 7.75% REGS 17/10/2029	2,177,736 0.91
700,000	CSN RESOURCES SA 8.875% 05/12/2030	696,241 0.29	514,930	SUMMER BIDCO BV 10.00% 15/02/2029	556,827 0.23
1,800,000	FS LUXEMBOURG SARL 8.875% 12/02/2031	1,729,242 0.72	1,000,000	UNITED GROUP B V FRN 15/02/2031	1,081,374 0.45
1,300,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	933,341 0.39	<i>Österreich</i>		6,095,353 2.54
5,880	GOL FINANCE SA VAR 29/01/2025	6,370 0.00	700,000	AMS OSRAM AG 10.50% REGS 30/03/2029	786,536 0.33
1,155,000	GTC AURORA LUXEMBOURG S A 2.25% 23/06/2026	1,094,786 0.46	199,000	AMS OSRAM AG 12.25% 30/03/2029	207,442 0.09
600,000	HIRDROVIAS INTERNATIONAL FINANCE SARL 4.95% REGS 08/02/2031	504,300 0.21	600,000	BAWAG GROUP AG VAR 24/02/2034	677,273 0.28
800,000	KENBOURNE INVEST SA 0% REGS 22/01/2028	342,264 0.14	2,200,000	RAIFFEISEN BANK INTERNATIONAL AG VAR PERPETUAL	2,183,416 0.91
1,500,000	KENBOURNE INVEST SA 0% REGS 26/11/2024	641,445 0.27	2,000,000	RAIFFEISEN BANK INTERNATIONAL AG VAR 20/12/2032	2,240,686 0.93
800,000	METALCORP GROUP SA 0% 28/06/2026	21,366 0.01	<i>Panama</i>		3,258,074 1.36
1,500,000	MOVIDA EUROPE SA 7.85% 11/04/2029	1,414,425 0.59	2,200,000	GLOBAL BANK CORP VAR REGS 16/04/2029	2,032,140 0.85
1,500,000	UNIGEL LUXEMBOURG S A 0% REGS 01/10/2026 DEFAULTED	435,090 0.18	700,000	MULTIBANK INC 7.75% REGS 03/02/2028	702,149 0.29
980,000	VIVION INVESTMENTS SARL 7.90% 28/02/2029	953,646 0.40	500,000	REPUBLIC OF PANAMA 7.50% 01/03/2031	523,785 0.22
<i>Mauritius</i>	4,416,490	1.84	<i>Papua-Neuguinea</i>		2,550,336 1.06
2,000,000	UPL CORP LTD VAR PERPETUAL	1,443,000 0.60	3,700,000	FRIGORIFICO CONCEPCION SA 7.70% REGS 21/07/2028	2,550,336 1.06
1,500,000	UPL CORP LTD 4.50% 08/03/2028	1,319,010 0.55			
2,000,000	UPL CORP LTD 4.625% 16/06/2030	1,654,480 0.69			
<i>Mexiko</i>	8,331,339	3.47			
1,000,000	BRASKEM IDESA SAPI 6.99% REGS 20/02/2032	760,090 0.32			

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		USD				USD	
	Peru	2,414,735	1.01	600,000	ENERGO PRO AS 8.50% REGS 04/02/2027	600,948	0.25
400,000	HUNT OIL COMPANY OF PERU LLC 8.55% REGS 18/09/2033	433,180	0.18	1,000,000	EPF FIN INTERNATIONAL AS 5.875% 30/11/2029	1,077,452	0.45
1,000,000	PERU LNG SRL 5.375% REGS 22/03/2030	864,400	0.36	1,500,000	EPF FIN INTERNATIONAL AS 6.651% 13/11/2028	1,668,602	0.70
1,500,000	PETROLEOS DEL PERU SA 4.75% REGS 19/06/2032	1,117,155	0.47		Tunesien	927,889	0.39
	Polen	3,771,329	1.57	1,000,000	CENTRAL BANK OF TUNISIA 6.375% REGS 15/07/2026	927,889	0.39
1,300,000	BANK MILLENNIUM SA VAR 18/09/2027	1,496,196	0.62		Ukraine	2,464,769	1.03
2,000,000	MBANK SA VAR 11/09/2027	2,275,133	0.95	6,200,000	UKRAINE 0% REGS 20/06/2028	1,887,669	0.79
	Portugal	1,057,496	0.44	2,000,000	UKRAINE 0% REGS 21/05/2031	577,100	0.24
1,000,000	FIDELIDADE COPANHIA VAR PERPETUAL	1,057,496	0.44		Ungarn	10,250,779	4.27
	Rumänien	8,867,811	3.70	3,200,000	MBH BANK PLC VAR 19/10/2027	3,619,942	1.51
800,000	BANCA COMERCIAIA ROMANA SA VAR 19/05/2027	899,816	0.37	300,000	MVM ENERGETIKA ZRT 6.50% 13/03/2031	301,233	0.13
510,000	BANCA TRANSILVANIA SA VAR 07/12/2028	569,773	0.24	1,000,000	MVM ENERGETIKA ZRT 7.50% 09/06/2028	1,040,490	0.43
2,000,000	BANCA TRANSILVANIA SA VAR 27/04/2027	2,264,329	0.95	200,000	OTP BANK PLC VAR 04/03/2026	217,765	0.09
1,000,000	RAIFFEISEN BANK VAR 12/10/2027	1,125,541	0.47	700,000	OTP BANK PLC VAR 05/10/2027	770,444	0.32
1,800,000	ROMANIA 5.25% 30/05/2032	1,879,706	0.78	3,800,000	OTP BANK PLC VAR 15/05/2033	3,977,650	1.66
2,000,000	ROMANIA 5.375% 22/03/2031	2,128,646	0.89	300,000	RAIFFEISEN BANK ZRT VAR 23/05/2030	323,255	0.13
	Saudi-Arabien	1,034,640	0.43		Usbekistan	2,663,767	1.11
1,000,000	ARABIAN CENTRES COMPANY 9.50% 06/03/2029	1,034,640	0.43	1,000,000	IPOTEKA BANK 5.50% 19/11/2025	971,500	0.40
	Schweden	581,096	0.24	435,000	UZBEK INDUSTRIAL AND CONSTRUCTION BANK JOINT STOCK COMMERCIAL BK 5.75% 02/12/2024	428,997	0.18
1,000,000	HEIMSTADEN AB VAR PERPETUAL	385,251	0.16	1,500,000	UZBEKNEFTGAZ JOINT-STOCK COMPANY 4.75% REGS 16/11/2028	1,263,270	0.53
200,000	HEIMSTADEN HOLDING BV 1.125% 21/01/2026	195,845	0.08		Venezuela	1,299,220	0.54
	Singapur	599,484	0.25	2,000,000	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED	240,840	0.10
600,000	YINSON PRODUCTION OFFSHORE PTE LTD 9.625% 03/05/2029	599,484	0.25	4,000,000	PETROLEOS DE VENEZUELA SA PDVSA 0% 12/04/2027 DEFAULTED	482,400	0.20
	Slowenien	3,114,631	1.30	2,000,000	REPUBLIC OF VENEZUELA 0% 31/12/2049 DEFAULTED	294,400	0.12
600,000	NOVA KREDITNA BANKA MARIBOR DD VAR 29/06/2026	659,930	0.27	2,000,000	REPUBLIC OF VENEZUELA 0% 31/12/2049 DEFAULTED USD (ISIN USP97475AG56)	281,580	0.12
1,100,000	NOVA LJUBLJANSKA BANKA DD VAR 24/01/2034	1,230,409	0.52		Vereinigte Arabische Emirate	1,005,700	0.42
1,000,000	NOVA LJUBLJANSKA BANKA DD VAR 28/11/2032	1,224,292	0.51	1,000,000	FIVE HOLDINGS LTD 9.375% REGS 03/10/2028	1,005,700	0.42
	Spanien	3,386,948	1.41		Vereinigte Staaten von Amerika	11,283,686	4.70
1,300,000	AI CANDELARIA SPAIN 5.75% REGS 15/06/2033	1,051,570	0.44	655,000	AZUL SECURED FINANCE LLP 10.875% REGS 28/05/2030	541,724	0.23
2,000,000	ENFRAGEN ENERGIA SUR SA 5.375% REGS 30/12/2030	1,674,040	0.69	600,000	AZUL SECURED FINANCE LLP 11.50% REGS 28/05/2029	495,138	0.21
700,000	LAR ESPANA REAL ESTATE SOCIMI 1.843% 03/11/2028	661,338	0.28	1,227,000	AZUL SECURED FINANCE LLP 11.93% REGS 28/08/2028	1,192,006	0.50
	Südafrika	199,080	0.08	500,000	BBVA BANCOMER SA TEXAS AGENCY VAR REGS 13/09/2034	462,520	0.19
200,000	TRANSNET SOC LTD 8.25% REGS 06/02/2028	199,080	0.08	600,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 0.993% 15/10/2026	513,238	0.21
	Togo	914,575	0.38	400,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 2.50% 24/03/2026	433,943	0.18
500,000	BANQUE OUEST AFRICAINE D 4.70% REGS 22/10/2031	436,515	0.18	1,200,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	1,221,088	0.51
500,000	BANQUE OUEST AFRICAINE D 5.00% REGS 27/07/2027	478,060	0.20	200,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.692% 05/06/2028	184,844	0.08
	Tschechische Republik	3,877,217	1.62				
500,000	ENERGO PRO AS 11.00% 02/11/2028	530,215	0.22				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
500,000 RESORTS WORLD LAS VEGAS LLC 4.625% REGS 16/04/2029	449,545	0.19
3,000,000 SASOL FIANCING USA LLC 5.50% 18/03/2031	2,529,300	1.04
800,000 SASOL FIANCING USA LLC 8.75% REGS 03/05/2029	812,280	0.34
3,000,000 STILLWATER MINING CO 4.50% REGS 16/11/2029	2,448,060	1.02
Wandelanleihen	182	0.00
<i>Kaimaninseln</i>	182	0.00
10,989 CHINA AOYUAN GRP LTD 0% 30/09/2028 CV	182	0.00
Aktien/Anteile aus OGAW/OGA	11,421,156	4.76
Aktien/Anteile aus Investmentfonds	11,421,156	4.76
<i>Luxemburg</i>	11,421,156	4.76
9,200 AMUNDI INVESTMENT FUNDS EMERGING MARKETS SOVEREIGN S USD (C)	11,421,156	4.76
Gesamtwertpapierbestand	232,929,384	97.07

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	29,504,595	83.35	16,500 LINK REIT -H-	64,141	0.18
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	26,711,119	75.45	2,000 TECHTRONIC INDUSTRIES CO LTD -H-	22,850	0.06
Aktien	8,868,010	25.05	<i>Indonesien</i>	151,989	0.43
<i>Australien</i>	1,767,095	4.98	444,700 PT BANK RAKYAT INDONESIA	124,923	0.35
1,792 AMPOL LTD	38,704	0.11	141,600 TELKOM INDONESIA SERIE B	27,066	0.08
11,328 ANZ BANKING GROUP	213,645	0.60	<i>Kaimaninseln</i>	1,659,734	4.69
8,912 BHP GROUP LTD	254,023	0.71	1,000 AIRTAC INTERNATIONAL GROUP	30,455	0.09
6,776 BRAMBLES LIMITED	65,752	0.19	20,400 ALIBABA GROUP HOLDING LTD	184,208	0.52
878 CAR GROUP LIMITED	20,669	0.06	4,000 ANTA SPORTS PRODUCTS LTD	38,425	0.11
1,742 COMMONWEALTH BANK OF AUSTRALIA	148,191	0.42	1,500 BAIDU INC	16,379	0.05
672 CSL LTD	132,487	0.37	1,600 BEIGENE LTD	17,665	0.05
14,326 DEXUS AMERICAN DEPOSITARY RECEIPTS	61,997	0.18	38,000 BOSIDENG INTERNATIONAL HLDGS	23,703	0.07
17,705 ENDEAVOUR GROUP LTD	59,712	0.17	48,000 CHINA FEIHE LIMITED	22,194	0.06
6,802 FORTESCUE LTD	97,258	0.27	10,000 CHINA MENGNIU DAIRY CO	17,932	0.05
2,077 NATIONAL AUSTRALIA BANK	50,255	0.14	26,600 CHOW TAI FOOK JEWELLERY GROU	28,789	0.08
15,740 ORIGIN ENERGY	114,158	0.32	13,500 CK HUTCHISON HOLDINGS LTD	64,669	0.18
1,167 REECE AUSTRALIA	19,617	0.06	16,000 GEELY AUTOMOBILE HOLDINGS LTD	18,014	0.05
28,301 STOCKLAND REIT	78,815	0.22	8,500 HENGAN INTERNATIONAL GROUP CO LTD	25,911	0.07
10,959 TELSTRA CORPORATION LTD	26,494	0.07	9,000 KINGBOARD HOLDINGS LIMITED	21,188	0.06
6,521 TRANSURBAN GROUP	54,002	0.15	7,900 MEITUAN	112,417	0.32
2,416 WESFARMERS LTD	105,168	0.30	5,500 NETEASE INC	105,035	0.30
8,902 WESTPAC BANKING CORP	161,886	0.46	950 PINDUODUO INC ADR	126,302	0.36
3,411 WOODSIDE ENERGY GROUP LTD	64,262	0.18	1,390 QIFU TECHNOLOGY INC	27,425	0.08
<i>Bermuda</i>	125,872	0.36	13,200 SANDS CHINA LTD	27,525	0.08
40,000 BRILLIANCE CHINA AUTOMOTIVE	42,063	0.12	1,900 SHENZHOU INTERNATIONAL GROUP	18,605	0.05
18,300 CHINA RESOURCES GAS GROUP LT	64,106	0.18	107,000 SINO BIOPHARMACEUTICAL	36,592	0.10
6,100 HONGKONG LAND HOLDINGS	19,703	0.06	16,000 SITC INTERNATIONAL HOLDINGS CO	43,446	0.12
<i>China</i>	571,491	1.61	9,800 TENCENT HOLDINGS LTD	467,442	1.31
11,000 ANHUI CONCH CEMENT CO LTD-H	26,206	0.07	26,000 TINGYI HOLDING	31,337	0.09
336,000 CHINA CONSTRUCTION BANK H	248,317	0.71	1,661 VIPSHOP HOLDINGS ADR	21,618	0.06
52,000 CHINA NATIONAL BUILDING MA-H	18,649	0.05	12,000 WHARF REAL ESTATE INVESTMENT	31,816	0.09
18,200 CHINA PACIFIC INSURANCE GR H	44,431	0.13	54,000 XINYI SOLAR HOLDINGS LTD	27,182	0.08
144,000 CHINA PETROLEUM & CHEMICAL H	93,327	0.26	16,000 YADEA GROUP HOLDINGS LTD	20,227	0.06
11,500 GREAT WALL MOTOR COMPANY-H	17,734	0.05	11,000 ZHONGSHENG GROUP HOLDINGS LTD	16,090	0.05
9,600 NEW CHINA LIFE INSURANCE C-H	18,321	0.05	1,790 ZTO EXPRESS CAYMAN INC-ADR	37,143	0.10
97,000 PICC GRP CN	33,297	0.09	<i>Malaysia</i>	168,450	0.48
8,750 SHANDONG GOLD MINING CO LT H	17,416	0.05	56,800 CIMB GROUP HOLDINGS BERHAD	81,873	0.23
11,600 SINOPHARM GROUP CO-H	30,830	0.09	37,400 INARI AMERTRON	29,333	0.08
12,000 WEICHAI POWER CO LTD-H	22,963	0.06	20,000 RHB CAPITAL BHD	23,360	0.07
<i>Hongkong (China)</i>	572,630	1.62	11,600 TENAGA NASIONAL	33,884	0.10
9,800 AIA GROUP LTD -H-	66,526	0.19	<i>Neuseeland</i>	69,211	0.20
37,000 BOC HONG KONG HOLDINGS LTD -H-	113,975	0.32	3,776 FISHER & PAYKEL HEALTHCARE	69,211	0.20
18,000 CHINA OVERSEAS LAND & INVESTMENT LTD -H-	31,216	0.09	<i>Philippinen</i>	24,641	0.07
11,000 CLP HOLDINGS LTD -H-	88,903	0.25	1,005 PLDT INC	24,641	0.07
40,000 GUANGDONG INVESTMENT LTD -H-	23,414	0.07	<i>Singapur</i>	367,396	1.04
24,000 HANG LUNG PROPERTIES LTD -H-	20,473	0.06	2,700 DBS GROUP HOLDINGS LTD	71,302	0.20
3,100 HANG SENG BANK LTD -H-	39,865	0.11	45,700 MAPLETREE LOGISTIC TRUST REIT	43,499	0.12
50,000 HKT TRUST AND HKT LTD-SS -H-	56,100	0.16	31,500 MAPLETREE PAN ASIA COMMERCIAL TRUST	28,356	0.08
32,000 LENOVO GROUP LTD -H-	45,167	0.13	9,700 UNITED OVERSEAS BANK LTD	224,239	0.64

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert	USD		Nennwert	USD	
<i>Südkorea</i>	1,308,890	3.70	Anleihen	17,426,343	49.23
238 CELTRION	30,137	0.09	<i>Australien</i>	403,354	1.14
651 HANA FINANCIAL GROUP	28,707	0.08	200,000 AUSTRALIA NEW ZEALAND BANKING GROUP LTD VAR REGS 22/07/2030	193,862	0.55
164 HYUNDAI GLOVIS CO LTD	26,092	0.07	200,000 MACQUARIE BANK LTD 6.798% 18/01/2033	209,492	0.59
351 HYUNDAI MOTOR CO.LTD	46,715	0.13	<i>Britische Jungferninseln</i>	914,676	2.58
400 KB FINANCIAL GROUP	22,811	0.06	200,000 FORTUNE STAR BVI LTD 5.05% 27/01/2027	181,216	0.51
1,263 KIA CORPORATION	118,639	0.34	200,000 FRANSION BRILLIANT LTD 3.20% 09/04/2026	180,558	0.51
496 KOREA INVESTMENT HOLDINGS	25,223	0.07	200,000 STUDIO CITY FINANCE LTD 5.00% REGS 15/01/2029	176,102	0.50
60 KOREA ZINC	22,448	0.06	200,000 STUDIO CITY FINANCE LTD 6.50% REGS 15/01/2028	190,326	0.53
110 KRAFTON INC	22,495	0.06	200,000 TSMC GLOBAL LTD 1.25% 23/04/2026	186,474	0.53
859 KT	23,339	0.07	<i>Großbritannien</i>	883,018	2.49
107 LG CHEM	26,857	0.08	15,000,000 EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 6.30% 26/10/2027	176,190	0.50
621 LG CORP	36,362	0.10	200,000 PRUDENTIAL PLC VAR 03/11/2033	177,740	0.50
2,850 LG TELECOM	20,332	0.06	200,000 STANDARD CHARTERED PLC VAR REGS 18/12/2036	169,080	0.48
693 POSCO DX COMPANY LTD	19,307	0.05	200,000 STANDARD CHARTERED PLC VAR REGS 29/06/2032	163,542	0.46
311 SAMSUNG C & T CORP SHARES	32,083	0.09	200,000 STANDARD CHARTERED PLC VAR REGS 30/01/2026	196,466	0.55
192 SAMSUNG ELECTRO-MECHANICS	22,039	0.06	<i>Hongkong (China)</i>	1,557,388	4.40
7,187 SAMSUNG ELECTRONICS CO LTD	425,530	1.21	200,000 AIA GROUP LTD 3.20% REGS 11/03/2025	196,968	0.56
993 SAMSUNG ELECTRONICS PREF SHS	45,881	0.13	200,000 AIRPORT AUTHORITY VAR PERPETUAL	179,954	0.51
176 SAMSUNG SDS CO. LTD	18,987	0.05	200,000 AIRPORT AUTHORITY 4.875% REGS 12/01/2026	199,488	0.56
598 SHINHAN FINANCIAL GROUP	20,918	0.06	200,000 FAR EAST HORIZON LTD 6.625% 16/04/2027	200,774	0.57
703 SK HYNIX INC	120,784	0.34	400,000 LENOVO GROUP LTD 3.421% REGS 02/11/2030	353,444	1.00
729 SK TELECOM	27,275	0.08	250,000 THE BANK OF EAST ASIA LIMITED VAR 27/06/2034	249,008	0.70
408 S-OIL CORP	19,711	0.06	200,000 XIAOMI BEST TIME INTERNATIONAL LIMITED 3.375% REGS 29/04/2030	177,752	0.50
7,271 WOORI FINANCIAL GROUP INC	77,596	0.22	<i>Indien</i>	2,157,540	6.10
487 YUHAN CORP	28,622	0.08	200,000 ADANI ELECTRICITY MUMBAI LTD 3.867% 22/07/2031	163,114	0.46
<i>Taiwan</i>	2,009,319	5.67	200,000 ADANI ELECTRICITY MUMBAI LTD 3.949% REGS 12/02/2030	171,276	0.48
2,000 ACCTON TECHNOLOGY CORPORATION	34,215	0.10	200,000 DELHI INTERNATIONAL AIRPORT PTE LTD 6.45% REGS 04/06/2029	200,596	0.57
5,000 ASE INDUSTRIAL HOLDING CO LTD	25,970	0.07	200,000 GMR HYDERABAD INTERNATIONAL AIRPORT LTD 4.25% REGS 27/10/2027	187,492	0.53
31,000 ASIA CEMENT CORP	41,902	0.12	200,000 HDFC BANK LTD VAR PERPETUAL	185,276	0.52
3,000 E INK HOLDINGS INC	23,304	0.07	200,000 IRB INFRAST DEV 7.11% 11/03/2032	200,444	0.57
29,000 EVA AIRWAYS	34,103	0.10	409,000 JSW HYDRO ENERGY LIMITED 4.125% REGS 18/05/2031	274,882	0.78
18,000 HON HAI PRECISION INDUSTRY	118,737	0.34	200,000 JSW STEEL LTD 5.05% REGS 05/04/2032	176,978	0.50
1,000 LARGAN PRECISION	84,614	0.24	200,000 MUTHOOT FINANCE 7.125% 14/02/2028	202,188	0.57
14,000 LITE ON TECHNOLOGY CORP	45,744	0.13	200,000 SHRIRAM FINANCE LIMITED 4.15% REGS 18/07/2025	195,286	0.55
3,000 MEDIATEK INC	129,464	0.36	200,000 SHRIRAM FINANCE LIMITED 6.625% 22/04/2027	200,008	0.57
5,000 MICRO-STAR INTERNATIONAL	27,434	0.08			
1,000 NOVATEK MICROELECTRONICS	18,680	0.05			
6,000 QUANTA COMPUTER	57,704	0.16			
150,000 TAISHIN FINANCIAL HOLDING	87,157	0.25			
33,000 TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	982,630	2.77			
44,000 UNITED MICROELECTRONICS CORP	75,545	0.21			
1,000 VOLTRONIC POWER TECHNOLOGY CORP	59,338	0.17			
9,000 WISTRON CORP	29,407	0.08			
135,000 YUANTA FINANCIAL HOLDINGS CO LTD	133,371	0.37			
<i>Thailand</i>	71,292	0.20			
80,500 PTT PUBLIC COMPANY LTD	71,292	0.20			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert	USD		Nennwert	USD	
<i>Indonesien</i>	2,419,269	6.84	<i>Mauritius</i>	195,907	0.55
200,000 HUTAMA KARYA PERSERO 3.75% REGS 11/05/2030	182,658	0.52	247,000 GREENKO POWER II LTD 4.30% REGS 13/12/2028	195,907	0.55
300,000 PT FREEPORT INDONESIA 5.315% REGS 14/04/2032	290,004	0.82	<i>Mongolei</i>	180,770	0.51
300,000 PT INDOFOOD CBP SUKSES MAKMUR TBK 3.398% 09/06/2031	261,318	0.74	200,000 MONGOLIA 3.50% REGS 07/07/2027	180,770	0.51
200,000 PT PELABUHAN INDONESIA II 4.25% REGS 05/05/2025	197,800	0.56	<i>Niederlande</i>	264,765	0.75
200,000 PT PERTAMINA 6.50% REGS 07/11/2048	211,024	0.60	300,000 PROSUS NV 4.193% 19/01/2032	264,765	0.75
256,000 PT PERTAMINA 6.50% REGS 27/05/2041	270,441	0.76	<i>Singapur</i>	841,956	2.38
5,650,000,000 REPUBLIC OF INDONESIA 6.625% 15/02/2034	335,008	0.95	200,000 AXIS BANK LTD VAR REGS PERPETUAL	187,106	0.53
5,600,000,000 REPUBLIC OF INDONESIA 6.875% 15/04/2029	341,123	0.96	200,000 BOC AVIATION LTD 2.625% 17/01/2025	196,824	0.56
5,380,000,000 REPUBLIC OF INDONESIA 7.125% 15/06/2043	329,893	0.93	250,000 MEDCO MAPLE PTE LTD 8.96% 27/04/2029	261,628	0.74
<i>Irland</i>	196,270	0.55	200,000 VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	196,398	0.55
200,000 SMBC AVIATION CAPITAL FINANCE DAC 5.55% 03/04/2034	196,270	0.55	<i>Südkorea</i>	2,060,794	5.82
<i>Japan</i>	857,016	2.42	200,000 KODIT GLOBAL 2022-1 COMPANY LIMITED 3.619% 27/05/2025	196,702	0.56
200,000 MIZUHO FINANCIAL GROUP INC VAR 06/07/2034	203,228	0.57	300,000 KOREA GAS CORPORATION 3.50% REGS 21/07/2025	294,150	0.83
250,000 NIPPON LIFE INSURANCE COMPANY VAR 16/04/2054 USD (ISIN USJ54675BD43)	247,488	0.71	200,000 KOREA MINE REHABILITATION AND MINERAL RES CORP 1.75% 15/04/2026	187,338	0.53
200,000 RAKUTEN GROUP INC 9.75% 15/04/2029	206,806	0.58	300,000 KOREA NATIONAL OIL CORP 1.625% 05/10/2030	243,978	0.69
200,000 SUMITOMO MITSUI FINANCIAL CORP INC VAR PERPETUAL	199,494	0.56	400,000 SK HYNIX INC 2.375% REGS 19/01/2031	329,504	0.93
<i>Kaimaninseln</i>	3,204,326	9.06	200,000 SK HYNIX INC 5.50% 16/01/2027	199,810	0.56
200,000 AAC TECHNOLOGIES HOLDINGS INC 3.75% 02/06/2031	171,984	0.49	300,000 THE EXPORT IMPORT BANK OF KOREA 2.875% 21/01/2025	296,157	0.84
200,000 ALIBABA GROUP HOLDING LTD 4.20% 06/12/2047	158,418	0.45	300,000 THE KOREA DEVELOPMENT BANK 5.625% 23/10/2033	313,155	0.88
200,000 BAIDU INC 3.075% 07/04/2025	196,338	0.55	<i>Thailand</i>	249,415	0.70
300,000 CK HUTCHISON INTERNATIONAL 5.50% 26/04/2034	300,597	0.85	250,000 BANGKOK BANK PUBLIC CO LTD 5.65% 05/07/2034	249,415	0.70
250,000 ENN ENERGY HOLDINGS LTD 2.625% REGS 17/09/2030	217,325	0.61	<i>Vereinigte Arabische Emirate</i>	201,140	0.57
200,000 MEITUAN 2.125% REGS 28/10/2025	191,056	0.54	200,000 FIVE HOLDINGS LTD 9.375% REGS 03/10/2028	201,140	0.57
350,000 MEITUAN 3.05% REGS 28/10/2030	301,454	0.85	<i>Vereinigte Staaten von Amerika</i>	348,827	0.99
200,000 MGM CHINA HOLDINGS LTD 4.75% REGS 01/02/2027	190,650	0.54	15,000,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 6.50% 17/04/2030	175,427	0.50
200,000 SANDS CHINA LTD VAR 18/06/2030	184,426	0.52	200,000 RESORTS WORLD LAS VEGAS LLC 4.625% REGS 06/04/2031	173,400	0.49
200,000 SANDS CHINA LTD 5.625% 08/08/2025	198,456	0.56	ETC Securities	397,723	1.12
200,000 SUNNY OPTICAL TECHNOLOGY GROUP CO LTD 5.95% 17/07/2026	200,748	0.57	<i>Großbritannien</i>	47,962	0.14
200,000 TENCENT HOLDINGS LIM 3.68% 22/04/2041	155,250	0.44	16 UBS AG CERTIFICATE ETC	19,492	0.06
200,000 TENCENT HOLDINGS LIM 3.80% REGS 11/02/2025	197,880	0.56	468 UBS AG LONDON BRANCH CERTIFICATE BCOMNGTR ETC	5,230	0.01
200,000 TENCENT HOLDINGS LIM 3.925% REGS 19/01/2038	168,276	0.48	113 UBS ETC ON CMCI ALU USD	7,769	0.02
200,000 TENCENT MUSIC ENTERTAINMENT GROUP 1.375% 03/09/2025	190,608	0.54	66 UBS ETC ON CMCI HEAT OIL USD ETC	9,755	0.03
200,000 WYNN MACAU LTD 5.125% 15/12/2029	180,860	0.51	31 UBS LONDDON ETC CMCI SILVER USD	5,716	0.02
<i>Malaysia</i>	489,912	1.38	<i>Irland</i>	349,761	0.98
200,000 GENM CALITAL LABNUAN LIMITED 3.882% REGS 19/04/2031	174,870	0.49	3,781 AMUNDI PHYSICAL GOLD ETC	349,761	0.98
300,000 PETROLIAM NASIONAL BERHAD 7.625% 15/10/2026	315,042	0.89			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Warrants, Rechte	19,043	0.05	-41 INTERNATIONAL PAPER - 42.50 - 16.08.24 PUT	-6,765	-0.02
<i>Großbritannien</i>	<i>19,043</i>	<i>0.05</i>	-4 META PLATFORMS INC - 460.00 - 16.08.24 PUT	-4,260	-0.01
81 UBS AG LONDON CERTIFICATE	19,043	0.05	-4 NETFLIX INC - 600.00 - 19.07.24 PUT	-2,310	-0.01
Aktien/Anteile aus OGAW/OGA	2,745,353	7.76	-28 NRG ENERGY INC - 75.00 - 19.07.24 PUT	-4,200	-0.01
Aktien/Anteile aus Investmentfonds	2,745,353	7.76	-12 QUALCOMM INC - 180.00 - 16.08.24 PUT	-4,470	-0.01
<i>Irland</i>	<i>1,734,078</i>	<i>4.90</i>	-9 QUANTA SERVICES - 250.00 - 16.08.24 PUT	-8,910	-0.03
173,200 ISHARES IV PLC ISHARES MSCI INDIA UCITS ETF	1,734,078	4.90	-27 STARBUCKS - 75.00 - 16.08.24 PUT	-6,669	-0.02
<i>Luxemburg</i>	<i>1,011,275</i>	<i>2.86</i>	-32 UNITED AIRLINES HOLDINGS INC - 50.00 - 19.07.24 PUT	-10,240	-0.03
8,012 AMUNDI INDEX SOLUTIONS SICAV AMUNDI MSCI CHINA ETF	1,011,275	2.86	-3 UNITED RENTALS INC - 620.00 - 19.07.24 PUT	-2,445	-0.01
Derivative Instrumente	48,123	0.14	Gesamtwertpapierbestand	29,303,054	82.78
Optionen	48,123	0.14			
<i>Hongkong (China)</i>	<i>33,430</i>	<i>0.10</i>			
18 HANG SENG CHINA ENT INDEX - 6,300 - 20.09.24 PUT	33,430	0.10			
<i>Vereinigte Staaten von Amerika</i>	<i>14,693</i>	<i>0.04</i>			
2 S&P 500 INDEX - 5,000 - 19.07.24 PUT	445	0.00			
13 S&P 500 MINI INDEX - 530 - 16.08.24 PUT	4,251	0.01			
13 S&P 500 MINI INDEX - 540 - 20.09.24 PUT	9,997	0.03			
Negative Positionen	-201,541	-0.57			
Derivative Instrumente	-201,541	-0.57			
Optionen	-201,541	-0.57			
<i>Deutschland</i>	<i>-4,544</i>	<i>-0.01</i>			
-8 DJ EURO STOXX 50 EUR - 4,725 - 16.08.24 PUT	-4,544	-0.01			
<i>Hongkong (China)</i>	<i>-61,557</i>	<i>-0.17</i>			
-18 HANG SENG CHINA ENT INDEX - 6,000 - 20.09.24 CALL	-48,185	-0.13			
-18 HANG SENG CHINA ENT INDEX - 6,700 - 20.09.24 CALL	-13,372	-0.04			
<i>Vereinigte Staaten von Amerika</i>	<i>-135,440</i>	<i>-0.39</i>			
-13 ADVANCED MICRO DEVICES INC - 150.00 - 19.07.24 PUT	-1,879	-0.01			
-123 AES CORP - 17.00 - 16.08.24 PUT	-8,302	-0.02			
-45 BRISTOL MYERS SQUIBB CO - 42.00 - 19.07.24 PUT	-6,638	-0.02			
-1 BROADCOM LTD - 1,670.00 - 19.07.24 PUT	-9,855	-0.03			
-13 BUILDERS FIRSTSOURCE - 150.00 - 19.07.24 PUT	-16,770	-0.04			
-11 CONSTELLATION ENERGY CORP - 190.00 - 19.07.24 PUT	-3,960	-0.01			
-2 DELTA AIR LINES WI - 45.00 - 19.07.24 PUT	-176	0.00			
-17 DEXCOM INC - 110.00 - 19.07.24 PUT	-2,933	-0.01			
-7 EATON CORP - 300.00 - 16.08.24 PUT	-5,390	-0.02			
-17 ENPHASE ENERGY - 110.00 - 19.07.24 PUT	-21,207	-0.05			
-66 HALLIBURTON CO - 32.00 - 19.07.24 PUT	-2,145	-0.01			
-58 INTEL CORP - 30.00 - 19.07.24 PUT	-5,916	-0.02			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	197,476,180	90.51			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	176,986,530	81.11			
Aktien	43,409,027	19.90			
<i>Belgien</i>	<i>1,193,629</i>	<i>0.55</i>			
9,510 ANHEUSER BUSCH INBEV SA/NV	514,681	0.24	43,101 BARRATT DEVELOPMENTS	240,046	0.11
8,741 KBC GROUPE	576,033	0.26	14,656 COMPASS GROUP PLC	373,379	0.17
742 UCB SA	102,915	0.05	18,612 DIAGEO	546,495	0.25
<i>Curacao</i>	<i>137,080</i>	<i>0.06</i>	22,217 INFORMA PLC	224,253	0.10
3,108 SLB	137,080	0.06	714,637 LLOYDS BANKING GROUP PLC	461,393	0.21
<i>Dänemark</i>	<i>1,896,833</i>	<i>0.87</i>	71,707 NATIONAL GRID PLC	746,460	0.34
9,142 GN GREAT NORDIC	237,945	0.11	5,992 RECKITT BENCKISER GROUP PLC	302,621	0.14
9,760 NOVO NORDISK AS	1,316,087	0.60	42,879 SHELL PLC	1,440,521	0.67
4,199 NOVONESIS A/S	239,920	0.11	19,442 SMITH & NEPHEW	224,861	0.10
4,758 VESTAS WIND SYSTEM A/S	102,881	0.05	17,718 SMITHS GROUP	356,303	0.16
<i>Deutschland</i>	<i>4,883,918</i>	<i>2.24</i>	17,223 UNILEVER	882,632	0.41
2,044 ADIDAS NOM	455,812	0.21	394,241 VODAFONE GROUP	324,376	0.15
2,419 ALLIANZ SE-NOM	627,730	0.30	<i>Italien</i>	<i>1,591,940</i>	<i>0.73</i>
8,661 DAIMLER TRUCK HOLDING AG	321,929	0.15	31,803 FINECOBANK	442,698	0.20
3,254 DEUTSCHE BOERSE AG	621,838	0.29	101,296 INTESA SANPAOLO SPA	351,598	0.16
7,688 DEUTSCHE POST AG-NOM	290,530	0.13	3,170 PRYSMIAN SPA	183,289	0.08
10,724 DEUTSCHE TELEKOM AG-NOM	251,800	0.12	148,718 SNAM RETE GAS	614,355	0.29
8,848 DWS GROUP GMBH CO KGAA	293,223	0.13	<i>Kanada</i>	<i>119,423</i>	<i>0.05</i>
15,581 INFINEON TECHNOLOGIES AG-NOM	534,506	0.24	1,347 AGNICO EAGLE MINES	82,994	0.03
1,430 MERCK KGAA	221,293	0.10	592 AGNICO EAGLE MINES USD	36,429	0.02
1,778 SAP SE	336,967	0.15	<i>Niederlande</i>	<i>3,099,385</i>	<i>1.42</i>
3,430 SIEMENS AG-NOM	595,860	0.27	1,385 AERCAP HOLDINGS NV	120,621	0.06
6,179 SIEMENS HEALTHINEERS AG	332,430	0.15	3,705 AIRBUS BR BEARER SHS	475,203	0.22
<i>Finnland</i>	<i>342,357</i>	<i>0.16</i>	1,146 ASML HOLDING N.V.	1,104,974	0.50
7,428 KONE B	342,357	0.16	22,255 DAVIDE CAMPARI MILANO NV	196,378	0.09
<i>Frankreich</i>	<i>5,599,056</i>	<i>2.57</i>	4,997 EURONEXT	432,241	0.20
4,815 AIR LIQUIDE	776,562	0.35	499 FERRARI NV	189,969	0.09
8,638 AXA SA	264,064	0.12	162,011 KONINKLIJKE KPN NV	579,999	0.26
5,738 BNP PARIBAS	341,583	0.16	<i>Schweden</i>	<i>287,161</i>	<i>0.13</i>
10,841 BUREAU VERITAS	280,348	0.13	15,345 SANDVIK	287,161	0.13
2,120 CAPGEMINI SE	393,684	0.18	<i>Schweiz</i>	<i>3,310,130</i>	<i>1.52</i>
7,895 DANONE SA	450,647	0.21	3,615 ALCON INC	300,871	0.14
10,793 DASSAULT SYSTEMES SE	380,993	0.17	4,720 CIE FINANCIERE RICHEMONT SA	687,378	0.32
1,020 L'OREAL SA	418,251	0.19	5,731 DSM FIRMENICH LTD	605,194	0.28
366 LVMH MOET HENNESSY LOUIS VUITTON SE	261,178	0.12	755 LONZA GROUP AG N	384,458	0.18
4,262 SANOFI	383,324	0.18	4,227 NOVARTIS AG-NOM	422,107	0.19
2,012 SCHNEIDER ELECTRIC SA	451,292	0.21	3,513 ROCHE HOLDING LTD	910,122	0.41
6,353 TOTAL ENERGIES SE	395,982	0.18	<i>Spanien</i>	<i>1,325,434</i>	<i>0.61</i>
12,239 VEOLIA ENVIRONNEMENT	341,713	0.16	5,414 CELLNEX TELECOM S.A.	164,423	0.08
4,670 VINCI SA	459,435	0.21	51,118 IBERDROLA SA	619,294	0.28
<i>Großbritannien</i>	<i>7,377,259</i>	<i>3.38</i>	11,685 INDITEX	541,717	0.25
14,283 ANGLO AMERICAN PLC	421,490	0.19	<i>Vereinigte Staaten von Amerika</i>	<i>12,245,422</i>	<i>5.61</i>
5,712 ASTRAZENECAL PLC	832,429	0.38	1,813 ABBOTT LABORATORIES	176,234	0.08
			1,470 ADVANCED MICRO DEVICES INC	222,554	0.10
			602 AIR PRODUCTS & CHEMICALS INC	146,485	0.07
			7,400 AKAMAI TECHNOLOGIES INC	620,999	0.28
			377 ALNYLAM PHARMACEUTICALS	85,826	0.04
			2,796 ALPHABET INC SHS C	483,805	0.22

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
2,374 AMAZON.COM INC	432,160	0.20			
1,189 AMERICAN ELECTRIC POWER INC	97,306	0.04	Argentinien	999,139	0.46
1,594 AMERICAN TOWER REDIT	289,664	0.13	958,000 ARGENTINA VAR 09/07/2030	506,776	0.23
1,398 APPLE INC	279,443	0.13	915,000 ARGENTINA 1.00% 09/07/2029	492,363	0.23
3,538 BAKER HUGHES REGISTERED SHS A	116,019	0.05	Bahrain	286,225	0.13
5,007 BANK OF AMERICA CORP	185,237	0.08	300,000 KINGDOM OF BAHRAIN 7.50% 12/02/2036	286,225	0.13
5,766 BANK OF NEW YORK MELLON CORP	321,024	0.15	Belgien	667,798	0.31
1,253 BEST BUY CO INC	98,685	0.05	200,000 BELFIUS BANQUE SA/NV VAR 06/04/2034	172,266	0.08
2,844 BOSTON SCIENTIFIC CORP	204,805	0.09	200,000 BELFIUS BANQUE SA/NV 4.875% 11/06/2035	202,316	0.09
740 CDW CORP	155,305	0.07	100,000 KBC GROUP SA/NV VAR 07/12/2031	92,119	0.04
1,621 CENTENE	100,943	0.05	100,000 KBC GROUP SA/NV VAR 17/04/2035	100,932	0.05
1,956 CHARLES SCHWAB CORP	134,707	0.06	100,000 SOLVAY SA 4.25% 03/10/2031	100,165	0.05
6,609 CISCO SYSTEMS INC	293,343	0.13	Bolivien	107,234	0.05
2,942 CMS ENERGY CORP	162,397	0.07	200,000 STATE OF BOLIVIA 7.50% REGS 02/03/2030	107,234	0.05
800 DANAHER CORP	188,096	0.09	Brasilien	2,480,997	1.14
403 DEERE & CO	142,087	0.07	1,700 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2027	275,859	0.13
6,800 DOLLAR TREE INC	663,408	0.31	9,650 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2029	1,517,219	0.69
396 FEDEX CORP	110,884	0.05	740,000 FEDERATIVE REPUBLIC OF BRAZIL 6.25% 18/03/2031	687,919	0.32
402 HOME DEPOT INC	128,790	0.06	Chile	302,138	0.14
45,300 HUNTINGTON BANCSHARES INC	555,393	0.25	310,000 SOCIEDAD QUIMICA Y MINERA DE CHILE SA SOQUIMICH 6.50% 07/11/2033	302,138	0.14
1,352 INTERCONTINENTALEXCHANGE GROUP	173,051	0.08	Dänemark	301,611	0.14
2,015 INTL BUSINESS MACHINES CORP	324,656	0.15	200,000 ORSTED VAR 14/03/2034	201,914	0.09
1,561 KEYSIGHT TECHNOLOGIES SHS WI INC	201,317	0.09	100,000 PANDORAAS 3.875% 31/05/2030	99,697	0.05
7,533 KRAFT HEINZ CO/THE	226,008	0.10	Deutschland	11,471,819	5.25
2,646 MERCK AND CO INC	318,705	0.15	100,000 ALLIANZ SE VAR 07/09/2038	101,300	0.05
256 META PLATFORMS INC	122,978	0.06	100,000 ALLIANZ SE VAR 25/07/2053	109,691	0.05
2,610 MICROCHIP TECHNOLOGY INC	222,949	0.10	200,000 ALLIANZ SE 3.875% PERPETUAL	130,288	0.06
1,412 MICRON TECHNOLOGY INC	174,499	0.08	300,000 BAYER AG VAR 12/11/2079 EUR (ISIN XS2077670342)	272,844	0.13
1,005 MICROSOFT CORP	424,979	0.19	300,000 BAYER AG VAR 25/03/2082	285,861	0.13
2,500 NEWMONT CORP/ORTAION	98,157	0.04	100,000 BAYER AG VAR 25/09/2083 EUR (ISIN XS2684846806)	103,392	0.05
4,361 NVIDIA CORP	510,747	0.23	300,000 BAYER AG 1.00% 12/01/2036	210,321	0.10
1,907 PAYPAL HOLDINGS INC	103,201	0.05	200,000 COMMERZBANK AG VAR 05/10/2033	215,214	0.10
4,620 PFIZER INC	120,312	0.06	200,000 COMMERZBANK AG VAR 16/10/2034	199,460	0.09
5,200 PHILLIPS 66	687,801	0.33	200,000 COMMERZBANK AG VAR 29/12/2031	184,902	0.08
1,495 PROCTER AND GAMBLE CO	231,082	0.11	200,000 DEUTSCHE BAHN FINANCE GMBH VAR PERPETUAL EUR (ISIN XS2010039035)	195,100	0.09
3,981 PURE STORAGE INC - CLASS A	243,299	0.11	100,000 DEUTSCHE BANK AG VAR 15/01/2030	99,951	0.05
376 ROCKWELL AUTOMATION INC	95,885	0.04	100,000 DEUTSCHE BANK AG VAR 24/06/2032	97,614	0.04
747 ROSS STORES INC	101,809	0.05	120,000 DEUTSCHE LUFTHANSA AG 4.00% 21/05/2030	119,844	0.05
572 SALESFORCE.COM	138,155	0.06	80,000 E.ON SE 3.75% 15/01/2036	79,053	0.04
4,400 STEEL DYNAMICS	532,023	0.24	100,000 ENBW ENERGIE BADEN-WUERTTEMBERG VAR 05/11/2079	99,050	0.05
1,024 TJX COMPANIES INC	105,663	0.05	100,000 EVONIK INDUSTRIES AG 2.25% 25/09/2027	96,019	0.04
3,901 TRUIST FINANCIAL CORPORATION	140,170	0.06			
169 ULTA BEAUTY INC.	60,722	0.03			
710 UNION PACIFIC CORP	149,738	0.07			
588 VISA INC-A	145,888	0.07			
2,106 WALT DISNEY CO/THE	196,029	0.09			
Anleihen	123,927,443	56.79			
Ägypten	525,782	0.24			
655,000 EGYPT 5.625% REGS 16/04/2030	525,782	0.24			
Angola	156,186	0.07			
200,000 ANGOLA 9.375% REGS 08/05/2048	156,186	0.07			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
2,000,000	FEDERAL REPUBLIC OF GERMANY 3.10% 18/09/2025	1,999,980 0.91	100,000	BPCE SA 4.375% 13/07/2028	101,894 0.05
550,000	GERMANY BUND 4.75% 04/07/2034	657,828 0.30	100,000	CARREFOUR SA 2.375% 30/10/2029	94,004 0.04
1,180,000	GERMANY BUND 4.75% 04/07/2040	1,493,219 0.67	200,000	CNP ASSURANCES 1.25% 27/01/2029	177,048 0.08
1,650,000	GERMANY BUND 6.50% 04/07/2027	1,832,556 0.83	200,000	COMPAGNIE DE SAINT GOBAIN SA 3.625% 08/04/2034	196,728 0.09
200,000	HELLA GMBH AND CO KGAA 0.50% 26/01/2027	185,726 0.09	400,000	CONSTELLUM SE 3.125% REGS 15/07/2029	373,780 0.17
200,000	HENKEL AG AND CO KGAA 1.75% 17/11/2026	172,406 0.08	100,000	CREDIT AGRICOLE ASSURANCES SA VAR 29/01/2048	93,320 0.04
100,000	LEG IMMOBILIEN SE 0.75% 30/06/2031	79,780 0.04	100,000	CREDIT AGRICOLE SA VAR 11/07/2029	101,410 0.05
200,000	MAHLE GMBH 2.375% 14/05/2028	177,666 0.08	100,000	CREDIT AGRICOLE SA VAR 15/04/2036	98,788 0.05
100,000	METRO AG 4.625% 07/03/2029	101,809 0.05	100,000	DANONE SA 3.47% 22/05/2031	99,990 0.05
300,000	NOVELIS SHEET INGOT GMBH 3.375% REGS 15/04/2029	283,038 0.13	200,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011697028)	198,738 0.09
500,000	RWE AG VAR 21/04/2075	496,155 0.23	400,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534336)	349,872 0.16
100,000	RWE AG 4.125% 13/02/2035	101,501 0.05	200,000	ELECTRICITE DE FRANCE VAR REGS PERPETUAL	203,309 0.09
100,000	SANTANDER CONSUMER BANK 4.375% 13/09/2027	102,241 0.05	100,000	ELECTRICITE DE FRANCE 4.625% 26/04/2030	104,192 0.05
200,000	SCHAEFFLER AG 3.375% 12/10/2028	194,102 0.09	200,000	ELECTRICITE DE FRANCE 6.25% 23/05/2033	193,569 0.09
200,000	SCHAEFFLER AG 4.50% 28/03/2030	197,952 0.09	100,000	ELIS SA 1.625% 03/04/2028	91,542 0.04
100,000	SCHAEFFLER AG 4.75% 14/08/2029	100,844 0.05	400,000	ELIS SA 2.875% 15/02/2026	393,560 0.18
200,000	VOLKSWAGEN BANK GMBH 4.375% 03/05/2028	204,004 0.09	200,000	ELO 3.25% 23/07/2027	184,270 0.08
50,000	VOLKSWAGEN LEASING GMBH 4.00% 11/04/2031	50,277 0.02	100,000	ELO 5.875% 17/04/2028	98,429 0.05
50,000	VOLKSWAGEN LEASING GMBH 4.625% 25/03/2029	51,622 0.02	200,000	ENGIE SA 3.875% 06/01/2031	201,476 0.09
100,000	VONOVIA SE 4.25% 10/04/2034	98,410 0.05	100,000	EUTELSAT SA 2.25% 13/07/2027	88,122 0.04
300,000	ZF FINANCE GMBH 3.75% 21/09/2028	290,799 0.13	120,000	EUTELSAT SA 9.75% 13/04/2029	125,467 0.06
<i>Ecuador</i>		289,837 0.13	300,000	FNAC DARTY SA 6.00% 01/04/2029	305,523 0.14
620,000	ECUADOR VAR REGS 31/07/2035	289,837 0.13	100,000	FORVIA 2.75% 15/02/2027	95,619 0.04
<i>Elfenbeinküste</i>		491,804 0.23	500,000	FORVIA 5.125% 15/06/2029	501,175 0.23
13,500,000	AFRICAN DEVELOPMENT BANK ADB 0% 03/02/2053	54,875 0.03	1,950,000	FRANCE OAT 4.50% 25/04/2041	2,185,190 1.00
200,000	IVORY COAST 4.875% REGS 30/01/2032	167,916 0.08	3,010,000	FRANCE OAT 5.50% 25/04/2029	3,334,478 1.53
295,000	IVORY COAST 5.25% REGS 22/03/2030	269,013 0.12	1,600,000	FRANCE OAT 5.75% 25/10/2032	1,896,544 0.87
<i>El Salvador</i>		227,648 0.10	1,450,000	FRANCE OAT 6.00% 25/10/2025	1,499,779 0.69
124,000	EL SALVADOR 6.375% REGS 18/01/2027	103,210 0.05	100,000	GEICINA 1.625% 29/05/2034	82,348 0.04
150,000	REPUBLIC OF EL SALVADOR 9.25% 17/04/2030	124,438 0.05	100,000	ILIAD HOLDING 6.875% 15/04/2031 EUR (ISIN XS2810807094)	101,663 0.05
<i>Finnland</i>		448,522 0.21	100,000	ILIAD SA 5.375% 02/05/2031	100,850 0.05
100,000	NOKIA CORP 3.125% 15/05/2028	98,084 0.04	200,000	ILIAD SA 5.375% 14/06/2027	203,786 0.09
350,000	NORDEA BANK ABP VAR 29/05/2035	350,438 0.17	100,000	ILIAD SA 5.625% 15/02/2030	102,587 0.05
<i>Frankreich</i>		18,970,261 8.68	100,000	LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE 0.75% 20/04/2026	94,356 0.04
200,000	ACCOR SA VAR PERPETUAL EUR (ISIN FR0013457157)	197,070 0.09	300,000	LOXAM SAS 2.875% REGS 15/04/2026	292,530 0.13
200,000	AEROPORTS DE PARIS 1.125% 18/06/2034	157,798 0.07	100,000	LOXAM SAS 6.375% REGS 31/05/2029	103,215 0.05
100,000	AIR FRANCE KLM 4.625% 23/05/2029	98,648 0.05	200,000	OPMOBILITY 4.875% 13/03/2029	197,966 0.09
200,000	ALSTOM SA VAR PERPETUAL	203,260 0.09	200,000	ORANGE SA VAR PERPETUAL EUR (ISIN FR001400XS4)	199,332 0.09
200,000	AYVENS 4.00% 24/01/2031	199,572 0.09	100,000	ORANGE SA 8.125% 28/01/2033	133,359 0.06
100,000	BANQUE FEDERAL CRED MUTUEL 4.375% 02/05/2030	102,215 0.05	200,000	RCI BANQUE SA VAR 18/02/2030	197,054 0.09
100,000	BNP PARIBAS SA VAR 13/11/2032	104,441 0.05	200,000	RCI BANQUE SA 3.875% 12/01/2029	198,994 0.09
100,000	BNP PARIBAS SA VAR 31/08/2033	86,946 0.04	200,000	RCI BANQUE SA 4.125% 04/04/2031	198,966 0.09
100,000	BPCE SA VAR 11/01/2035	101,199 0.05	100,000	RENAULT SA 2.50% 01/04/2028	94,373 0.04
			100,000	RENAULT SA 2.50% 02/06/2027	95,512 0.04
			400,000	REXEL SA 2.125% 15/06/2028	369,048 0.17
			100,000	SCHNEIDER ELECTRIC SE 3.25% 10/10/2035	96,697 0.04

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
200,000 SOCIETE GENERALE SA VAR REGS 08/07/2035	157,994	0.07	300,000 VODAFONE GROUP PLC VAR 03/10/2078 EUR	295,758	0.14
100,000 SOCIETE GENERALE SA 0.75% 25/01/2027	92,507	0.04	200,000 VODAFONE GROUP PLC VAR 04/06/2081 USD	175,522	0.08
100,000 TOTALENERGIES CAPITAL INTERNATIONAL	87,683	0.04	(ISIN US92857WBV19)		
3.455% 19/02/2029			300,000 VODAFONE GROUP PLC VAR 30/08/2084	322,671	0.15
100,000 UNIBAIL-RODAMCO SE 1.875% 15/01/2031	88,240	0.04	<i>Honduras</i>	284,380	0.13
100,000 VALEO SA 1.625% 18/03/2026	96,428	0.04	320,000 HONDURAS 6.25% REGS 19/01/2027	284,380	0.13
200,000 VALEO SA 4.50% 11/04/2030	196,116	0.09	<i>Indien</i>	210,326	0.10
200,000 VALLOUREC SA 7.50% 15/04/2032	193,332	0.09	360,000 ADANI TRANSMISSION LTD 4.25% 21/05/2036	210,326	0.10
200,000 VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR	179,868	0.08	<i>Indonesien</i>	494,802	0.23
(ISIN FR00140007L3)			120,000 INDONESIA 5.25% REGS 17/01/2042	110,285	0.05
200,000 VERALLIA SASU 1.625% 14/05/2028	183,532	0.08	325,000 INDONESIA 8.50% REGS 12/10/2035	384,517	0.18
200,000 VIRIDIEN 7.75% REGS 01/04/2027	192,960	0.09	<i>Irland</i>	316,429	0.15
<i>Ghana</i>	112,508	0.05	150,000 AERCAP IRELAND CAPITAL DAC 3.00%	127,426	0.07
235,000 REPUBLIC OF GHANA 0% REGS 26/03/2051	112,508	0.05	29/10/2028		
<i>Griechenland</i>	278,764	0.13	100,000 CRH FINANCE DESIGNATED ACTIVITY COMPANY	91,720	0.04
170,000 ALPHA BANK SA VAR 12/05/2030	170,595	0.08	1.375% 18/10/2028		
100,000 ALPHA BANK SA VAR 27/06/2029	108,169	0.05	100,000 LINDE PLC 3.40% 14/02/2036	97,283	0.04
<i>Großbritannien</i>	6,661,584	3.05	<i>Italien</i>	18,938,726	8.67
200,000 ASTRAZENECAPL 1.375% 06/08/2030	152,875	0.07	100,000 AMPLIFON SPA 1.125% 13/02/2027	93,265	0.04
110,000 BARCLAYS BANK PLC LONDON VAR 31/01/2033	112,119	0.05	100,000 ASSICURAZIONI GENERALI SPA VAR	99,897	0.05
200,000 BARCLAYS BANK UK PLC VAR 12/05/2032	165,060	0.08	PERPETUAL		
300,000 BP CAPITAL MARKETS PLC VAR PERPETUAL	264,977	0.12	200,000 ASTM SPA 1.50% 25/01/2030	175,676	0.08
USD			200,000 AUTOSTRADE PER ITALIA SPA 2.00% 04/12/2028	184,312	0.08
100,000 BT GROUP PLC VAR 03/10/2054	100,489	0.05	200,000 AUTOSTRADE PER ITALIA SPA 2.00% 15/01/2030	179,280	0.08
150,000 COCA COLA EUROPACIFIC PARTNERS 0.20%	129,974	0.06	100,000 AUTOSTRADE PER ITALIA SPA 4.25% 28/06/2032	98,733	0.05
02/12/2028			200,000 AUTOSTRADE PER ITALIA SPA 5.125% 14/06/2033	207,892	0.10
100,000 DS SMITH PLC 4.375% 27/07/2027	102,044	0.05	100,000 A2A SPA 4.50% 19/09/2030	103,561	0.05
100,000 EASYJET PLC 3.75% 20/03/2031	98,354	0.05	200,000 BANCA POPOLARE DI SONDRIO SPA VAR	201,174	0.09
183,000,000 EUROPEAN BANK FOR RECONSTRUCTION AND	111,063	0.05	13/03/2034		
DEVELOPMENT EBRD 0% 05/04/2036			170,000 BANCO BPM SPA VAR 14/06/2028	178,509	0.08
65,000,000 EUROPEAN BANK FOR RECONSTRUCTION AND	171,409	0.08	250,000 BANCO BPM SPA VAR 17/01/2030	255,740	0.12
DEVELOPMENT EBRD 0% 10/11/2030			200,000 BANCO BPM SPA VAR 18/06/2034	199,152	0.09
355,500,000 EUROPEAN BANK FOR RECONSTRUCTION AND	436,565	0.19	250,000 BPER BANCA SPA VAR 11/09/2029	263,325	0.12
DEVELOPMENT EBRD 0% 15/02/2034			100,000 CREDIT EMILIANO SPA CREDEM VAR 26/03/2030	103,960	0.05
29,300,000,000 EUROPEAN BANK FOR RECONSTRUCTION AND	1,549,402	0.70	150,000 CREDIT EMILIANO SPA CREDEM VAR 30/05/2029	157,778	0.07
DEVELOPMENT EBRD 4.25% 07/02/2028			100,000 ENEL SPA VAR PERPETUAL EUR (ISIN	107,993	0.05
200,000 HSBC HOLDINGS PLC 3.125% 07/06/2028	194,700	0.09	XS2576550243)		
400,000 INTERNATIONAL GAME TECHNOLOGY PLC	376,684	0.16	220,000 ENEL SPA VAR PERPETUAL EUR (ISIN	218,775	0.10
2.375% REGS 15/04/2028			XS2770512064)		
200,000 INTERNATIONAL GAME TECHNOLOGY PLC	197,606	0.09	300,000 ENI SPA VAR PERPETUAL EUR (ISIN	291,969	0.13
3.50% REGS 15/06/2026			XS2242929532)		
200,000 INTERNATIONAL GAME TECHNOLOGY PLC	181,850	0.08	100,000 ENI SPA 3.875% 15/01/2034	99,048	0.05
4.125% REGS 15/04/2026			200,000 ENI SPA 4.25% 144A 09/05/2029	179,854	0.08
100,000 LLOYDS BANKING GROUP PLC VAR 05/04/2034	99,269	0.05	200,000 ENI SPA 5.95% 15/05/2054	184,202	0.08
200,000 NATIONAL GRID PLC 0.25% 01/09/2028	174,270	0.08	200,000 FIBER MIDCO SPA 6.125% 15/06/2031	198,168	0.09
100,000 NATWEST GROUP PLC VAR 16/02/2029	103,055	0.05	170,000 FINECOBANK SPA VAR 23/02/2029	173,779	0.08
140,000 NATWEST GROUP PLC VAR 28/02/2034	146,336	0.07	150,000 HERA SPA 1.00% 25/04/2034	113,034	0.05
200,000 NOMAD FOODS BONDCO PLC 2.50% REGS	184,842	0.08	100,000 HERA SPA 4.25% 20/04/2033	101,201	0.05
24/06/2028			200,000 ICCREA BANCA SPA VAR 05/02/2030	200,584	0.09
300,000 ROLLS ROYCE PLC 1.625% 09/05/2028	274,890	0.13	300,000 INFRASTRUTTURE WIRELESS ITALINAE SPA	289,458	0.13
100,000 SYNTHOMER PLC 7.375% 02/05/2029	104,511	0.05	1.875% 08/07/2026		
200,000 TECHNIPFMC PLC 6.50% REGS 01/02/2026	186,349	0.09			
281,000 TULLOW OIL PLC 10.25% REGS 15/05/2026	248,940	0.11			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
400,000 INTESA SANPAOLO SPA VAR REGS 20/06/2054	393,170	0.18	300,000 TRATON FINANCE LUXEMBOURG SA 3.75% 27/03/2030	296,253	0.14
200,000 INTESA SANPAOLO SPA 2.925% 14/10/2030	183,442	0.08			
160,000 INTESA SANPAOLO SPA 3.625% 16/10/2030	158,134	0.07	<i>Mexiko</i>	2,463,250	1.13
200,000 INTESA SANPAOLO SPA 4.198% 01/06/2032	159,054	0.07	200,000 ALFA SAB DE CV 6.875% REGS 25/03/2044	191,685	0.09
100,000 INTESA SANPAOLO SPA 5.125% 29/08/2031	107,166	0.05	290,000 COMETA ENERGIA SA DE CV 6.375% REGS 24/04/2035	205,609	0.09
250,000 INTESA SANPAOLO SPA 5.625% 08/03/2033	273,750	0.13	245,000 MEXICO 6.75% 27/09/2034	239,166	0.11
200,000 INTESA SANPAOLO SPA 6.625% REGS 20/06/2033	193,392	0.09	240,000 PETROLEOS MEXICANOS PEMEX 10.00% 07/02/2033	225,518	0.10
500,000 INTESA SANPAOLO VITA S P A 2.375% 22/12/2030	435,915	0.20	915,000 PETROLEOS MEXICANOS PEMEX 6.49% 23/01/2027	820,208	0.39
100,000 IREN S.P.A 3.875% 22/07/2032	98,565	0.05	50,000 PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032	39,094	0.02
650,000 ITALY BTP 5.00% 01/03/2025	655,720	0.30	200,000 PETROLEOS MEXICANOS PEMEX 7.69% 23/01/2050	135,052	0.06
1,310,000 ITALY BTP 5.00% 01/08/2039	1,402,408	0.63	200,000 UNITED MEXICAN STATES 6.00% 07/05/2036	182,701	0.08
800,000 ITALY BTP 5.75% 01/02/2033	906,144	0.42	380,000 UNITED MEXICAN STATES 6.35% 09/02/2035	358,468	0.16
620,000 ITALY BTP 6.00% 01/05/2031	706,471	0.32	1,590,000 UNITED MEXICAN STATES 8.00% 31/07/2053	65,749	0.03
3,150,000 ITALY BTP 6.50% 01/11/2027	3,458,826	1.58	<i>Mosambik</i>	154,889	0.07
1,550,000 ITALY BTP 7.25% 01/11/2026	1,684,230	0.76	200,000 MOZAMBIQUE VAR REGS 15/09/2031	154,889	0.07
100,000 LEASYS SPA 3.875% 01/03/2028	99,708	0.05	<i>Niederlande</i>	6,062,655	2.78
140,000 MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 01/02/2030	142,829	0.07	200,000 ABERTIS INFRASTRUCTURAS FINANCE BV VAR PERPETUAL EUR (ISIN XS2256949749)	195,174	0.09
400,000 MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 23/11/2030	384,960	0.18	200,000 ABN AMRO BANK NV VAR 13/03/2037	153,987	0.07
200,000 MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	184,030	0.08	200,000 ABN AMRO BANK NV VAR 22/02/2033	204,186	0.09
300,000 NEXI SPA 1.625% 30/04/2026	286,461	0.13	100,000 BAYER CAPITAL CORPORATION BV 1.50% 26/06/2026	95,736	0.04
400,000 NEXI SPA 2.125% 30/04/2029	362,376	0.17	100,000 BRENNTAG FINANCE BV 3.875% 24/04/2032	98,390	0.05
130,000 PIRELLI C SPA 3.875% 02/07/2029	129,750	0.06	100,000 COOPERATIEVE RABOBANK UA VAR 25/04/2029	102,150	0.05
100,000 PIRELLI C SPA 4.25% 18/01/2028	101,149	0.05	100,000 COOPERATIEVE RABOBANK UA VAR 30/11/2032	99,261	0.05
250,000 SNAM SPA 0.75% 17/06/2030	210,720	0.10	200,000 DAIMLER TRUCKS INTERNATIONAL FINANCE BV 3.875% 19/06/2029	203,238	0.09
100,000 SNAM SPA 1.00% 12/09/2034	75,475	0.03	100,000 DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 7.50% 24/01/2033	128,856	0.06
210,000 SNAM SPA 3.875% 19/02/2034	207,129	0.09	100,000 DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 8.75% 15/06/2030	108,959	0.05
176,000 TELECOM ITALIA SPA 6.875% 15/02/2028	187,785	0.09	200,000 DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 9.25% 01/06/2032	232,058	0.11
210,000 TERNA RETE ELETTRICA NAZIONALE VAR PERPETUAL	207,927	0.10	100,000 EASYJET FINCO BV 1.875% 03/03/2028	93,523	0.04
200,000 TERNA RETE ELETTRICA NAZIONALE 3.875% 24/07/2033	201,014	0.09	200,000 ENEL FINANCE INTERNATIONAL NV 0.50% 17/06/2030	169,528	0.08
170,000 UNICREDIT SPA VAR 14/02/2030	175,913	0.08	100,000 ENEL FINANCE INTERNATIONAL NV 0.875% 28/09/2034	74,638	0.03
400,000 UNICREDIT SPA VAR 16/04/2034	406,264	0.19	110,000 ENEL FINANCE INTERNATIONAL NV 3.875% 23/01/2035	107,903	0.05
100,000 UNIPOLSAI SPA 4.90% 23/05/2034	98,530	0.05	200,000 ENEL FINANCE INTERNATIONAL NV 4.50% 20/02/2043	199,216	0.09
<i>Kolumbien</i>	976,718	0.45	200,000 ENEL FINANCE INTERNATIONAL NV 7.50% REGS 14/10/2032	207,095	0.09
350,000,000 COLOMBIA 6.00% 28/04/2028	69,061	0.03	110,000 EXOR NV 3.75% 14/02/2033	108,382	0.05
2,757,800,000 COLOMBIA 7.25% 18/10/2034	487,575	0.23	250,000 GOODYEAR DUNLOP TIRES EUROPE 2.75% REGS 15/08/2028	226,608	0.10
200,000 GRUPO ENERGIA BOGOTA SA ESP 7.85% 09/11/2033	206,429	0.09	100,000 H AND M FINANCE BV 4.875% 25/10/2031	104,950	0.05
220,000 REPUBLIC OF COLOMBIA 8.00% 20/04/2033	213,653	0.10	100,000 HEINEKEN NV 3.875% 23/09/2030	102,158	0.05
<i>Luxemburg</i>	4,235,731	1.94	200,000 IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2244941063)	192,032	0.09
3,000 AMUNDI REAL ASSETS FUNDING SCA 0% 28/06/2025	2,996,642	1.37			
100,000 BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.75% 12/03/2029	88,223	0.04			
200,000 DANA FINANCING LUXEMBOURG S A R L 3.00% REGS 15/07/2029	180,894	0.08			
1,700,000 EUROPEAN INVESTMENT BANK EIB 2.75% 25/08/2026	373,621	0.17			
100,000 LOGICOR FINANCING SARL 1.625% 17/01/2030	86,005	0.04			
100,000 LOGICOR FINANCING SARL 4.625% 25/07/2028	100,662	0.05			
125,000 PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	113,431	0.05			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
100,000 IBERDROLA INTERNATIONAL BV 6.75% 15/07/2036	105,361	0.05	300,000 PERU LNG SRL 5.375% REGS 22/03/2030	242,060	0.11
100,000 ING GROUP NV VAR 22/03/2030	98,047	0.04	420,000 PERU 5.40% 12/08/2034	90,132	0.04
100,000 ING GROUP NV VAR 26/05/2031	96,201	0.04	2,640,000 PERU 6.15% 12/08/2032	620,519	0.28
100,000 KONINKLIJKE KPN NV VAR PERPETUAL EUR (ISIN XS2824778075)	100,907	0.05	<i>Philippinen</i>	2,669,738	1.22
100,000 KONINKLIJKE KPN NV 3.875% 16/02/2036	98,827	0.05	1,400,000 PHILIPPINES 10.625% 16/03/2025	1,356,984	0.62
200,000 OCI N V 6.70% 144A 16/03/2033	184,767	0.08	1,400,000 PHILIPPINES 5.50% 30/03/2026	1,312,754	0.60
100,000 RELX FINANCE BV 3.375% 20/03/2033	98,184	0.05	<i>Polen</i>	1,040,922	0.48
300,000 SAIPEM FINANCE INTERNATIONAL BV 4.875% 30/05/2030	299,802	0.14	4,380,000 REPUBLIC OF POLAND 6.00% 25/10/2033	1,040,922	0.48
200,000 SARTORIUS FINANCE BV 4.50% 14/09/2032	205,664	0.09	<i>Portugal</i>	847,449	0.39
100,000 SHELL INTERNATIONAL FINANCE BV 2.75% 06/04/2030	83,317	0.04	400,000 EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 EUR (ISIN PTEDPYOM0020)	348,076	0.16
100,000 STELLANTIS NV 3.75% 19/03/2036	96,697	0.04	200,000 EDP ENERGIAS DE PORTUGAL VAR 29/05/2054	199,034	0.09
200,000 STELLANTIS NV 4.25% 16/06/2031	203,750	0.09	300,000 NOVO BANCO SA VAR 08/03/2028	300,339	0.14
100,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	98,837	0.05	<i>Rumänien</i>	1,560,203	0.72
200,000 TELEFONICA EUROPE BV 8.25% 15/09/2030	211,249	0.10	9,410,000 ROMANIA 3.65% 24/09/2031	1,559,327	0.72
500,000 TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS2207430120)	486,905	0.23	5,000 ROMANIA 4.15% 24/10/2030	876	0.00
200,000 UNIVERSAL MUSIC GROUP NV 4.00% 13/06/2031	204,476	0.09	<i>Saudi-Arabien</i>	395,464	0.18
100,000 VESTAS WIND SYSTEMS FINANCE BV 2.00% 15/06/2034	85,036	0.04	200,000 KINGDOM OF SAUDI ARABIA 5.00% REGS 18/01/2053	164,514	0.08
100,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	96,600	0.04	290,000 SAUDI ARABIA 4.625% REGS 04/10/2047	230,950	0.10
<i>Nigeria</i>	540,426	0.25	<i>Schweden</i>	418,041	0.19
200,000 FEDERAL REPUBLIC OF NIGERIA 8.375% REGS 24/03/2029	175,354	0.08	100,000 CASTELLUM AB 0.75% 04/09/2026	93,222	0.04
450,000 NIGERIA 7.143% REGS 23/02/2030	365,072	0.17	200,000 VATTENFALL AB 0.125% 12/02/2029	172,156	0.08
<i>Norwegen</i>	298,413	0.14	150,000 VERISURE HOLDING AB 5.50% 15/05/2030 EUR (ISIN XS2816753979)	152,663	0.07
300,000 AKER BP ASA 4.00% 29/05/2032	298,413	0.14	<i>Senegal</i>	716,891	0.33
<i>Oman</i>	95,189	0.04	775,000 SENEGAL 4.75% REGS 13/03/2028	716,891	0.33
100,000 OMAN 6.75% REGS 17/01/2048	95,189	0.04	<i>Serbien</i>	1,236,617	0.57
<i>Österreich</i>	728,950	0.33	158,010,000 SERBIA 4.50% 20/08/2032	1,236,617	0.57
200,000 BAWAG GROUP AG VAR 23/09/2030	190,982	0.09	<i>Spanien</i>	8,962,601	4.11
100,000 ERSTE GROUP BANK AG VAR 15/11/2032	89,492	0.04	100,000 ABERTIS INFRAESTRUCTURAS SA 1.875% 26/03/2032	86,678	0.04
200,000 OMV AG VAR PERPETUAL	191,538	0.08	100,000 AEDAS HOMES SAU 4.00% REGS 15/08/2026	99,037	0.05
200,000 RAIFFEISEN BANK INTERNATIONAL AG VAR PERPETUAL EUR (ISIN XS1756703275)	165,434	0.08	100,000 BANCO DE SABADELL SA VAR 08/09/2029	105,419	0.05
100,000 RAIFFEISEN BANK INTERNATIONAL AG VAR 18/06/2032	91,504	0.04	400,000 BANCO DE SABADELL SA VAR 16/08/2033	415,964	0.19
<i>Pakistan</i>	323,381	0.15	100,000 BANCO SANTANDER SA VAR 22/04/2034	101,700	0.05
400,000 PAKISTAN 6.875% REGS 05/12/2027	323,381	0.15	300,000 BANCO SANTANDER SA 2.125% 08/02/2028	283,008	0.13
<i>Panama</i>	929,728	0.43	100,000 BANCO SANTANDER SA 3.75% 09/01/2034	99,952	0.05
150,000 CARNIVAL CORPORATION 5.75% 15/01/2030 EUR (ISIN XS2809222420)	155,148	0.07	100,000 BANCO SANTANDER SA 4.875% 18/10/2031	105,680	0.05
300,000 REPUBLIC OF PANAMA 7.125% 29/01/2026	285,576	0.13	100,000 CAIXABANK SA VAR 09/02/2032	100,427	0.05
500,000 REPUBLIC OF PANAMA 7.50% 01/03/2031	489,004	0.23	100,000 CAIXABANK SA 4.25% 06/09/2030	103,420	0.05
<i>Peru</i>	1,077,537	0.49	100,000 CELLNEX FINANCE COMPANY SAU 1.50% 08/06/2028	92,000	0.04
500,000 CREDICORP CAPITAL SOCIEDAD TITULIZADORA SA 10.10% 15/12/2043	124,826	0.06	100,000 CELLNEX FINANCE COMPANY SAU 3.625% 24/01/2029	99,274	0.05
			200,000 CELLNEX TELECOM SA 1.75% 23/10/2030	175,530	0.08
			200,000 CELLNEX TELECOM SA 1.875% 26/06/2029	182,028	0.08

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
180,000	EDP SERVICIOS FINANCIEROS ESPANA SA 3.50% 16/07/2030	177,998	0.08	100,000	ALEXANDRIA REAL ESTATE EQUITIES INC 4.90% 15/12/2030	91,486	0.04
100,000	GRIFOLS SA 2.25% REGS 15/11/2027	89,749	0.04	100,000	AMERICAN TOWER CORP NEW 5.25% 15/07/2028	93,248	0.04
200,000	IBERDROLA FINANZAS SAU VAR PERPETUAL EUR (ISIN XS2748213290)	203,356	0.09	120,000	AMERICAN TOWER CORP 4.10% 16/05/2034	119,150	0.05
300,000	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	295,245	0.14	200,000	AT&T INC VAR PERPETUAL	196,348	0.09
1,000,000	SPAIN 5.15% 31/10/2044	1,183,520	0.54	200,000	AT&T INC 3.15% 04/09/2036	183,336	0.08
800,000	SPAIN 5.75% 30/07/2032	943,704	0.43	200,000	AVANTOR FUNDING INC 3.875% REGS 15/07/2028	195,268	0.09
1,900,000	SPAIN 5.90% 30/07/2026	2,004,291	0.91	100,000	AVANTOR FUNDING INC 4.625% 144A 15/07/2028	88,863	0.04
1,700,000	SPAIN 6.00% 31/01/2029	1,915,067	0.87	400,000	BALL CORP 1.50% 15/03/2027	374,492	0.16
100,000	TELEFONICA EMISIONES SAU 3.698% 24/01/2032	99,554	0.05	200,000	BALL CORP 2.875% 15/08/2030	158,748	0.07
	<i>Sri Lanka</i>	227,241	0.10	200,000	BANK OF AMERICA CORP VAR 07/02/2030	176,868	0.08
420,000	SRI LANKA 0% REGS 28/03/2030	227,241	0.10	200,000	BANK OF AMERICA CORP 4.183% 25/11/2027	180,428	0.08
	<i>Südafrika</i>	661,008	0.30	200,000	BANK OF AMERICA CORP 6.11% 29/01/2037	194,482	0.09
12,500,000	SOUTH AFRICA 8.50% 31/01/2037	503,869	0.23	300,000	BANK OF NEW YORK MELLON CORP 3.30% 23/08/2029	256,509	0.12
3,630,000	SOUTH AFRICA 8.875% 28/02/2035	157,139	0.07	200,000	BAYER US FINANCE LLC 6.50% 21/11/2033	191,244	0.09
	<i>Südkorea</i>	1,631,244	0.75	100,000	BOYD GAMING CORP 4.75% 01/12/2027	89,931	0.04
1,800,000	SHINHAN BANK CO LTD 3.875% REGS 24/03/2026	1,631,244	0.75	200,000	BROADCOM INC 4.15% REGS 15/04/2032	172,581	0.08
	<i>Tschechische Republik</i>	1,247,798	0.57	100,000	BROADCOM INC 4.15% 15/11/2030	88,308	0.04
11,200,000	CZECH REPUBLIC 0.05% 29/11/2029	362,596	0.17	100,000	CARPENTER TECHNOLOGY CORP 6.375% 15/07/2028	93,393	0.04
19,330,000	CZECH REPUBLIC 1.75% 23/06/2032	651,010	0.29	100,000	CITIGROUP INC USA 6.625% 15/06/2032	99,756	0.05
5,550,000	CZECH REPUBLIC 4.90% 14/04/2034	234,192	0.11	100,000	COMCAST CORP 2.65% 01/02/2030	82,725	0.04
	<i>Türkei</i>	2,280,367	1.05	100,000	CROWN AMERICA LLC / CAPITAL CORP V 4.25% 30/09/2026	90,056	0.04
17,000,000	REPUBLIC OF TURKEY 31.08% 08/11/2028	499,103	0.23	100,000	DELTA AIR LINES INC DE 7.375% 15/01/2026	95,408	0.04
480,000	REPUBLIC OF TURKEY 9.125% 13/07/2030	488,675	0.22	200,000	DELTA AIR LINES INC 4.75% 144A 20/10/2028	182,098	0.08
650,000	REPUBLIC OF TURKEY 9.375% 14/03/2029	660,280	0.31	200,000	ENCORE CAPITAL GROUP INC 9.25% 01/04/2029	194,607	0.09
735,000	TURKEY 5.875% 26/06/2031	632,309	0.29	50,000	ENERGY TRANSFER OPERATING LP 3.75% 15/05/2030	42,978	0.02
	<i>Ukraine</i>	321,487	0.15	100,000	ENLINK MIDSTREAM LLC 5.625% 144A 15/01/2028	92,922	0.04
460,000	UKRAINE 0% REGS 01/09/2024	137,976	0.07	100,000	ENTEGRI INC 4.375% 144A 15/04/2028	88,054	0.04
230,000	UKRAINE 0% REGS 01/09/2025	68,825	0.03	100,000	FEDEX CORP 1.30% 05/08/2031	85,947	0.04
425,000	UKRAINE 0% REGS 15/03/2035	114,686	0.05	100,000	FEDEX CORP 2.40% 15/05/2031	79,204	0.04
	<i>Ungarn</i>	1,563,230	0.72	200,000	FORD MOTOR CREDIT CO LLC 4.00% 13/11/2030	166,817	0.08
33,000,000	HUNGARY 3.00% 27/10/2027	74,658	0.03	120,000	FORD MOTOR CREDIT CO LLC 4.445% 14/02/2030	120,917	0.06
586,900,000	HUNGARY 6.75% 22/10/2028	1,488,572	0.69	100,000	FORD MOTOR CREDIT CO LLC 5.125% 20/02/2029	103,912	0.05
	<i>Venezuela</i>	345,241	0.16	200,000	FORD MOTOR CREDIT CO LLC 6.125% 08/03/2034	185,163	0.08
1,500,000,000	ANDEAN DEVELOPMENT CORPORATION 6.77% 24/05/2028	288,899	0.14	100,000	FORD MOTOR CREDIT CO LLC 6.125% 15/05/2028	107,027	0.05
450,000	PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED	51,103	0.02	100,000	GENERAL MOTOR FINANCIAL CO INC 4.30% 15/02/2029	101,775	0.05
30,000	REPUBLIC OF VENEZUELA 0% 21/10/2026 DEFAULTED	5,239	0.00	150,000	GENERAL MOTORS CO 6.80% 01/10/2027	145,470	0.07
	<i>Vereinigte Staaten von Amerika</i>	14,890,514	6.81	100,000	GENERAL MOTORS FINANCIAL CO INC 3.60% 21/06/2030	83,981	0.04
100,000	7 ELEVEN INC 1.30% 144A 10/02/2028	81,470	0.04	200,000	GENERAL MOTORS FINANCIAL CO INC 5.75% 08/02/2031	187,417	0.09
100,000	ABBVIE INC 4.50% 14/05/2035	88,348	0.04	200,000	GOLDMAN SACHS GROUP INC 2.00% 01/11/2028	187,966	0.09
100,000	ALBERTSONS COS LLC SAFEW 3.50% 144A 15/03/2029	84,078	0.04	200,000	GOLDMAN SACHS GROUP INC 2.60% 07/02/2030	163,756	0.08
				200,000	GOLDMAN SACHS GROUP INC 6.45% 01/05/2036	199,567	0.09
				100,000	HILTON GRAND ACA LLC IN 5.00% REGS 01/06/2029	87,090	0.04
				200,000	HUMANA INC 3.70% 23/03/2029	175,226	0.08
				100,000	IHG FINANCE LLC 4.375% 28/11/2029	102,477	0.05
				4,000,000	INTERNATIONAL FINANCE CORP IFC 0% 25/02/2041	126,190	0.06

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
100,000 INTERNATIONAL FLAVOR AND FRAGRANCES INC 2.30% 144A 01/11/2030	77,928	0.04	210,000 VERIZON COMMUNICATIONS INC 3.75% 28/02/2036	207,621	0.10
100,000 IQVIA INC 2.875% REGS 15/06/2028	94,395	0.04	200,000 VERIZON COMMUNICATIONS INC 4.812% 15/03/2039	173,960	0.08
130,000 JEFFERIES FINANCIAL GROUP INC 4.00% 16/04/2029	129,308	0.06	100,000 VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	86,867	0.04
65,000 JEFFERIES FINANCIAL GROUP INC 6.20% 14/04/2034	61,550	0.03	200,000 VOLKSWAGEN GROUP OF AMERICA FINANCE 5.90% 144A 12/09/2033	190,505	0.09
160,000 JPMORGAN CHASE AND CO VAR 13/11/2031	166,474	0.08	150,000 ZF NORTH AMERICA CAPITAL INC 6.875% 144A 14/04/2028	142,945	0.07
100,000 JPMORGAN CHASE AND CO VAR 23/01/2030	92,695	0.04	ETC Securities	9,203,003	4.22
100,000 JPMORGAN CHASE AND CO VAR 23/03/2030	92,611	0.04	<i>Großbritannien</i>	1,539,102	0.71
100,000 LAMB WESTON HOLDINGS INC 4.875% 144A 15/05/2028	90,544	0.04	639 UBS AG CERTIFICATE ETC	726,347	0.33
200,000 LASMO (USA) INC 7.30% 15/11/2027	198,201	0.09	7,818 UBS AG LONDON BRANCH CERTIFICATE BCOMNGTR ETC	81,517	0.04
100,000 LEVI STRAUSS CO 3.375% 15/03/2027	97,995	0.04	3,989 UBS ETC ON CMCI ALU USD	255,884	0.12
200,000 LEVI STRAUSS CO 3.50% 144A 01/03/2031	161,844	0.07	2,636 UBS ETC ON CMCI HEAT OIL USD ETC	363,518	0.17
150,000 MARRIOTT INTERNATIONAL INC 4.625% 15/06/2030	136,109	0.06	650 UBS LONDON ETC CMCI SILVER USD	111,836	0.05
250,000 MATTEL INC 3.75% 144A 01/04/2029	215,528	0.10	<i>Irland</i>	7,663,901	3.51
100,000 MAV ACQUISITION CORP 5.75% 144A 01/08/2028	90,077	0.04	88,793 AMUNDI PHYSICAL GOLD ETC	7,663,901	3.51
100,000 MCDONALDS CORP 3.875% 20/02/2031	101,487	0.05	Warrants, Rechte	447,057	0.20
150,000 MCDONALDS CORP 4.00% 07/03/2030	153,765	0.07	<i>Großbritannien</i>	447,057	0.20
100,000 MCDONALDS CORP 4.95% 14/08/2033	92,101	0.04	2,038 UBS AG LONDON CERTIFICATE	447,057	0.20
100,000 MERCK & CO INC 4.50% 17/05/2033	90,443	0.04	Aktien/Anteile aus OGAW/OGA	19,608,085	8.99
200,000 MORGAN STANLEY VAR 02/03/2029	206,314	0.09	Aktien/Anteile aus Investmentfonds	19,608,085	8.99
100,000 MORGAN STANLEY VAR 07/02/2031	83,384	0.04	<i>Frankreich</i>	105,446	0.05
200,000 MORGAN STANLEY 3.95% 23/04/2027	180,395	0.08	0.1 AMUNDI EURO LIQUIDITY SRI FCP	105,446	0.05
200,000 MORGAN STANLEY 7.25% 01/04/2032	212,260	0.10	<i>Luxemburg</i>	19,502,639	8.94
100,000 NETFLIX INC 3.875% REGS 15/11/2029	101,368	0.05	880 AMUNDI FUNDS ASIA MULTI ASSET TARGET INCOME I2 USD (C)	829,947	0.38
100,000 NEWS CORP 3.875% 144A 15/05/2029	86,069	0.04	2,373 AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND Z EUR QD D	1,991,695	0.91
200,000 OMNICOM GROUP INC 2.45% 30/04/2030	161,209	0.07	5,496 AMUNDI FUNDS EMERGING MARKETS EQUITY ESG IMPROVE Z USD QD D	5,572,194	2.55
100,000 ORACLE CORP 2.65% 15/07/2026	88,449	0.04	5,386 AMUNDI FUNDS REAL ASSETS TARGET INCOME Z EUR QD D	6,725,469	3.09
100,000 ORACLE CORP 2.95% 01/04/2030	83,121	0.04	3,764 AMUNDI SF - EUR COMMODITIES-IEUR	2,089,700	0.96
200,000 ORGANON AND COMPANY 2.875% REGS 30/04/2028	188,504	0.09	528 AMUNDI SF SBI FM INDIA BOND H EUR C NON DIS NON HEDGE	568,651	0.26
200,000 PENSKE TRUCK LEASING CO LP 6.20% 144A 15/06/2030	194,413	0.09	26,054 MULTI UNITS LUXEMBOURG SICAV AMUNDI MSCI KOREA UCITS ETF ACC	1,724,983	0.79
150,000 PFIZER INC 7.20% 15/03/2039	165,801	0.08	Geldmarktinstrumente	608,394	0.28
120,000 PROLOGIS EURO FINANCE LLC 4.00% 05/05/2034	119,569	0.05	<i>Ägypten</i>	608,394	0.28
200,000 PROLOGIS LP 2.125% 15/04/2027	172,544	0.08	25,000 EGYPT 0% 11/03/2025	412	0.00
100,000 PRUDENTIAL FINANCIAL INC 2.10% 10/03/2030	80,016	0.04	38,000,000 EGYPT 0% 29/04/2025	607,982	0.28
100,000 RTX CORPORATION 2.25% 01/07/2030	79,810	0.04	Derivative Instrumente	273,171	0.13
100,000 SIRIUS XM RADIO INC 4.00% REGS 15/07/2028	84,523	0.04	Optionen	273,171	0.13
100,000 SOUTHERN CO 3.70% 30/04/2030	86,205	0.04	<i>Luxemburg</i>	27,958	0.01
100,000 STARBUCKS CORP 2.25% 12/03/2030	80,559	0.04	6,974,394 USD(P)/JPY(C)OTC - 152.00 - 04.09.24 PUT	27,958	0.01
120,000 T MOBILE USA INC 3.85% 08/05/2036	119,243	0.05			
100,000 T MOBILE USA INC 3.875% 15/04/2030	87,334	0.04			
200,000 T MOBILE USA INC 5.15% 15/04/2034	184,067	0.08			
100,000 TEXAS INDUSTRIES INC 5.15% 08/02/2054	90,052	0.04			
200,000 UNILEVER CAPITAL CORP 1.375% 14/09/2030	152,386	0.07			
100,000 UNITED AIR LINES INC 4.625% REGS 15/04/2029	87,198	0.04			
100,000 UNITED RENTALS NORTH AMERICA INC 5.50% 15/05/2027	92,727	0.04			
700,000 USA T-BONDS 5.00% 15/05/2037	696,102	0.31			
750,000 USA T-BONDS 6.125% 15/08/2029	757,114	0.34			
400,000 USA T-BONDS 6.25% 15/05/2030	410,267	0.18			
250,000 USA T-BONDS 7.625% 15/02/2025	237,473	0.11			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
<i>Vereinigte Staaten von Amerika</i>	245,213	0.12
195 10YR US TREASRY NOTE - 108.50 - 26.07.24 PUT	25,587	0.01
23 S&P 500 INDEX - 5,000 - 19.07.24 PUT	3,756	0.00
9 S&P 500 INDEX - 5,400 - 16.08.24 PUT	36,907	0.02
13 S&P 500 INDEX - 5,400 - 20.09.24 PUT	82,785	0.04
45 T BOND - 119.00 - 23.08.24 PUT	76,758	0.04
148 US 5YR T-NOTES - 105.75 - 26.07.24 PUT	19,420	0.01
Negative Positionen	-1,086,406	-0.50
Derivative Instrumente	-1,086,406	-0.50
Optionen	-1,086,406	-0.50
<i>Deutschland</i>	-26,064	-0.01
-48 DJ EURO STOXX 50 EUR - 4,725 - 16.08.24 PUT	-26,064	-0.01
<i>Italien</i>	-38,778	-0.02
-4 AVAGO TECHNOLOGIE LTD - 1,670.00 - 19.07.24 PUT	-38,778	-0.02
<i>Luxemburg</i>	-51,395	-0.02
-3,487,197 USD(C)/JPY(P)OTC - 159.00 - 04.09.24 CALL	-51,395	-0.02
<i>Vereinigte Staaten von Amerika</i>	-970,169	-0.45
-195 10YR US TREASRY NOTE - 110.50 - 26.07.24 CALL	-90,973	-0.05
-45 ADVANCED MICRO DEVICES INC - 150.00 - 19.07.24 PUT	-5,794	0.00
-420 AES CORP - 17.00 - 16.08.24 PUT	-19,594	-0.01
-157 BRISTOL MYERS SQUIBB CO - 42.00 - 19.07.24 PUT	-19,190	-0.01
-41 BUILDERS FIRSTSOURCE - 150.00 - 19.07.24 PUT	-48,775	-0.02
-39 CONSTELLATION ENERGY CORP - 190.00 - 19.07.24 PUT	-9,916	0.00
-163 DELTA AIR LINES WI - 45.00 - 19.07.24 PUT	-10,266	0.00
-60 DEXCOM INC - 110.00 - 19.07.24 PUT	-8,677	0.00
-24 EATON CORP - 300.00 - 16.08.24 PUT	-14,892	-0.01
-60 ENPHASE ENERGY - 110.00 - 19.07.24 PUT	-53,184	-0.03
-225 HALLIBURTON CO - 32.00 - 19.07.24 PUT	-4,724	0.00
-200 INTEL CORP - 30.00 - 19.07.24 PUT	-8,211	0.00
-140 INTERNATIONAL PAPER - 42.50 - 16.08.24 PUT	-21,880	-0.01
-14 META PLATFORMS INC - 460.00 - 16.08.24 PUT	-10,842	0.00
-12 NETFLIX INC - 600.00 - 19.07.24 PUT	-5,962	0.00
-98 NRG ENERGY INC - 75.00 - 19.07.24 PUT	-10,973	-0.01
-40 QUALCOMM INC - 180.00 - 16.08.24 PUT	-12,503	-0.01
-29 QUANTA SERVICES - 250.00 - 16.08.24 PUT	-18,265	-0.01
-55 ROYAL CARIBBEAN CRUISES - 140.00 - 19.07.24 PUT	-1,052	0.00
-23 S&P 500 INDEX - 5,300 - 19.07.24 CALL	-476,417	-0.23
-90 STARBUCKS - 75.00 - 16.08.24 PUT	-19,146	-0.01
-23 T BOND - 115.00 - 23.08.24 PUT	-19,113	-0.01
-23 T BOND - 124.00 - 23.08.24 CALL	-12,407	-0.01
-110 UNITED AIRLINES HOLDINGS INC - 50.00 - 19.07.24 PUT	-31,817	-0.01
-10 UNITED RENTALS INC - 620.00 - 19.07.24 PUT	-9,704	0.00
-148 US 5YR T-NOTES - 107.50 - 26.07.24 CALL	-25,892	-0.01
Gesamtwertpapierbestand	196,389,774	90.01

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	477,499,611	96.00			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	452,120,786	90.90			
Aktien	246,162,946	49.48			
<i>Australien</i>	<i>7,585,749</i>	<i>1.53</i>	<i>Brasilien</i>	<i>1,453,479</i>	<i>0.29</i>
1,526 AMPOL LTD	30,752	0.01	56,897 BANCO BRADESCO PFD	118,517	0.02
17,483 ANZ BANKING GROUP	307,652	0.06	13,400 BANCO DO BRASIL SA	59,944	0.01
5,070 ARISTOCRAT LEISURE	157,205	0.03	6,200 BCO BTG PACTUAL SA	32,089	0.01
9,897 AUSTRALIAN PIPELINE TRUST	49,275	0.01	366 GERDAU SA	1,134	0.00
38,653 BHP GROUP LTD	1,027,986	0.21	57 HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	36	0.00
8,670 BRAMBLES LIMITED	78,499	0.02	35,019 ITAU UNIBANCO HOLDING SA	190,244	0.04
555 COCHLEAR LIMITED	114,870	0.02	51,100 PETROLEO BRASILEIRO	346,106	0.07
8,510 COLES GRP RG LTD	90,307	0.02	24,490 PETROLEO BRASILEIRO PREF.SHS	156,535	0.03
10,861 COMMONWEALTH BANK OF AUSTRALIA	862,086	0.17	41,600 RUMO REGISTERED SHS	144,305	0.03
3,110 COMPUTERSHARE	51,045	0.01	10,800 SABESP	136,085	0.03
3,264 CSL LTD	600,428	0.12	19,287 VALE DO RIO DOCE	201,943	0.04
7,146 DEXUS AMERICAN DEPOSITARY RECEIPTS	28,855	0.01	9,400 WEG SA PFD	66,541	0.01
10,868 FORTESCUE LTD	144,992	0.03	<i>Chile</i>	<i>165,044</i>	<i>0.03</i>
15,805 GOODMAN GRP REIT	342,238	0.07	3,222 BANCO DE CHILE ADR	68,002	0.01
29,253 INSURANCE AUSTRALIA GROUP	130,151	0.03	2,551 SOC QUIM&MIN SP ADR	97,042	0.02
3,173 MACQUARIE GROUP LIMITED	404,712	0.08	<i>China</i>	<i>3,808,121</i>	<i>0.77</i>
60,907 MIRVAC GROUP REIT	70,972	0.01	319,000 AGRICULTURAL BANK OF CHINA-H	127,332	0.03
21,319 NATIONAL AUSTRALIA BANK	481,298	0.10	899,400 ANGANG STEEL CO LTD-H	131,133	0.03
3,105 ORICA	34,575	0.01	459,000 BANK OF CHINA -H-	211,190	0.04
10,747 ORIGIN ENERGY	72,727	0.01	5,000 BYD CO LTD-H	138,630	0.03
12,947 QANTAS AIRWAYS LTD	47,196	0.01	597,000 CHINA CONSTRUCTION BANK H	411,669	0.08
9,226 QBE INSURANCE GROUP LTD	99,975	0.02	72,000 CHINA LIFE INSURANCE CO H	94,995	0.02
1,059 RAMSAY HEALTH CARE	31,319	0.01	95,000 CHINA LONGYUAN POWER GROUP-H	79,700	0.02
320 REA GROUP REIT	39,214	0.01	33,500 CHINA MERCHANTS BANK-H	141,925	0.03
4,585 RIO TINTO LTD	339,989	0.07	368,000 CHINA PETROLEUM & CHEMICAL H	222,534	0.04
15,776 SANTOS	75,302	0.02	624,000 CHINA TOWER CORP LTD-H	75,319	0.02
34,274 SCENTRE GROUP REIT	66,634	0.01	82,000 CITIC SECURITIES CO LTD-H	112,697	0.02
4,486 SONIC HEALTHCARE	73,518	0.01	177,000 CMOC GROUP LIMITED	151,033	0.03
28,853 SOUTH32 LTD	65,804	0.01	210,000 CRRC CORPORATION SHARES H	126,488	0.03
16,999 SUNCORP GROUP	184,417	0.04	33,000 HAIER SMART HOME CO LTD	102,933	0.02
28,011 TELSTRA CORPORATION LTD	63,185	0.01	296,000 INDUSTRIAL & COMMERCIAL BANK OF CHINA-H	164,138	0.03
13,508 THE LOTTERY CORPORATION LIMITED	42,675	0.01	17,200 NONGFU SPRING CO LTD	76,158	0.02
22,221 TRANSURBAN GROUP	171,698	0.03	568,000 PETROCHINA CO LTD-H	536,258	0.10
26,835 VICINITY CENTRES	30,935	0.01	84,000 PICC PROPERTY & CASUALTY-H	97,376	0.02
8,926 WESFARMERS LTD	362,535	0.07	48,500 PING AN INSURANCE GROUP CO-H	205,184	0.04
23,063 WESTPAC BANKING CORP	391,329	0.08	164,000 POSTAL SAVINGS BANK OF CHINA	89,765	0.02
797 WISETECH GLOBAL LTD	49,813	0.01	42,800 SINOPHARM GROUP CO-H	106,136	0.02
14,413 WOODSIDE ENERGY GROUP LTD	253,359	0.05	32,000 TSINGTAO BREWERY CO LTD-H	199,245	0.04
5,520 WOOLWORTHS GROUP LTD	116,227	0.02	341,800 ZOOMLION HEAVY INDUSTRY - H	206,283	0.04
<i>Belgien</i>	<i>416,377</i>	<i>0.08</i>	<i>Curacao</i>	<i>1,934,229</i>	<i>0.39</i>
3,002 UCB SA	416,377	0.08	43,929 SLB	1,934,229	0.39
<i>Bermuda</i>	<i>115,551</i>	<i>0.02</i>	<i>Dänemark</i>	<i>1,812,580</i>	<i>0.36</i>
27,200 CHINA GAS HLDGS LTD	22,754	0.00	3,291 CARLSBERG B	368,753	0.07
282 CREDICORP LTD.	42,460	0.01	7,382 NOVO NORDISK AS	995,427	0.20
52,000 KUNLUN ENERGY CO LTD	50,337	0.01	9,023 ORSTED SH	448,400	0.09
			<i>Deutschland</i>	<i>5,577,548</i>	<i>1.12</i>
			2,993 ALLIANZ SE-NOM	776,684	0.16
			4,594 DEUTSCHE BOERSE AG	877,913	0.18

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW		
Nennwert			Nennwert				
	EUR			EUR			
18,600	CENTRAL JAPAN RAILWAY	374,694	0.08	22,500	PANASONIC HOLDINGS CORPORATION	171,881	0.03
8,900	CHUGAI PHARM	295,081	0.06	15,100	RECRUIT HOLDING CO LTD	753,854	0.15
9,600	DAIFUKU	167,609	0.03	14,800	RENESAS ELECTRONICS CORP	258,311	0.05
24,600	DAI-ICHI LIFE HLDGS SHS	613,282	0.12	14,800	SEKISUI HOUSE LTD	305,869	0.06
24,000	DAIICHI SANKYO CO LTD	768,995	0.15	23,400	SEVEN & I HOLDINGS CO LTD	266,030	0.05
2,200	DAIKIN INDUSTRIES LTD	285,461	0.06	900	SHIMANO	129,700	0.03
800	DAITO TRUST CONSTRUCTION CO LTD	76,960	0.02	32,400	SHIN-ETSU CHEMICAL CO LTD	1,172,327	0.24
5,900	DAIWA HOUSE INDUSTRY	139,525	0.03	6,100	SHIONOGI & CO LTD	222,096	0.04
23,700	DENSO CORP	343,399	0.07	1,900	SMC CORP	841,326	0.17
700	DISCO CORPORATION	247,840	0.05	14,100	SOFTBANK CORP	160,668	0.03
16,300	EAST JAPAN RAILWAY CO	251,920	0.05	8,900	SOFTBANK GROUP CORP	536,369	0.11
8,900	FANUC LTD	227,609	0.05	17,900	SONY GROUP CORPORATION	1,416,203	0.28
2,500	FAST RETAILING	588,161	0.12	13,300	SUMITOMO ELECTRIC INDUSTRIES	193,056	0.04
18,200	FUJIFILM HOLDINGS CORP	397,145	0.08	19,200	SUMITOMO MITSUI FINANCIAL GRP	1,194,420	0.24
50,600	FUJITSU LIMITED	738,741	0.15	5,700	SUMITOMO MITSUI TRUST HLD	121,339	0.02
99,800	HITACHI LTD	2,084,548	0.43	5,500	SUMITOMO REALTY & DEVELOPMENT REIT	150,610	0.03
68,000	HONDA MOTOR CO LTD	678,416	0.14	15,200	SUZUKI MOTOR CORP	163,196	0.03
5,400	HOYA CORP	585,882	0.12	22,200	TAKEDA PHARMACEUTICAL CO LTD	537,224	0.11
12,400	INPEX CORPORATION	170,247	0.03	6,400	T&D HOLDINGS INC	104,259	0.02
64	JAPAN METROPOLITAN FUND INVESTMENT CORPORATION	33,596	0.01	14,100	TDK CORPORATION	806,816	0.16
9,400	JFE HOLDINGS	126,250	0.03	13,600	TERUMO CORP	209,283	0.04
3,900	KAO CORP	147,583	0.03	22,500	TOKIO MARINE HLDGS INC	783,707	0.16
9,300	KDDI CORP	229,477	0.05	4,700	TOKYO ELECTRON LTD	951,441	0.19
2,600	KEYENCE CORP	1,063,969	0.21	5,900	TOYOTA INDUSTRIES CORP	464,227	0.09
9,600	KIKKOMAN CORP	103,767	0.02	121,000	TOYOTA MOTOR CORP	2,309,083	0.47
6,200	KOMATSU LTD	167,981	0.03	4,200	UNI-CHARM CORP	125,877	0.03
8,400	KUBOTA CORPORATION	109,628	0.02		Kaimaninseln	5,691,663	1.14
13,500	KYOCERA CORP	144,983	0.03	5,000	AIRTAC INTERNATIONAL GROUP	142,080	0.03
19,000	KYUSHU RAILWAY COMPANY	384,074	0.08	95,100	ALIBABA GROUP HOLDING LTD	801,251	0.16
13,100	MITSUBISHI CHEMICAL GROUP CORPORATION	67,863	0.01	13,600	ANTA SPORTS PRODUCTS LTD	121,899	0.02
36,900	MITSUBISHI ELECTRIC CORP	549,535	0.11	12,450	BAIDU INC	126,842	0.03
27,200	MITSUBISHI ESTATE CO LTD REIT	397,583	0.08	1	BTC DIGITAL LIMITED	2	0.00
22,600	MITSUBISHI HEAVY INDUSTRIES	225,867	0.05	20,000	CHINA MENGNIU DAIRY CO	33,462	0.01
150,800	MITSUBISHI UFJ FINANCIAL GROUP	1,512,358	0.30	30,000	CHINA RESOURCES LAND LTD	95,189	0.02
87,100	MITSUI & CO LTD	1,844,541	0.37	7,000	CK ASSET HOLDINGS LTD	24,469	0.00
30,700	MITSUI FUDOSAN CO LTD REIT	261,499	0.05	15,500	CK HUTCHISON HOLDINGS LTD	69,279	0.01
20,000	MIZUHO FINANCIAL GROUP INC	389,555	0.08	183	COUNTRY GARDEN SERVICES HOLDINGS COMPANY LIMITED	105	0.00
12,300	MS AD ASSURANCE	255,058	0.05	7,500	ENN ENERGY HOLDINGS LTD	57,678	0.01
15,900	MURATA MANUFACTURING CO LTD	306,376	0.06	20,500	INNOVENT BIOOGICS INC	90,157	0.02
2,700	NEC CORP	207,431	0.04	15,817	JD COM INC	195,265	0.04
9,100	NEXON	157,032	0.03	12,700	KUAISHOU TECHNOLOGY	70,045	0.01
14,700	NINTENDO CO LTD	729,536	0.15	6,200	LI AUTO INC	52,089	0.01
9,200	NIPPON PAINT CO LTD	55,925	0.01	25,060	MEITUAN	332,732	0.07
339,300	NIPPON TELEGRAPH & TELEPHONE	298,754	0.06	17,500	NETEASE INC	311,828	0.06
68,400	NOMURA HLDGS INC	365,802	0.07	9,200	NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC HKD	65,639	0.01
6,400	NP STI & S'TOMO	126,254	0.03	8,496	NU HOLDINGS LIMITED	102,182	0.02
6,900	OBIC BUSINESS	269,233	0.05	3,259	PINDUODUO INC ADR	404,277	0.08
6,100	OLYMPUS CORP	91,764	0.02	20,400	SANDS CHINA LTD	39,690	0.01
12,800	ORIENTAL LAND	332,767	0.07	1,841	SEA LTD ADR	122,716	0.02
24,400	ORIX CORP	502,714	0.10				
17,400	OSAKA GAS CO LTD	357,585	0.07				
3,400	OTSUKA HOLDINGS CO LTD	133,514	0.03				
9,500	PAN PACIFIC INTERNATIONAL HOL RRG SHS	207,411	0.04				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
2,623 TAL EDUCATION GROUP	26,102	0.01			
39,600 TENCENT HOLDINGS LTD	1,762,398	0.36	<i>Philippinen</i>	162,830	0.03
4,600 TRIP COM GROUP LTD	205,932	0.04	17,021 ACEN CORPORATION	1,355	0.00
50,500 WH GROUP LTD	31,021	0.01	7,565 AYALA CORP	70,093	0.01
109,200 XIAOMI CORPORATION CLASS B	215,070	0.04	62,700 AYALA LAND INC	28,448	0.01
112,000 XINYI SOLAR HOLDINGS LTD	52,603	0.01	2,280 JOLLIBEE FOODS CORP.	8,203	0.00
14,400 XPENG INC	50,853	0.01	50,894 METRO BANK & TRUST	54,731	0.01
4,587 ZTO EXPRESS CAYMAN INC-ADR	88,808	0.02	<i>Polen</i>	385,048	0.08
<i>Kanada</i>	3,656,130	0.74	443 DINO POLSKA SA	41,765	0.01
53,885 AGNICO EAGLE MINES	3,288,103	0.67	2,779 KGHM POLSKA MIEDZ SA	96,976	0.02
6,032 AGNICO EAGLE MINES USD	368,027	0.07	16,866 PKO BANK POLSKI SA	246,307	0.05
<i>Kolumbien</i>	60,964	0.01	<i>Schweden</i>	390,114	0.08
1,227 BANCOLOMBIA ADR	37,357	0.01	14,779 ASSA ABLOY AB	390,114	0.08
2,259 ECOPETROL SAADR	23,607	0.00	<i>Schweiz</i>	5,871,933	1.18
<i>Luxemburg</i>	112,518	0.02	4,044 CIE FINANCIERE RICHEMONT SA	588,932	0.12
12,859 ALLEGRO EU	112,518	0.02	5,543 DSM FIRMENICH LTD	585,341	0.12
<i>Malaysia</i>	800,372	0.16	1,034 LONZA GROUP AG N	526,529	0.11
223,100 GAMUDA BHD	290,348	0.06	14,140 NESTLE SA	1,346,681	0.27
318,200 INARI AMERTRON	232,860	0.05	11,509 NOVARTIS AG-NOM	1,149,287	0.23
60,500 MALAYSIA AIRPORTS	118,463	0.02	6,466 ROCHE HOLDING LTD	1,675,163	0.33
199,600 PUBLIC BANK BHD	158,701	0.03	<i>Singapur</i>	1,264,607	0.25
<i>Mexiko</i>	663,756	0.13	21,400 CAPITALAND ASCENDAS REIT	37,717	0.01
145,931 AMERICA MOVIL SAB DE CV	116,090	0.02	43,038 CAPITALAND INTEGRATED COMMERCIAL TRUST	58,668	0.01
242,100 CEMENTOS DE MEXICO CPO	144,538	0.03	14,300 CAPITALAND INVESTMENT LIMITED	26,188	0.01
55,700 CONTROLADORA AXTEL SAB DE CV	1,117	0.00	14,300 DBS GROUP HOLDINGS LTD	352,355	0.06
17,491 FOMENTO ECO UNIT	175,281	0.04	43,600 GENTING SINGAPORE LIMITED	25,965	0.01
3,700 GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV	54,284	0.01	10,400 KEPPEL CORPORATION LTD	46,326	0.01
13,279 GRUPO FIN BANORTE	96,475	0.02	23,800 OVERSEA-CHINESE BANKING	236,442	0.04
900 GRUPO INDUSTRIAL MASECA S.A.B.	15,390	0.00	22,400 SINGAPORE AIRLINES	106,410	0.02
6,900 GRUPO MEXICO SAB DE CV -B-	34,754	0.01	30,500 SINGAPORE TECHNOLOGIES ENGINEE	90,923	0.02
1,400 INFRAESTRUCTURA ENERGETICA NOVA SAB DE CV	-	0.00	54,100 SINGAPORE TELECOMM	102,427	0.02
7,296 SITIOS LATINOAMERICA SAB DE CV	1,593	0.00	8,400 UNITED OVERSEAS BANK LTD	181,186	0.04
7,600 WALMART DE MEXICO-SAB DE CV	24,234	0.00	<i>Spanien</i>	1,300,941	0.26
<i>Neuseeland</i>	208,825	0.04	28,002 CELLNEX TELECOM S.A.	850,420	0.17
8,652 AUCKLAND INTL AIRPORT	37,533	0.01	37,187 IBERDROLA SA	450,521	0.09
4,189 FISHER & PAYKEL HEALTHCARE	71,641	0.01	<i>Südafrika</i>	887,525	0.18
12,126 SPARK NEW SHS	28,680	0.01	5,736 ABSA GROUP LIMITED	46,442	0.01
835 XERO LTD	70,971	0.01	3,252 BID CORPORATION SHS	70,601	0.01
<i>Niederlande</i>	5,946,167	1.20	12,115 GOLD FIELDS LIMITED	169,263	0.03
19,866 AERCAP HOLDINGS NV	1,727,930	0.35	10,037 IMPALA PLATINUM HOLDINGS LTD	46,553	0.01
3,566 AIRBUS BR BEARER SHS	457,375	0.09	7,833 MR. PRICE GROUP LIMITED	82,420	0.02
1,226 ASML HOLDING N.V.	1,182,109	0.24	2,874 MULTICHOICE GROUP LIMITED	15,655	0.00
63,365 DAVIDE CAMPARI MILANO NV	559,133	0.11	1,627 NASPERS LTD	296,568	0.07
10,436 ERMENEGILDO ZEGNA N V	115,290	0.02	71,436 REDEFINE PROPERTIES REIT	14,674	0.00
6,276 EURONEXT	542,874	0.11	5,524 SASOL LTD	38,981	0.01
48,402 ING GROUP NV	772,593	0.16	4,564 STANDARD BANK GRP	49,163	0.01
164,487 KONINKLIJKE KPN NV	588,863	0.12	1,410 TIGER BRANDS	14,335	0.00
			8,604 VODACOM GROUP PTY LTD	42,870	0.01
			<i>Südkorea</i>	4,982,429	1.00
			1,138 CELTRION	134,453	0.03

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
1 HYUNDAI ENGINEERING AND CONSTR	22	0.00	83,451 BANK OF AMERICA CORP	3,097,440	0.62
5,888 HYUNDAI MOTOR CO.LTD	731,179	0.15	57,230 BANK OF NEW YORK MELLON CORP	3,198,045	0.64
7,223 KB FINANCIAL GROUP	384,342	0.08	31,929 BEST BUY CO INC	2,511,420	0.50
2,345 KIA CORPORATION	205,528	0.04	19,530 BOSTON SCIENTIFIC CORP	1,403,864	0.28
461 LG CORP	25,186	0.01	9,992 CDW CORP	2,086,876	0.42
222 LX HOLDINGS CORP	1,053	0.00	16,907 CENTENE	1,046,049	0.21
646 NAVER CORP	73,083	0.01	45,965 CHARLES SCHWAB CORP	3,160,402	0.64
99 NCSOFT	12,072	0.00	92,457 CISCO SYSTEMS INC	4,098,560	0.82
161 SAMSUNG BIOLOGI RGS CO LTD	79,340	0.02	39,140 CMS ENERGY CORP	2,174,018	0.44
32,784 SAMSUNG ELECTRONICS CO LTD	1,811,132	0.36	42,154 COCA-COLA CO	2,503,478	0.50
3,710 SAMSUNG ELECTRONICS PREF SHS	159,942	0.03	10,311 DANAHER CORP	2,403,543	0.48
1,200 SAMSUNG LIFE INSURANCE CO	71,987	0.01	9,748 DEERE & CO	3,397,679	0.68
4,462 SHINHAN FINANCIAL GROUP	145,632	0.03	29,457 GILEAD SCIENCES INC	1,885,743	0.38
3,297 SK HYNIX INC	528,543	0.11	10,399 HOME DEPOT INC	3,340,973	0.67
287 SK INC	30,796	0.01	9,352 INTERCONTINENTALEXCHANGE GROUP	1,193,793	0.24
6,132 SK SQUARE CO LTD	415,654	0.08	13,960 INTL BUSINESS MACHINES CORP	2,253,659	0.45
4,941 SK TELECOM	172,485	0.03	21,670 KEYSIGHT TECHNOLOGIES SHS WI INC	2,764,378	0.56
<i>Taiwan</i>	<i>7,092,356</i>	<i>1.43</i>	139,433 KRAFT HEINZ CO/THE	4,191,772	0.84
53,000 CATHAY FINANCIAL HLDG CO	89,936	0.02	98 MERCADOLIBRE	150,271	0.03
610,000 CHINATRUST FIN HLDG	664,051	0.13	16,006 MERCK AND CO INC	1,847,989	0.37
43,000 CHUNGHWA TELECOM CO LTD	155,209	0.03	3,901 META PLATFORMS INC	1,835,281	0.37
10,000 DELTA ELECTRONIC INDUSTRIAL INC	111,449	0.02	27,808 MICROCHIP TECHNOLOGY INC	2,374,091	0.48
16,400 EVERGREEN MARINE	91,035	0.02	14,830 MICROSOFT CORP	6,184,529	1.25
42,777 FUBON FINANCIAL HOLDING	97,564	0.02	26,604 PAYPAL HOLDINGS INC	1,440,476	0.29
1,767 HIWIN TECH	10,825	0.00	93,242 PFIZER INC	2,435,123	0.49
104,000 HON HAI PRECISION INDUSTRY	640,108	0.13	44,212 PURE STORAGE INC - CLASS A	2,648,389	0.53
11,000 MEDIATEK INC	442,921	0.09	8,465 ROCKWELL AUTOMATION INC	2,174,243	0.44
214,000 MEGA FINANCIAL HOLDING	248,657	0.05	4,678 SALESFORCE.COM	1,122,153	0.23
23,000 QUANTA COMPUTER	206,390	0.04	934 SOUTHERN COPPER CORP	93,919	0.02
139,000 TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	3,861,873	0.78	95,181 TRUIST FINANCIAL CORPORATION	3,453,780	0.69
41,000 UNI-PRESIDENT ENTERPRISES CORP	95,869	0.02	5,182 UNION PACIFIC CORP	1,094,179	0.22
235,000 UNITED MICROELECTRONICS CORP	376,469	0.08	4,396 VERTEX PHARMACEUTICALS INC	1,922,550	0.39
<i>Thailand</i>	<i>326,679</i>	<i>0.07</i>	4,828 VISA INC-A	1,181,694	0.24
17,800 AIRPORTS OF THAILAND PUBLIC CO LTD	26,136	0.01	13,051 WALT DISNEY CO/THE	1,207,864	0.24
61,000 AIRPORTS THAILAND-F-	89,568	0.02	11,866 WHIRLPOOL CORP	1,131,408	0.23
76,700 C.P. ALL PCL FOREIGN	107,258	0.02	2,182 YUM CHINA HOLDINGS INC	62,788	0.01
24,000 CP ALL PUBLIC CO LTD	33,562	0.01			
84,900 PTT PUBLIC COMPANY LTD	70,155	0.01	Anleihen	184,822,391	37.17
<i>Vereinigte Staaten von Amerika</i>	<i>117,320,809</i>	<i>23.60</i>	<i>Belgien</i>	<i>3,319,271</i>	<i>0.67</i>
16,628 ABBOTT LABORATORIES	1,612,144	0.32	550,000 EUROPEAN UNION 1.25% 04/02/2043	387,189	0.08
21,361 ADVANCED MICRO DEVICES INC	3,233,000	0.65	1,400,000 FLUVIUS SYSTEM OPERATOR 3.875% 18/03/2031	1,418,102	0.29
5,964 AIR PRODUCTS & CHEMICALS INC	1,434,921	0.29	1,500,000 KBC GROUP SA/NV VAR 17/04/2035	1,513,980	0.30
6,197 ALNYLAM PHARMACEUTICALS	1,405,058	0.28	<i>Brasilien</i>	<i>5,570,196</i>	<i>1.12</i>
38,581 ALPHABET INC SHS C	6,602,778	1.34	200,000 BANCO DO BRASIL SA 6.25% REGS 18/04/2030	187,572	0.04
28,593 AMAZON.COM INC	5,155,677	1.04	550,000 BRAZIL 3.75% 12/09/2031	440,098	0.09
36,432 AMERICAN ELECTRIC POWER INC	2,982,546	0.60	400,000 BRAZIL 3.875% 12/06/2030	330,502	0.07
21,715 AMERICAN TOWER REDIT	3,939,193	0.79	250,000 BRAZIL 4.50% 30/05/2029	219,680	0.04
40,209 APPLE INC	7,901,862	1.60	5,000 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2027	808,991	0.16
147,591 AT&T INC	2,634,398	0.53	15,000 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2033	2,239,808	0.45
41,042 BAKER HUGHES REGISTERED SHS A	1,346,813	0.27	450,000 FEDERATIVE REPUBLIC OF BRAZIL 6.00% 20/10/2033	406,069	0.08

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
418,000	FEDERATIVE REPUBLIC OF BRAZIL 6.125% 22/01/2032	380,488 0.08	800,000	BARCLAYS PLC VAR 08/08/2030	832,832 0.17
600,000	FEDERATIVE REPUBLIC OF BRAZIL 6.25% 18/03/2031	556,988 0.11	1,100,000	BELLIS ACQUISITION COMPANY PLC 8.125% 14/05/2030	1,297,671 0.27
	<i>Chile</i>	157,262 0.03	500,000	DS SMITH PLC 4.375% 27/07/2027	510,220 0.10
200,000	CHILE 2.55% 27/01/2032	157,262 0.03	700,000	LLOYDS BANKING GROUP PLC VAR 05/04/2034	694,883 0.14
	<i>Dänemark</i>	2,816,268 0.57	700,000	MITSUBISHI HITACHI CAPITAL UK PLC 3.733% 02/02/2027	699,587 0.14
2,800,000	NYKREDIT REALKREDIT AS 4.00% 17/07/2028	2,816,268 0.57	5,000	NATIONWIDE BUILDING SOCIETY VAR PERPETUAL	770,809 0.15
	<i>Deutschland</i>	8,156,240 1.64	220,000	NATWEST GROUP PLC VAR PERPETUAL USD (ISIN US780097BQ34)	201,647 0.04
1,040,000	BAYER AG 4.625% 26/05/2033	1,067,186 0.21	600,000	VIRGIN MONEY UK PLC VAR 29/10/2028	614,172 0.12
500,000	BAYERISCHE LANDESBANK VAR 23/09/2031	452,995 0.09		<i>Guernsey</i>	656,894 0.13
1,000,000	CECONOMY AG 6.25% 15/07/2029	994,700 0.20	700,000	SIRIUS REAL ESTATE LIMITED 1.125% 22/06/2026	656,894 0.13
1,600,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19V55)	1,431,040 0.29		<i>Indonesien</i>	2,763,436 0.56
600,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19WG7)	577,944 0.12	700,000	INDONESIA 1.85% 12/03/2031	534,319 0.11
1,100,000	DEUTSCHE BANK AG VAR 04/04/2030	1,094,511 0.22	3,000,000,000	INDONESIA 6.125% 15/05/2028	167,228 0.03
950,000	E ON SE 3.75% 15/01/2036	938,752 0.19	2,000,000,000	INDONESIA 6.50% 15/02/2031	110,986 0.02
600,000	K S AKTIENGESSELLSCHAFT 4.25% 19/06/2029	599,040 0.12	250,000	REPUBLIC OF INDONESIA 3.55% 31/03/2032	209,715 0.04
700,000	LEG IMMOBILIEN SE 0.375% 17/01/2026	663,544 0.13	3,000,000,000	REPUBLIC OF INDONESIA 6.25% 15/06/2036	160,440 0.03
600,000	VONOVIA SE 1.625% 01/09/2051	336,528 0.07	5,000,000,000	REPUBLIC OF INDONESIA 6.375% 15/04/2032	274,286 0.06
	<i>Elfenbeinküste</i>	530,376 0.11	5,000,000,000	REPUBLIC OF INDONESIA 6.625% 15/02/2034	276,620 0.06
200,000	IVORY COAST LTD 7.625% 30/01/2033	181,431 0.04	18,000,000,000	REPUBLIC OF INDONESIA 7.125% 15/06/2043	1,029,842 0.21
200,000	IVORY COAST 4.875% REGS 30/01/2032	167,920 0.03		<i>Irland</i>	5,186,119 1.04
200,000	REPUBLIC OF COTE D IVOIRE 8.25% 30/01/2037	181,025 0.04	530,000	AIB GROUP PLC VAR PERPETUAL EUR (ISIN XS2808268390)	530,583 0.11
	<i>Finnland</i>	702,366 0.14	600,000	BANK OF IRELAND GROUP PLC VAR 11/08/2031	567,198 0.11
700,000	STORA ENSO OYJ 4.00% 01/06/2026	702,366 0.14	1,700,000	CAAUTO BANK SPA 4.375% 08/06/2026	1,719,482 0.34
	<i>Frankreich</i>	16,580,334 3.33	1,200,000	CAAUTO BANK SPA 4.75% 25/01/2027	1,229,028 0.25
700,000	ALSTOM SA VAR PERPETUAL	711,410 0.14	960,000	CAAUTO BANK SPA 6.00% 06/12/2026	1,139,828 0.23
600,000	ALTICE FRANCE SA 11.50% 01/02/2027	490,104 0.10		<i>Italien</i>	39,588,465 7.97
200,000	ALTICE FRANCE SA 5.125% REGS 15/01/2029	123,195 0.02	400,000	ASTM SPA 1.00% 25/11/2026	375,140 0.08
1,300,000	ARKEMA SA 4.25% 20/05/2030	1,335,178 0.27	1,000,000	AUTOSTRADA PER ITALIA SPA 2.00% 15/01/2030	896,400 0.18
1,500,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 11/01/2034	1,467,570 0.30	1,500,000	ENI SPA 4.25% 19/05/2033	1,537,350 0.31
1,600,000	BNP PARIBAS SA VAR 13/11/2032	1,671,056 0.34	1,200,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2824056522)	1,192,248 0.24
500,000	BNP PARIBAS SA VAR 24/05/2031	547,791 0.11	2,288,000	INTESA SANPAOLO SPA VAR REGS 20/06/2054	2,237,895 0.45
600,000	CMA CGM 5.50% 15/07/2029	603,540 0.12	1,500,000	INTESA SANPAOLO SPA VAR 14/03/2029	1,799,044 0.36
800,000	CREDIT AGRICOLE SA VAR 28/08/2033	833,648 0.17	200,000	INTESA SANPAOLO SPA 4.198% 01/06/2032	158,709 0.03
1,200,000	ELO 5.875% 17/04/2028	1,181,148 0.24	2,000,000	ITALIAN REPUBLIC 0.95% 01/06/2032	1,614,740 0.32
1,000,000	ENGIE SA 4.50% 06/09/2042	1,012,760 0.20	1,000,000	ITALIAN REPUBLIC 1.50% 30/04/2045	611,800 0.12
4,000,000	FRENCH REPUBLIC 0% 25/05/2032	3,138,320 0.63	3,000,000	ITALIAN REPUBLIC 4.00% 30/10/2031	3,051,210 0.61
550,000	ILIAD HOLDING 6.875% 15/04/2031 EUR (ISIN XS2810807094)	559,147 0.11	1,950,000	ITALIAN REPUBLIC 4.05% 30/10/2037	1,916,089 0.39
500,000	ILIAD SA 5.375% 02/05/2031	504,250 0.10	4,150,000	ITALIAN REPUBLIC 4.15% 01/10/2039	4,051,064 0.81
620,000	RCI BANQUE SA 4.625% 02/10/2026	629,628 0.13	3,800,000	ITALIAN REPUBLIC 4.45% 01/09/2043	3,790,082 0.76
900,000	SOCIETE GENERALE SA VAR PERPETUAL	916,605 0.18	986,000	ITALIAN REPUBLIC 4.50% 01/10/2053	976,456 0.20
800,000	SOGECAP SA VAR 16/05/2044	854,984 0.17	2,000,000	ITALY BTP 1.70% 01/09/2051	1,167,380 0.23
	<i>Großbritannien</i>	6,685,422 1.34	8,000,000	ITALY BTP 2.25% 01/09/2036	6,568,960 1.33
200,000	ANTOFAGASTA PLC 6.25% 02/05/2034	193,243 0.04	1,500,000	ITALY BTP 3.25% 01/09/2046	1,253,775 0.25
700,000	BARCLAYS PLC VAR 06/11/2029	870,358 0.17	3,000,000	ITALY BTP 3.45% 01/03/2048	2,567,970 0.52
			2,000,000	ITALY BTP 4.00% 17/10/2049	1,374,705 0.28
			1,000,000	LEASYS SPA 4.625% 16/02/2027	1,020,590 0.21
			600,000	POSTE ITALIANE SPA VAR PERPETUAL	527,166 0.11

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
890,000 SNAM SPA 4.00% 27/11/2029	899,692	0.18	1,400,000 ENEL FINANCE INTERNATIONAL NV 4.50% 20/02/2043	1,394,512	0.28
<i>Japan</i>	2,677,912	0.54	700,000 HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025	653,247	0.13
150,000,000 JAPAN JGBI 0.10% 10/03/2025	963,312	0.19	1,000,000 SAGAX EURO MTN BV 1.625% 24/02/2026	961,650	0.19
1,300,000 MIZUHO FINANCIAL GROUP INC 4.608% 28/08/2030	1,364,597	0.28	1,000,000 SAIPEM FINANCE INTERNATIONAL BV 4.875% 30/05/2030	999,340	0.20
350,000 RAKUTEN GROUP INC 11.25% 15/02/2027	350,003	0.07	1,600,000 SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.625% 24/02/2043	1,565,328	0.32
<i>Kaimaninseln</i>	83,306	0.02	800,000 SWISSCOM FINANCE BV 3.625% 29/11/2036	793,600	0.16
100,000 CK HUTCHISON INTERNATIONAL LTD 2.75% REGS 06/09/2029	83,306	0.02	400,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2675884733)	452,708	0.09
<i>Kolumbien</i>	2,120,729	0.43	<i>Österreich</i>	1,144,341	0.23
800,000 COLOMBIA 3.25% 22/04/2032	572,484	0.12	1,100,000 RAIFFEISEN BANK INTERNATIONAL AG VAR 15/09/2028	1,144,341	0.23
200,000 COLOMBIA 4.50% 15/03/2029	170,325	0.03	<i>Panama</i>	1,492,521	0.30
230,000 ECOPETROL SA 8.625% 19/01/2029	225,792	0.05	1,100,000 CARNIVAL CORPORATION 5.75% 15/01/2030 EUR (ISIN XS2809222420)	1,137,752	0.23
800,000 REPUBLIC OF COLOMBIA 7.50% 02/02/2034	747,085	0.15	400,000 REPUBLIC OF PANAMA 6.40% 14/02/2035	354,769	0.07
220,000 REPUBLIC OF COLOMBIA 8.00% 14/11/2035	211,294	0.04	<i>Peru</i>	456,032	0.09
200,000 REPUBLIC OF COLOMBIA 8.00% 20/04/2033	193,749	0.04	300,000 PERU 1.862% 01/12/2032	212,336	0.04
<i>Luxemburg</i>	8,044,741	1.63	320,000 REPUBLIC OF PERU 3.00% 15/01/2034	243,696	0.05
1,500 AMUNDI REAL ASSETS FUNDING SCA 0% 28/06/2025	1,498,321	0.31	<i>Philippinen</i>	261,059	0.05
1,400,000 ARD FINANCE SA 5.00% REGS 30/06/2027	317,744	0.06	425,000 PHILIPPINES 2.65% 10/12/2045	261,059	0.05
2,000,000 AROUNDTOWN FINANCE SARL VAR PERPETUAL EUR (ISIN XS2799494120)	1,501,500	0.30	<i>Polen</i>	1,406,712	0.28
200,000 AROUNDTOWN FINANCE SARL VAR PERPETUAL GBP	176,352	0.04	4,500,000 REPUBLIC OF POLAND 1.75% 25/04/2032	794,500	0.16
500,000 CPI PROPERTY GROUP S.A. 1.75% 14/01/2030	378,935	0.08	400,000 REPUBLIC OF POLAND 4.875% 04/10/2033	364,507	0.07
330,000 CPI PROPERTY GROUP S.A. 7.00% 07/05/2029	324,482	0.07	270,000 REPUBLIC OF POLAND 5.50% 04/04/2053	247,705	0.05
350,000 CSN RESOURCES SA 8.875% 05/12/2030	324,815	0.07	<i>Rumänien</i>	1,018,519	0.20
2,200,000 TRATON FINANCE LUXEMBOURG SA FRN 21/01/2026	2,211,198	0.44	550,000 ROMANIA 5.25% 30/05/2032	535,904	0.10
500,000 TRATON FINANCE LUXEMBOURG SA 4.00% 16/09/2025	500,450	0.10	500,000 ROMANIA 5.625% 30/05/2037 EUR (ISIN XS2829810923)	482,615	0.10
800,000 TRATON FINANCE LUXEMBOURG SA 4.50% 23/11/2026	810,944	0.16	<i>Saudi-Arabien</i>	1,213,192	0.24
<i>Mexiko</i>	5,325,233	1.07	400,000 KINGDOM OF SAUDI ARABIA 3.25% REGS 17/11/2051	244,374	0.05
50,000 MEXICO 10.00% 05/12/2024	253,780	0.05	400,000 SAUDI ARABIA 2.25% REGS 02/02/2033	297,853	0.06
400,000 MEXICO 2.659% 24/05/2031	307,288	0.06	650,000 SAUDI ARABIA 4.50% REGS 26/10/2046	513,632	0.10
300,000 MEXICO 3.25% 16/04/2030	246,259	0.05	200,000 SAUDI ARABIAN OIL COMPANY 2.25% REGS 24/11/2030	157,333	0.03
200,000 MEXICO 4.50% 22/04/2029	178,719	0.04	<i>Schweden</i>	2,035,024	0.41
50,000 MEXICO 5.75% 05/03/2026	236,112	0.05	1,500,000 CASTELLUM AB VAR PERPETUAL	1,331,265	0.27
10,000 MEXICO 7.50% 03/06/2027	47,569	0.01	700,000 SAGAX AB 4.375% 29/05/2030	703,759	0.14
100,000 MEXICO 7.75% 29/05/2031	455,947	0.09	<i>Schweiz</i>	4,431,993	0.89
30,000 MEXICO 8.50% 31/05/2029	144,357	0.03	870,000 UBS GROUP INC VAR REGS PERPETUAL	747,246	0.15
300,000 PETROLEOS MEXICANOS PEMEX 6.625% 15/06/2035	212,689	0.04	2,800,000 UBS GROUP INC VAR 03/11/2026	2,664,788	0.53
540,000 UNITED MEXICAN STATES 3.50% 12/02/2034	411,514	0.08	1,010,000 UBS GROUP INC VAR 09/06/2033	1,019,959	0.21
800,000 UNITED MEXICAN STATES 4.28% 14/08/2041	580,255	0.12	<i>Serbien</i>	201,251	0.04
300,000 UNITED MEXICAN STATES 5.00% 06/03/2025	1,476,851	0.30	219,000 REPUBLIC OF SERBIA 6.00% 12/06/2034	201,251	0.04
230,000 UNITED MEXICAN STATES 6.338% 04/05/2053	202,814	0.04			
130,000 UNITED MEXICAN STATES 7.50% 26/05/2033	571,079	0.11			
<i>Niederlande</i>	8,451,053	1.70			
900,000 ACHMEA BV VAR 02/11/2044	904,455	0.18			
600,000 BNP PARIBAS ISSUANCE BV 6.625% 22/06/2026	726,213	0.15			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Slowenien</i>	191,128	0.04	3,000,000 USA T-BONDS 1.50% 15/02/2030	2,403,669	0.48
200,000 SLOVENIA 1.25% 22/03/2027	191,128	0.04	14,000,000 USA T-BONDS 2.875% 15/08/2028	12,307,046	2.48
<i>Spanien</i>	24,873,091	5.00	1,300,000 KRAFT HEINZ FOODS COMPANY FRN 09/05/2025	1,303,068	0.26
1,100,000 BANCO DE SABADELL SA VAR 27/06/2034	1,106,622	0.22	120,000 MASTERCARD INC 3.85% 26/03/2050	88,485	0.02
1,000,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2342620924)	899,190	0.18	1,350,000 NEXTERA ENERGY CAPITAL HOLDINGS PLC VAR 15/03/2082	1,162,241	0.23
2,000,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981)	1,634,460	0.33	1,000,000 PROLOGIS EURO FINANCE LLC 4.25% 31/01/2043	981,500	0.20
1,200,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2817323749)	1,205,808	0.24	210,000 THERMO FISHER SCIENTIFIC INC 1.875% 01/10/2049	141,851	0.03
2,600,000 BANCO SANTANDER SA VAR 09/01/2028	2,589,964	0.52	ETC Securities	21,091,114	4.24
800,000 BANCO SANTANDER SA VAR 22/04/2034	813,600	0.16	<i>Irland</i>	21,091,114	4.24
600,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038)	502,176	0.10	244,359 AMUNDI PHYSICAL GOLD ETC	21,091,114	4.24
1,500,000 CAIXABANK SA VAR 30/05/2034	1,588,245	0.32	Warrants, Rechte	44,335	0.01
600,000 CAIXABANK SA 4.25% 06/09/2030	620,520	0.12	<i>Kanada</i>	583	0.00
1,500,000 EDP RENOVEIS SA 4.125% 04/04/2029	1,529,925	0.31	25,000 CLEVER LEAVES HOLDING WARRANT 18/12/2025	583	0.00
900,000 KINGDOM OF SPAIN 2.70% 31/10/2048	734,292	0.15	<i>Vereinigte Staaten von Amerika</i>	43,752	0.01
1,100,000 SANTANDER CONSUMER FINANCE SA 4.50% 30/06/2026	1,115,389	0.22	382 ADVANTAGE SOLUTIONS INC WARRANT ON ADV US 28/10/2025	13	0.00
5,000,000 SPAIN 2.35% 30/07/2033	4,634,750	0.93	33,000 CIPHER MINING INC WARRANT 22/10/2025	41,875	0.01
5,000,000 SPAIN 5.75% 30/07/2032	5,898,150	1.20	12,500 LIVE VOX HOLDINGS INC WRT 18/06/2026	1,864	0.00
<i>Südafrika</i>	1,169,938	0.24	7,593 SHIFT TECHNOLOGIES INC WARRANT 13/10/2025	-	0.00
600,000 REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032	520,605	0.10	Aktien/Anteile aus OGAW/OGA	24,214,990	4.87
15,000,000 SOUTH AFRICA 8.875% 28/02/2035	649,333	0.14	Aktien/Anteile aus Investmentfonds	24,214,990	4.87
<i>Togo</i>	178,422	0.04	<i>Frankreich</i>	138,627	0.03
200,000 BANQUE OUEST AFRICAINE D 5.00% REGS 27/07/2027	178,422	0.04	1 AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0013016607)	13,395	0.00
<i>Tschechische Republik</i>	1,406,255	0.28	3 AMUNDI EURO LIQUIDITY SHORT TERM SRI	32,771	0.01
42,000,000 CZECH REPUBLIC 2.00% 13/10/2033	1,406,255	0.28	9 AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0013095312)	92,461	0.02
<i>Türkei</i>	270,400	0.05	<i>Irland</i>	12,184,189	2.45
270,000 REPUBLIC OF TURKEY 5.875% 21/05/2030	270,400	0.05	7,535 CS ETF (IE) ON MSCI RUSSIA	-	0.00
<i>Ungarn</i>	1,054,019	0.21	5,754 GLOBAL MULTI ASSET GROWTH Z1	5,491,030	1.11
200,000,000 HUNGARY 5.50% 24/06/2025	501,680	0.10	70,000 INVESCO MARKETS PLC-MORNINGSTAR US ENER INFRA MLP UCITS ETF	3,300,303	0.66
250,000,000 REPUBLIC OF HUNGARY 4.75% 24/11/2032	552,339	0.11	223,245 ISHARES III PLC MSCI SAUDI ARABIA CAPPED IMI UCITS ETF	1,291,874	0.26
<i>Uruguay</i>	146,297	0.03	209,253 ISHARES IV PLC ISHARES MSCI CHINA A UCITS ETF	788,982	0.16
150,000 EASTERN REPUBLIC OF URUGUAY 5.75% 28/10/2034	146,297	0.03	20,000 SSGA SPDR ETFs EUROPE I PLC ETF	1,312,000	0.26
<i>Usbekistan</i>	200,037	0.04	<i>Jersey Inseln</i>	4,659,871	0.94
220,000 REPUBLIC OF UZBEKISTAN 6.90% 28/02/2032	200,037	0.04	79,515 WISDOM TREE METAL SECURITIES LIMITED	1,995,429	0.40
<i>Vereinigte Staaten von Amerika</i>	22,256,537	4.47	271,834 WISDOMTREE COMMODITY SECURITIES LIMITED USD (ISIN GB00B15KXV33)	2,664,442	0.54
280,000 ABBVIE INC 4.25% 21/11/2049	217,772	0.04	<i>Luxemburg</i>	7,232,303	1.45
380,000 BANK OF AMERICA CORP VAR PERPETUAL	348,675	0.07	5,000 AMUNDI FUNDS ASIA MULTI ASSET TARGET INCOME I2 USD (C)	4,715,606	0.94
650,000 DUKE ENERGY CORP VAR 15/01/2082	546,273	0.11	2,182 AMUNDI FUNDS EMERGING MARKETS EQUITY FOCUS Z USD (C)	2,327,965	0.47
100,000,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 6.50% 17/04/2030	1,091,221	0.22	3,544 MULTI UNITS LUXEMBOURG - AMUNDI MSCI TURKEY CLASS ACC	188,732	0.04
1,600,000 JPMORGAN CHASE AND CO VAR 13/11/2031	1,664,736	0.33			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Derivative Instrumente	1,163,835	0.23	-9,300,000 USD(P)/JPY(C)OTC - 143.00 - 12.09.24 PUT	-7,786	0.00
Optionen	1,163,835	0.23	Gesamtwertpapierbestand	477,426,060	95.99
<i>Luxemburg</i>	<i>784,549</i>	<i>0.15</i>			
1,950,000 EUR EURIBOR 6 MONTHS - 1.86 - 19.05.27 CALL	68,173	0.02			
3,500,000 EUR EURIBOR 6 MONTHS - 1.86 - 19.05.27 PUT	495,823	0.11			
1,540,000 EUR(C)/CHF(P)OTC - 0.993 - 18.07.24 CALL	30	0.00			
1,800,000 EUR(C)/GBP(P)OTC - 0.85 - 18.07.24 CALL	5,552	0.00			
800,000 EUR(C)/GBP(P)OTC - 0.86 - 12.12.24 CALL	7,221	0.00			
770,000 EUR(C)/USD(P)OTC - 1.10 - 12.12.24 CALL	6,961	0.00			
830,000 EUR(C)/USD(P)OTC - 1.10 - 19.09.24 CALL	2,560	0.00			
930,000 EUR(P)/CHF(C)OTC - 0.94 - 18.07.24 PUT	1,348	0.00			
800,000 EUR(P)/GBP(C)OTC - 0.86 - 12.12.24 PUT	14,516	0.00			
1,000,000 EUR(P)/INR(C)OTC - 93.00 - 12.09.24 PUT	37,596	0.02			
500,000 EUR(P)/JPY(C)OTC - 167.00 - 12.09.24 PUT	5,176	0.00			
1,230,000 EUR(P)/JPY(C)OTC - 170.00 - 12.09.24 PUT	5,531	0.00			
1,200,000 EUR(P)/JPY(C)OTC - 172.00 - 12.09.24 PUT	8,796	0.00			
800,000 EUR(P)/USD(C)OTC - 1.03 - 12.12.24 PUT	4,535	0.00			
800,000 EUR(P)/USD(C)OTC - 1.05 - 12.09.24 PUT	3,764	0.00			
800,000 EUR(P)/USD(C)OTC - 1.05 - 12.09.24 PUT	3,764	0.00			
400,000 EUR(P)/USD(C)OTC - 1.05 - 12.12.24 PUT	3,638	0.00			
1,230,000 EUR(P)/USD(C)OTC - 1.103 - 12.09.24 PUT	17,577	0.00			
700,000 GBP(C)/USD(P)OTC - 1.28 - 12.12.24 CALL	10,868	0.00			
350,000 GBP(P)/USD(C)OTC - 1.21 - 12.12.24 PUT	2,422	0.00			
700,000 GBP(P)/USD(C)OTC - 1.28 - 12.12.24 PUT	20,013	0.00			
13,700,000 NOK(C)/SEK(P)OTC - 0.98 - 10.10.24 CALL	8,493	0.00			
14,200,000 NOK(C)/SEK(P)OTC - 1.00 - 12.09.24 CALL	8,942	0.00			
1,700,000 USD(C)/CHF(P)OTC - 0.89 - 12.09.24 CALL	15,139	0.00			
500,000 USD(C)/MXN(P)OTC - 19.00 - 11.07.24 CALL	1,526	0.00			
9,300,000 USD(P)/JPY(C)OTC - 143.00 - 12.09.24 PUT	7,786	0.00			
4,400,000 USD(P)/JPY(C)OTC - 148.00 - 10.10.24 PUT	16,538	0.00			
1,760,000 USD(P)/JPY(C)OTC - 151.30 - 18.07.24 PUT	261	0.00			
<i>Vereinigte Staaten von Amerika</i>	<i>379,286</i>	<i>0.08</i>			
100 S&P 500 INDEX - 5,200 - 20.09.24 PUT	379,286	0.08			
Negative Positionen	-73,551	-0.01			
Derivative Instrumente	-73,551	-0.01			
Optionen	-73,551	-0.01			
<i>Luxemburg</i>	<i>-73,551</i>	<i>-0.01</i>			
-930,000 EUR(P)/CHF(C)OTC - 0.94 - 18.07.24 PUT	-1,348	0.00			
-400,000 EUR(P)/GBP(C)OTC - 0.833 - 12.12.24 PUT	-2,119	0.00			
-500,000 EUR(P)/INR(C)OTC - 93.00 - 12.09.24 PUT	-18,799	-0.01			
-1,000,000 EUR(P)/INR(C)OTC - 89.00 - 12.09.24 PUT	-7,872	0.00			
-1,000,000 EUR(P)/JPY(C)OTC - 153.00 - 12.09.24 PUT	-955	0.00			
-600,000 EUR(P)/USD(C)OTC - 1.103 - 12.09.24 PUT	-8,574	0.00			
-630,000 EUR(P)/USD(C)OTC - 1.103 - 12.09.24 PUT	-9,003	0.00			
-350,000 GBP(P)/USD(C)OTC - 1.21 - 12.12.24 PUT	-2,422	0.00			
-6,000,000 NOK(C)/SEK(P)OTC - 1.00 - 12.09.24 CALL	-4,314	0.00			
-1,130,000 USD(C)/MXN(P)OTC - 19.00 - 11.07.24 CALL	-3,448	0.00			
-500,000 USD(C)/MXN(P)OTC - 19.00 - 11.07.24 CALL	-1,526	0.00			
-1,300,000 USD(C)/MXN(P)OTC - 19.30 - 25.07.24 CALL	-5,385	0.00			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	2,402,182,538	96.81			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	2,217,909,530	89.39			
Aktien	307,761,901	12.40			
<i>Belgien</i>	<i>1,064,384</i>	<i>0.04</i>	<i>Italien</i>	<i>7,897,682</i>	<i>0.32</i>
7,674 UCB SA	1,064,384	0.04	77,241 BANCO BPM SPA	464,527	0.02
<i>Curacao</i>	<i>3,267,965</i>	<i>0.13</i>	391,253 ENEL SPA	2,540,796	0.10
74,220 SLB	3,267,965	0.13	279,683 INTESA SANPAOLO SPA	970,780	0.04
<i>Dänemark</i>	<i>4,653,101</i>	<i>0.19</i>	25,127 PRYSMIAN SPA	1,452,843	0.06
8,490 CARLSBERG B	951,296	0.04	137,687 SICILY BY CAR S P A	670,536	0.03
18,938 NOVO NORDISK AS	2,553,695	0.10	435,294 SNAM RETE GAS	1,798,200	0.07
23,103 ORSTED SH	1,148,110	0.05	<i>Kanada</i>	<i>6,147,053</i>	<i>0.25</i>
<i>Deutschland</i>	<i>14,184,987</i>	<i>0.57</i>	94,043 AGNICO EAGLE MINES	5,738,575	0.23
7,580 ALLIANZ SE-NOM	1,967,010	0.08	6,695 AGNICO EAGLE MINES USD	408,478	0.02
11,824 DEUTSCHE BOERSE AG	2,259,566	0.09	<i>Niederlande</i>	<i>13,750,000</i>	<i>0.55</i>
31,001 DEUTSCHE POST AG-NOM	1,171,528	0.05	33,171 AERCAP HOLDINGS NV	2,885,188	0.11
35,354 DWS GROUP GMBH CO KGAA	1,171,632	0.05	9,146 AIRBUS BR BEARER SHS	1,173,066	0.05
79,851 INFINEON TECHNOLOGIES AG-NOM	2,739,288	0.10	3,113 ASML HOLDING N.V.	3,001,555	0.11
23,738 PUMA AG	1,017,648	0.04	162,576 DAVIDE CAMPARI MILANO NV	1,434,571	0.06
13,936 SIEMENS AG-NOM	2,420,962	0.10	37,470 ERMENEGILDO ZEGNA N V	413,944	0.02
59,126 SIEMENS ENERGY AG	1,437,353	0.06	16,156 EURONEXT	1,397,494	0.06
<i>Frankreich</i>	<i>12,019,491</i>	<i>0.48</i>	124,609 ING GROUP NV	1,989,009	0.08
13,864 AIR LIQUIDE	2,235,986	0.08	406,473 KONINKLIJKE KPN NV	1,455,173	0.06
40,854 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	1,475,238	0.06	<i>Schweden</i>	<i>1,004,016</i>	<i>0.04</i>
13,368 COMPAGNIE DE SAINT-GOBAIN SA	970,784	0.04	38,036 ASSA ABLOY AB	1,004,016	0.04
33,689 DASSAULT SYSTEMES SE	1,189,222	0.05	<i>Schweiz</i>	<i>15,048,817</i>	<i>0.61</i>
2,717 LVMH MOET HENNESSY LOUIS VUITTON SE	1,938,851	0.08	10,311 CIE FINANCIERE RICHEMONT SA	1,501,602	0.06
22,097 SANOFI	1,987,404	0.08	14,101 DSM FIRMENICH LTD	1,489,066	0.06
4,602 SCHNEIDER ELECTRIC SA	1,032,229	0.04	2,634 LONZA GROUP AG N	1,341,274	0.05
20,671 SOCIETE GENERALE SA	453,108	0.02	36,362 NESTLE SA	3,463,084	0.14
7,488 VINCI SA	736,669	0.03	29,620 NOVARTIS AG-NOM	2,957,848	0.12
<i>Großbritannien</i>	<i>26,110,854</i>	<i>1.05</i>	16,582 ROCHE HOLDING LTD	4,295,943	0.18
51,076 ANGLO AMERICAN PLC	1,507,250	0.06	<i>Spanien</i>	<i>3,324,931</i>	<i>0.13</i>
29,595 ASTRAZENECA PLC	4,312,978	0.16	71,659 CELLNEX TELECOM S.A.	2,176,284	0.08
436,839 BP PLC	2,448,380	0.10	94,812 IBERDROLA SA	1,148,647	0.05
50,875 DIAGEO	1,493,817	0.06	<i>Vereinigte Staaten von Amerika</i>	<i>197,166,940</i>	<i>7.95</i>
3,745,280 LLOYDS BANKING GROUP PLC	2,418,077	0.10	27,956 ABBOTT LABORATORIES	2,710,434	0.11
183,459 NATIONAL GRID PLC	1,909,783	0.08	35,805 ADVANCED MICRO DEVICES INC	5,419,108	0.22
37,533 RECKITT BENCKISER GROUP PLC	1,895,575	0.08	9,897 AIR PRODUCTS & CHEMICALS INC	2,381,190	0.10
24,102 SHELL PLC	805,627	0.03	10,503 ALNYLAM PHARMACEUTICALS	2,381,366	0.10
63,378 SHELL PLC	2,129,184	0.09	64,650 ALPHABET INC SHS C	11,064,244	0.44
72,060 SMITHS GROUP	1,449,104	0.06	47,868 AMAZON.COM INC	8,631,202	0.35
64,198 UNILEVER	3,289,972	0.13	62,556 AMERICAN ELECTRIC POWER INC	5,121,216	0.21
2,979,030 VODAFONE GROUP	2,451,107	0.10	36,948 AMERICAN TOWER REDIT	6,702,524	0.27
<i>Irland</i>	<i>2,121,680</i>	<i>0.09</i>	67,254 APPLE INC	13,216,737	0.52
28,046 KERRY GROUP A	2,121,680	0.09	246,200 AT&T INC	4,394,501	0.18
			68,664 BAKER HUGHES REGISTERED SHS A	2,253,243	0.09
			138,850 BANK OF AMERICA CORP	5,153,677	0.21
			96,527 BANK OF NEW YORK MELLON CORP	5,393,984	0.22
			54,002 BEST BUY CO INC	4,247,603	0.17
			32,979 BOSTON SCIENTIFIC CORP	2,370,611	0.10
			17,088 CDW CORP	3,568,909	0.14
			28,623 CENTENE	1,770,927	0.07

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
77,529 CHARLES SCHWAB CORP	5,330,639	0.21	1,140,000 FEDERATIVE REPUBLIC OF BRAZIL 6.125% 22/01/2032	1,037,695	0.04
156,216 CISCO SYSTEMS INC	6,924,957	0.28	3,600,000 FEDERATIVE REPUBLIC OF BRAZIL 6.25% 18/03/2031	3,341,929	0.13
66,117 CMS ENERGY CORP	3,672,447	0.15	<i>Chile</i>	393,156	0.02
70,804 COCA-COLA CO	4,204,968	0.17	500,000 CHILE 2.55% 27/01/2032	393,156	0.02
17,957 DANAHER CORP	4,185,862	0.17	<i>Dänemark</i>	18,743,244	0.76
16,442 DEERE & CO	5,730,883	0.23	2,500,000 JYSKE BANK AS VAR 01/05/2035	2,555,500	0.10
48,785 GILEAD SCIENCES INC	3,123,059	0.13	3,100,000 NYKREDIT BANK AS 3.875% 05/07/2027	3,112,214	0.13
17,572 HOME DEPOT INC	5,645,502	0.23	13,000,000 NYKREDIT REALKREDIT AS 4.00% 17/07/2028	13,075,530	0.53
15,792 INTERCONTINENTALEXCHANGE GROUP	2,015,865	0.08	<i>Deutschland</i>	106,135,490	4.29
23,461 INTL BUSINESS MACHINES CORP	3,787,471	0.15	3,000,000 BAYER AG 4.625% 26/05/2033	3,078,420	0.12
36,613 KEYSIGHT TECHNOLOGIES SHS WI INC	4,670,613	0.19	1,900,000 BAYERISCHE LANDESBANK VAR 23/09/2031	1,721,381	0.07
234,776 KRAFT HEINZ CO/THE	7,058,066	0.28	4,900,000 CECONOMY AG 6.25% 15/07/2029	4,874,030	0.20
27,027 MERCK AND CO INC	3,120,430	0.13	9,800,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19V55)	8,765,120	0.36
6,559 META PLATFORMS INC	3,085,775	0.12	3,600,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19WG7)	3,467,664	0.14
47,253 MICROCHIP TECHNOLOGY INC	4,034,196	0.16	5,600,000 DEUTSCHE BANK AG VAR 04/04/2030	5,572,056	0.23
25,124 MICROSOFT CORP	10,477,417	0.42	5,700,000 DEUTSCHE POST AG 3.50% 25/03/2036	5,579,787	0.23
44,730 PAYPAL HOLDINGS INC	2,421,910	0.10	5,250,000 E ON SE 3.75% 15/01/2036	5,187,840	0.21
155,992 PFIZER INC	4,073,913	0.16	60,000,000 FEDERAL REPUBLIC OF GERMANY 0% 15/08/2031	50,713,800	2.05
73,949 PURE STORAGE INC - CLASS A	4,429,695	0.18	4,000,000 HEIDELBERG MATERIALS AG 3.95% 19/07/2034	3,951,400	0.16
14,227 ROCKWELL AUTOMATION INC	3,654,218	0.15	2,600,000 HOWOGE WOHNUNGS 0% 01/11/2024	2,564,744	0.10
7,826 SALESFORCE.COM	1,877,291	0.08	3,000,000 K S AKTIENGESSELLSCHAFT 4.25% 19/06/2029	2,995,200	0.12
160,934 TRUIST FINANCIAL CORPORATION	5,839,723	0.24	5,600,000 LEG IMMOBILIEN SE 0.375% 17/01/2026	5,308,352	0.21
8,780 UNION PACIFIC CORP	1,853,897	0.07	4,200,000 VONOVIA SE 1.625% 01/09/2051	2,355,696	0.09
7,462 VERTEX PHARMACEUTICALS INC	3,263,437	0.13	<i>Elfenbeinküste</i>	3,814,619	0.15
8,080 VISA INC-A	1,977,649	0.08	1,200,000 IVORY COAST LTD 7.625% 30/01/2033	1,088,583	0.04
21,774 WALT DISNEY CO/THE	2,015,174	0.08	2,600,000 IVORY COAST 4.875% REGS 30/01/2032	2,182,960	0.09
20,036 WHIRLPOOL CORP	1,910,407	0.08	600,000 REPUBLIC OF COTE D IVOIRE 8.25% 30/01/2037	543,076	0.02
Anleihen	1,810,190,078	72.97	<i>Frankreich</i>	159,055,113	6.42
<i>Australien</i>	4,908,277	0.20	3,200,000 ALSTOM SA VAR PERPETUAL	3,252,160	0.13
4,000,000 AUSTRALIA 3.25% 21/04/2029	2,403,764	0.10	5,000,000 ALTICE FRANCE SA 11.50% 01/02/2027	4,084,200	0.16
3,950,000 AUSTRALIA 4.75% 21/04/2027	2,504,513	0.10	800,000 ALTICE FRANCE SA 5.125% REGS 15/01/2029	492,779	0.02
<i>Belgien</i>	38,684,216	1.56	7,800,000 ARKEMA SA 4.25% 20/05/2030	8,011,068	0.32
2,900,000 BELFIUS BANQUE SA/NV 4.875% 11/06/2035	2,933,582	0.12	11,500,000 BANQUE FEDERAL CRED MUTUEL FRN 05/03/2027	11,543,470	0.47
50,000 BELGIUM 2.15% 22/06/2066	35,959	0.00	8,200,000 BANQUE FEDERATIVE DU CREDIT MUTUEL 4.375% 11/01/2034	8,022,716	0.32
50,000 BELGIUM 5.00% 28/03/2035	58,203	0.00	240,000 BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XL274)	178,154	0.01
5,600,000 EUROPEAN UNION 1.25% 04/02/2043	3,942,288	0.16	2,200,000 BNP PARIBAS SA VAR REGS PERPETUAL USD (ISIN USF1R15XL357)	1,650,303	0.07
8,800,000 FLUVIUS SYSTEM OPERATOR 3.875% 18/03/2031	8,913,784	0.36	4,700,000 BNP PARIBAS SA VAR 13/11/2032	4,908,727	0.20
12,100,000 KBC GROUP SA/NV VAR 06/06/2026	12,167,881	0.49	1,700,000 BPCE SA VAR 26/02/2036	1,718,258	0.07
9,500,000 KBC GROUP SA/NV VAR 29/03/2026	9,333,845	0.38	3,130,000 CMA CGM 5.50% 15/07/2029	3,148,467	0.13
1,300,000 UCB SA 4.25% 20/03/2030	1,298,674	0.05	3,800,000 CREDIT MUTUEL ARKEA HOME LOANS SFH VAR 15/05/2035	3,809,842	0.15
<i>Brasilien</i>	25,840,967	1.04	5,700,000 ELO 5.875% 17/04/2028	5,610,453	0.23
1,200,000 BANCO DO BRASIL SA 6.25% REGS 18/04/2030	1,125,430	0.05	2,700,000 ENGIE SA 4.25% 11/01/2043	2,649,456	0.11
2,000,000 BRAZIL 3.75% 12/09/2031	1,600,355	0.06			
3,200,000 BRAZIL 3.875% 12/06/2030	2,644,020	0.11			
3,000,000 BRAZIL 4.50% 30/05/2029	2,636,165	0.11			
25,000 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2027	4,044,953	0.16			
60,000 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2033	8,959,233	0.36			
500,000 FEDERATIVE REPUBLIC OF BRAZIL 6.00% 20/10/2033	451,187	0.02			

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
6,500,000	ENGIE SA 4.50% 06/09/2042	0.27			
80,000,000	FRENCH REPUBLIC 0% 25/05/2032	2.53	<i>Irland</i>	26,542,637	1.07
2,900,000	ILIAD HOLDING 6.875% 15/04/2031 EUR (ISIN XS2810807094)	0.12	2,600,000	AIB GROUP PLC VAR PERPETUAL EUR (ISIN XS2808268390)	0.10
2,500,000	ILIAD SA 5.375% 02/05/2031	0.10	11,100,000	CAAUTO BANK SPA 4.375% 08/06/2026	0.46
7,400,000	KERING SA 3.625% 11/03/2036	0.29	6,500,000	CAAUTO BANK SPA 4.75% 25/01/2027	0.27
3,300,000	MOBILUX FINANCE 7.00% 15/05/2030	0.13	5,100,000	CAAUTO BANK SPA 6.00% 06/12/2026	0.24
2,000,000	OPMOBILITY 4.875% 13/03/2029	0.08	<i>Italien</i>	447,659,404	18.05
3,700,000	RCI BANQUE SA 4.625% 02/10/2026	0.15	2,800,000	ASTM SPA 1.00% 25/11/2026	0.11
2,400,000	SOCIETE GENERALE SA VAR REGS PERPETUAL USD (ISIN USF8500RAC63)	0.09	4,600,000	BANCO BPM SPA VAR 18/06/2034	0.18
4,600,000	SOGECAP SA VAR 16/05/2044	0.20	12,200,000	CASSA DEPOSITI E PRESTITI SPA 3.625% 13/01/2030	0.49
1,725,000	VALLOUREC SA 7.50% 15/04/2032	0.07	51,184	COOPERATIVA MURATORI AND CEMENTISTI CMC DI RAVEN SOCIETA COOP 2.00% 31/12/2026	0.00
<i>Großbritannien</i>	66,373,928	2.68	4,000,000	ENI SPA 3.875% 15/01/2034	0.16
4,200,000	ANGLO AMERICAN CAPITAL PLC 3.75% 15/06/2029	0.17	9,600,000	ENI SPA 4.25% 19/05/2033	0.40
600,000	ANTOFAGASTA PLC 6.25% 02/05/2034	0.02	2,600,000	ENM SPA 0.75% 20/10/2026	0.10
4,100,000	BARCLAYS PLC VAR 06/11/2029	0.21	5,800,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2824056522)	0.23
4,900,000	BARCLAYS PLC VAR 08/08/2030	0.21	14,520,000	INTESA SANPAOLO SPA VAR REGS 20/06/2054	0.57
5,600,000	BELLIS ACQUISITION COMPANY PLC 8.125% 14/05/2030	0.27	12,600,000	INTESA SANPAOLO SPA VAR REGS 21/11/2033	0.53
3,400,000	BURBERRY GROUP LPLC 5.75% 20/06/2030	0.16	10,200,000	INTESA SANPAOLO SPA VAR 14/03/2029	0.49
3,200,000	DS SMITH PLC 4.375% 27/07/2027	0.13	3,000,000	INTESA SANPAOLO SPA 1.00% 19/11/2026	0.11
450,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 6.30% 26/10/2027	0.20	600,000	INTESA SANPAOLO SPA 4.198% 01/06/2032	0.02
3,200,000	HEATHROW FINANCE PLC 6.625% 01/03/2031	0.15	50,000,000	ITALIAN REPUBLIC 0% 15/12/2024	1.99
3,800,000	MITSUBISHI HITACHI CAPITAL UK PLC 3.733% 02/02/2027	0.15	25,000,000	ITALIAN REPUBLIC 0.95% 01/06/2032	0.81
27,000	NATIONWIDE BUILDING SOCIETY VAR PERPETUAL	0.17	19,600,000	ITALIAN REPUBLIC 1.50% 30/04/2045	0.48
5,600,000	OMNICOM FINANCE HOLDINGS PLC 3.70% 06/03/2032	0.22	2,650,000	ITALIAN REPUBLIC 3.25% 01/03/2038	0.10
4,000,000	RECKITT BENKISER TREASURY SERVICES PLC 3.625% 20/06/2029	0.16	45,000,000	ITALIAN REPUBLIC 4.00% 30/04/2035	1.81
6,000,000	SANTANDER UK GROUP HOLDINGS PLC VAR 16/11/2027	0.29	48,050,000	ITALIAN REPUBLIC 4.00% 30/10/2031	1.97
4,000,000	VIRGIN MONEY UK PLC VAR 29/10/2028	0.17	15,500,000	ITALIAN REPUBLIC 4.05% 30/10/2037	0.61
<i>Guernsey</i>	3,753,680	0.15	29,750,000	ITALIAN REPUBLIC 4.15% 01/10/2039	1.17
4,000,000	SIRIUS REAL ESTATE LIMITED 1.125% 22/06/2026	0.15	28,500,000	ITALIAN REPUBLIC 4.45% 01/09/2043	1.15
<i>Indonesien</i>	32,811,676	1.32	4,931,000	ITALIAN REPUBLIC 4.50% 01/10/2053	0.20
4,020,000	INDONESIA 1.85% 12/03/2031	0.12	3,000,000	ITALY BTP 2.00% 01/02/2028	0.12
30,000,000,000	INDONESIA 6.125% 15/05/2028	0.07	15,000,000	ITALY BTP 3.45% 01/03/2048	0.52
40,000,000,000	INDONESIA 6.50% 15/02/2031	0.09	4,050,000	ITALY BTP 4.00% 01/02/2037	0.16
2,750,000	REPUBLIC OF INDONESIA 3.55% 31/03/2032	0.09	8,000,000	ITALY BTP 4.00% 17/10/2049	0.22
3,200,000	REPUBLIC OF INDONESIA 4.65% 20/09/2032	0.12	10,000,000	ITALY BTP 4.75% 01/09/2044	0.42
1,000,000	REPUBLIC OF INDONESIA 5.45% 20/09/2052	0.04	4,085,000	ITALY BTP 5.00% 01/09/2040	0.18
70,000,000,000	REPUBLIC OF INDONESIA 6.25% 15/06/2036	0.15	40,000,000	ITALY BTP 6.00% 01/05/2031	1.84
90,000,000,000	REPUBLIC OF INDONESIA 6.375% 15/04/2032	0.20	3,100,000	LEASYS SPA 3.875% 01/03/2028	0.12
55,000,000,000	REPUBLIC OF INDONESIA 6.625% 15/02/2034	0.12	6,900,000	LEASYS SPA 4.625% 16/02/2027	0.28
140,000,000,000	REPUBLIC OF INDONESIA 7.125% 15/06/2043	0.32	3,400,000	POSTE ITALIANE SPA VAR PERPETUAL	0.12
			2,100,000	POSTE ITALIANE SPA 0.50% 10/12/2028	0.07
			3,100,000	SNAM SPA 3.375% 19/02/2028	0.12
			5,000,000	SNAM SPA 4.00% 27/11/2029	0.20
			<i>Japan</i>	17,175,419	0.69
			560,000,000	JAPAN JGBI 0.10% 10/03/2025	0.14
			300,000,000	JAPAN JGBI 0.10% 10/03/2026	0.08
			1,200,000	MITSUBISHI UFJ FINANCIAL GROUP INC VAR 19/09/2025	0.05
			8,100,000	MIZUHO FINANCIAL GROUP INC 4.608% 28/08/2030	0.34
			1,927,000	RAKUTEN GROUP INC 11.25% 15/02/2027	0.08

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Jersey Inseln</i>	1,571,317	0.06	<i>Niederlande</i>	86,454,902	3.48
1,340,000 ASTON MARTIN CAPITAL HOLDINGS LIMITED 10.375% 31/03/2029	1,571,317	0.06	6,800,000 ABN AMRO BANK NV 5.25% 26/05/2026	8,040,659	0.32
<i>Kaimaninseln</i>	2,066,651	0.08	4,300,000 ACHMEA BV VAR 02/11/2044	4,321,285	0.17
2,640,000 KSA SUKUK LTD 2.25% REGS 17/05/2031	2,066,651	0.08	3,800,000 BNP PARIBAS ISSUANCE BV 0.80% 144A 12/08/2024	3,526,315	0.14
<i>Kanada</i>	2,083,956	0.08	4,000,000 BNP PARIBAS ISSUANCE BV 6.625% 22/06/2026	4,841,422	0.20
2,100,000 ALIMENTATION COUCHE TARD INC 3.647% 12/05/2031	2,083,956	0.08	8,800,000 ENEL FINANCE INTERNATIONAL NV 4.50% 20/02/2043	8,765,504	0.35
<i>Kolumbien</i>	10,965,711	0.44	5,700,000 GSK CONSUMER HEALTHCARE CAPITAL 1.25% 29/03/2026	5,467,725	0.22
6,200,000 COLOMBIA 3.25% 22/04/2032	4,436,753	0.17	4,600,000 HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025	4,292,766	0.17
1,300,000 COLOMBIA 4.50% 15/03/2029	1,107,114	0.04	5,600,000 KONINKLIJKE AHOLD DELHAIZE NV 3.875% 11/03/2036	5,583,872	0.23
500,000 ECOPETROL SA 8.625% 19/01/2029	490,851	0.02	2,000,000 KONINKLIJKE KPN NV 3.875% 16/02/2036	1,976,540	0.08
2,000,000 REPUBLIC OF COLOMBIA 7.50% 02/02/2034	1,867,712	0.08	7,500,000 LSEG NETHERLAND BV 4.125% 29/09/2026	7,590,225	0.31
2,200,000 REPUBLIC OF COLOMBIA 8.00% 14/11/2035	2,112,944	0.09	300,000 NE PROPERTY COOPERATIEF U.A. 1.75% 23/11/2024	296,712	0.01
981,000 REPUBLIC OF COLOMBIA 8.00% 20/04/2033	950,337	0.04	4,300,000 PLUXEE NV 3.50% 04/09/2028	4,259,408	0.17
<i>Luxemburg</i>	46,187,775	1.86	5,400,000 SAGAX EURO MTN BV 1.625% 24/02/2026	5,192,910	0.21
5,000 AMUNDI REAL ASSETS FUNDING SCA 0% 28/06/2025	4,994,404	0.20	5,300,000 SAIPEM FINANCE INTERNATIONAL BV 4.875% 30/05/2030	5,296,502	0.21
9,700,000 ARD FINANCE SA 5.00% REGS 30/06/2027	2,201,512	0.09	10,200,000 SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.625% 24/02/2043	9,978,966	0.41
11,000,000 AROUNDTOWN FINANCE SARL VAR PERPETUAL EUR (ISIN XS2799494120)	8,258,250	0.33	3,840,000 SWISSCOM FINANCE BV 3.625% 29/11/2036	3,809,280	0.15
600,000 AROUNDTOWN FINANCE SARL VAR PERPETUAL GBP	529,056	0.02	1,500,000 VOLKSWAGEN FINANCIAL SERVICES NV 1.875% 03/12/2024	1,743,510	0.07
2,000,000 AROUNDTOWN SA 1.625% 31/01/2028	1,751,120	0.07	1,300,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2675884733)	1,471,301	0.06
2,600,000 CPI PROPERTY GROUP S.A. 1.75% 14/01/2030	1,970,462	0.08	<i>Österreich</i>	11,514,022	0.46
1,800,000 CPI PROPERTY GROUP S.A. 7.00% 07/05/2029	1,769,904	0.07	100,000 AUSTRIA 4.15% 15/03/2037	109,893	0.00
500,000 CSN RESOURCES SA 8.875% 05/12/2030	464,021	0.02	4,600,000 ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN AT0000A2L583)	4,160,884	0.17
4,300,000 GRAND CITY PROPERTIES S A VAR PERPETUAL EUR (ISIN XS2799494633)	3,439,527	0.14	4,000,000 RAIFFEISEN BANK INTERNATIONAL AG VAR PERPETUAL	3,704,080	0.15
400,000 SELP FINANCE S.A.R.L 1.50% 20/11/2025	386,916	0.02	3,500,000 RAIFFEISEN BANK INTERNATIONAL AG VAR 31/05/2030	3,539,165	0.14
12,700,000 TRATON FINANCE LUXEMBOURG SA FRN 21/01/2026	12,764,643	0.51	<i>Panama</i>	6,028,790	0.24
3,600,000 TRATON FINANCE LUXEMBOURG SA 4.00% 16/09/2025	3,603,240	0.15	5,400,000 CARNIVAL CORPORATION 5.75% 15/01/2030 EUR (ISIN XS2809222420)	5,585,328	0.22
4,000,000 TRATON FINANCE LUXEMBOURG SA 4.50% 23/11/2026	4,054,720	0.16	500,000 REPUBLIC OF PANAMA 6.40% 14/02/2035	443,462	0.02
<i>Mexiko</i>	31,103,921	1.25	<i>Paraguay</i>	560,879	0.02
1,000,000 MEXICO 10.00% 05/12/2024	5,075,609	0.19	600,000 REPUBLIC OF PARAGUAY 6.00% 09/02/2036	560,879	0.02
2,800,000 MEXICO 2.659% 24/05/2031	2,151,017	0.09	<i>Peru</i>	4,240,470	0.17
7,500,000 MEXICO 3.25% 16/04/2030	6,156,472	0.24	2,150,000 PERU 1.862% 01/12/2032	1,521,741	0.06
3,000,000 MEXICO 4.50% 22/04/2029	2,680,784	0.11	3,570,000 REPUBLIC OF PERU 3.00% 15/01/2034	2,718,729	0.11
100,000 MEXICO 5.75% 05/03/2026	472,225	0.02	<i>Philippinen</i>	614,257	0.02
100,000 MEXICO 7.50% 03/06/2027	475,689	0.02	1,000,000 PHILIPPINES 2.65% 10/12/2045	614,257	0.02
700,000 MEXICO 7.75% 29/05/2031	3,191,630	0.13	<i>Polen</i>	11,226,061	0.45
300,000 MEXICO 8.50% 31/05/2029	1,443,570	0.06	30,000,000 REPUBLIC OF POLAND 1.75% 25/04/2032	5,296,670	0.21
1,500,000 PETROLEOS MEXICANOS PEMEX 6.625% 15/06/2035	1,063,443	0.04			
4,460,000 UNITED MEXICAN STATES 3.50% 12/02/2034	3,398,797	0.14			
2,000,000 UNITED MEXICAN STATES 4.28% 14/08/2041	1,450,637	0.06			
50,000 UNITED MEXICAN STATES 5.00% 06/03/2025	246,142	0.01			
1,000,000 UNITED MEXICAN STATES 6.338% 04/05/2053	881,801	0.04			
550,000 UNITED MEXICAN STATES 7.50% 26/05/2033	2,416,105	0.10			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
5,500,000	REPUBLIC OF POLAND 4.875% 04/10/2033	5,011,966	0.20	6,000,000	INMOBILIARIA COLONIAL SOCIMI SA 2.50% 28/11/2029	5,612,940	0.23
1,000,000	REPUBLIC OF POLAND 5.50% 04/04/2053	917,425	0.04	6,700,000	SANTANDER CONSUMER FINANCE SA 4.50% 30/06/2026	6,793,733	0.27
	<i>Rumänien</i>	4,530,474	0.18	1,500,000	SPAIN 4.20% 31/01/2037	1,600,245	0.06
2,500,000	ROMANIA 5.25% 30/05/2032	2,435,925	0.10	100,150,000	SPAIN 5.75% 30/07/2032	118,139,944	4.77
2,170,000	ROMANIA 5.625% 30/05/2037 EUR (ISIN XS2829810923)	2,094,549	0.08	20,000,000	SPAIN 5.90% 30/07/2026	21,097,800	0.86
	<i>Saudi-Arabien</i>	15,117,814	0.61		<i>Südafrika</i>	11,697,478	0.47
2,800,000	KINGDOM OF SAUDI ARABIA 3.25% REGS 17/11/2051	1,710,619	0.07	5,000,000	REPUBLIC OF SOUTH AFRICA 5.875% 20/04/2032	4,338,372	0.17
5,020,000	KINGDOM OF SAUDI ARABIA 4.875% REGS 18/07/2033	4,564,301	0.18	170,000,000	SOUTH AFRICA 8.875% 28/02/2035	7,359,106	0.30
4,400,000	SAUDI ARABIA 2.25% REGS 02/02/2033	3,276,383	0.13		<i>Togo</i>	356,844	0.01
5,800,000	SAUDI ARABIA 4.50% REGS 26/10/2046	4,583,178	0.19	400,000	BANQUE OUEST AFRICAINE D 5.00% REGS 27/07/2027	356,844	0.01
1,250,000	SAUDI ARABIAN OIL COMPANY 2.25% REGS 24/11/2030	983,333	0.04		<i>Tschechische Republik</i>	5,022,339	0.20
	<i>Schweden</i>	16,938,882	0.68	150,000,000	CZECH REPUBLIC 2.00% 13/10/2033	5,022,339	0.20
9,800,000	CASTELLUM AB VAR PERPETUAL	8,697,598	0.35		<i>Türkei</i>	1,902,812	0.08
3,200,000	SAGAX AB 4.375% 29/05/2030	3,217,184	0.13	1,900,000	REPUBLIC OF TURKEY 5.875% 21/05/2030	1,902,812	0.08
5,000,000	SVENSKA HANDELSBANKEN AB 3.75% 05/05/2026	5,024,100	0.20		<i>Ungarn</i>	4,216,076	0.17
	<i>Schweiz</i>	25,359,497	1.02	800,000,000	HUNGARY 5.50% 24/06/2025	2,006,720	0.08
5,490,000	UBS GROUP INC VAR REGS PERPETUAL	4,715,381	0.19	1,000,000,000	REPUBLIC OF HUNGARY 4.75% 24/11/2032	2,209,356	0.09
15,325,000	UBS GROUP INC VAR 03/11/2026	14,584,956	0.59		<i>Uruguay</i>	195,062	0.01
6,000,000	UBS GROUP INC VAR 09/06/2033	6,059,160	0.24	200,000	EASTERN REPUBLIC OF URUGUAY 5.75% 28/10/2034	195,062	0.01
	<i>Serbien</i>	504,506	0.02		<i>Usbekistan</i>	1,248,415	0.05
549,000	REPUBLIC OF SERBIA 6.00% 12/06/2034	504,506	0.02	1,373,000	REPUBLIC OF UZBEKISTAN 6.90% 28/02/2032	1,248,415	0.05
	<i>Slowenien</i>	955,640	0.04		<i>Vereinigte Staaten von Amerika</i>	299,639,743	12.09
1,000,000	SLOVENIA 1.25% 22/03/2027	955,640	0.04	8,000,000	BANK OF AMERICA CORP VAR 02/04/2026	7,332,232	0.30
	<i>Spanien</i>	255,993,958	10.33	4,350,000	DUKE ENERGY CORP VAR 15/01/2082	3,655,826	0.15
10,300,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 10/05/2026	10,329,458	0.42	65,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 3.25% 28/04/2025	8,391,138	0.34
6,000,000	BANCO DE SABADELL SA VAR 27/06/2034	6,036,120	0.24	500,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 6.50% 17/04/2030	5,456,104	0.22
7,200,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2342620924)	6,474,168	0.26	500,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 6.85% 24/04/2028	5,565,536	0.22
10,000,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981)	8,172,300	0.33	9,900,000	JPMORGAN CHASE AND CO VAR 13/11/2031	10,300,554	0.42
5,400,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2817323749)	5,426,136	0.22	8,000,000	KRAFT HEINZ FOODS COMPANY FRN 09/05/2025	8,018,880	0.32
17,100,000	BANCO SANTANDER SA VAR 09/01/2028	17,033,994	0.69	18,000,000	MORGAN STANLEY VAR 18/02/2026	16,468,635	0.66
4,000,000	BANCO SANTANDER SA VAR 22/04/2034	4,068,000	0.16	2,400,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 2.50% 24/03/2026	2,429,354	0.10
4,000,000	BANCO SANTANDER SA VAR 30/06/2024	3,732,214	0.15	3,000,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.325% 24/03/2025	2,848,350	0.11
5,400,000	BANKINTER SA VAR 25/06/2034	5,412,636	0.22	3,000,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.375% 24/04/2030	2,312,992	0.09
2,400,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038)	2,008,704	0.08	2,100,000	MPT OPERATING PARTNERSHIP LP / MPT FINANCE CORP 3.50% 15/03/2031	1,278,085	0.05
15,000,000	CAIXABANK SA VAR 13/04/2026	14,746,650	0.59	4,400,000	NEXTERA ENERGY CAPITAL HOLDINGS PLC VAR 15/03/2082	3,788,044	0.15
6,000,000	CAIXABANK SA VAR 30/05/2034	6,352,980	0.26	6,400,000	PROLOGIS EURO FINANCE LLC 4.25% 31/01/2043	6,281,600	0.25
9,600,000	EDP RENOVAVEIS SA 4.125% 04/04/2029	9,791,520	0.39	2,300,000	PVH CORP 4.125% 16/07/2029	2,292,686	0.09
3,200,000	EDP SERVICIOS FINANCIEROS ESPANA SA 3.50% 16/07/2030	3,164,416	0.13				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
800,000 THERMO FISHER SCIENTIFIC INC 1.875% 01/10/2049	540,384	0.02	<i>Jersey Inseln</i>	23,215,248	0.94
11,200,000 UNITED STATES OF AMERICA 2.875% 15/05/2032	9,422,323	0.38	396,140 WISDOM TREE METAL SECURITIES LIMITED	9,941,133	0.40
40,000,000 USA T-BONDS 1.50% 15/02/2030	32,048,926	1.29	1,354,263 WISDOMTREE COMMODITY SECURITIES LIMITED USD (ISIN GB00B15KXV33)	13,274,115	0.54
130,000,000 USA T-BONDS 2.875% 15/08/2028	114,279,723	4.62	<i>Luxemburg</i>	125,816,507	5.06
9,950,000 USA T-BONDS 5.00% 15/05/2037	9,875,729	0.40	5,000 AMUNDI FUNDS ASIA MULTI ASSET TARGET INCOME I2 USD (C)	4,715,605	0.19
44,500,000 USA T-BONDS 6.125% 15/08/2029	44,876,607	1.82	3,250 AMUNDI FUNDS EMERGING MARKETS EQUITY FOCUS Z USD (C)	3,467,091	0.14
500,000 VERIZON COMMUNICATIONS INC 1.875% 19/09/2030	492,015	0.02	712,730 AMUNDI JAPAN TOPIX UCITS ETF - EUR (C)	75,887,927	3.05
1,700,000 VERIZON COMMUNICATIONS INC 3.50% 28/06/2032	1,684,020	0.07	7,694,547 AMUNDI MSCI EMERGING MARKETS UCITS ETF - EUR (C)	38,727,425	1.56
Wandelanleihen	368,673	0.01	300 AMUNDI PLANET II CLASS SENIOR SICAV	3,018,459	0.12
<i>Frankreich</i>	368,673	0.01	2,108 MULTI UNITS LUXEMBOURG SICAV LYXOR MSCI RUSSIA UCITS ETF ACC	-	0.00
7,378 ACCOR SA 0.70% 07/12/2027 CV	368,673	0.01	Derivative Instrumente	2,844,131	0.11
ETC Securities	99,335,445	4.00	Optionen	2,844,131	0.11
<i>Irland</i>	99,335,445	4.00	<i>Luxemburg</i>	1,895,915	0.07
1,150,888 AMUNDI PHYSICAL GOLD ETC	99,335,445	4.00	2,750,000 EUR EURIBOR 6 MONTHS - 1.86 - 19.05.27 CALL	96,141	0.00
Warrants, Rechte	253,433	0.01	5,000,000 EUR EURIBOR 6 MONTHS - 1.86 - 19.05.27 PUT	708,316	0.04
<i>Italien</i>	31,181	0.00	7,680,000 EUR(C)/CHF(P)OTC - 0.993 - 18.07.24 CALL	147	0.00
55,590 SICILY BY CAR SPA WARRANT ON SICILY BY CAR 03/08/3038	10,840	0.00	8,600,000 EUR(C)/GBP(P)OTC - 0.85 - 18.07.24 CALL	26,526	0.00
53,955 SICILY BY CAR WARRANT ON SICILY BY CAR 03/08/2028	9,118	0.00	4,300,000 EUR(C)/GBP(P)OTC - 12.12.24 CALL	38,812	0.00
53,955 SICILY BY CAR WARRANT 03/08/2028	11,223	0.00	3,840,000 EUR(C)/USD(P)OTC - 1.10 - 12.12.24 CALL	34,713	0.00
<i>Kanada</i>	1,866	0.00	4,100,000 EUR(C)/USD(P)OTC - 1.10 - 19.09.24 CALL	12,648	0.00
80,000 CLEVER LEAVES HOLDING WARRANT 18/12/2025	1,866	0.00	4,600,000 EUR(P)/CHF(C)OTC - 0.94 - 18.07.24 PUT	6,670	0.00
<i>Vereinigte Staaten von Amerika</i>	220,386	0.01	4,300,000 EUR(P)/GBP(C)OTC - 0.86 - 12.12.24 PUT	78,024	0.00
1,346 ADVANTAGE SOLUTIONS INC WARRANT ON ADV US 28/10/2025	45	0.00	5,000,000 EUR(P)/INR(C)OTC - 93.00 - 12.09.24 PUT	187,980	0.02
168,881 CIPHER MINING INC WARRANT 22/10/2025	214,302	0.01	2,830,000 EUR(P)/JPY(C)OTC - 167.00 - 12.09.24 PUT	29,295	0.00
40,500 LIVE VOX HOLDINGS INC WRT 18/06/2026	6,039	0.00	6,000,000 EUR(P)/JPY(C)OTC - 170.00 - 12.09.24 PUT	26,978	0.00
27,066 SHIFT TECHNOLOGIES INC WARRANT 13/10/2025	-	0.00	5,730,000 EUR(P)/JPY(C)OTC - 172.00 - 12.09.24 PUT	16,298	0.00
Aktien/Anteile aus OGAW/OGA	181,428,877	7.31	4,230,000 EUR(P)/USD(C)OTC - 1.03 - 12.12.24 PUT	23,981	0.00
Aktien/Anteile aus Investmentfonds	181,428,877	7.31	3,900,000 EUR(P)/USD(C)OTC - 1.05 - 12.09.24 PUT	18,351	0.00
<i>Frankreich</i>	5,343,852	0.22	3,900,000 EUR(P)/USD(C)OTC - 1.05 - 12.09.24 PUT	18,351	0.00
29 AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0013016607)	304,738	0.01	2,100,000 EUR(P)/USD(C)OTC - 1.05 - 12.12.24 PUT	19,101	0.00
39 AMUNDI EURO LIQUIDITY SHORT TERM SRI	401,568	0.02	6,400,000 EUR(P)/USD(C)OTC - 1.103 - 12.09.24 PUT	91,459	0.00
145,446 MULTI UNITS FRANCE SICAV AMUNDI MSCI INDIA II UCITS ETF	4,637,546	0.19	3,700,000 GBP(C)/USD(P)OTC - 1.28 - 12.12.24 CALL	57,444	0.00
<i>Irland</i>	27,053,270	1.09	1,850,000 GBP(P)/USD(C)OTC - 1.21 - 12.12.24 PUT	12,800	0.00
7,249 GLOBAL MULTI ASSET GROWTH Z1	6,918,092	0.28	3,700,000 GBP(P)/USD(C)OTC - 1.28 - 12.12.24 PUT	105,782	0.01
127,000 INVESCO MARKETS PLC-MORNINGSTAR US ENER INFRA MLP UCITS ETF	5,987,693	0.24	67,600,000 NOK(C)/SEK(P)OTC - 0.98 - 10.10.24 CALL	41,908	0.00
125,358 ISHARES MSCI KOREA	5,485,666	0.22	69,500,000 NOK(C)/SEK(P)OTC - 1.00 - 12.09.24 CALL	43,765	0.00
54,326 ISHARES PLC ISHARES MSCI TAIWAN UCITS ETF	4,725,819	0.19	8,900,000 USD(C)/CHF(P)OTC - 0.89 - 12.09.24 CALL	79,258	0.00
60,000 SSGA SPDR ETFS EUROPE I PLC ETF	3,936,000	0.16	2,800,000 USD(C)/MXN(P)OTC - 19.00 - 11.07.24 CALL	8,544	0.00
			43,000,000 USD(P)/JPY(C)OTC - 143.00 - 12.09.24 PUT	36,001	0.00
			20,030,000 USD(P)/JPY(C)OTC - 148.00 - 10.10.24 PUT	75,287	0.00
			9,000,000 USD(P)/JPY(C)OTC - 151.30 - 18.07.24 PUT	1,335	0.00
			<i>Vereinigte Staaten von Amerika</i>	948,216	0.04
			250 S&P 500 INDEX - 5.200 - 20.09.24 PUT	948,216	0.04

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
Negative Positionen	-370,042	-0.01
Derivative Instrumente	-370,042	-0.01
Optionen	-370,042	-0.01
<i>Luxemburg</i>	<i>-370,042</i>	<i>-0.01</i>
-4,600,000 EUR(P)/CHF(C)OTC - 0.94 - 18.07.24 PUT	-6,670	0.00
-2,150,000 EUR(P)/GBP(C)OTC - 0.833 - 12.12.24 PUT	-11,390	0.00
-2,500,000 EUR(P)/INR(C)OTC - 93.00 - 12.09.24 PUT	-93,991	-0.01
-5,000,000 EUR(P)/INR(C)OTC - 89.00 - 12.09.24 PUT	-39,362	0.00
-5,630,000 EUR(P)/JPY(C)OTC - 153.00 - 12.09.24 PUT	-5,377	0.00
-3,200,000 EUR(P)/USD(C)OTC - 1.103 - 12.09.24 PUT	-45,729	0.00
-3,200,000 EUR(P)/USD(C)OTC - 1.103 - 12.09.24 PUT	-45,729	0.00
-1,850,000 GBP(P)/USD(C)OTC - 1.21 - 12.12.24 PUT	-12,800	0.00
-29,000,000 NOK(C)/SEK(P)OTC - 1.00 - 12.09.24 CALL	-20,849	0.00
-5,600,000 USD(C)/MXN(P)OTC - 19.00 - 11.07.24 CALL	-17,087	0.00
-2,800,000 USD(C)/MXN(P)OTC - 19.00 - 11.07.24 CALL	-8,544	0.00
-6,400,000 USD(C)/MXN(P)OTC - 19.30 - 25.07.24 CALL	-26,513	0.00
-43,000,000 USD(P)/JPY(C)OTC - 143.00 - 12.09.24 PUT	-36,001	0.00
Gesamtwertpapierbestand	2,401,812,496	96.80

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	321,561,477	88.37			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	288,555,501	79.29			
Aktien	79,008,552	21.71			
<i>Belgien</i>	<i>1,683,599</i>	<i>0.46</i>			
12,344 ANHEUSER BUSCH INBEV SA/NV	715,990	0.20	9,296 TOTAL ENERGIES SE	620,993	0.17
11,770 KBC GROUPE	831,295	0.22	14,132 VEOLIA ENVIRONNEMENT	422,876	0.12
917 UCB SA	136,314	0.04	7,213 VINCI SA	760,530	0.20
<i>Curacao</i>	<i>338,116</i>	<i>0.09</i>	<i>Großbritannien</i>	<i>10,779,256</i>	<i>2.96</i>
7,165 SLB	338,116	0.09	17,731 ANGLO AMERICAN PLC	560,783	0.15
<i>Dänemark</i>	<i>2,834,861</i>	<i>0.78</i>	4,140 ASSOCIATED BRITISH FOODS	129,472	0.04
10,824 GN GREAT NORDIC	301,937	0.08	7,195 ASTRAZENECA PLC	1,123,785	0.31
14,634 NOVO NORDISK AS	2,114,909	0.58	51,030 BARRATT DEVELOPMENTS	304,597	0.08
4,615 NOVONESIS A/S	282,609	0.08	16,850 COMPASS GROUP PLC	460,074	0.13
5,843 VESTAS WIND SYSTEM A/S	135,406	0.04	23,679 DIAGEO	745,161	0.20
<i>Deutschland</i>	<i>7,457,213</i>	<i>2.05</i>	25,700 HSBC HOLDINGS PLC	222,178	0.06
2,664 ADIDAS NOM	636,697	0.17	28,314 INFORMA PLC	306,301	0.08
3,417 ALLIANZ SE-NOM	950,333	0.27	893,195 LLOYDS BANKING GROUP PLC	618,053	0.17
969 BAYERISCHE MOTORENWERKE	91,785	0.03	90,392 NATIONAL GRID PLC	1,008,483	0.28
10,914 DAIMLER TRUCK HOLDING AG	434,780	0.12	7,694 RECKITT BENCKISER GROUP PLC	416,460	0.11
4,634 DEUTSCHE BOERSE AG	949,096	0.26	4,153 RELX PLC	191,037	0.05
8,842 DEUTSCHE POST AG-NOM	358,114	0.10	20,670 SHELL PLC	740,482	0.20
16,998 DEUTSCHE TELEKOM AG-NOM	427,749	0.12	33,892 SHELL PLC	1,220,296	0.35
11,429 DWS GROUP GMBH CO KGAA	405,933	0.11	24,077 SMITH & NEPHEW	298,448	0.08
567 HANNOVER RUECK SE	143,838	0.04	23,349 SMITHS GROUP	503,231	0.14
23,135 INFINEON TECHNOLOGIES AG-NOM	850,590	0.23	7,128 SSE PLC	161,240	0.04
1,821 MERCK KGAA	302,019	0.08	32,559 TESCO PLC	125,941	0.03
2,221 SAP SE	451,125	0.12	21,784 UNILEVER	1,196,470	0.34
5,168 SIEMENS AG-NOM	962,201	0.27	506,637 VODAFONE GROUP	446,764	0.12
7,849 SIEMENS HEALTHINEERS AG	452,575	0.12	<i>Irland</i>	<i>431,569</i>	<i>0.12</i>
1,419 VONOVIA SE NAMEN AKT REIT	40,378	0.01	2,161 CRH PLC	161,060	0.05
<i>Finnland</i>	<i>440,028</i>	<i>0.12</i>	839 MEDTRONIC PLC	66,046	0.02
8,908 KONE B	440,028	0.12	1,738 SMURFIT KAPPA	77,488	0.02
<i>Frankreich</i>	<i>8,751,387</i>	<i>2.40</i>	386 TRANE TECHNOLOGIES PLC	126,975	0.03
6,244 AIR LIQUIDE	1,079,287	0.29	<i>Italien</i>	<i>2,359,471</i>	<i>0.65</i>
13,275 AXA SA	434,934	0.12	20,165 ENEL SPA	140,347	0.04
9,031 BNP PARIBAS	576,189	0.16	5,446 ENI SPA	83,781	0.02
13,801 BUREAU VERITAS	382,501	0.11	40,777 FINECOBANK	608,342	0.17
3,019 CAPGEMINI SE	600,853	0.17	127,825 INTESA SANPAOLO SPA	475,515	0.13
3,478 CIE GENERALE DES ETABLISSEMENTS MICHELIN SA	134,602	0.04	4,075 PRYSMIAN SPA	252,522	0.07
2,158 COMPAGNIE DE SAINT-GOBAIN SA	167,958	0.05	180,459 SNAM RETE GAS	798,964	0.22
12,079 DANONE SA	738,939	0.19	<i>Kanada</i>	<i>291,023</i>	<i>0.08</i>
13,740 DASSAULT SYSTEMES SE	519,822	0.14	4,166 AGNICO EAGLE MINES	272,452	0.07
1,307 LOREAL SA	574,389	0.16	284 AGNICO EAGLE MINES USD	18,571	0.01
476 LVMH MOET HENNESSY LOUIS VUITTON SE	364,045	0.10	<i>Niederlande</i>	<i>4,927,313</i>	<i>1.35</i>
2,485 REXEL	64,345	0.02	5,515 ABN AMRO GROUP N.V.	90,729	0.02
7,087 SANOFI	683,139	0.19	3,159 AERCAP HOLDINGS NV	294,482	0.08
2,604 SCHNEIDER ELECTRIC SA	625,985	0.17	4,725 AIRBUS BR BEARER SHS	649,511	0.18
			1,467 ASML HOLDING N.V.	1,515,970	0.42
			783 BE SEMICONDUCTOR INDUSTRIES NV BESI	131,038	0.04
			27,701 DAVIDE CAMPARI MILANO NV	261,972	0.07
			6,416 EURONEXT	594,804	0.16
			656 FERRARI NV	267,658	0.07
			5,162 ING GROUP NV	88,308	0.02

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
237,165 KONINKLIJKE KPN NV	909,970	0.25	1,162 HOME DEPOT INC	400,111	0.11
1,131 KONINKLIJKE PHILIPS N.V.	28,595	0.01	117,400 HUNTINGTON BANCSHARES INC	1,547,332	0.44
4,761 STELLANTIS NV	94,276	0.03	3,165 INTERCONTINENTALEXCHANGE GROUP	433,004	0.12
<i>Schweden</i>	<i>517,787</i>	<i>0.14</i>	5,300 INTL BUSINESS MACHINES CORP	917,006	0.25
6,700 ATLAS COPCO AB SEK (ISIN SE0017486889)	126,026	0.03	856 JP MORGAN CHASE & CO	173,186	0.05
19,533 SANDVIK	391,761	0.11	3,539 KEYSIGHT TECHNOLOGIES SHS WI INC	483,852	0.13
<i>Schweiz</i>	<i>4,786,775</i>	<i>1.32</i>	503 KIMBERLY-CLARK CORP	69,530	0.02
4,141 ALCON INC	368,880	0.10	17,398 KRAFT HEINZ CO/THE	560,564	0.15
6,143 CIE FINANCIERE RICHEMONT SA	958,800	0.26	7,057 MERCK AND CO INC	873,233	0.24
7,440 DSM FIRMINICH LTD	842,035	0.23	575 META PLATFORMS INC	289,927	0.08
941 LONZA GROUP AG N	513,552	0.14	5,974 MICROCHIP TECHNOLOGY INC	546,621	0.15
7,668 NOVARTIS AG-NOM	820,666	0.23	3,346 MICRON TECHNOLOGY INC	440,099	0.12
4,559 ROCHE HOLDING LTD	1,265,858	0.36	3,207 MICROSOFT CORP	1,433,368	0.39
469 SANDOZ GROUP LTD	16,984	0.00	6,861 NVIDIA CORP	847,608	0.23
<i>Spanien</i>	<i>1,866,334</i>	<i>0.51</i>	4,524 PAYPAL HOLDINGS INC	262,528	0.07
6,848 CELLNEX TELECOM S.A.	222,896	0.06	10,297 PFIZER INC	288,213	0.08
65,424 IBERDROLA SA	849,482	0.23	10,200 PHILLIPS 66	1,440,444	0.40
15,057 INDITEX	748,127	0.21	3,411 PROCTER AND GAMBLE CO	562,542	0.15
2,902 REPSOL	45,829	0.01	461 PROLOGIS REIT	51,789	0.01
<i>Vereinigte Staaten von Amerika</i>	<i>31,543,820</i>	<i>8.68</i>	8,922 PURE STORAGE INC - CLASS A	572,792	0.16
4,135 ABBOTT LABORATORIES	429,668	0.12	849 ROCKWELL AUTOMATION INC	233,713	0.06
568 ABBVIE INC	97,338	0.03	1,703 ROSS STORES INC	247,480	0.07
3,367 ADVANCED MICRO DEVICES INC	546,161	0.15	1,299 SALESFORCE.COM	333,960	0.09
1,376 AIR PRODUCTS & CHEMICALS INC	354,815	0.10	9,400 STEEL DYNAMICS	1,217,300	0.33
15,300 AKAMAI TECHNOLOGIES INC	1,378,224	0.38	574 TEXAS INSTRUMENTS	111,660	0.03
860 ALNYLAM PHARMACEUTICALS	208,980	0.06	3,221 TJX COMPANIES INC	354,922	0.10
6,377 ALPHABET INC SHS C	1,169,668	0.32	304 TRACTOR SUPPLY	82,080	0.02
5,386 AMAZON.COM INC	1,040,844	0.29	8,999 TRUIST FINANCIAL CORPORATION	349,971	0.10
3,381 AMERICAN ELECTRIC POWER INC	296,649	0.08	385 ULTA BEAUTY INC.	148,560	0.04
3,635 AMERICAN TOWER REDIT	706,717	0.19	1,639 UNION PACIFIC CORP	370,906	0.10
3,191 APPLE INC	672,088	0.18	1,371 VISA INC-A	359,641	0.10
430 APPLIED MATERIALS INC	101,476	0.03	4,894 WALT DISNEY CO/THE	485,436	0.13
8,172 BAKER HUGHES REGISTERED SHS A	287,409	0.08	118 WW GRAINGER INC	106,462	0.03
11,550 BANK OF AMERICA CORP	459,459	0.13	Anleihen	194,482,620	53.44
13,152 BANK OF NEW YORK MELLON CORP	787,673	0.22	<i>Ägypten</i>	<i>818,124</i>	<i>0.22</i>
2,869 BEST BUY CO INC	241,857	0.07	950,000 EGYPT 5.625% REGS 16/04/2030	818,124	0.22
10,745 BOSTON SCIENTIFIC CORP	827,795	0.23	<i>Angola</i>	<i>225,885</i>	<i>0.06</i>
1,312 BRISTOL MYERS SQUIBB CO	54,487	0.01	270,000 ANGOLA 9.375% REGS 08/05/2048	225,885	0.06
153 BROADCOM INC	245,646	0.07	<i>Argentinien</i>	<i>1,516,518</i>	<i>0.42</i>
1,688 CDW CORP	377,842	0.10	1,341,500 ARGENTINA VAR 09/07/2030	755,197	0.21
3,613 CENTENE	239,578	0.07	65,000 ARGENTINA VAR 09/07/2035 USD	27,329	0.01
4,511 CHARLES SCHWAB CORP	332,416	0.09	1,281,500 ARGENTINA 1.00% 09/07/2029	733,992	0.20
17,621 CISCO SYSTEMS INC	837,174	0.23	<i>Bahrain</i>	<i>429,425</i>	<i>0.12</i>
6,727 CMS ENERGY CORP	400,458	0.11	420,000 KINGDOM OF BAHRAIN 7.50% 12/02/2036	429,425	0.12
1,569 COCA-COLA CO	99,867	0.03	<i>Belgien</i>	<i>1,032,419</i>	<i>0.28</i>
1,824 DANAHER CORP	455,690	0.13	100,000 BELFIUS BANQUE SA/NV VAR 06/04/2034	92,313	0.03
1,119 DEERE & CO	418,014	0.11	100,000 BELFIUS BANQUE SA/NV 4.875% 11/06/2035	108,416	0.03
13,400 DOLLAR TREE INC	1,430,718	0.39	100,000 KBC GROUP SA/NV VAR 07/12/2031	98,729	0.03
139 ELEVANCE HEALTH INC	75,289	0.02	100,000 KBC GROUP SA/NV VAR 17/04/2035	108,174	0.03
918 FEDEX CORP	275,299	0.08			
3,765 GRAPHIC PACKAGING HOLDING CO	98,681	0.03			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
500,000 SOLVAY SA VAR PERPETUAL	517,435	0.13	200,000 METRO AG 4.625% 07/03/2029	218,228	0.06
100,000 SOLVAY SA 4.25% 03/10/2031	107,352	0.03	408,000 NOVELIS SHEET INGOT GMBH 3.375% REGS 15/04/2029	412,550	0.11
<i>Bermuda</i>	995,560	0.27	100,000 ROBERT BOSCH GMBH 3.625% 02/06/2030	107,531	0.03
1,000,000 OOREDOO INTERNATIONAL FINANCE LTD 5.00% REGS 19/10/2025	995,560	0.27	400,000 SCHAEFFLER AG 2.875% 26/03/2027	416,777	0.11
<i>Bolivien</i>	129,179	0.04	100,000 SCHAEFFLER AG 4.50% 28/03/2030	106,078	0.03
225,000 STATE OF BOLIVIA 7.50% REGS 02/03/2030	129,179	0.04	100,000 VOLKSWAGEN BANK GMBH 4.375% 03/05/2028	109,321	0.03
<i>Brasilien</i>	4,001,710	1.10	90,000 VOLKSWAGEN LEASING GMBH 4.625% 25/03/2029	99,587	0.03
2,600 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2027	450,859	0.12	100,000 VONOVIA SE 4.25% 10/04/2034	105,471	0.03
13,000 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2029	2,182,222	0.61	200,000 ZF FINANCE GMBH 3.75% 21/09/2028	207,776	0.06
1,900 FEDERATIVE REPUBLIC OF BRAZIL 10.00% 01/01/2033	304,065	0.08	<i>Ecuador</i>	422,534	0.12
1,070,000 FEDERATIVE REPUBLIC OF BRAZIL 6.25% 18/03/2031	1,064,564	0.29	845,000 ECUADOR VAR REGS 31/07/2035	422,534	0.12
<i>Chile</i>	427,269	0.12	<i>Elfenbeinküste</i>	727,790	0.20
410,000 SOCIEDAD QUIMICA Y MINERA DE CHILE SA SQUIMICH 6.50% 07/11/2033	427,269	0.12	17,800,000 AFRICAN DEVELOPMENT BANK ADB 0% 03/02/2053	76,912	0.02
<i>Dänemark</i>	430,020	0.12	240,000 IVORY COAST 4.875% REGS 30/01/2032	215,962	0.06
100,000 DANSKE BANK AS VAR 14/05/2034	108,368	0.03	445,000 IVORY COAST 5.25% REGS 22/03/2030	434,916	0.12
200,000 ORSTED 3.75% 01/03/2030	214,802	0.06	<i>El Salvador</i>	345,673	0.09
100,000 PANDORA AS 3.875% 31/05/2030	106,850	0.03	169,000 EL SALVADOR 6.375% REGS 18/01/2027	150,606	0.04
<i>Deutschland</i>	6,106,278	1.68	220,000 REPUBLIC OF EL SALVADOR 9.25% 17/04/2030	195,067	0.05
200,000 ALLIANZ SE 3.875% PERPETUAL	139,892	0.04	<i>Finnland</i>	690,946	0.19
200,000 BAYER AG VAR 12/11/2079 EUR (ISIN XS2077670342)	194,947	0.05	300,000 NOKIA CORP 3.125% 15/05/2028	315,365	0.09
100,000 BAYER AG VAR 25/03/2082	102,124	0.03	350,000 NORDEA BANK ABP VAR 29/05/2035	375,581	0.10
200,000 BAYER AG VAR 25/09/2083 EUR (ISIN XS2684846806)	221,621	0.06	<i>Frankreich</i>	14,272,595	3.92
200,000 BAYER AG 1.00% 12/01/2036	150,274	0.04	200,000 ACCOR SA VAR PERPETUAL EUR (ISIN FR0013457157)	211,210	0.06
200,000 COMMERZBANK AG VAR 05/10/2033	230,656	0.06	400,000 AEROPORTS DE PARIS 1.125% 18/06/2034	338,240	0.09
200,000 COMMERZBANK AG VAR 16/10/2034	213,771	0.06	100,000 AIR FRANCE KLM 4.625% 23/05/2029	105,726	0.03
200,000 COMMERZBANK AG VAR 29/12/2031	198,169	0.05	100,000 AIR LIQUIDE FINANCE 3.375% 29/05/2034	106,489	0.03
200,000 COVESTRO AG 4.75% 15/11/2028	224,767	0.06	200,000 ALSTOM SA VAR PERPETUAL	217,844	0.06
200,000 DEUTSCHE BAHN FINANCE GMBH VAR PERPETUAL EUR (ISIN XS2010039035)	209,098	0.06	400,000 ARVAL SERVICE LEASE SA 4.75% 22/05/2027	439,448	0.11
200,000 DEUTSCHE BAHN FINANCE GMBH VAR PERPETUAL EUR (ISIN XS2010039548)	186,142	0.05	300,000 AXA SA 4.50% PERPETUAL	266,481	0.07
100,000 DEUTSCHE BANK AG VAR 24/06/2032	104,618	0.03	100,000 AYVENS 4.00% 24/01/2031	106,946	0.03
100,000 DEUTSCHE BANK AG 1.625% 20/01/2027	101,454	0.03	100,000 BANQUE FEDERAL CRED MUTUEL 4.375% 02/05/2030	109,549	0.03
190,000 DEUTSCHE LUFTHANSA AG 4.00% 21/05/2030	203,368	0.06	100,000 BNP PARIBAS SA VAR 13/11/2032	111,935	0.03
100,000 ENBW ENERGIE BADEN-WUERTTEMBERG VAR 05/11/2079	106,157	0.03	300,000 BNP PARIBAS SA VAR 31/08/2033	279,553	0.08
200,000 EVONIK INDUSTRIES AG 2.25% 25/09/2027	205,817	0.06	450,000 BNP PARIBAS SA 4.40% 14A 14/08/2028	431,951	0.12
250,000 GERMANY BUND 4.75% 04/07/2034	320,466	0.09	100,000 BPCE SA VAR 11/01/2035	108,460	0.03
100,000 HELLA GMBH AND CO KGAA 0.50% 26/01/2027	99,526	0.03	250,000 BPCE SA 3.25% 14A 11/01/2028	232,805	0.06
800,000 HENKEL AG AND CO KGAA 1.75% 17/11/2026	738,968	0.20	200,000 BPCE SA 4.375% 13/07/2028	218,410	0.06
100,000 LEG IMMOBILIEN SE 0.75% 30/06/2031	85,504	0.02	100,000 CARMILA SAS 5.50% 09/10/2028	111,821	0.03
300,000 MAHLE GMBH 2.375% 14/05/2028	285,620	0.08	100,000 CARREFOUR BANQUE 4.079% 05/05/2027	107,924	0.03
			100,000 CNP ASSURANCES 1.25% 27/01/2029	94,876	0.03
			200,000 COMPAGNIE DE SAINT GOBAIN SA 3.50% 18/01/2029	213,737	0.06
			100,000 COMPAGNIE DE SAINT GOBAIN SA 3.625% 08/04/2034	105,422	0.03
			600,000 CONSTELLUM SE 3.125% REGS 15/07/2029	600,897	0.16
			100,000 CREDIT AGRICOLE SA VAR 11/07/2029	108,686	0.03

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert		Marktwert	% des NIW	Anzahl Nennwert		Marktwert	% des NIW
	USD				USD		
200,000	GOVERNMENT OF THE HONG KONG 4.50% REGS 11/01/2028	200,410	0.06	140,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 01/02/2030	153,077	0.04
	<i>Indien</i>	300,241	0.08	200,000	NEXI SPA 1.625% 30/04/2026	204,676	0.06
480,000	ADANI TRANSMISSION LTD 4.25% 21/05/2036	300,241	0.08	400,000	NEXI SPA 2.125% 30/04/2029	388,376	0.11
	<i>Indonesien</i>	855,914	0.24	190,000	PIRELLI C SPA 3.875% 02/07/2029	203,242	0.06
675,000	INDONESIA 8.50% REGS 12/10/2035	855,914	0.24	100,000	PIRELLI C SPA 4.25% 18/01/2028	108,406	0.03
	<i>Irland</i>	452,279	0.12	140,000	SNAM SPA 3.875% 19/02/2034	147,994	0.04
150,000	AERCAP IRELAND CAPITAL DAC 3.00% 29/10/2028	136,391	0.04	100,000	TELECOM ITALIA SPA 1.625% 18/01/2029 EUR (ISIN XS2798884131)	93,947	0.03
100,000	LINDE PLC 3.40% 14/02/2036	104,263	0.03	200,000	TELECOM ITALIA SPA 2.875% 28/01/2026 EUR (ISIN XS2798883240)	209,821	0.06
200,000	SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPAGNY 2.875% 15/01/2026	211,625	0.05	176,000	TELECOM ITALIA SPA 6.875% 15/02/2028	201,259	0.06
	<i>Italien</i>	11,034,768	3.03	250,000	TERNA RETE ELETTRICA NAZIONALE VAR PERPETUAL	265,293	0.07
100,000	AMPLIFON SPA 1.125% 13/02/2027	99,957	0.03	200,000	UNICREDIT SPA VAR REGS 30/06/2035	187,836	0.05
100,000	ASSICURAZIONI GENERALI SPA VAR PERPETUAL	107,065	0.03	200,000	UNICREDIT SPA VAR 15/01/2032	204,378	0.06
200,000	ASTM SPA 1.50% 25/01/2030	188,281	0.05	200,000	UNICREDIT SPA VAR 16/04/2034	217,707	0.06
200,000	AUTOSTRADE PER ITALIA SPA 2.00% 04/12/2028	197,536	0.05	100,000	UNIPOLSAI SPA 4.90% 23/05/2034	105,600	0.03
170,000	BANCO BPM SPA VAR 14/06/2028	191,316	0.05		<i>Kaimaninseln</i>	1,018,843	0.28
200,000	BANCO BPM SPA VAR 18/06/2034	213,441	0.06	900,000	AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.50% 144A 20/04/2026	595,650	0.16
300,000	BANCO BPM SPA 4.625% 29/11/2027	329,373	0.09	434,000	AMERICAN AIRLINES AADVATAGE LOYALTY LP LIMITED 5.75% 144A 20/04/2029	423,193	0.12
150,000	BPER BANCA SPA VAR 11/09/2029	169,331	0.05		<i>Kasachstan</i>	1,796,796	0.49
150,000	CREDIT EMILIANO SPA CREDEM VAR 26/03/2030	167,129	0.05	1,800,000	DEVELOPMENT BANK OF KAZAHKASTAN JSC 5.75% REGS 12/05/2025	1,796,796	0.49
150,000	CREDIT EMILIANO SPA CREDEM VAR 30/05/2029	169,098	0.05		<i>Kolumbien</i>	1,597,200	0.44
200,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2576550243)	231,483	0.06	1,000,000,000	COLOMBIA 6.00% 28/04/2028	211,488	0.06
300,000	ENEL SPA VAR PERPETUAL EUR (ISIN XS2770512064)	319,734	0.09	3,993,100,000	COLOMBIA 7.25% 18/10/2034	755,049	0.21
200,000	ENI SPA VAR PERPETUAL EUR (ISIN XS2242929532)	208,612	0.06	270,000	GRUPO ENERGIA BOGOTA SA ESP 7.85% 09/11/2033	298,423	0.08
150,000	ENI SPA 3.625% 29/01/2029	162,074	0.04	320,000	REPUBLIC OF COLOMBIA 8.00% 20/04/2033	332,240	0.09
400,000	ENI SPA 4.25% 144A 09/05/2029	384,916	0.11		<i>Liberia</i>	98,595	0.03
202,000	ENI SPA 5.95% 15/05/2054	198,289	0.05	100,000	ROYAL CARIBBEAN CRUISES LTD 5.375% 144A 15/07/2027	98,595	0.03
200,000	FIBER MIDCO SPA 6.125% 15/06/2031	212,387	0.06		<i>Luxemburg</i>	6,698,442	1.85
200,000	HERA SPA 1.00% 25/04/2034	161,526	0.04	3,000	AMUNDI REAL ASSETS FUNDING SCA 0% 28/06/2025	3,210,003	0.89
200,000	ICCREA BANCA SPA VAR 05/02/2030	214,976	0.06	100,000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.75% 12/03/2029	94,553	0.03
200,000	INFRASTRUTTURE WIRELESS ITALINAE SPA 1.875% 08/07/2026	206,818	0.06	600,000	DANA FINANCING LUXEMBOURG S A R L 3.00% REGS 15/07/2029	581,619	0.16
500,000	INTESA SANPAOLO SPA VAR REGS 20/06/2054	524,140	0.13	2,500,000	EUROPEAN INVESTMENT BANK EIB 2.75% 25/08/2026	588,866	0.16
300,000	INTESA SANPAOLO SPA VAR REGS 21/11/2033	332,466	0.09	22,400,000	EUROPEAN INVESTMENT BANK EIB 8.50% 17/09/2024	1,226,222	0.33
400,000	INTESA SANPAOLO SPA 2.925% 14/10/2030	393,208	0.11	100,000	LOGICOR FINANCING SARL 1.625% 17/01/2030	92,176	0.03
100,000	INTESA SANPAOLO SPA 3.625% 16/10/2030	105,925	0.03	100,000	LOGICOR FINANCING SARL 4.625% 25/07/2028	107,885	0.03
200,000	INTESA SANPAOLO SPA 3.928% 15/09/2026	213,911	0.06	125,000	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	121,570	0.03
200,000	INTESA SANPAOLO SPA 4.198% 01/06/2032	170,096	0.05	37,000	TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034 USD (ISIN US87927VAM00)	33,415	0.01
150,000	INTESA SANPAOLO SPA 5.625% 08/03/2033	176,035	0.05	563,000	TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034 USD (ISIN US87927VAZ13)	536,297	0.15
500,000	INTESA SANPAOLO SPA 6.625% REGS 20/06/2033	517,665	0.13				
250,000	INTESA SANPAOLO VITA S P A 2.375% 22/12/2030	233,596	0.06				
100,000	IREN S.P.A 3.875% 22/07/2032	105,637	0.03				
450,000	ITALY BTP 6.00% 01/05/2031	549,553	0.14				
400,000	ITALY BTP 7.25% 01/11/2026	465,825	0.13				
100,000	LEASYS SPA 3.875% 01/03/2028	106,862	0.03				
300,000	LEONARDO SPA 2.375% 08/01/2026	314,895	0.09				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert		Marktwert	% des NIW	Anzahl Nennwert		Marktwert	% des NIW
	USD				USD		
100,000	TRATON FINANCE LUXEMBOURG SA 3.75% 27/03/2030	105,836	0.03	100,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL EUR (ISIN XS2244941063)	102,905	0.03
	<i>Mexiko</i>	3,972,406	1.09	300,000	IBERDROLA INTERNATIONAL BV 6.75% 15/07/2036	336,708	0.09
270,000	ALFA SAB DE CV 6.875% REGS 25/03/2044	277,490	0.08	100,000	KONINKLIJKE KPN NV VAR PERPETUAL EUR (ISIN XS2824778075)	108,147	0.03
385,000	COMETA ENERGIA SA DE CV 6.375% REGS 24/04/2035	292,179	0.08	500,000	OCI N V 6.70% 144A 16/03/2033	494,120	0.14
530,000	MEXICO 6.75% 27/09/2034	553,135	0.15	300,000	SAIPEM FINANCE INTERNATIONAL BV 4.875% 30/05/2030	321,313	0.09
260,000	PETROLEOS MEXICANOS PEMEX 10.00% 07/02/2033	261,186	0.07	200,000	SHELL INTERNATIONAL FINANCE BV 0.75% 15/08/2028	193,393	0.05
1,325,000	PETROLEOS MEXICANOS PEMEX 6.49% 23/01/2027	1,272,542	0.34	700,000	SHELL INTERNATIONAL FINANCE BV 2.75% 06/04/2030	624,540	0.17
400,000	PETROLEOS MEXICANOS PEMEX 7.69% 23/01/2050	288,904	0.08	200,000	SHELL INTERNATIONAL FINANCE BV 2.875% 10/05/2026	192,220	0.05
210,000	UNITED MEXICAN STATES 6.00% 07/05/2036	205,235	0.06	200,000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.50% 05/09/2034	161,708	0.04
570,000	UNITED MEXICAN STATES 6.35% 09/02/2035	575,432	0.16	250,000	STELLANTIS NV 3.75% 19/03/2036	259,088	0.07
5,560,000	UNITED MEXICAN STATES 8.00% 31/07/2053	246,303	0.07	100,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	105,929	0.03
	<i>Mosambik</i>	215,805	0.06	800,000	TELEFONICA EUROPE BV 8.25% 15/09/2030	904,592	0.25
260,000	MOZAMBIQUE VAR REGS 15/09/2031	215,805	0.06	400,000	TENNET HOLDING BV VAR PERPETUAL EUR (ISIN XS2207430120)	417,472	0.11
	<i>Niederlande</i>	10,060,739	2.76	100,000	UNIVERSAL MUSIC GROUP NV 4.00% 13/06/2031	109,574	0.03
200,000	ABERTIS INFRSESTRUCTURAS FINANCE BV VAR PERPETUAL EUR (ISIN XS2256949749)	209,178	0.06	100,000	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.75% 28/09/2027	107,499	0.03
200,000	ABN AMRO BANK NV VAR 13/03/2037	164,666	0.05		<i>Nigeria</i>	882,315	0.24
400,000	ABN AMRO BANK NV VAR 22/02/2033	437,673	0.12	200,000	FEDERAL REPUBLIC OF NIGERIA 6.125% REGS 28/09/2028	175,532	0.05
400,000	ABN AMRO BANK NV 4.80% REGS 18/04/2026	392,784	0.11	290,000	FEDERAL REPUBLIC OF NIGERIA 8.375% REGS 24/03/2029	272,348	0.07
100,000	ASML HOLDING NV 0.625% 07/05/2029	95,544	0.03	500,000	NIGERIA 7.143% REGS 23/02/2030	434,435	0.12
100,000	BMW FINANCE NV 3.625% 22/05/2035	107,224	0.03		<i>Norwegen</i>	319,824	0.09
100,000	BRENTAG FINANCE BV 3.875% 24/04/2032	105,449	0.03	300,000	AKER BP ASA 4.00% 29/05/2032	319,824	0.09
250,000	COCO COLA HBC FINANCE BV 1.625% 14/05/2031	236,203	0.06		<i>Oman</i>	122,485	0.03
200,000	COOPERATIEVE RABOBANK UA VAR 30/11/2032	212,766	0.06	120,000	OMAN 6.75% REGS 17/01/2048	122,485	0.03
300,000	COOPERATIEVE RABOBANK UA 3.75% 21/07/2026	288,996	0.08		<i>Österreich</i>	1,081,838	0.30
100,000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 7.50% 24/01/2033	138,101	0.04	300,000	BAWAG GROUP AG VAR 23/09/2030	307,027	0.08
100,000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 8.75% 15/06/2030	116,616	0.03	100,000	ERSTE GROUP BANK AG VAR 15/11/2032	95,913	0.03
300,000	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 9.25% 01/06/2032	372,138	0.10	200,000	ERSTE GROUP BANK AG 1.50% 07/04/2026	207,386	0.06
200,000	EASYJET FINCO BV 1.875% 03/03/2028	200,467	0.06	200,000	RAIFFEISEN BANK INTERNATIONAL AG VAR PERPETUAL EUR (ISIN XS1756703275)	177,304	0.05
100,000	ENBW INTERNATIONAL FINANCE BV 3.625% 22/11/2026	107,827	0.03	300,000	RAIFFEISEN BANK INTERNATIONAL AG VAR 18/06/2032	294,208	0.08
100,000	ENEL FINANCE INTERNATIONAL NV 0.875% 28/09/2034	79,993	0.02		<i>Pakistan</i>	459,224	0.13
200,000	ENEL FINANCE INTERNATIONAL NV 3.875% 09/03/2029	216,551	0.06	530,000	PAKISTAN 6.875% REGS 05/12/2027	459,224	0.13
100,000	ENEL FINANCE INTERNATIONAL NV 3.875% 23/01/2035	105,132	0.03		<i>Panama</i>	3,709,410	1.02
200,000	ENEL FINANCE INTERNATIONAL NV 4.50% 20/02/2043	213,510	0.06	200,000	CARNIVAL CORPORATION 5.75% 15/01/2030 EUR (ISIN XS2809222420)	221,707	0.06
300,000	ENEL FINANCE INTERNATIONAL NV 5.625% 14/08/2024	379,235	0.10	2,700,000	REPUBLIC OF PANAMA 7.125% 29/01/2026	2,754,404	0.76
400,000	ENEL FINANCE INTERNATIONAL NV 7.50% REGS 14/10/2032	442,884	0.12	700,000	REPUBLIC OF PANAMA 7.50% 01/03/2031	733,299	0.20
110,000	EXOR NV 3.75% 14/02/2033	116,158	0.03				
409,000	GOODYEAR DUNLOP TIRES EUROPE 2.75% REGS 15/08/2028	397,330	0.11				
500,000	IBERDROLA INTERNATIONAL BV VAR PERPETUAL	485,106	0.13				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
<i>Peru</i>	3,208,246	0.88	200,000 CELLNEX FINANCE COMPANY SAU 1.00% 15/09/2027	196,962	0.05
500,000 CREDICORP CAPITAL SOCIEDAD TITULIZADORA SA 10.10% 15/12/2043	133,783	0.04	200,000 CELLNEX FINANCE COMPANY SAU 1.50% 08/06/2028	197,202	0.05
420,000 PERU LNG SRL 5.375% REGS 22/03/2030	363,048	0.10	100,000 CELLNEX FINANCE COMPANY SAU 3.625% 24/01/2029	106,397	0.03
410,000 PERU 5.40% 12/08/2034	94,392	0.03	200,000 CELLNEX TELECOM SA 1.75% 23/10/2030	188,124	0.05
4,210,000 PERU 6.15% 12/08/2032	1,060,318	0.29	200,000 CELLNEX TELECOM SA 1.875% 26/06/2029	195,089	0.05
1,525,000 PERU 7.35% 21/07/2025	1,556,705	0.42	210,000 EDP SERVICIOS FINANCIEROS ESPANA SA 3.50% 16/07/2030	222,565	0.06
<i>Philippinen</i>	4,087,560	1.12	100,000 GRIFOLS SA 2.25% REGS 15/11/2027	96,188	0.03
2,000,000 PHILIPPINES 10.625% 16/03/2025	2,077,640	0.57	100,000 IBERDROLA FINANZAS SAU VAR PERPETUAL EUR (ISIN XS2748213290)	108,973	0.03
2,000,000 PHILIPPINES 5.50% 30/03/2026	2,009,920	0.55	200,000 INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	210,953	0.06
<i>Polen</i>	1,863,266	0.51	400,000 SPAIN 5.15% 31/10/2044	507,375	0.14
5,060,000 REPUBLIC OF POLAND 6.00% 25/10/2033	1,288,807	0.35	200,000 SPAIN 6.00% 31/01/2029	241,467	0.07
2,150,000 REPUBLIC OF POLAND 7.50% 25/07/2028	574,459	0.16	100,000 TELEFONICA EMISIONES SAU 3.698% 24/01/2032	106,697	0.03
<i>Portugal</i>	400,479	0.11	<i>Sri Lanka</i>	304,432	0.08
200,000 EDP ENERGIAS DE PORTUGAL VAR 14/03/2082 EUR (ISIN PTEDPYOM0020)	186,526	0.05	525,000 SRI LANKA 0% REGS 28/03/2030	304,432	0.08
100,000 EDP ENERGIAS DE PORTUGAL VAR 29/05/2054	106,657	0.03	<i>Südafrika</i>	943,357	0.26
100,000 NOVO BANCO SA VAR 08/03/2028	107,296	0.03	15,500,000 SOUTH AFRICA 8.50% 31/01/2037	669,627	0.18
<i>Rumänien</i>	2,742,779	0.75	5,900,000 SOUTH AFRICA 8.875% 28/02/2035	273,730	0.08
340,000 ROMANIA 3.65% 24/09/2031	60,384	0.02	<i>Südkorea</i>	3,786,251	1.04
14,290,000 ROMANIA 4.15% 24/10/2030	2,682,395	0.73	1,450,000 KOREA LAND AND HOUSING CORPORATION 5.75% 06/10/2025	1,455,539	0.40
<i>Saudi-Arabien</i>	2,713,824	0.75	2,400,000 SHINHAN BANK CO LTD 3.875% REGS 24/03/2026	2,330,712	0.64
230,000 KINGDOM OF SAUDI ARABIA 5.00% REGS 18/01/2053	202,202	0.06	<i>Tschechische Republik</i>	2,224,033	0.61
2,000,000 SAUDI ARABIA 4.00% REGS 17/04/2025	1,977,300	0.55	40,600,000 CZECH REPUBLIC 0.05% 29/11/2029	1,408,722	0.38
200,000 SAUDI ARABIA 4.50% REGS 17/04/2030	193,570	0.05	8,000,000 CZECH REPUBLIC 1.20% 13/03/2031	286,118	0.08
400,000 SAUDI ARABIA 4.625% REGS 04/10/2047	340,752	0.09	7,770,000 CZECH REPUBLIC 1.75% 23/06/2032	280,459	0.08
<i>Schweden</i>	448,035	0.12	5,500,000 CZECH REPUBLIC 4.90% 14/04/2034	248,734	0.07
100,000 CASTELLUM AB 0.75% 04/09/2026	99,911	0.03	<i>Türkei</i>	3,556,331	0.98
200,000 VATTENFALL AB 0.125% 12/02/2029	184,508	0.05	25,000,000 REPUBLIC OF TURKEY 31.08% 08/11/2028	786,637	0.22
150,000 VERISURE HOLDING AB 5.50% 15/05/2030 EUR (ISIN XS2816753979)	163,616	0.04	700,000 REPUBLIC OF TURKEY 9.125% 13/07/2030	763,938	0.21
<i>Senegal</i>	1,117,442	0.31	940,000 REPUBLIC OF TURKEY 9.375% 14/03/2029	1,023,538	0.28
1,127,000 SENEGAL 4.75% REGS 13/03/2028	1,117,442	0.31	1,065,000 TURKEY 5.875% 26/06/2031	982,218	0.27
<i>Serbien</i>	1,929,260	0.53	<i>Ukraine</i>	466,497	0.13
230,010,000 SERBIA 4.50% 20/08/2032	1,929,260	0.53	580,000 UKRAINE 0% REGS 01/09/2024	186,006	0.05
<i>Slowenien</i>	1,606,082	0.44	320,000 UKRAINE 0% REGS 01/09/2025	102,627	0.03
1,450,000 SLOVENIA 5.125% 30/03/2026	1,606,082	0.44	615,000 UKRAINE 0% REGS 15/03/2035	177,864	0.05
<i>Spanien</i>	4,225,504	1.16	<i>Ungarn</i>	2,077,374	0.57
200,000 BANCO DE SABADELL SA VAR 08/09/2029	225,966	0.06	48,000,000 HUNGARY 3.00% 27/10/2027	116,385	0.03
400,000 BANCO DE SABADELL SA VAR 16/08/2033	445,809	0.12	721,400,000 HUNGARY 6.75% 22/10/2028	1,960,989	0.54
200,000 BANCO SANTANDER SA 2.125% 08/02/2028	202,209	0.06	<i>Venezuela</i>	490,609	0.13
600,000 BANCO SANTANDER SA 3.49% 28/05/2030	537,876	0.15	2,000,000,000 ANDEAN DEVELOPMENT CORPORATION 6.77% 24/05/2028	412,838	0.11
100,000 BANCO SANTANDER SA 3.75% 09/01/2034	107,124	0.03	590,000 PETROLEOS DE VENEZUELA SA PDVSA 0% REGS 15/11/2026 DEFAULTED	71,048	0.02
100,000 BANCO SANTANDER SA 4.875% 18/10/2031	113,263	0.03			
200,000 CAIXABANK SA VAR 09/02/2032	215,265	0.06			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl		Marktwert	% des NIW	Anzahl		Marktwert	% des NIW
Nennwert				Nennwert			
		USD				USD	
36,000	REPUBLIC OF VENEZUELA 0% 21/10/2026 DEFAULTED	6,723	0.00	432,000	ENLINK MIDSTREAM LLC 5.625% 144A 15/01/2028	428,959	0.12
	Vereinigte Staaten von Amerika	58,375,935	16.05	450,000	ENLINK MIDSTREAM PARTNERS LP 5.45% 01/06/2047	390,663	0.11
400,000	7 ELEVEN INC 1.30% 144A 10/02/2028	348,928	0.10	468,000	ENTEGRI INC 4.375% 144A 15/04/2028	441,708	0.12
850,000	ABBVIE INC 3.20% 21/11/2029	780,504	0.21	400,000	FEDEX CORP 2.40% 15/05/2031	339,140	0.09
400,000	ABBVIE INC 4.25% 21/11/2049	333,424	0.09	200,000	FORD MOTOR CREDIT CO LLC 4.00% 13/11/2030	178,626	0.05
400,000	ABBVIE INC 4.50% 14/05/2035	377,716	0.10	120,000	FORD MOTOR CREDIT CO LLC 4.445% 14/02/2030	129,593	0.04
700,000	AIR PRODUCTS CHEMICALS 2.80% 15/05/2050	450,835	0.12	100,000	FORD MOTOR CREDIT CO LLC 5.125% 20/02/2029	111,368	0.03
504,000	ALBERTSONS COS LLC SAFEW 3.50% 144A 15/03/2029	453,792	0.12	400,000	FORD MOTOR CREDIT CO LLC 6.125% 08/03/2034	396,396	0.11
408,000	ALEXANDRIA REAL ESTATE EQUITIES INC 4.90% 15/12/2030	399,534	0.11	400,000	FORD MOTOR CREDIT CO LLC 7.35% 04/11/2027	417,136	0.11
300,000	ALLISON TRANSMISSION INC 5.875% 144A 01/06/2029	297,336	0.08	350,000	GENERAL MOTORS CO 6.80% 01/10/2027	363,577	0.10
140,000	AMERICAN TOWER CORP 4.10% 16/05/2034	148,983	0.04	500,000	GENERAL MOTORS FINANCIAL CO INC 3.60% 21/06/2030	449,515	0.12
615,000	ANHEUSER BUSCH INBEV WORLDWIDE INC 4.35% 01/06/2040	543,377	0.15	400,000	GENERAL MOTORS FINANCIAL CO INC 5.75% 08/02/2031	401,180	0.11
200,000	ANHEUSER BUSH COS LLC 4.90% 01/02/2046	184,370	0.05	300,000	GOLDMAN SACHS GROUP INC 2.60% 07/02/2030	262,986	0.07
100,000	APPLE INC 3.00% 20/06/2027	95,265	0.03	200,000	GOLDMAN SACHS GROUP INC 6.45% 01/05/2036	213,274	0.06
300,000	APPLE INC 4.65% 23/02/2046	277,107	0.08	250,000	GOODYEAR TIRE AND RUBBER CO 5.00% 15/07/2029	232,708	0.06
100,000	AT&T INC VAR PERPETUAL	105,218	0.03	250,000	GOODYEAR TIRE AND RUBBER CO 5.00% 31/05/2026	245,798	0.07
900,000	AT&T INC 2.75% 01/06/2031	771,345	0.21	466,000	HILTON GRAND ACA LLC IN 5.00% REGS 01/06/2029	435,072	0.12
300,000	AT&T INC 3.15% 04/09/2036	294,736	0.08	200,000	HUMANA INC 3.70% 23/03/2029	187,604	0.05
200,000	AVANTOR FUNDING INC 3.875% REGS 15/07/2028	209,278	0.06	300,000	INTERNATIONAL BUSINESS MACHINES CORP 0.65% 11/02/2032	260,361	0.07
100,000	AVANTOR FUNDING INC 4.625% 144A 15/07/2028	95,225	0.03	3,700,000	INTERNATIONAL FINANCE CORP IFC 0% 25/02/2041	124,488	0.03
100,000	BALL CORP 1.50% 15/03/2027	100,340	0.03	100,000	INTERNATIONAL FLAVOR AND FRAGRANCES INC 2.30% 144A 01/11/2030	83,416	0.02
600,000	BALL CORP 2.875% 15/08/2030	510,504	0.14	200,000	IQVIA INC 2.875% REGS 15/06/2028	202,336	0.06
830,000	BANK OF AMERICA CORP VAR 07/02/2030	786,324	0.22	100,000	JEFFERIES FINANCIAL GROUP INC 4.00% 16/04/2029	106,605	0.03
600,000	BANK OF AMERICA CORP 4.183% 25/11/2027	579,642	0.16	104,000	JEFFERIES FINANCIAL GROUP INC 6.20% 14/04/2034	105,449	0.03
300,000	BANK OF AMERICA CORP 4.20% 26/08/2024	299,208	0.08	400,000	JP MORGAN CHASE 2013-LC11 VAR 24/03/2031	386,096	0.11
500,000	BANK OF AMERICA CORP 6.11% 29/01/2037	520,090	0.14	100,000	JPMORGAN CHASE AND CO VAR 13/11/2031	111,511	0.03
200,000	BANK OF NEW YORK MELLON CORP 3.30% 23/08/2029	183,086	0.05	200,000	JPMORGAN CHASE AND CO VAR 22/09/2027	200,354	0.06
200,000	BMW US CAPITAL LLC 4.15% REGS 09/04/2030	191,890	0.05	250,000	JPMORGAN CHASE AND CO VAR 23/01/2030	248,143	0.07
300,000	BROADCOM INC 4.15% REGS 15/04/2032	276,768	0.08	420,000	JPMORGAN CHASE AND CO VAR 23/03/2030	416,875	0.11
400,000	BROADCOM INC 4.15% 15/11/2030	378,084	0.10	100,000	JPMORGAN CHASE AND CO 2.875% 24/05/2028	105,120	0.03
426,000	CENTENE CORP 4.25% 15/12/2027	406,924	0.11	200,000	JPMORGAN CHASE AND CO 3.125% 23/01/2025	197,404	0.05
705,000	CITIGROUP INC USA VAR PERPETUAL USD (ISIN US172967MK42)	690,223	0.19	468,000	KB HOME 4.00% 15/06/2031	414,105	0.11
500,000	CITIGROUP INC USA VAR PERPETUAL USD (ISIN US172967MU24)	480,355	0.13	200,000	LAMB WESTON HOLDINGS INC 4.875% 144A 15/05/2028	193,920	0.05
700,000	CITIGROUP INC USA VAR 03/06/2031	601,027	0.17	500,000	LASMO (USA) INC 7.30% 15/11/2027	530,565	0.15
600,000	CITIGROUP INC USA VAR 08/04/2026	587,880	0.16	100,000	LEVI STRAUSS CO 3.375% 15/03/2027	105,026	0.03
200,000	CITIGROUP INC USA 3.20% 21/10/2026	190,724	0.05	200,000	MARRIOTT INTERNATIONAL INC 4.625% 15/06/2030	194,170	0.05
500,000	CITIGROUP INC USA 6.625% 15/06/2032	533,980	0.15	200,000	MASTERCARD INC 3.85% 26/03/2050	158,056	0.04
200,000	COMCAST CORP 2.65% 01/02/2030	177,184	0.05	350,000	MATTEL INC 3.75% 144A 01/04/2029	323,036	0.09
500,000	CROWN AMERICAS LLC/CAPITAL CORP VI 4.75% 01/02/2026	491,790	0.14	100,000	MCDONALDS CORP 3.875% 20/02/2031	108,769	0.03
500,000	DELTA AIR LINES INC DE 7.375% 15/01/2026	511,275	0.14	300,000	MCDONALDS CORP 4.95% 14/08/2033	295,872	0.08
500,000	DELTA AIR LINES INC 4.75% 144A 20/10/2028	487,785	0.13	400,000	MERCK & CO INC 4.50% 17/05/2033	386,732	0.11
100,000	DEUTSCHE BANK AG NEW YORK 4.10% 13/01/2026	97,886	0.03	300,000	MICROSOFT CORP 2.921% 17/03/2052	203,925	0.06
200,000	ENCORE CAPITAL GROUP INC 9.25% 01/04/2029	208,586	0.06	800,000	MICROSOFT CORP 3.30% 06/02/2027	771,976	0.21
200,000	ENERGY TRANSFER OPERATING LP 2.90% 15/05/2025	195,144	0.05	200,000	MORGAN STANLEY VAR 04/05/2027	186,490	0.05
300,000	ENERGY TRANSFER OPERATING LP 3.75% 15/05/2030	276,063	0.08				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		USD				USD	
100,000	MORGAN STANLEY VAR 07/02/2031	89,367	0.02	488,000	VISTRA OPERATIONS COMPANY LLC 4.375% 144A 01/05/2029	454,870	0.12
500,000	MORGAN STANLEY 3.125% 27/07/2026	478,285	0.13	700,000	VOLKSWAGEN GROUP OF AMERICA FINANCE 4.75% REGS 13/11/2028	684,978	0.19
400,000	MORGAN STANLEY 3.95% 23/04/2027	386,564	0.11	200,000	VOLKSWAGEN GROUP OF AMERICA FINANCE 5.90% 144A 12/09/2033	203,740	0.06
200,000	MORGAN STANLEY 7.25% 01/04/2032	227,038	0.06	700,000	WELLS FARGO AND CO VAR 02/06/2028	645,085	0.18
100,000	NETFLIX INC 3.875% REGS 15/11/2029	108,641	0.03	400,000	ZF NORTH AMERICA CAPITAL INC 4.75% 144A 29/04/2025	395,272	0.11
704,000	NEWS CORP 3.875% 144A 15/05/2029	648,968	0.18	400,000	ZF NORTH AMERICA CAPITAL INC 6.875% 144A 14/04/2028	408,332	0.11
200,000	OMNICOM GROUP INC 2.45% 30/04/2030	172,478	0.05		ETC Securities	14,338,340	3.94
500,000	ORACLE CORP 2.50% 01/04/2025	488,470	0.13		<i>Großbritannien</i>	2,428,706	0.67
500,000	ORACLE CORP 2.65% 15/07/2026	473,940	0.13	968	UBS AG CERTIFICATE ETC	1,179,266	0.33
300,000	ORACLE CORP 2.95% 01/04/2030	266,868	0.07	11,845	UBS AG LONDON BRANCH CERTIFICATE BCOMNGTR ETC	132,368	0.04
200,000	ORGANON AND COMPANY 2.875% REGS 30/04/2028	202,029	0.06	5,020	UBS ETC ON CMCI ALU USD	345,125	0.09
300,000	PENSKE TRUCK LEASING CO LP 6.20% 144A 15/06/2030	312,462	0.09	3,994	UBS ETC ON CMCI HEAT OIL USD ETC	590,313	0.16
750,000	PEPSICO INC 2.85% 24/02/2026	724,800	0.20	985	UBS LONDON ETC CMCI SILVER USD	181,634	0.05
500,000	PEPSICO INC 3.60% 18/02/2028	480,900	0.13		<i>Irland</i>	11,909,634	3.27
600,000	PFIZER INC 7.20% 15/03/2039	708,972	0.19	128,746	AMUNDI PHYSICAL GOLD ETC	11,909,634	3.27
400,000	PHILLIPS 66 2.15% 15/12/2030	334,576	0.09		Warrants, Rechte	725,989	0.20
100,000	PROLOGIS EURO FINANCE LLC 3.875% 31/01/2030	107,389	0.03		<i>Großbritannien</i>	725,989	0.20
100,000	PROLOGIS EURO FINANCE LLC 4.00% 05/05/2034	106,790	0.03	3,088	UBS AG LONDON CERTIFICATE	725,989	0.20
100,000	PROLOGIS LP 2.125% 15/04/2027	92,387	0.03		Aktien/Anteile aus OGAW/OGA	31,460,321	8.65
200,000	PRUDENTIAL FINANCIAL INC 2.10% 10/03/2030	171,276	0.05		Aktien/Anteile aus Investmentfonds	31,460,321	8.65
200,000	RALPH LAUREN 2.95% 15/06/2030	178,676	0.05		<i>Frankreich</i>	113,012	0.03
200,000	RTX CORPORATION 2.25% 01/07/2030	170,806	0.05	0.1	AMUNDI EURO LIQUIDITY SRI FCP	113,012	0.03
244,000	SIRIUS XM RADIO INC 4.00% REGS 15/07/2028	220,647	0.06		<i>Luxemburg</i>	31,347,309	8.62
100,000	SOUTHERN CO 3.70% 30/04/2030	92,311	0.03	1,280	AMUNDI FUNDS ASIA MULTI ASSET TARGET INCOME I2 USD (C)	1,293,811	0.36
100,000	SOUTHWEST AIRLINES CO 5.125% 15/06/2027	99,548	0.03	8,972	AMUNDI FUNDS EMERGING MARKETS EQUITY ESG IMPROVE Z USD QD D	9,749,267	2.68
100,000	SPRINT CORPORATION 7.625% 01/03/2026	102,768	0.03	11,245	AMUNDI FUNDS REAL ASSETS TARGET INCOME Z USD QTI D	10,531,442	2.89
200,000	STARBUCKS CORP 2.25% 12/03/2030	172,432	0.05	2,848	AMUNDI FUNDS SICAV EMERGING MARKETS CORPORATE BOND Z USD (C)	2,951,687	0.81
196,000	T MOBILE USA INC 3.375% 15/04/2029	181,079	0.05	3,474	AMUNDI S.F EURO COMMODITIES I USD HGD (C)	3,329,712	0.92
240,000	T MOBILE USA INC 3.85% 08/05/2036	255,597	0.07	597	AMUNDI S.F SBI FM INDIA BOND H EUR C NON DIS NON HEDGE	689,313	0.19
500,000	T MOBILE USA INC 4.75% 01/02/2028	492,640	0.14	39,489	MULTI UNITS LUXEMBOURG SICAV AMUNDI MSCI KOREA ACC	2,802,077	0.77
400,000	T MOBILE USA INC 5.15% 15/04/2034	393,164	0.11		Geldmarktinstrumente	943,554	0.26
200,000	TEXAS INDUSTRIES INC 5.15% 08/02/2054	191,704	0.05		<i>Ägypten</i>	943,554	0.26
200,000	THE WALT DISNEY COMPANY 2.00% 01/09/2029	173,772	0.05	25,000	EGYPT 0% 11/03/2025	441	0.00
100,000	UNION PACIFIC CORP 3.95% 10/09/2028	96,874	0.03	55,000,000	EGYPT 0% 29/04/2025	943,113	0.26
444,000	UNITED AIR LINES INC 4.625% REGS 15/04/2029	414,279	0.11		Derivative Instrumente	602,101	0.17
200,000	UNITED RENTALS INC 3.875% 15/02/2031	178,710	0.05		Optionen	602,101	0.17
426,000	UNITED RENTALS NORTH AMERICA INC 5.50% 15/05/2027	423,257	0.12		<i>Luxemburg</i>	43,681	0.01
3,150,000	USA T-BONDS 5.00% 15/05/2037	3,350,812	0.92	10,167,000	USD(P)/JPY(C)OTC - 152.00 - 04.09.24 PUT	43,681	0.01
400,000	USA T-BONDS 5.375% 15/02/2031	425,875	0.12				
3,150,000	USA T-BONDS 6.375% 15/08/2027	3,325,587	0.91				
850,000	USA T-BONDS 6.625% 15/02/2027	896,616	0.25				
2,600,000	USA T-BONDS 6.875% 15/08/2025	2,661,140	0.73				
3,800,000	USA T-BONDS 7.625% 15/02/2025	3,867,983	1.05				
850,000	VERIZON COMMUNICATIONS INC 3.15% 22/03/2030	766,776	0.21				
100,000	VERIZON COMMUNICATIONS INC 3.75% 28/02/2036	105,961	0.03				
1,000,000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	950,740	0.26				
900,000	VERIZON COMMUNICATIONS INC 4.812% 15/03/2039	835,866	0.23				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
<i>Vereinigte Staaten von Amerika</i>	558,420	0.16	Gesamtwertpapierbestand	319,456,501	87.79
280 10YR US TREASRY NOTE - 108.50 - 26.07.24 PUT	70,000	0.02			
40 S&P 500 INDEX - 5,000 - 19.07.24 PUT	8,900	0.00			
16 S&P 500 INDEX - 5,400 - 16.08.24 PUT	83,360	0.02			
24 S&P 500 INDEX - 5,400 - 20.09.24 PUT	184,440	0.06			
68 T BOND - 119.00 - 23.08.24 PUT	174,250	0.05			
218 US 5YR T-NOTES - 105.75 - 26.07.24 PUT	37,470	0.01			
Negative Positionen	-2,104,976	-0.58			
Derivative Instrumente	-2,104,976	-0.58			
Optionen	-2,104,976	-0.58			
<i>Deutschland</i>	-48,850	-0.01			
-86 DJ EURO STOXX 50 EUR - 4,725 - 16.08.24 PUT	-48,850	-0.01			
<i>Italien</i>	-78,840	-0.02			
-8 AVAGO TECHNOLOGIE LTD - 1,670.00 - 19.07.24 PUT	-78,840	-0.02			
<i>Luxemburg</i>	-80,298	-0.02			
-5,083,500 USD(C)/JPY(P)OTC - 159.00 - 04.09.24 CALL	-80,298	-0.02			
<i>Vereinigte Staaten von Amerika</i>	-1,896,988	-0.53			
-280 10YR US TREASRY NOTE - 110.50 - 26.07.24 CALL	-140,000	-0.04			
-92 ADVANCED MICRO DEVICES INC - 150.00 - 19.07.24 PUT	-13,294	0.00			
-853 AES CORP - 17.00 - 16.08.24 PUT	-57,577	-0.02			
-316 BRISTOL MYERS SQUIBB CO - 42.00 - 19.07.24 PUT	-46,610	-0.01			
-81 BUILDERS FIRSTSOURCE - 150.00 - 19.07.24 PUT	-104,490	-0.03			
-77 CONSTELLATION ENERGY CORP - 190.00 - 19.07.24 PUT	-27,720	-0.01			
-324 DELTA AIR LINES WI - 45.00 - 19.07.24 PUT	-28,512	-0.01			
-119 DEXCOM INC - 110.00 - 19.07.24 PUT	-20,528	-0.01			
-49 EATON CORP - 300.00 - 16.08.24 PUT	-37,730	-0.01			
-121 ENPHASE ENERGY - 110.00 - 19.07.24 PUT	-150,947	-0.05			
-459 HALLIBURTON CO - 32.00 - 19.07.24 PUT	-14,918	0.00			
-403 INTEL CORP - 30.00 - 19.07.24 PUT	-41,106	-0.01			
-285 INTERNATIONAL PAPER - 42.50 - 16.08.24 PUT	-47,025	-0.01			
-29 META PLATFORMS INC - 460.00 - 16.08.24 PUT	-30,885	-0.01			
-24 NETFLIX INC - 600.00 - 19.07.24 PUT	-13,860	0.00			
-194 NRG ENERGY INC - 75.00 - 19.07.24 PUT	-29,100	-0.01			
-82 QUALCOMM INC - 180.00 - 16.08.24 PUT	-30,545	-0.01			
-60 QUANTA SERVICES - 250.00 - 16.08.24 PUT	-59,400	-0.02			
-108 ROYAL CARIBBEAN CRUISES - 140.00 - 19.07.24 PUT	-4,374	0.00			
-40 S&P 500 INDEX - 5,300 - 19.07.24 CALL	-777,000	-0.22			
-184 STARBUCKS - 75.00 - 16.08.24 PUT	-45,448	-0.01			
-34 T BOND - 115.00 - 23.08.24 PUT	-32,938	-0.01			
-34 T BOND - 124.00 - 23.08.24 CALL	-16,469	0.00			
-222 UNITED AIRLINES HOLDINGS INC - 50.00 - 19.07.24 PUT	-71,040	-0.02			
-20 UNITED RENTALS INC - 620.00 - 19.07.24 PUT	-16,300	0.00			
-218 US 5YR T-NOTES - 107.50 - 26.07.24 CALL	-39,172	-0.01			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	177,666,087	94.52			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	172,964,262	92.01			
Aktien	89,459,278	47.59			
<i>Australien</i>	<i>935,840</i>	<i>0.50</i>			
3,998 ANZ BANKING GROUP	70,354	0.04	299 ALLIANZ SE-NOM	77,591	0.04
20,475 BRAMBLES LIMITED	185,382	0.09	832 BAYERISCHE MOTORENWERKE	73,532	0.04
778 COMMONWEALTH BANK OF AUSTRALIA	61,753	0.03	1,182 DAIMLER TRUCK HOLDING AG	43,935	0.02
303 CSL LTD	55,738	0.03	2,736 DEUTSCHE BANK AG-NOM	40,788	0.02
10,634 ENDEAVOUR GOUP LTD	33,463	0.02	6,081 DEUTSCHE TELEKOM AG-NOM	142,782	0.08
2,749 FORTESCUE LTD	36,675	0.02	1,987 FRESenius MEDICAL CARE AG	71,055	0.04
2,215 GOODMAN GRP REIT	47,963	0.03	1,455 HENKEL KGAA VZ PFD	121,085	0.06
8,492 IGO NL	29,845	0.02	638 KNORR BREMSE AG	45,489	0.02
311 MACQUARIE GROUP LIMITED	39,668	0.02	1,045 MERCEDES BENZ GROUP AG	67,476	0.04
2,011 NATIONAL AUSTRALIA BANK	45,400	0.02	212 MUENCHENER RUECKVERSICHERUNGS AG-NOM	99,004	0.05
3,963 QBE INSURANCE GROUP LTD	42,944	0.02	1,669 SAP SE	316,310	0.18
455 RIO TINTO LTD	33,739	0.02	631 SIEMENS AG-NOM	109,617	0.06
12,296 STOCKLAND REIT	31,951	0.02	3,327 SIEMENS ENERGY AG	80,879	0.04
46,387 TELSTRA CORPORATION LTD	104,637	0.06	2,066 VONOVIA SE NAMEN AKT REIT	54,852	0.03
1,780 WESFARMERS LTD	72,296	0.04	<i>Finnland</i>	<i>79,118</i>	<i>0.04</i>
2,595 WESTPAC BANKING CORP	44,032	0.02	4,759 NESTE CORPORATION	79,118	0.04
<i>Belgien</i>	<i>105,974</i>	<i>0.06</i>	<i>Frankreich</i>	<i>2,864,155</i>	<i>1.52</i>
456 GROUPE BRUXELLES LAMBERT	30,392	0.02	281 ADP	31,922	0.02
341 SYENSQO SA	28,497	0.02	492 AIR LIQUIDE	79,350	0.04
3,356 UMICORE SA	47,085	0.02	6,237 ALSTOM	97,921	0.05
<i>Brasilien</i>	<i>1,248,648</i>	<i>0.66</i>	2,701 AXA SA	82,570	0.04
65,800 ATACADAO RG SA	100,143	0.05	2,108 BNP PARIBAS	125,489	0.07
178,522 BANCO BRADESCO-SPONSORED ADR	371,452	0.20	1,336 BOUYGUES	40,040	0.02
86,800 BANCO DO BRASIL SA	388,293	0.21	1,734 COMPAGNIE DE SAINT-GOBAIN SA	125,923	0.07
47,600 B3 SA BRASIL BOLSA BALCAO	81,799	0.04	2,342 DANONE SA	133,681	0.07
34,000 MULTIPL.EMPREEND.	129,364	0.07	930 DASSAULT SYSTEMES SE	32,829	0.02
37,200 NATURA CO HOLDING SA	97,172	0.05	11,301 ELIS SA	228,506	0.12
18,600 RAIADROGASIL	80,425	0.04	206 ESSLOR LUXOTTICA SA	41,447	0.02
<i>Chile</i>	<i>59,983</i>	<i>0.03</i>	300 GECINA ACT	25,785	0.01
1,129,604 ENERSIS CHILE SA	59,983	0.03	3,776 KLEPIERRE REITS	94,324	0.05
<i>China</i>	<i>329,104</i>	<i>0.18</i>	61 LOREAL SA	25,013	0.01
11,000 CHINA MERCHANTS BANK-H	46,602	0.02	675 LOREAL SA LOYALTY BONUS 2025	276,784	0.15
20,200 INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD	67,027	0.04	267 LVMH MOET HENNESSY LOUIS VUITTON SE	190,531	0.10
100,000 JIANGSU EXPRESS -H-	99,551	0.05	269 PERNOD RICARD	34,082	0.02
100,000 PICC PROPERTY & CASUALTY-H	115,924	0.07	1,893 PUBLICIS GROUPE	188,126	0.10
<i>Dänemark</i>	<i>1,051,865</i>	<i>0.56</i>	855 SANOFI	76,899	0.04
3,599 NOVO NORDISK AS	485,307	0.25	643 SCHNEIDER ELECTRIC SA	144,225	0.08
2,472 NOVONESIS A/S	141,244	0.08	745 UNIBAIL RODAMCO SE REITS	54,772	0.03
7,217 ORSTED SH	358,651	0.19	25,156 VEOLIA ENVIRONNEMENT	702,356	0.37
3,083 VESTAS WIND SYSTEM A/S	66,663	0.04	321 VINCI SA	31,580	0.02
<i>Deutschland</i>	<i>1,382,528</i>	<i>0.74</i>	<i>Großbritannien</i>	<i>2,598,140</i>	<i>1.38</i>
171 ADIDAS NOM	38,133	0.02	2,292 3I GROUP	82,883	0.04
			1,007 ASTRAZENeca PLC	146,753	0.08
			27,833 BT GROUP PLC	46,074	0.02
			1,707 COMPASS GROUP PLC	43,488	0.02
			2,181 DIAGEO	64,040	0.03
			3,307 GSK PLC	59,657	0.03
			8,863 HALEON PLC	33,723	0.02
			15,573 HALMA PLC	497,028	0.27
			14,430 HSBC HOLDINGS PLC	116,397	0.06
			7,104 INFORMA PLC	71,706	0.04

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
5,613 LAND SECURITIES GROUP PLC R E I T	41,013	0.02	48,128 INTESA SANPAOLO SPA	167,052	0.09
305 LONDON STOCK EXCHANGE GROUP PLC	33,815	0.02	5,440 POSTE ITALIANE SPA	64,709	0.03
11,838 PEARSON	138,339	0.07	1,893 UNICREDIT SPA	65,507	0.03
3,744 PRUDENTIAL PLC	31,724	0.02			
750 RECKITT BENCKISER GROUP PLC	37,878	0.02	<i>Japan</i>	3,084,445	1.64
4,325 RELX PLC	185,630	0.10	1,610 ADVANTEST	60,001	0.03
1,350 RIO TINTO PLC	82,814	0.04	3,150 ASTELLAS PHARMA INC	29,051	0.02
1,309 ROYALTY PHARMA PLC A	32,207	0.02	4,900 CHIBA BANK	40,700	0.02
3,413 SEGRO PLC REIT	36,157	0.02	1,260 CHUGAI PHARM	41,775	0.02
4,721 SEVERN TRENT PLC	132,523	0.07	1,361 DAIICHI SANKYO CO LTD	43,608	0.02
6,349 SMITH & NEPHEW	73,431	0.04	12,274 DAIWA HOUSE INDUSTRY	290,260	0.14
602 THE BERKELEY GROUP HOLDINGS PLC	32,576	0.02	9,800 DENSO CORP	141,996	0.08
2,832 UNILEVER	145,132	0.08	140 DISCO CORPORATION	49,568	0.03
34,370 UNITED UTILITIES GROUP PLC	398,325	0.21	210 FAST RETAILING	49,406	0.03
42,328 VODAFONE GROUP	34,827	0.02	64 GLP J REIT	48,742	0.03
<i>Hongkong (China)</i>	757,045	0.40	910 HAMAMATSU PHOTONICS KK	22,739	0.01
37,470 AIA GROUP LTD -H-	237,332	0.12	2,650 HITACHI LTD	55,351	0.03
13,650 BOC HONG KONG HOLDINGS LTD -H-	39,233	0.02	5,498 HONDA MOTOR CO LTD	54,852	0.03
55,000 CHINA RESOURCES BEER HOLDING COMPANY LTD SHS -H-	172,541	0.09	51 JAPAN METROPOLITAN FUND INVESTMENT CORPORATION	26,772	0.01
20,300 HENDERSON LAND DEVELOPMENT CO LTD -H-	50,825	0.03	3,780 JAPAN POST BANK CO LTD	33,316	0.02
6,600 HKG EXCHANGES & CLEARING LTD -H-	197,347	0.10	10 JAPAN REAL ESTATE INVESTMENT	29,466	0.02
30,100 HKT TRUST AND HKT LTD-SS -H-	31,512	0.02	1,190 KDDI CORP	29,363	0.02
3,500 SUN HUNG KAI PROPERTIES -H-	28,255	0.02	2,240 KOITO MFG	28,831	0.02
<i>Indien</i>	3,100,066	1.65	8,428 KURITA WATER INDUSTRIES LTD	333,353	0.17
4,464 APOLLO HOSPITALS ENTERPRISE	308,972	0.16	9,700 MITSUBISHI ELECTRIC CORP	144,458	0.08
28,813 BHARTI AIRTEL LTD	465,561	0.25	7,000 MITSUBISHI HEAVY INDUSTRIES	69,959	0.04
25,121 DLF LTD	231,827	0.12	5,174 MITSUBISHI UFJ FINANCIAL GROUP	51,890	0.03
56,875 HDFC BANK LTD	1,071,562	0.58	5,800 MITSUI FUDOSAN CO LTD REIT	49,404	0.03
3,565 INDUSIND BANK LTD	58,419	0.03	2,310 M3 INC	20,547	0.01
25,550 INFOSYS TECHNOLOGIES	447,916	0.24	630 NEC CORP	48,401	0.03
18,676 MAX HEALTHCARE INSTITUTE LTD	196,570	0.10	840 NINTENDO CO LTD	41,688	0.02
7,951 PHOENIX MILLS DS	319,239	0.17	41,900 NIPPON TELEGRAPH & TELEPHONE	36,893	0.02
<i>Indonesien</i>	581,363	0.31	48 NOMURA REAL ESTATE MASTER FUND INC REIT	39,730	0.02
576,600 BANK CENTRAL ASIA	326,085	0.17	1,610 PAN PACIFIC INTERNATIONAL HOL RRG SHS	35,151	0.02
3,964,700 CIPUTRA DEVT	255,278	0.14	980 RECRUIT HOLDING CO LTD	48,926	0.03
<i>Irland</i>	2,108,246	1.12	5,900 RENESAS ELECTRONICS CORP	102,975	0.05
870 ACCENTURE SHS CLASS A	246,352	0.13	490 SECOM CO LTD	26,992	0.01
283 AON PLC	77,505	0.04	840 SOFTBANK GROUP CORP	50,624	0.03
1,218 CRH PLC	84,700	0.05	883 SONY GROUP CORPORATION	69,861	0.04
821 EATON CORP	240,160	0.13	2,700 SUMITOMO MITSUI FINANCIAL GRP	167,965	0.08
4,102 KERRY GROUP A	310,317	0.16	3,640 SUZUKI MOTOR CORP	39,081	0.02
3,047 KINGSPAN GROUP PLC	242,237	0.13	1,540 TOKIO MARINE HLDGS INC	53,640	0.03
932 MEDTRONIC PLC	68,455	0.04	1,253 TOKYO ELECTRON LTD	253,650	0.12
4,154 PENTAIR PLC	297,127	0.15	8,429 TOYOTA MOTOR CORP	160,853	0.09
6,857 SMURFIT KAPPA	285,251	0.15	1,890 TOYOTA TSUSHO CORP	34,335	0.02
715 TRANE TECHNOLOGIES PLC	219,453	0.12	1,896 YAMATAKE CORP	49,280	0.03
150 WILLIS TOWERS — SHS	36,689	0.02	1,014 YASKAWA ELECTRIC CORP	33,978	0.02
<i>Italien</i>	467,681	0.25	1,995 YOKOGAWA ELECTRIC CORP	45,014	0.02
7,317 ASSICURAZIONI GENERALI	170,413	0.10	<i>Jersey Inseln</i>	289,686	0.15
			1,094 APTIV REGISTERED SHS	71,902	0.04
			1,212 FERGUSON PLC	217,784	0.11

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
<i>Kaimaninseln</i>	3,271,005	1.74	<i>Neuseeland</i>	55,335	0.03
30,300 ALIBABA GROUP HOLDING LTD	255,288	0.14	15,473 MERIDIAN ENERGY LTD	55,335	0.03
1,480 ALIBABA GROUP HOLDING-SP ADR	99,440	0.05	<i>Niederlande</i>	1,801,879	0.96
104,000 CHINA EDUCATION GROUP HOLDIN	56,054	0.03	3,582 AALBERTS BR BEARER SHS	135,829	0.07
75,000 CHINA MEDICAL SYSTEM HOLDING	59,336	0.03	1,095 AERCAP HOLDINGS NV	95,242	0.05
92,000 CHINA RESOURCES LAND LTD	291,912	0.16	304 AIRBUS BR BEARER SHS	38,991	0.02
13,148 JD COM INC	162,315	0.09	883 AKZO NOBEL NV	50,137	0.03
4,059 KE HOLDINGS INC ADR	53,552	0.03	766 ASML HOLDING N.V.	738,577	0.40
92,000 KINGDEE INTERNATIONAL SFTWR	80,482	0.04	2,193 CNH INDUSTRIAL N.V	20,614	0.01
20,270 MEITUAN	269,133	0.14	355 EXOR NV	34,684	0.02
16,900 NETEASE INC	301,137	0.16	104 FERRARI NV	39,593	0.02
32,000 NEW ORIENTAL EDUCATION AND TECHNOLOGY GROUP INC HKD	228,309	0.12	1,524 KONINKLIJKE AHOLD DELHAIZE	42,047	0.02
26,700 TENCENT HOLDINGS LTD	1,188,283	0.63	1,562 NXP SEMICONDUCTOR	392,180	0.21
4,600 TRIP COM GROUP LTD	205,932	0.11	1,217 PROSUS N V	40,477	0.02
34,500 XTEP INTERNATIONAL	19,832	0.01	7,288 STELLANTIS NV	134,653	0.07
<i>Kanada</i>	1,754,793	0.93	251 WOLTERS KLUWER CVA	38,855	0.02
6,368 AG GROWTH INTERNATIONAL INC	227,964	0.12	<i>Norwegen</i>	727,133	0.39
1,245 AGNICO EAGLE MINES	75,971	0.04	13,986 DNB BANK ASA	257,010	0.15
681 BANK OF MONTREAL	53,271	0.03	4,878 GJENSIDIGE FORSIKRING ASA	81,560	0.04
1,065 BANK OF NOVA SCOTIA	45,445	0.02	6,384 MOWI ASA	99,412	0.05
5,477 CAMECO CORP	251,413	0.14	5,375 ORKLA ASA	40,861	0.02
2,100 CANADIAN IMPERIAL BANK OF COM	93,147	0.05	1,534 SALMAR ASA	75,547	0.04
350 GEORGE WESTON LTD	46,965	0.02	15,473 TOMRA SYSTEMS ASA	172,743	0.09
1,357 GREAT WEST LIFECO	36,947	0.02	<i>Österreich</i>	213,297	0.11
434 LOBLAW COMPANIES	47,000	0.03	3,160 ANDRITZ AG	182,806	0.09
6,598 LUNDIN MINING	68,542	0.04	414 VERBUND A	30,491	0.02
1,260 METRO INC	65,141	0.03	<i>Philippinen</i>	247,311	0.13
2,781 NORTHLAND POWER INC	44,620	0.02	44,410 INTERNATIONAL CONTAINER TERMIN	247,311	0.13
1,540 NUTRIEN LTD	73,149	0.04	<i>Polen</i>	155,288	0.08
1,260 POWER CORP OF CANADA	32,665	0.02	13,795 WARSAW STOCK EXCHANGE	155,288	0.08
8,050 RIOCAN REAL ESTE INVESTMNT TRT	92,381	0.05	<i>Schweden</i>	313,031	0.17
1,109 ROYAL BANK OF CANADA	110,095	0.06	10,183 HENNES & MAURITZ AB-B SHS	150,413	0.08
900 SUN LIFE FINANCIAL	41,154	0.02	6,351 SEB A	87,571	0.05
3,546 TORONTO DOMINION BANK	181,828	0.10	5,441 SVENSKA CELLULOSEA SCA AB	75,047	0.04
913 WEST FRASER TIMBER CO LTD	65,418	0.03	<i>Schweiz</i>	1,123,578	0.60
700 WSP GLOBAL	101,677	0.05	829 ABB LTD-NOM	42,971	0.02
<i>Luxemburg</i>	164,214	0.09	745 ADECCO GROUP INC	23,068	0.01
5,287 BEFESA SA	164,214	0.09	626 CHUBB LIMITED	148,996	0.08
<i>Malaysia</i>	114,320	0.06	611 CIE FINANCIERE RICHEMONT SA	88,981	0.05
85,000 CIMB GROUP HOLDINGS BERHAD	114,320	0.06	11 GIVAUDAN N	48,658	0.03
<i>Mauritius</i>	430,564	0.23	107 KUEHNE UND NAGEL INTERNATIONAL AG-NOM	28,710	0.02
5,487 MAKEMYTRIP LTD	430,564	0.23	1,779 NOVARTIS AG-NOM	177,651	0.09
<i>Mexiko</i>	825,332	0.44	654 ROCHE HOLDING LTD	169,434	0.09
22,800 ALSEA SAB DE CV	73,993	0.04	153 SIKA LTD	40,861	0.02
87,500 AMERICA MOVIL SAB DE CV	69,607	0.04	571 SWISS RE AG	66,109	0.04
67,300 BOLSA MEXICANA DE VALORES	106,217	0.06	1,014 TE CONNECTIVITY LTD	142,296	0.08
38,000 FOMENTO ECO UNIT	380,807	0.20	3,046 UBS GROUP INC NAMEN AKT	83,658	0.04
26,800 GRUPO FIN BANORTE	194,708	0.10			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
125 ZURICH INSURANCE GROUP AG	62,185	0.03	4,826 ALPHABET INC SHS C	825,925	0.44
<i>Singapur</i>	<i>218,554</i>	<i>0.12</i>	455 AMERICAN EXPRESS CO	98,332	0.05
66,850 CAPITALAND ASCENDAS REIT	117,822	0.07	1,203 AMERICAN INTL GRP	83,320	0.04
14,140 KEPPEL CORPORATION LTD	62,985	0.03	4,400 AMERICAN WATER WORKS	530,258	0.28
1,750 UNITED OVERSEAS BANK LTD	37,747	0.02	95 AMERIPRISE FINANCIAL	37,871	0.02
<i>Spanien</i>	<i>1,126,515</i>	<i>0.60</i>	325 AMGEN INC	94,748	0.05
1,854 ACS	74,679	0.04	840 AMPHENOL CORPORATION-A	52,802	0.03
605 AMADEUS IT GROUP SA	37,595	0.02	410 ANALOG DEVICES INC	87,321	0.05
4,392 BANCO BILBAO VIZCAYA ARGENTA	41,074	0.02	164 ANSYS	49,196	0.03
8,998 BANCO SANTANDER SA	38,966	0.02	381 APOLLO GLOBAL MANAGEMENT INC	41,984	0.02
1,487 CORPORACION ACCIONA ENERGIAS RENOVABLES SA	28,595	0.02	14,850 APPLE INC	2,918,319	1.55
12,059 EDP RENOVAVEIS	157,370	0.08	1,473 APPLIED MATERIALS INC	324,342	0.17
36,334 IBERDROLA SA	440,186	0.24	3,044 ARAMARK HOLDINGS CORP	96,596	0.05
5,645 INDITEX	261,702	0.14	190 ARISTA NETWORKS	62,124	0.03
11,704 TELEFONICA SA	46,348	0.02	201 ATCLASSIAN CORP	33,173	0.02
<i>Südkorea</i>	<i>3,715,413</i>	<i>1.98</i>	5,429 AT&T INC	96,904	0.05
10,282 COWAY CO LTD	447,448	0.24	267 AUTODESK INC	61,646	0.03
10,568 HANON SYSTEMS	33,883	0.02	332 AUTOMATIC DATA PROCESSING INC	73,940	0.04
1,485 HYUNDAI MOTOR CO.LTD	184,409	0.10	346 AVALONBAY COMMUNITIE REIT	66,821	0.04
5,742 KT	145,568	0.08	231 AXON ENTERPRISE INC	63,419	0.03
1,060 NAVER CORP	119,920	0.06	626 BALL CORP	35,040	0.02
137 NCISOFT	16,706	0.01	5,988 BANK OF AMERICA CORP	222,256	0.12
28,643 SAMSUNG ELECTRONICS CO LTD	1,582,364	0.84	3,262 BANK OF NEW YORK MELLON CORP	182,282	0.10
2,035 SAMSUNG SDI	488,313	0.26	200 BECTON DICKINSON & CO	43,615	0.02
3,925 SK HYNIX INC	629,218	0.33	777 BEST BUY CO INC	61,116	0.03
1,936 SK TELECOM	67,584	0.04	154 BIOGEN INC	33,310	0.02
<i>Taiwan</i>	<i>4,155,140</i>	<i>2.21</i>	100 BLACKROCK INC A	73,500	0.04
722,000 CHINATRUST FIN HLDG	785,976	0.42	34 BOOKING HOLDINGS INC	125,674	0.07
58,000 DELTA ELECTRONIC INDUSTRIAL INC	646,406	0.34	2,787 BOSTON SCIENTIFIC CORP	200,336	0.11
98,000 TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	2,722,758	1.45	2,003 BRISTOL MYERS SQUIBB CO	77,616	0.04
<i>Tschechische Republik</i>	<i>111,194</i>	<i>0.06</i>	416 BROADCOM INC	623,187	0.33
3,559 KOMERCNI BANKA AS	111,194	0.06	193 BROADRIDGE FINANCIAL SOLUTIONS	35,485	0.02
<i>Vereinigte Arabische Emirate</i>	<i>248,128</i>	<i>0.13</i>	1,583 BROWN-FORMAN CORP B	63,822	0.03
19,705 ABU DHABI ISLAMIC BANK	57,965	0.03	1,007 BXP INC	57,831	0.03
119,582 ALDAR PROPERTIES	190,163	0.10	237 CADENCE DESIGN SYSTEMS INC	68,054	0.04
<i>Vereinigte Staaten von Amerika</i>	<i>47,643,367</i>	<i>25.34</i>	6,555 CALIFORNIA WATER SERVICE GRP	296,634	0.16
1,123 ABBOTT LABORATORIES	108,879	0.06	383 CAPITAL ONE FINANCIAL CORP	49,473	0.03
1,782 ABBVIE INC	284,937	0.15	1,015 CARDINAL HEALTH INC	93,142	0.05
503 ADOBE INC	260,729	0.14	2,743 CARRIER GLOBAL CORPORATIONS	161,445	0.09
579 ADVANCED DRAINAGE SYSTEMS IN	86,649	0.05	427 CATERPILLAR INC	132,759	0.07
2,851 ADVANCED MICRO DEVICES INC	431,501	0.23	440 CBRE GROUP	36,575	0.02
8,291 AECOM	681,846	0.36	198 CDW CORP	41,353	0.02
200 AFFILIATED MANAGERS	29,171	0.02	1,564 CENTENE	96,766	0.05
692 AFLAC INC	57,659	0.03	97 CHARTER COMMUNICATIONS INC	27,058	0.01
311 A.J.GALLAGHER	75,220	0.04	750 CHIPOTLE MEXICAN GRILL CL A	43,947	0.02
1,897 ALLSTATE CORP	282,581	0.15	6,376 CISCO SYSTEMS INC	282,644	0.15
9,063 ALPHABET INC	1,540,309	0.82	3,666 CITIGROUP INC	217,172	0.12
			1,899 COGNIZANT TECH SO-A	120,487	0.06
			3,782 COLGATE PALMOLIVE CO	342,294	0.18
			4,392 COMCAST CLASS A	160,477	0.09
			452 CONSTELLATION BRANDS INC-A	108,442	0.06
			2,741 CORTEVA INC	137,952	0.07
			143 CROWDSTRIKE HOLDINGS INC	51,128	0.03
			557 CROWN CASTLE INC	50,776	0.03

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
7,364 CROWN HOLDINGS	511,340	0.27	3,729 HEWLETT PACKARD ENTERPRISE	73,623	0.04
148 CUMMINS INC	38,234	0.02	1,371 HOME DEPOT INC	440,473	0.23
2,554 CVS HEALTH CORP	140,789	0.07	2,592 HOST HOTELS & RESORTS INC REITS	43,484	0.02
675 DANAHER CORP	157,346	0.08	92 HUMANA	32,074	0.02
3,417 DARLING INGREDIENTS	117,168	0.06	77 IDEXX LABS	35,003	0.02
290 DATADOG INC	35,092	0.02	139 ILLINOIS TOOL WORKS INC	30,714	0.02
214 DECKERS OUTDOOR	193,088	0.10	3,018 INGERSOLL RAND INC	255,801	0.14
392 DEERE & CO	136,632	0.07	2,365 INTERCONTINENTALEXCHANGE GROUP	301,895	0.16
488 DELL TECHNOLOGIES INC	62,776	0.03	2,624 INTL BUSINESS MACHINES CORP	423,610	0.23
290 DEXCOM INC	30,679	0.02	211 INTUIT	129,388	0.07
290 DIGITAL REALTY TRUST REIT	41,134	0.02	817 INTUITIVE SURGICAL	339,111	0.18
312 DOLLAR TREE INC	31,082	0.02	418 IQVIA HOLDINGS INC	82,465	0.04
349 DOORDASH INC	35,410	0.02	2,494 JOHNSON & JOHNSON	340,026	0.18
486 DUPONT DE NEMOURS INC	36,504	0.02	3,517 JP MORGAN CHASE & CO	663,923	0.35
2,248 EBAY INC	112,678	0.06	1,553 JUNIPER NETWORKS	52,832	0.03
2,813 ECOLAB INC	624,674	0.33	2,939 KEURIG DR PEPPER INC	91,591	0.05
3,897 EDISON INTERNATIONAL	261,000	0.14	497 KEYSIGHT TECHNOLOGIES SHS WI INC	63,401	0.03
512 EDWARDS LIFESCIENCES	44,137	0.02	620 KKR AND CO INC	60,956	0.03
321 ELECTRONIC ARTS INC	41,731	0.02	62 KLA CORPORATION	47,697	0.03
603 ELEVANCE HEALTH INC	304,749	0.16	5,635 KRAFT HEINZ CO/THE	169,405	0.09
982 ELI LILLY & CO	830,011	0.44	93 LAM RESEARCH CORP	92,401	0.05
1,110 EMERSON ELECTRIC CO	114,143	0.06	1,291 LIBERTY MEDIA CORP	26,693	0.01
3,008 ENPHASE ENERGY	279,849	0.15	8,503 LKQ CORPORATION	329,965	0.18
143 EQUIFAX INC	32,343	0.02	811 LOWE'S COMPANIES INC	166,861	0.09
616 EQUINIX INC COMMON STOCK REIT	434,864	0.23	71 LULULEMON ATHLETICA	19,788	0.01
4,252 EQUITABLE HOLDINGS INC	161,987	0.09	680 MARSH & MCLENNAN COMPANIES	133,691	0.07
1,429 ESTEE LAUDER COMPANIES INC-A	141,813	0.08	1,666 MARVELL TECHNOLOGY INC	108,657	0.06
530 ETSY INC	29,167	0.02	862 MASTERCARD INC SHS A	354,773	0.19
5,247 EXELON CORP	169,441	0.09	1,106 MC DONALD'S CORP	262,963	0.14
249 EXPEDIA GROUP	29,271	0.02	107 MCKESSON CORP	58,315	0.03
398 EXPEDIT INTL WASH	46,341	0.02	39 MERCADOLIBRE	59,802	0.03
31 FAIR ISAAC	43,121	0.02	3,809 MERCK AND CO INC	439,772	0.23
795 FASTENAL CO	46,613	0.02	884 METLIFE INC	57,902	0.03
1,609 FIRST SOLAR INC	338,479	0.18	1,920 MICRON TECHNOLOGY INC	235,631	0.13
818 FISERV INC	113,722	0.06	7,483 MICROSOFT CORP	3,120,623	1.66
1,135 FMC CORP	60,957	0.03	2,159 MONDELEZ INTERNATIONAL	131,826	0.07
4,011 FORD MOTOR CO	46,931	0.02	87 MONGODB INC	20,291	0.01
1,555 FORTINET	87,446	0.05	110 MOODY'S CORP	43,206	0.02
496 FORTIVE CORP - WI	34,298	0.02	1,168 MORGAN STANLEY	105,918	0.06
1,864 FORTUNE BRANDS INNOVATIONS INC	112,927	0.06	1,657 MOSAIC CO THE -WI	44,697	0.02
1,207 FOX CORP CLASS A WHEN ISSUED	38,707	0.02	185 MOTOROLA SOLUTIONS INC	66,655	0.04
2,113 FREEPORT MCMORAN INC	95,837	0.05	498 NETFLIX INC	313,590	0.17
105 GARTNER	43,954	0.02	458 NEUROCRINE BIOSCIENCES	58,832	0.03
1,532 GE AEROSPACE	227,309	0.12	1,533 NEW NEWSCORP	39,435	0.02
551 GE HEALTHCARE TECHNOLOGIES INC	40,049	0.02	1,387 NEWMONT CORPORAION	54,141	0.03
925 GE VERNOVA INC	148,035	0.08	2,489 NEXTERA ENERGY INC	164,424	0.09
1,443 GENERAL MOTORS	62,540	0.03	743 NIKE INC -B-	52,251	0.03
494 GENUINE PARTS CO	63,811	0.03	31,793 NVIDIA CORP	3,664,762	1.94
796 GILEAD SCIENCES INC	50,957	0.03	872 OKTA INC	76,163	0.04
281 GLOBAL PAYMENTS	25,364	0.01	1,934 ORACLE CORP	254,781	0.14
475 GODADDY INC	61,920	0.03	4,367 ORMAT TECHNOLOGIES	291,948	0.16
683 GOLDMAN SACHS GROUP	288,259	0.15	2,514 OTIS WORLDWIDE CORPORATION	225,844	0.12
16,356 GRAPHIC PACKAGING HOLDING CO	399,991	0.21	765 PACCAR INC	73,477	0.04
1,107 HARTFORD FINANCIAL SERVICES GRP	103,805	0.06	2,007 PALANTIR TECHNOLOGIES INC	47,434	0.03

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
181 PALO ALTO NETWORKS INC	57,253	0.03	1,067 UNITEDHEALTH GROUP	507,112	0.27
162 PARKER-HANNIFIN CORP	76,428	0.04	744 UNIVERSAL DISPLAY	145,954	0.08
346 PAYCHEX INC	38,275	0.02	1,273 US BANCORP	47,119	0.03
640 PAYPAL HOLDINGS INC	34,653	0.02	453 VEEVA SYSTEMS INC	77,265	0.04
7,114 PFIZER INC	185,790	0.10	5,424 VERALTO CORPORATION	483,314	0.26
950 PINTEREST INC	39,055	0.02	199 VERISK ANALYTICS INC	50,049	0.03
237 PNC FINANCIAL SERVICES GROUP	34,417	0.02	3,655 VERIZON COMMUNICATIONS INC	140,744	0.07
131 POOL CORP	37,565	0.02	146 VERTEX PHARMACEUTICALS INC	63,852	0.03
598 PPG INDUSTRIES INC	70,242	0.04	5,174 VIATRIS INC	51,318	0.03
2,382 PROCTER AND GAMBLE CO	366,540	0.19	2,144 VISA INC-A	524,762	0.28
1,009 PROLOGIS REIT	105,763	0.06	292 WABTEC	43,023	0.02
464 PRUDENTIAL FINANCIAL	50,749	0.03	1,433 WALGREEN BOOTS	16,172	0.01
727 PULTE HOMES	74,603	0.04	5,151 WALMART INC	325,425	0.17
1,033 PURE STORAGE INC - CLASS A	61,879	0.03	4,796 WALT DISNEY CO/THE	443,868	0.24
710 QUALCOMM INC	131,950	0.07	293 WASTE MANAGEMENT INC	58,340	0.03
63 REGENERON PHARMA	61,782	0.03	84 WATSCO INC	36,309	0.02
227 RELIANCE INC	60,535	0.03	6,577 WELLS FARGO & CO	364,427	0.19
1,504 RIVIAN AUTOMOTIVE INC	18,832	0.01	635 WELLTOWER INC REIT	61,808	0.03
322 ROCKWELL AUTOMATION INC	82,706	0.04	4,875 WEYERHAEUSER CO REIT	129,090	0.07
531 RPM INTERNATIONAL INC	53,350	0.03	464 WORKDAY INC	96,787	0.05
1,954 SALESFORCE.COM	468,723	0.25	85 WW GRAINGER INC	71,555	0.04
678 SBA COMMUNICATIONS CORPORATION SHS -A-	124,181	0.07	8,097 XYLEM	1,024,526	0.55
199 SERVICENOW INC	146,164	0.08	372 YUM BRANDS INC	45,935	0.02
447 SHERWIN WILLIAMS CO	124,476	0.07	302 ZIMMER BIOMET HOLDINGS INC	30,565	0.02
322 SKYWORKS SOLUTIONS	32,021	0.02	1,374 ZOETIS INC	222,186	0.12
2,103 SNAP INC	32,592	0.02	686 ZSCALER INC	123,016	0.07
241 SNOWFLAKE INC	30,379	0.02			
784 S&P GLOBAL INC	326,350	0.17	Anleihen	83,504,984	44.42
2,054 STARBUCKS	149,199	0.08	<i>Belgien</i>	<i>3,572,086</i>	<i>1.90</i>
586 STATE STREET CORP	40,472	0.02	300,000 ARGENTA BANQUE DEPARGNE SA VAR	272,412	0.14
293 STEEL DYNAMICS	35,403	0.02	08/02/2029		
281 STRYKER CORP	89,217	0.05	400,000 BELFIUS BANQUE SA/NV VAR PERPETUAL	381,228	0.20
13,931 SUNRUN INC	154,161	0.08	3,087,796 EUROPEAN UNION 0.40% 04/02/2037	2,195,670	1.17
5,068 SYCHRONY FINANCIAL	223,243	0.12	200,000 PROXIMUS SA 0.75% 17/11/2036	140,644	0.07
97 SYNOPSIS INC	53,857	0.03	100,000 PROXIMUS SA 4.125% 17/11/2033	103,448	0.06
1,388 SYSCO CORP	92,313	0.05	400,000 SOLVAY SA VAR PERPETUAL	386,236	0.21
266 TAKE TWO INTERACTIVE SOFTWARE	38,591	0.02	100,000 VGP SA 1.625% 17/01/2027	92,448	0.05
833 TARGET CORP	115,038	0.06	<i>Brasilien</i>	<i>928,314</i>	<i>0.49</i>
1,848 TESLA INC	341,201	0.18	1,000,000 FEDERATIVE REPUBLIC OF BRAZIL 6.25%	928,314	0.49
862 TETRA TECH	164,462	0.09	18/03/2031		
385 THE BLACKSTONE INC	44,479	0.02	<i>Chile</i>	<i>784,054</i>	<i>0.42</i>
699 THE CIGNA GROUP	215,501	0.11	946,000 CHILE 0.83% 02/07/2031	784,054	0.42
294 THE HERSHEY CO	50,403	0.03	<i>Dänemark</i>	<i>718,471</i>	<i>0.38</i>
257 THERMO FISHER SCIE	132,571	0.07	100,000 AP MOLLER MAERSK A/S 0.75% 25/11/2031	81,676	0.04
581 TJX COMPANIES INC	59,734	0.03	130,000 DANSKE BANK AS VAR 14/05/2034	131,447	0.08
620 T-MOBILE US INC	101,919	0.05	100,000 DANSKE BANK AS VAR 21/06/2030	104,065	0.06
220 TRACTOR SUPPLY	55,423	0.03	100,000 JYSKE BANK AS VAR 01/05/2035	102,220	0.05
421 TRAVELERS COMPANIES INC	79,859	0.04	100,000 ORSTED 2.25% 14/06/2028	95,408	0.05
1,413 TREX COMPANY INC	97,747	0.05	100,000 ORSTED 4.125% 01/03/2035	102,321	0.05
5,857 TRIMBLE NAVIGATION	305,597	0.16	100,000 VESTAS WIND SYSTEMS A/S 4.125% 15/06/2031	101,334	0.05
1,975 UBER TECHNOLOGIES INC	133,860	0.07			
248 ULTA BEAUTY INC.	89,289	0.05			
382 UNION PACIFIC CORP	80,659	0.04			
99 UNITED RENTALS INC	59,736	0.03			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Deutschland</i>	4,368,995	2.32	150,000 FORVIA 2.375% 15/06/2029	135,060	0.07
400,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AA78)	347,868	0.19	3,052,305 FRANCE OAT 1.75% 25/06/2039	2,447,797	1.30
200,000 ALLIANZ SE VAR REGS PERPETUAL USD (ISIN USX10001AB51)	153,485	0.08	200,000 ICADE SA 1.625% 28/02/2028	183,370	0.10
100,000 BAYERISCHE LANDESBANK VAR 22/11/2032	87,786	0.05	110,000 ILIAD HOLDING 6.875% 15/04/2031 EUR (ISIN XS2810807094)	111,829	0.06
300,000 BAYERISCHE LANDESBANK VAR 23/09/2031	271,797	0.14	200,000 IMERYS 4.75% 29/11/2029	204,508	0.11
200,000 BAYERISCHE LANDESBANK 3.75% 14/02/2031	199,022	0.11	100,000 INDIGO GROUP SA 4.50% 18/04/2030	102,223	0.05
600,000 BERTELSMANN SE & CO VAR 23/04/2075	584,874	0.30	300,000 KAPLA HOLDING 3.375% REGS 15/12/2026	292,197	0.16
300,000 COMMERZBANK AG VAR 29/12/2031	277,353	0.15	200,000 KLEPIERRE 3.875% 23/09/2033	195,804	0.10
200,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9)	174,014	0.09	300,000 LOXAM SAS 4.50% REGS 15/02/2027	298,554	0.16
380,000 E ON SE 3.75% 01/03/2029	386,236	0.21	100,000 RTE RESEAU DE TRANSPORT 3.50% 07/12/2031	99,820	0.05
250,000 E ON SE 3.875% 12/01/2035	250,003	0.13	200,000 SOCIETE GENERALE SA VAR PERPETUAL	203,690	0.11
50,000 E ON SE 4.125% 25/03/2044	49,334	0.03	234,000 SOCIETE GENERALE SA VAR REGS PERPETUAL USD (ISIN USF8500RAB80)	195,818	0.10
100,000 EVONIK INDUSTRIES AG 2.25% 25/09/2027	96,019	0.05	150,000 SOCIETE GENERALE SA VAR REGS 08/07/2035	118,404	0.06
220,000 FRESenius SE AND CO KGAA 5.125% 05/10/2030	234,973	0.13	600,000 SOCIETE GENERALE SA VAR REGS 21/01/2033	464,526	0.25
734,000 KREDITANSTALT FUER WIEDERAUFBAU KFW 0.25% 30/06/2025	712,376	0.37	500,000 SOCIETE GENERALE SA VAR 144A 14/12/2026	436,501	0.23
150,000 PORSCHE AUTOMOBIL HOLDING SE 3.75% 27/09/2029	147,951	0.08	100,000 SOCIETE GENERALE SA VAR 28/09/2029	102,683	0.05
400,000 SCHAEFFLER AG 4.50% 28/03/2030	395,904	0.21	100,000 SOGECAP SA VAR 16/05/2044	106,873	0.06
<i>Finnland</i>	406,933	0.22	100,000 SUEZ 5.00% 03/11/2032	106,138	0.06
200,000 NORDEA BANK ABP VAR 23/02/2034	206,470	0.12	400,000 VALEO SA 4.50% 11/04/2030	392,232	0.21
100,000 NORDEA BANK ABP VAR 29/05/2035	100,125	0.05	100,000 VALEO SA 5.875% 12/04/2029	104,991	0.06
100,000 STORA ENSO OYJ 4.00% 01/06/2026	100,338	0.05	200,000 VEOLIA ENVIRONMENT SA VAR PERPETUAL EUR (ISIN FR00140007L3)	179,868	0.10
<i>Frankreich</i>	11,989,377	6.39	800,000 VIGIE VAR PERPETUAL	751,864	0.40
100,000 AIR LIQUIDE FINANCE 3.375% 29/05/2034	99,360	0.05	200,000 WORLDLINE SA 4.125% 12/09/2028	198,820	0.11
250,000 AXA SA VAR 07/10/2041	205,208	0.11	<i>Großbritannien</i>	6,107,621	3.25
200,000 AXA SA VAR 17/01/2047	182,966	0.10	200,000 BARCLAYS PLC VAR PERPETUAL USD (ISIN US06738EBX22)	190,158	0.10
100,000 AYVENS 4.00% 05/07/2027	100,917	0.05	200,000 BARCLAYS PLC VAR 22/03/2031	188,580	0.10
250,000 BNP PARIBAS SA VAR REGS 30/06/2027	215,472	0.11	100,000 BARCLAYS PLC VAR 31/05/2036	100,482	0.05
650,000 BNP PARIBAS SA VAR 144A 30/09/2028	541,646	0.29	281,000 BARCLAYS PLC 5.501% 09/08/2028	261,758	0.14
300,000 BPCE SA VAR 14/01/2028	275,607	0.15	400,000 BELLIS ACQUISITION COMPANY PLC 8.125% 14/05/2030	471,880	0.25
500,000 BPCE SA VAR 144A 19/10/2027	428,351	0.23	250,000 BURBERRY GROUP LPLC 5.75% 20/06/2030	294,100	0.16
200,000 BPCE SA 4.375% 13/07/2028	203,788	0.11	500,000 CREDIT AGRICOLE SA LONDON BRANCH 4.125% 144A 10/01/2027	451,141	0.24
200,000 CNP ASSURANCES VAR 27/07/2050	173,272	0.09	100,000 DS SMITH PLC 4.375% 27/07/2027	102,044	0.05
100,000 COMPAGNIE DE SAINT GOBAIN SA 3.625% 08/04/2034	98,364	0.05	100,000 HSBC PLC VAR 18/03/2030	99,805	0.05
100,000 COVIVIO HOTELS SCA 4.125% 23/05/2033	97,557	0.05	450,000 HSBC HOLDINGS PLC VAR 22/09/2028	377,274	0.20
300,000 CREDIT AGRICOLE SA VAR 28/08/2033	312,618	0.17	510,000 NATIONWIDE BUILDING SOCIETY VAR 144A 16/02/2028	445,945	0.24
200,000 CREDIT MUTUEL ARKEA SACCV 4.25% 01/12/2032	206,292	0.11	100,000 NATWEST GROUP PLC VAR 06/09/2028	101,015	0.05
200,000 CROWN EUROPEAN HOLDINGS 5.00% REGS 15/05/2028	205,274	0.11	300,000 NATWEST GROUP PLC VAR 22/05/2028	262,099	0.14
100,000 DANONE SA VAR PERPETUAL	92,772	0.05	270,000 PINNACLE BIDCO PLC 10.00% REGS 11/10/2028	338,553	0.18
400,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013534336)	349,872	0.19	300,000 PREMIER FOODS FLNANCE PLC 3.50% 15/10/2026	341,746	0.18
200,000 ELECTRICITE DE FRANCE 1.00% 29/11/2033	153,192	0.08	240,000 SANTANDER UK GROUP HOLDINGS PLC VAR 14/06/2027	207,086	0.11
200,000 ELECTRICITE DE FRANCE 3.625% 144A 13/10/2025	181,962	0.10	250,000 SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 2.25% 27/09/2035	219,322	0.12
200,000 ELECTRICITE DE FRANCE 4.75% 12/10/2034	210,142	0.11	100,000 SSE PLC 2.875% 01/08/2029	96,743	0.05
223,000 ELECTRICITE DE FRANCE 6.90% REGS 23/05/2053	221,175	0.12	300,000 STANDARD CHARTERED PLC VAR REGS 12/01/2028	259,544	0.14
			300,000 VODAFONE GROUP PLC VAR 03/10/2078 USD	279,776	0.15
			600,000 VODAFONE GROUP PLC VAR 27/08/2080	577,860	0.31

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
100,000	ING GROUP NV VAR 23/05/2026	98,479	0.05		<i>Singapur</i>	276,361	0.15
200,000	ING GROUP NV VAR 24/08/2033	198,506	0.11				
450,000	ING GROUP NV 4.625% 144A 06/01/2026	415,335	0.22	300,000	PFIZER INVESTMENT ENTERPRISES PTE LTD 4.65% 19/05/2030	276,361	0.15
600,000	JDE PEETS B V 0.50% 16/01/2029	520,158	0.28		<i>Spanien</i>	8,448,422	4.49
150,000	JDE PEETS B V 1.375% 144A 15/01/2027	126,738	0.07				
300,000	KONINKLIJKE PHILIPS NV 4.25% 08/09/2031	308,850	0.16	100,000	ACCIONA ENERGIA FINANCIACION FILIALES SAU 3.75% 25/04/2030	97,039	0.05
100,000	MERCEDESSENZ INTERNATIONAL FINANCE BV 3.70% 30/05/2031	101,575	0.05	100,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 08/02/2036	100,810	0.05
130,000	NE PROPERTY COOPERATIEF U.A. 2.00% 20/01/2030	112,841	0.06	400,000	BANCO BILBAO VIZCAYA ARGENTARIA VAR 14/09/2028	381,290	0.20
100,000	NIBC BANK NV 6.00% 16/11/2028	106,897	0.06	300,000	BANCO BILBAO VIZCAYA ARGENTARIA 4.375% 14/10/2029	312,411	0.17
200,000	NN GROUP NV VAR PERPETUAL EUR (ISIN XS2602037629)	200,478	0.11	200,000	BANCO BILBAO VIZCAYA ARGENTARIA 5.381% 13/03/2029	187,338	0.10
568,000	NN GROUP NV VAR 03/11/2043	613,543	0.32	100,000	BANCO DE SABADELL SA VAR 07/06/2029	104,469	0.06
100,000	OI EUROPEAN GROUP BV 6.25% REGS 15/05/2028	103,539	0.06	200,000	BANCO DE SABADELL SA VAR 10/11/2028	208,602	0.11
220,000	Q PARK HOLDING I BV 5.125% 15/02/2030	219,811	0.12	200,000	BANCO DE SABADELL SA 2.50% 15/04/2031	192,408	0.10
120,000	SANDOZ FINANCE BV 4.22% 17/04/2030	122,586	0.07	200,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2342620924)	179,838	0.10
200,000	STELLANTIS NV 4.375% 14/03/2030	205,660	0.11	400,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981)	326,892	0.17
200,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2293060658)	178,696	0.10	100,000	BANCO SANTANDER SA VAR 22/04/2034	101,700	0.05
300,000	TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS2582389156)	314,910	0.17	200,000	BANCO SANTANDER SA VAR 24/03/2028	179,863	0.10
90,000	TENNET HOLDING BV 2.75% 17/05/2042	78,603	0.04	200,000	BANCO SANTANDER SA 1.125% 23/06/2027	186,900	0.10
400,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034)	395,136	0.21	100,000	BANCO SANTANDER SA 4.875% 18/10/2031	105,680	0.06
200,000	VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2675884576)	216,582	0.12	200,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	194,822	0.10
	<i>Norwegen</i>	203,562	0.11	200,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609038)	167,392	0.09
100,000	DNB BANK ASA VAR 01/11/2029	103,707	0.06	300,000	CAIXABANK SA VAR 06/04/2028	334,920	0.18
100,000	DNB BANK ASA VAR 16/02/2027	99,855	0.05	100,000	CAIXABANK SA VAR 09/02/2032	100,427	0.05
	<i>Österreich</i>	681,142	0.36	300,000	CAIXABANK SA VAR 14/11/2030	321,063	0.17
100,000	BAWAG GROUP AG VAR 24/02/2034	105,322	0.06	300,000	CAIXABANK SA VAR 18/06/2031	283,074	0.15
200,000	ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN AT0000A36XD5)	215,362	0.12	400,000	IBERDROLA FINANZAS SAU VAR PERPETUAL EUR (ISIN XS2405855375)	365,780	0.19
200,000	ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN XS2108494837)	177,500	0.09	200,000	IBERDROLA FINANZAS SAU 3.625% 13/07/2033	200,654	0.11
100,000	RAIFFEISEN BANK INTERNATIONAL AG VAR 17/06/2033	83,661	0.04	100,000	INMOBILIARIA COLONIAL SOCIMI SA 2.50% 28/11/2029	93,549	0.05
100,000	VOLKSBANK WIEN AG VAR 21/06/2034	99,297	0.05	2,152,000	KINGDOM OF SPAIN 1.00% 30/07/2042	1,379,627	0.73
	<i>Philippinen</i>	136,627	0.07	300,000	KUTXABANK SA VAR 15/06/2027	305,235	0.16
140,000	ASIAN DEVELOPMENT BANK ADB 2.55% 10/01/2031	136,627	0.07	200,000	LAR ESPANA REAL ESTATE SOCIMI 1.843% 03/11/2028	176,304	0.09
	<i>Portugal</i>	609,484	0.32	400,000	MAPFRE SA 2.875% 13/04/2030	371,452	0.20
100,000	BANCO COMERCIAL PORTUGUES SA VAR 07/04/2028	94,399	0.05	100,000	RED ELECTRICA FINANCIACIONES SOCIEDAD ANONIMA UNIPERSONAL 3.00% 17/01/2034	96,695	0.05
300,000	CAIXA GERAL DE DEPOSITOS SA VAR 31/10/2028	317,745	0.17	300,000	REDEIA CORPORACION SA VAR 30/12/2099	304,128	0.16
200,000	FIDELIDADE COPANHIA VAR PERPETUAL	197,340	0.10	830,000	TELEFONICA EMISIONES SAU 5.213% 08/03/2047	686,706	0.37
	<i>Schweden</i>	562,843	0.30	200,000	UNICAJA BANCO SA 4.50% 30/06/2025	200,000	0.11
170,000	AKELIUS RESIDENTIAL PROPERTY VAR 17/05/2081	157,126	0.08	200,000	WERFENLIFE SA 4.25% 03/05/2030	201,354	0.11
200,000	SBAB BANK AB VAR 26/06/2026	201,606	0.11		<i>Südkorea</i>	282,906	0.15
200,000	VATTENFALL AB VAR 29/06/2083	204,111	0.11	300,000	LG ELECTRONICS INC 5.625% 24/04/2029	282,906	0.15
					<i>Tschechische Republik</i>	103,303	0.05
				100,000	CESKA SPORITEINAA S VAR 08/03/2028	103,303	0.05

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
Vereinigte Staaten von Amerika	19,741,353	10.51	105,000	METLIFE INC 5.00% 15/07/2052	89,553 0.05
370,000	ABBVIE INC 4.40% 06/11/2042	303,485 0.16	224,000	ORACLE CORP 5.55% 06/02/2053	197,820 0.11
400,000	ABBVIE INC 4.80% 15/03/2029	371,184 0.20	222,000	PENSKE TRUCK LEASING CO LP 5.70% 144A 01/02/2028	209,276 0.11
440,000	AMERICAN TOWER CORP 1.60% 15/04/2026	383,337 0.20	200,000	SOUTHERN CALIFORNIA EDISON CO 2.50% 01/06/2031	156,775 0.08
500,000	AMERICAN TOWER CORP 2.30% 15/09/2031	380,840 0.20	450,000	SPRINT CAPITAL CORP 8.75% 15/03/2032	505,071 0.27
200,000	AMGEN INC 2.45% 21/02/2030	162,889 0.09	305,000	STARBUCKS CORP 4.90% 15/02/2031	281,718 0.15
178,000	AMGEN INC 4.875% 01/03/2053	146,431 0.08	300,000	STELLANTIS FINANCE US INC 2.691% REGS 15/09/2031	231,222 0.12
400,000	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.55% 23/01/2049	376,480 0.20	600,000	T MOBILE USA INC 3.875% 15/04/2030	523,656 0.28
200,000	ASTRAZENECA FINANCE LLC 4.85% 26/02/2029	186,321 0.10	500,000	T MOBILE USA INC 5.05% 15/07/2033	456,664 0.24
1,060,000	AT&T INC 2.55% 01/12/2033	786,809 0.41	650,000	TARGET CORP 4.50% 15/09/2032	584,791 0.31
150,000	AT&T INC 3.50% 15/09/2053	95,064 0.05	261,000	THE CIGNA GROUP 4.50% 25/02/2026	240,118 0.13
300,000	AT&T INC 4.35% 01/03/2029	271,409 0.14	200,000	THE HOME DEPOT INC 3.25% 15/04/2032	165,651 0.09
300,000	BANK OF AMERICA CORP VAR 22/04/2027	259,496 0.14	800,000	THE WALT DISNEY COMPANY 2.65% 13/01/2031	651,712 0.35
400,000	BANK OF AMERICA CORP VAR 23/01/2035	372,960 0.20	200,000	TOYOTA MOTOR CREDIT CORP 2.15% 13/02/2030	161,206 0.09
550,000	BANK OF AMERICA CORP VAR 24/10/2026	484,277 0.26	300,000	VERIZON COMMUNICATIONS INC 2.355% 15/03/2032	228,932 0.12
180,000	BANK OF AMERICA CORP 4.134% 12/06/2028	183,739 0.10	403,000	VERIZON COMMUNICATIONS INC 2.55% 21/03/2031	319,640 0.17
300,000	BAXTER INTERNATIONAL INC 1.915% 01/02/2027	256,616 0.14	200,000	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	177,418 0.09
264,000	CAMPBELL SOUP CO 5.30% 20/03/2026	245,856 0.13	225,000	VERIZON COMMUNICATIONS INC 4.329% 21/09/2028	204,195 0.11
300,000	CARRIER GLOBAL CORPORATION 5.90% 15/03/2034	292,487 0.16	520,000	VIATRIS INC 2.30% 22/06/2027	443,204 0.24
395,000	CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 3.70% 01/04/2051	225,158 0.12	450,000	VOLKSWAGEN GROUP OF AMERICA INC 5.25% 22/03/2029	417,619 0.22
300,000	CITIGROUP INC USA VAR 31/03/2031	266,900 0.14	Aktien/Anteile aus OGAW/OGA		4,109,375 2.19
300,000	CNH INDUSTRIAL CAPITAL LLC 4.55% 10/04/2028	273,912 0.15	Aktien/Anteile aus Investmentfonds		4,109,375 2.19
450,000	COMCAST CORP 1.50% 15/02/2031	337,272 0.18	Frankreich		51 0.00
500,000	CVS HEALTH CORP 1.30% 21/08/2027	413,436 0.22	0.495	AMUNDI EURO LIQUIDITY SHORT TERM SRI EUR (ISIN FR0011176627)	51 0.00
235,000	CVS HEALTH CORP 5.05% 25/03/2048	189,127 0.10	Luxemburg		4,109,324 2.19
200,000	DELL INTERNATIONAL LLC EMC CORP 3.45% 15/12/2051	126,634 0.07	0.001	AMUNDI FUNDS ABSOLUTE RETURN FOREX EUR M EUR (C)	- 0.00
150,000	DELL INTERNATIONAL LLC EMC CORP 6.02% 15/06/2026	141,484 0.08	859	AMUNDI FUNDS EUROLAND EQUITY SMALL CAP - Z EUR (C)	1,050,604 0.56
330,000	DEUTSCHE BANK AG NEW YORK VAR 24/11/2026	292,306 0.16	3,045	AMUNDI MSCI EMU SMALL CAP ESG CTB NET ZERO AMBITION	1,046,414 0.56
97,000	EQUINIX INC 1.45% 15/05/2026	84,064 0.04	200	AMUNDI PLANET II CLASS SENIOR SICAV	2,012,306 1.07
700,000	EQUINIX INC 2.15% 15/07/2030	547,773 0.29	Derivative Instrumente		592,450 0.32
240,000	EQUINIX INC 3.90% 15/04/2032	203,835 0.11	Optionen		592,450 0.32
500,000	ESTEE LAUDER COMPANIES INC 2.60% 15/04/2030	409,298 0.22	Deutschland		34,563 0.02
750,000	FORD MOTOR CO 6.10% 19/08/2032	699,419 0.37	350	EURO STOXX BANKS - 145 - 16.08.24 CALL	27,125 0.02
300,000	GE CAPITAL FUNDING LLC 3.45% 15/05/2025	274,645 0.15	85	VSTOXX INDEX - 18 - 17.07.24 CALL	7,438 0.00
300,000	GENERAL ELECTRIC CO 4.125% 19/09/2035	305,907 0.16	Hongkong (China)		27,427 0.01
200,000	GENERAL MOTORS CO 5.40% 15/10/2029	185,728 0.10	90	HANG SENG CHINA ENT INDEX - 7,100 - 20.09.24 CALL	26,351 0.01
250,000	HILTON GRAND ACA LLC IN 6.625% 15/01/2032	234,474 0.12	180	HANG SENG CHINA ENT INDEX - 8,900 - 20.09.24 CALL	1,076 0.00
400,000	HP INC 2.65% 17/06/2031	316,447 0.17			
400,000	HP INC 4.75% 15/01/2028	369,403 0.20			
130,000	IHG FINANCE LLC 4.375% 28/11/2029	133,220 0.07			
223,000	INTEL CORP 5.20% 10/02/2033	207,873 0.11			
254,000	INTERNATIONAL FINANCE CORP IFC 2.125% 07/04/2026	226,091 0.12			
350,000	JOHN DEERE CAPITAL CORP 5.15% 08/09/2033	327,558 0.17			
300,000	JPMORGAN CHASE AND CO VAR 01/06/2034	278,808 0.15			
350,000	LIBERTY MUTUAL GROUP INC 5.50% 144A 15/06/2052	304,267 0.16			
400,000	LOWE'S COMPANIES INC 3.00% 15/10/2050	234,308 0.12			
420,000	MERCK & CO INC 2.15% 10/12/2031	326,085 0.17			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
<i>Luxemburg</i>	<i>530,460</i>	<i>0.29</i>
9,000,000 EUR(P)/USD(C)OTC - 1.00 - 05.03.25 PUT	41,444	0.02
200,000 EUR(P)/USD(C)OTC - 1.04 - 16.07.24 PUT	10,241	0.01
5,000,000 EUR(P)/USD(C)OTC - 1.05 - 16.09.24 PUT	24,590	0.01
6,300,000 EUR(P)/USD(C)OTC - 1.06 - 14.03.25 PUT	90,510	0.05
9,000,000 EUR(P)/USD(C)OTC - 1.065 - 05.03.25 PUT	139,834	0.08
9,000,000 EUR(P)/USD(C)OTC - 1.065 - 29.07.24 PUT	18,929	0.01
5,000,000 USD(P)/BRL(C)OTC - 5.15 - 06.09.24 PUT	6,896	0.00
8,800,000 USD(P)/JPY(C)OTC - 138.00 - 05.08.24 PUT	90	0.00
12,000,000 USD(P)/JPY(C)OTC - 155.50 - 07.08.24 PUT	7,480	0.00
5,000,000 USD(P)/ZAR(C)OTC - 18.00 - 09.09.24 PUT	78,833	0.04
4,500,000 USD(P)/ZAR(C)OTC - 18.20 - 22.10.24 PUT	111,613	0.07
Negative Positionen	-506,109	-0.27
Derivative Instrumente	-506,109	-0.27
Optionen	-506,109	-0.27
<i>Hongkong (China)</i>	<i>-6,453</i>	<i>0.00</i>
-180 HANG SENG CHINA ENT INDEX - 8,000 - 20.09.24 CALL	-6,453	0.00
<i>Luxemburg</i>	<i>-499,656</i>	<i>-0.27</i>
-9,000,000 EUR(P)/USD(C)OTC - 1.00 - 05.03.25 PUT	-41,444	-0.02
-200,000 EUR(P)/USD(C)OTC - 1.04 - 16.07.24 PUT	-10,241	-0.01
-5,000,000 EUR(P)/USD(C)OTC - 1.05 - 16.09.24 PUT	-24,590	-0.01
-6,300,000 EUR(P)/USD(C)OTC - 1.06 - 14.03.25 PUT	-90,510	-0.05
-9,000,000 EUR(P)/USD(C)OTC - 1.065 - 05.03.25 PUT	-139,835	-0.08
-5,000,000 USD(P)/BRL(C)OTC - 4.96 - 06.09.24 PUT	-2,500	0.00
-8,800,000 USD(P)/JPY(C)OTC - 138.00 - 05.08.24 PUT	-90	0.00
-5,000,000 USD(P)/ZAR(C)OTC - 18.00 - 09.09.24 PUT	-78,833	-0.04
-4,500,000 USD(P)/ZAR(C)OTC - 18.20 - 22.10.24 PUT	-111,613	-0.06
Gesamtwertpapierbestand	177,159,978	94.25

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	367,653,069	97.13			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	331,634,111	87.61			
Aktien	29,425,837	7.77			
<i>Belgien</i>	569,405	0.15	<i>Großbritannien</i>	176,854	0.05
5,845 ANHEUSER BUSCH INBEV SA/NV	316,331	0.09	3,451 UNILEVER	176,854	0.05
3,051 KBC GROUPE	201,061	0.05	<i>Irland</i>	151,451	0.04
375 UCB SA	52,013	0.01	2,002 KERRY GROUP A	151,451	0.04
<i>Curacao</i>	209,366	0.06	<i>Italien</i>	1,401,969	0.37
4,755 SLB	209,366	0.06	7,168 AMPLIFON	238,264	0.06
<i>Deutschland</i>	3,706,662	0.98	26,124 ENEL SPA	169,649	0.04
1,022 ADIDAS NOM	227,906	0.06	15,034 ENI SPA	215,798	0.06
1,988 ALLIANZ SE-NOM	515,886	0.14	14,915 FINECOBANK	207,617	0.05
4,891 DAIMLER TRUCK HOLDING AG	181,798	0.05	19,254 INFRASTRUTTURE WIRELESS ITALIANE SPA	187,727	0.05
2,064 DEUTSCHE BOERSE AG	394,431	0.10	2,407 PRYSMIAN SPA	139,173	0.04
3,543 DEUTSCHE POST AG-NOM	133,890	0.04	59,003 SNAM RETE GAS	243,741	0.07
16,590 DEUTSCHE TELEKOM AG-NOM	389,533	0.10	<i>Kanada</i>	183,245	0.05
5,973 DWS GROUP GMBH CO KGAA	197,945	0.05	3,003 AGNICO EAGLE MINES	183,245	0.05
2,131 GEA GROUP AG	82,896	0.02	<i>Niederlande</i>	2,509,893	0.66
10,535 INFINEON TECHNOLOGIES AG-NOM	361,403	0.10	2,150 AERCAP HOLDINGS NV	187,005	0.05
1,194 MERCK KGAA	184,772	0.05	3,019 AIRBUS BR BEARER SHS	387,217	0.10
2,650 PUMA AG	113,606	0.03	833 ASML HOLDING N.V.	803,179	0.21
2,041 SAP SE	386,810	0.10	16,130 DAVIDE CAMPARI MILANO NV	142,331	0.04
1,685 SIEMENS AG-NOM	292,718	0.08	2,162 EURONEXT	187,013	0.05
4,518 SIEMENS HEALTHINEERS AG	243,068	0.06	516 FERRARI NV	196,441	0.05
<i>Finnland</i>	222,569	0.06	8,143 ING GROUP NV	129,979	0.03
4,829 KONE B	222,569	0.06	102,447 KONINKLIJKE KPN NV	366,760	0.10
<i>Frankreich</i>	5,714,046	1.51	2,983 STMICROELECTRONICS NV	109,968	0.03
2,610 ACCOR SA	99,963	0.03	<i>Schweiz</i>	314,794	0.08
2,643 AIR LIQUIDE	426,263	0.11	2,981 DSM FIRMENICH LTD	314,794	0.08
7,576 AXA SA	231,598	0.06	<i>Spanien</i>	883,836	0.23
744 BIOMERIEUX SA	66,030	0.02	35,862 IBERDROLA SA	434,468	0.11
3,544 BNP PARIBAS	210,974	0.06	9,693 INDITEX	449,368	0.12
8,310 BUREAU VERITAS	214,897	0.06	<i>Vereinigte Staaten von Amerika</i>	13,381,747	3.53
1,220 CAPGEMINI SE	226,554	0.06	2,818 ABBOTT LABORATORIES	273,215	0.07
5,400 DANONE SA	308,232	0.08	2,277 ADVANCED MICRO DEVICES INC	344,625	0.09
5,771 DASSAULT SYSTEMES SE	203,716	0.05	921 AIR PRODUCTS & CHEMICALS INC	221,590	0.06
1,485 ESSILOR LUXOTTICA SA	298,782	0.08	593 ALNYLAM PHARMACEUTICALS	134,452	0.04
286 KERING	96,811	0.03	4,346 ALPHABET INC SHS C	743,778	0.20
1,334 LEGRAND	123,582	0.03	3,632 AMAZON.COM INC	654,896	0.17
703 L'OREAL SA	288,265	0.08	1,820 AMERICAN ELECTRIC POWER INC	148,996	0.04
645 LVMH MOET HENNESSY LOUIS VUITTON SE	460,272	0.12	2,477 AMERICAN TOWER REDIT	449,338	0.12
11,444 ORANGE	107,047	0.03	2,108 APPLE INC	414,264	0.11
1,811 PERNOD RICARD	229,454	0.06	5,413 BAKER HUGHES REGISTERED SHS A	177,630	0.05
3,565 SANOFI	320,636	0.08	7,728 BANK OF AMERICA CORP	286,839	0.08
2,568 SCHNEIDER ELECTRIC SA	576,003	0.14	9,021 BANK OF NEW YORK MELLON CORP	504,100	0.13
2,181 SODEXO	183,204	0.05	1,940 BEST BUY CO INC	152,593	0.04
7,475 TOTAL ENERGIES SE	465,917	0.12	4,343 BOSTON SCIENTIFIC CORP	312,185	0.08
8,870 VEOLIA ENVIRONNEMENT	247,650	0.07	1,154 CDW CORP	241,018	0.06
3,336 VINCI SA	328,196	0.09	2,518 CENTENE	155,791	0.04
			3,020 CHARLES SCHWAB CORP	207,645	0.05

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
10,118 CISCO SYSTEMS INC	448,525	0.12	1,000,000 VOLKSWAGEN BANK GMBH 4.25% 07/01/2026	1,006,250	0.27
4,555 CMS ENERGY CORP	253,006	0.07	1,700,000 VONOVIA SE 0.75% 01/09/2032	1,310,717	0.35
1,260 DANAHER CORP	293,712	0.08	<i>Finnland</i>	2,407,728	0.64
617 DEERE & CO	215,056	0.06			
607 FEDEX CORP	169,847	0.04	1,200,000 NESTE OYJ 4.25% 16/03/2033	1,226,976	0.33
623 HOME DEPOT INC	200,156	0.05	1,200,000 NORDEA BANK ABP VAR PERPETUAL	1,180,752	0.31
2,084 INTERCONTINENTALEXCHANGE GROUP	266,025	0.07	<i>Frankreich</i>	58,497,402	15.45
3,140 INTL BUSINESS MACHINES CORP	506,913	0.13			
2,407 KEYSIGHT TECHNOLOGIES SHS WI INC	307,054	0.08	1,700,000 AEROPORTS DE PARIS 2.125% 02/10/2026	1,653,675	0.44
11,533 KRAFT HEINZ CO/THE	346,716	0.09	1,200,000 ALTAREA 1.875% 17/01/2028	1,087,020	0.29
4,110 MERCK AND CO INC	474,525	0.13	3,700,000 ALTAREA 2.25% 05/07/2024	3,698,705	0.98
393 META PLATFORMS INC	184,892	0.05	2,300,000 APRR STE DES AUTOROUTES PARIS RHINE	1,987,844	0.53
4,042 MICROCHIP TECHNOLOGY INC	345,083	0.09	RHONE 0.125% 18/01/2029		
2,177 MICRON TECHNOLOGY INC	267,171	0.07	2,300,000 AUTOROUTES DU SUD DE LA FRANCE 3.25%	2,233,990	0.59
1,566 MICROSOFT CORP	653,067	0.17	19/01/2033		
1,776 NVIDIA CORP	204,718	0.05	2,505,000 AXA SA VAR PERPETUAL	2,470,857	0.65
2,918 PAYPAL HOLDINGS INC	157,995	0.04	2,600,000 BNP PARIBAS SA VAR 14/10/2027	2,405,624	0.64
7,172 PFIZER INC	187,305	0.05	2,000,000 BNP PARIBAS SA VAR 30/05/2028	1,821,900	0.48
2,330 PROCTER AND GAMBLE CO	358,538	0.09	2,400,000 BNP PARIBAS SA 1.25% 19/03/2025	2,357,832	0.62
6,164 PURE STORAGE INC - CLASS A	369,236	0.10	766,000 BNP PARIBAS SA 2.375% 17/02/2025	757,926	0.20
576 ROCKWELL AUTOMATION INC	147,946	0.04	1,400,000 BPCE SA 1.375% 23/03/2026	1,345,064	0.36
1,164 ROSS STORES INC	157,828	0.04	332,000 CARREFOUR SA 1.25% 03/06/2025	324,513	0.09
876 SALESFORCE.COM	210,134	0.06	200,000 CREDIT AGRICOLE ASSURANCES SA VAR	198,692	0.05
1,600 TJX COMPANIES INC	164,501	0.04	PERPETUAL EUR (ISIN FR0012444750)		
6,020 TRUIST FINANCIAL CORPORATION	218,444	0.06	1,500,000 CREDIT AGRICOLE ASSURANCES SA VAR	1,399,800	0.37
267 ULTA BEAUTY INC.	96,130	0.03	29/01/2048		
1,098 UNION PACIFIC CORP	231,843	0.06	1,100,000 CREDIT AGRICOLE SA VAR 21/09/2029	957,891	0.25
915 VISA INC-A	223,954	0.06	383,000 CREDIT AGRICOLE SA 2.625% 17/03/2027	371,487	0.10
3,225 WALT DISNEY CO/THE	298,472	0.08	2,400,000 CREDIT AGRICOLE SA 3.375% 28/07/2027	2,384,736	0.63
Anleihen	279,837,524	73.93	1,200,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR	1,084,032	0.29
<i>Australien</i>	2,175,090	0.57	(ISIN FR0014003S56)		
1,500,000 AUSTRALIA 1.25% 21/05/2032	748,804	0.20	1,300,000 ELECTRICITE DE FRANCE 1.00% 13/10/2026	1,225,523	0.32
1,500,000 AUSTRALIA 2.75% 21/05/2041	735,419	0.19	600,000 ENGIE SA VAR PERPETUAL EUR (ISIN	596,328	0.16
1,200,000 COMMONWEALTH OF AUSTRALIA 0.50% 21/09/2026	690,867	0.18	FR001400QOL3)		
<i>Brasilien</i>	3,298,883	0.87	1,800,000 ENGIE SA 2.00% 28/09/2037	1,426,464	0.38
1,200,000 BANCO DO BRASIL SA 6.25% REGS 18/04/2030	1,125,430	0.30	3,800,000 ENGIE SA 4.00% 11/01/2035	3,809,044	1.01
1,000,000 BRAZIL 4.625% 13/01/2028	905,230	0.24	500,000 ENGIE SA 4.50% 06/09/2042	506,380	0.13
1,400,000 FEDERATIVE REPUBLIC OF BRAZIL 2.875% 06/06/2025	1,268,223	0.33	1,000,000 FORVIA 3.125% 15/06/2026	977,960	0.26
<i>Deutschland</i>	14,812,139	3.91	2,700,000 FRANCE OATI 0.10% 25/07/2036	2,933,471	0.78
1,200,000 ALLIANZ SE VAR PERPETUAL	906,708	0.24	1,100,000 IMERYS 1.50% 15/01/2027	1,040,743	0.27
1,300,000 ALLIANZ SE VAR 06/07/2047	1,271,179	0.34	2,000,000 LA BANQUE POSTALE VAR 09/02/2028	1,848,980	0.49
600,000 COMMERZBANK AG VAR PERPETUAL EUR (ISIN	595,176	0.16	700,000 LA MONDIALE SOCIETE D ASSURANCE A FORME	660,492	0.17
XS2189784288)			MUTUELLE 0.75% 20/04/2026		
3,000,000 COMMERZBANK AG VAR 24/03/2026	2,931,870	0.77	193,000 ORANGE SA VAR PERPETUAL EUR (ISIN	195,567	0.05
500,000 E ON SE 3.875% 12/01/2035	500,005	0.13	XS1115498260)		
3,500,000 FEDERAL REPUBLIC OF GERMANY 2.60% 15/08/2033	3,536,120	0.92	600,000 PERNOD RICARD SA 1.50% 18/05/2026	578,466	0.15
1,400,000 MUNICH REINSURANCE COMPANY VAR	1,170,498	0.31	300,000 RALLYE SA 0% 01/03/2052	822	0.00
26/05/2041			300,000 RALLYE SA 0% 28/02/2032	3,000	0.00
1,600,000 SCHAEFFLER AG 4.50% 28/03/2030	1,583,616	0.42	1,600,000 RCI BANQUE SA VAR 12/03/2025	1,603,600	0.42
			410,000 RCI BANQUE SA 0.50% 14/07/2025	396,540	0.10
			2,850,000 RCI BANQUE SA 4.625% 13/07/2026	2,887,620	0.76
			700,000 RCI BANQUE SA 4.875% 14/06/2028	722,617	0.19
			2,300,000 RENAULT SA 2.375% 25/05/2026	2,227,803	0.59
			2,600,000 SANOFI SA 0.875% 06/04/2025	2,545,894	0.67
			200,000 SCOR SE VAR PERPETUAL	196,724	0.05
			400,000 STE DES AUTOROUTES DU NORD ET DE L'EST	388,952	0.10
			DE LA FRANCE SANEF 1.875% 16/03/2026		

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
900,000	UNIBAIL-RODAMCO SE VAR PERPETUAL	947,124	0.25	500,000	ITALIAN REPUBLIC 1.80% 15/05/2036	482,989	0.13
1,400,000	VALEO SA 1.00% 03/08/2028	1,227,478	0.32	6,000,000	ITALY BTP 0.90% 01/04/2031	5,006,160	1.32
300,000	VEOLIA ENVIRONMENT SA 1.59% 10/01/2028	281,700	0.07	600,000	ITALY BTP 0.95% 01/03/2037	411,786	0.11
500,000	VINCI SA 0% 27/11/2028	435,540	0.12	3,000,000	ITALY BTP 0.95% 01/08/2030	2,561,910	0.68
300,000	WENDEL SE 2.50% 09/02/2027	290,982	0.08	2,000,000	ITALY BTP 1.45% 01/03/2036	1,509,960	0.40
	<i>Großbritannien</i>	11,688,577	3.09	6,000,000	ITALY BTP 1.65% 01/03/2032	5,166,000	1.36
700,000	ANGLO AMERICAN CAPITAL PLC 1.625% 18/09/2025	682,941	0.18	2,000,000	ITALY BTP 1.80% 01/03/2041	1,400,680	0.37
4,000,000	BARCLAYS PLC VAR 28/01/2028	3,719,560	0.99	6,500,000	ITALY BTP 2.00% 01/02/2028	6,197,035	1.64
900,000	BP CAPITAL MARKETS PLC VAR PERPETUAL EUR (ISIN XS2193661324)	880,830	0.23	7,000,000	ITALY BTP 2.05% 01/08/2027	6,732,530	1.78
600,000	CREDIT AGRICOLE SA LONDON BRANCH 1.875% 20/12/2026	575,910	0.15	4,210,000	ITALY BTP 2.20% 01/06/2027	4,076,418	1.08
1,600,000	HSBC HOLDINGS PLC VAR 10/03/2028	1,639,200	0.43	2,000,000	ITALY BTP 3.00% 01/08/2029	1,951,920	0.52
638,000	HSBC HOLDINGS PLC 0.875% 06/09/2024	634,542	0.17	3,000,000	ITALY BTP 3.10% 01/03/2040	2,579,670	0.68
900,000	NATIONAL GRID PLC 3.875% 16/01/2029	906,696	0.24	1,500,000	SNAM SPA 0.75% 20/06/2029	1,305,600	0.34
400,000	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND 3.25% 31/01/2033	442,517	0.12	1,091,000	TELECOM ITALIA SPA 3.00% 30/09/2025	1,074,340	0.28
2,000,000	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND 3.75% 29/01/2038	2,206,381	0.58	2,000,000	UNICREDIT SPA VAR 03/07/2025	2,000,000	0.53
	<i>Hongkong (China)</i>	1,999,940	0.53	3,500,000	UNICREDIT SPA 0.85% 19/01/2031	2,897,440	0.77
2,000,000	GOVERNMENT OF THE HONG KONG 3.875% 11/01/2025	1,999,940	0.53		<i>Japan</i>	3,268,096	0.86
	<i>Indonesien</i>	1,695,941	0.45	3,200,000	MIZUHO FINANCIAL GROUP INC 4.157% 20/05/2028	3,268,096	0.86
500,000	INDONESIA 1.00% 28/07/2029	436,300	0.12		<i>Jersey Inseln</i>	489,878	0.13
1,400,000	INDONESIA 4.10% 24/04/2028	1,259,641	0.33	498,000	APTIV PLC 1.50% 10/03/2025	489,878	0.13
	<i>Irland</i>	4,988,787	1.32		<i>Kanada</i>	999,210	0.26
1,000,000	AIB GROUP PLC VAR 23/07/2029	1,030,240	0.27	1,000,000	BANK OF NOVA SCOTIA 3.25% 18/01/2028	999,210	0.26
1,900,000	AIB GROUP PLC VAR 30/05/2031	1,842,563	0.49		<i>Kolumbien</i>	1,406,910	0.37
900,000	HAMMERSON IRELAND FINANCE DAC 1.75% 03/06/2027	835,344	0.22	1,600,000	COLOMBIA 3.875% 25/04/2027	1,406,910	0.37
1,500,000	SMURFIT KAPPA TREASURY UNLIMITED COMPANY 0.50% 22/09/2029	1,280,640	0.34		<i>Luxemburg</i>	3,634,778	0.96
	<i>Italien</i>	64,350,316	17.00	300,000	BECTON DICKINSON EURO FINANCE SARL 0.334% 13/08/2028	263,022	0.07
1,300,000	ASSICURAZIONI GENERALI SPA 3.875% 29/01/2029	1,298,245	0.34	1,600,000	BECTON DICKINSON EURO FINANCE SARL 3.553% 13/09/2029	1,596,128	0.42
100,000	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	100,588	0.03	1,800,000	TRATON FINANCE LUXEMBOURG SA 0.125% 10/11/2024	1,775,628	0.47
817,000	AUTOSTRADA PER ITALIA SPA 1.75% 26/06/2026	786,158	0.21		<i>Mexiko</i>	4,603,214	1.22
800,000	A2A SPA 4.375% 03/02/2034	815,224	0.22	1,500,000	MEXICO 1.35% 18/09/2027	1,388,580	0.37
132,000	ENEL SPA VAR 24/05/2080	130,750	0.03	1,400,000	MEXICO 1.75% 17/04/2028	1,294,370	0.34
1,200,000	ENI SPA VAR PERPETUAL EUR (ISIN XS2242931603)	1,112,892	0.29	200,000	MEXICO 7.75% 13/11/2042	826,005	0.22
306,000	ENI SPA 1.50% 02/02/2026	296,893	0.08	1,200,000	UNITED MEXICAN STATES 6.00% 07/05/2036	1,094,259	0.29
664,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS1548475968)	682,174	0.18		<i>Niederlande</i>	28,728,154	7.59
5,400,000	INTESA SANPAOLO SPA 1.75% 20/03/2028	5,046,354	1.33	3,400,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634)	3,185,426	0.84
191,000	INTESA SANPAOLO SPA 3.928% 15/09/2026	190,608	0.05	1,200,000	ABN AMRO BANK NV 0.50% 23/09/2029	1,019,628	0.27
200,000	INTESA SANPAOLO VITA S P A VAR PERPETUAL	199,368	0.05	800,000	ABN AMRO BANK NV 3.625% 10/01/2026	800,648	0.21
1,000,000	ITALIAN REPUBLIC 3.25% 01/03/2038	895,160	0.24	2,000,000	ABN AMRO BANK NV 4.00% 16/01/2028	2,024,080	0.53
1,200,000	ITALIAN REPUBLIC 4.00% 30/10/2031	1,220,484	0.32	1,200,000	AIRBUS SE 2.375% 07/04/2032	1,111,284	0.29
6,000,000	ITALIAN REPUBLIC 4.40% 01/05/2033	6,220,980	1.64	2,400,000	COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS1877860533)	2,356,440	0.62
				503,000	CTP NV 0.875% 20/01/2026	479,500	0.13
				1,100,000	ENEL FINANCE INTERNATIONAL NV 4.50% 20/02/2043	1,095,688	0.29

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
1,400,000 EXOR NV 0.875% 19/01/2031	1,177,554	0.31	1,000,000 FEDEX CORP 0.45% 04/05/2029	866,240	0.23
1,100,000 ING GROUP NV VAR 26/09/2029	1,092,377	0.29	1,000,000 FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025	991,860	0.26
5,000,000 KINGDOM OF THE NETHERLANDS 2.50% 15/01/2030	4,943,200	1.32	1,400,000 LIBERTY MUTUAL GROUP INC 2.75% REGS 04/05/2026	1,373,540	0.36
319,000 REN FINANCE BV 2.50% 12/02/2025	316,572	0.08	1,400,000 THERMO FISHER SCIENTIFIC INC 1.375% 12/09/2028	1,294,664	0.34
4,300,000 STELLANTIS NV 2.00% 20/03/2025	4,245,433	1.12	7,000,000 UNITED STATES OF AMERICA 1.875% 15/02/2041	4,480,624	1.18
3,000,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	2,965,110	0.78	3,000,000 UNITED STATES OF AMERICA 4.375% 30/11/2030	2,802,659	0.74
1,700,000 VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	1,512,626	0.40	2,000,000 UNITED STATES OF AMERICA 0.125% 15/04/2027	1,949,745	0.52
400,000 VOLKSWAGEN INTERNATIONAL FINANCE NV 4.125% 15/11/2025	402,588	0.11	5,000,000 USA T-BONDSI 0.75% 15/02/2042	5,084,362	1.34
Österreich	2,237,300	0.59	3,800,000 USA T-BONDSI 1.00% 15/02/2048	3,473,347	0.92
2,500,000 ERSTE GROUP BANK AG VAR 15/11/2032	2,237,300	0.59	4,500,000 USA T-BONDSI 2.125% 15/02/2040	6,055,815	1.61
Polen	1,088,549	0.29	2,500,000 VERIZON COMMUNICATIONS INC 1.875% 26/10/2029	2,306,925	0.61
1,100,000 REPUBLIC OF POLAND 3.625% 11/01/2034	1,088,549	0.29	Wandelanleihen	146,811	0.04
Portugal	4,890,581	1.29	Vereinigte Staaten von Amerika	146,811	0.04
1,100,000 EDP ENERGIAS DE PORTUGAL VAR 14/03/2082	1,012,407	0.27	38,000 MICROCHIP TECHNOLOGY INC 1.625% 15/02/2025 CV	146,811	0.04
300,000 EDP ENERGIAS DE PORTUGAL 3.875% 26/06/2028	302,439	0.08	Durch Immobilien und Anlagen gesicherte Wertpapiere	19,634,507	5.19
2,000,000 PORTUGAL 4.10% 15/02/2045	2,122,460	0.56	Deutschland	651,828	0.17
1,500,000 REPUBLIC OF PORTUGAL 2.875% 20/10/2034	1,453,275	0.38	200,000 RED AND BLACK AUTO GERMANY 5 A UG FRN 15/09/2032	203,391	0.05
Schweden	3,057,444	0.81	500,000 RED AND BLACK AUTO GERMANY 8 UG VAR 15/09/2030	254,726	0.07
1,800,000 SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 09/08/2027	1,653,174	0.44	200,000 REVOCAR 2023 VAR 21/02/2037	193,711	0.05
1,500,000 TELIA COMPANY AB VAR 30/06/2083	1,404,270	0.37	Frankreich	1,059,324	0.28
Spanien	26,098,313	6.90	5 HARMONY FRENCH HOME LOAN 2021-1 FCT VAR 27/05/2061	500,617	0.13
900,000 ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	866,844	0.23	400,000 HARMONY FRENCH HOME LOANS 2022-1 FCT VAR 27/05/2062	402,701	0.11
1,700,000 ABERTIS INFRAESTRUCTURAS SA 4.125% 07/08/2029	1,720,434	0.45	400,000 PIXEL 2021 FCT VAR 25/02/2038	156,006	0.04
2,000,000 BANCO SANTANDER SA 0.50% 04/02/2027	1,853,280	0.49	Großbritannien	3,265,250	0.86
3,700,000 BANCO SANTANDER SA 1.125% 17/01/2025	3,646,535	0.97	1,000,000 FINSBURY SQUARE VAR 16/12/2071 GBP (ISIN XS2400369679)	247,235	0.07
4,400,000 BANCO SANTANDER SA 2.125% 08/02/2028	4,150,784	1.11	220,000 FINSBURY SQUARE VAR 16/12/2071 GBP (ISIN XS2400370339)	259,881	0.07
200,000 BANCO SANTANDER SA 2.50% 18/03/2025	197,934	0.05	110,000 FINSBURY SQUARE VAR 16/12/2071 GBP (ISIN XS2400370685)	129,546	0.03
3,200,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	3,117,152	0.83	3,000,000 INCOME CONTINGENT STUDENT LOANS 1 2002- 2006 PLC VAR 24/07/2058	352,670	0.09
1,400,000 CAIXABANK SA VAR 18/11/2026	1,335,320	0.35	500,000 PARAGON MORTGAGES NO 12 PLC FRN 15/11/2038	198,120	0.05
1,000,000 CELLNEX FINANCE COMPANY SAU 1.50% 08/06/2028	920,000	0.24	4,200,000 PARAGON MORTGAGES NO 12 PLC VAR 15/11/2038 EUR (ISIN XS0261646565)	731,768	0.19
1,400,000 CELLNEX TELECOM SA 1.75% 23/10/2030	1,228,710	0.32	1,170,000 PARAGON MORTGAGES NO 12 PLC VAR 15/11/2038 EUR (ISIN XS0261648850)	467,359	0.12
2,000,000 KINGDOM OF SPAIN 3.25% 30/04/2034	1,979,520	0.52	900,000 TWIN BRIDGES VAR 01/12/2055	878,671	0.24
300,000 REDEIA CORPORACION SA VAR 30/12/2099	304,128	0.08	Irland	4,478,195	1.19
500,000 SPAIN 0.10% 30/04/2031	408,515	0.11	1,300,000 BRUEGEL VAR 22/05/2031	1,152,303	0.30
1,000,000 SPAIN 1.40% 30/04/2028	942,210	0.25	900,000 DILOSK RMBS NO 6 VAR 20/07/2061	827,439	0.22
2,400,000 SPAINI 0.70% 30/11/2033	2,805,032	0.74	100,000 FORTUNA CONSUMER LOAN ABS 2022 1 VAR 18/02/2034	101,150	0.03
500,000 SPAINI 1.00% 30/11/2030	621,915	0.16			
Vereinigte Staaten von Amerika	33,420,294	8.83			
1,851,000 AT&T INC 2.55% 01/12/2033	1,373,945	0.36			
1,400,000 DUKE ENERGY CORP 3.10% 15/06/2028	1,366,568	0.36			

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
803,000	GLENBEIGH 2 ISSUER 21-2 DAC VAR 24/06/2050	474,308	0.13	500,000	BANCAJA 7 FONDO DE TITULIZACION DE	488,047	0.13
300,000	LMLOG 1X A VAR 17/08/2026	289,899	0.08		ACTIVOS VAR 25/10/2037		
5,900,000	MAGELLAN MORTGAGES 3 PLC VAR 15/05/2058	619,641	0.16	500,000	BANCO BILBAO VIZCAYA ARGENTARIA 1.10%	495,481	0.14
500,000	PRIMROSE RESIDENTIAL 2021 1 DAC VAR	363,523	0.10		20/07/2031		
300,000	SCF RAHOITUSPALVELUT LIMITED VAR	299,836	0.08	1,000,000	FTA UCL 16 ABS VAR 16/06/2049	153,276	0.04
	25/06/2034			200,000	SANTANDER CONSUMER SPAIN AUTO 2020 1	47,554	0.01
600,000	SCF RAHOITUSPALVELUT LIMITED VAR	350,096	0.09		FONDO DE TITULIZACION VAR 20/03/2033		
	25/10/2031			400,000	SANTANDER CONSUMER SPAIN AUTO 2021 1	236,916	0.06
<i>Italien</i>		4,094,452	1.08		FONDE DE TITULIZACION VAR 22/06/2035		
500,000	AUTO ABS ITALIAN STELLA LOANS 2023 1 SRL	501,724	0.13	300,000	SANTANDER CONSUMO 6 VAR 21/12/2037	302,138	0.08
	VAR 29/12/2036 EUR (ISIN IT0005597460)			1,600,000	TDA 29 FONDO DE TITULIZACION DE ACTIVOS	386,902	0.10
110,000	AUTO ABS ITALIAN STELLA LOANS 2023 1 SRL	110,487	0.03		VAR 28/02/2050		
	VAR 29/12/2036 EUR (ISIN IT0005597478)			1,500,000	UCI 15, FONDO DE TITULIZATION DE ACTIVOS	160,041	0.04
450,000	AUTOFLORENCE SRL VAR 21/12/2044	198,741	0.05		VAR 18/12/2048		
400,000	AUTOFLORENCE 3 SRL FRN 25/12/2046	406,501	0.11	ETC Securities		2,589,360	0.68
1,000,000	GOLDEN BAR SECURITISATION SRL FRN	810,902	0.21	<i>Irland</i>		2,589,360	0.68
	20/07/2039			30,000	AMUNDI PHYSICAL GOLD ETC	2,589,360	0.68
1,000,000	LANTERNA FINANCE SARL 0.40% 28/04/2050	348,966	0.09	Warrants, Rechte		72	0.00
800,000	MARZIO FINANCE SRL VAR 28/05/2049	780,542	0.21	<i>Kanada</i>		72	0.00
200,000	PELMO 1 C MTGE VAR 15/12/2036	72,038	0.02				
140,000	RED AND BLACK AUTO ITALY SRL FRN	141,734	0.04	3,100	CLEVER LEAVES HOLDING WARRANT 18/12/2025	72	0.00
	28/07/2034			Aktien/Anteile aus OGAW/OGA		34,956,143	9.24
600,000	RED AND BLACK AUTO ITALY SRL VAR 28/12/2031	319,882	0.08	Aktien/Anteile aus Investmentfonds		34,956,143	9.24
400,000	SUNRISE SRL FRN 27/07/2048	402,935	0.11	<i>Frankreich</i>		8,085,028	2.14
<i>Luxemburg</i>		2,180,774	0.58	17,000	AMUNDI ETF MSCI EUR.EX EMU ETF	6,247,500	1.66
400,000	BL CONSUMER ISSUANCE PLATFORM SA VAR	399,438	0.11	4	AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	420,557	0.11
	25/09/2041			150	AMUNDI VOLATILITY RISK PREMIA FCP	1,416,971	0.37
300,000	BL CONSUMER ISSUANCE PLATFORM VAR	300,375	0.08	<i>Jersey Inseln</i>		2,450,432	0.65
	25/09/2041			250,000	WISDOMTREE COMMODITY SECURITIES	2,450,432	0.65
300,000	FACT SA VAR 20/07/2028	300,189	0.08		LIMITED USD (ISIN GB00B15KXV33)		
300,000	PBD GERMANY AUTO LEASE MASTER SA VAR	88,719	0.02	<i>Luxemburg</i>		24,420,683	6.45
	26/11/2030			6	AMUNDI PLANET EMERGING GREEN ONE SICAV	58,600	0.02
700,000	SC GERMANY SA CONSUMER VAR 14/01/2038	701,747	0.19	7,500	AMUNDI FUNDS EMERGING MARKETS HARD	8,367,150	2.21
300,000	SC GERMANY SA FRN 15/09/2037	302,873	0.08		CURRENCY BOND J2 EUR		
500,000	TREVA EQUIPMENT FINANCE VAR 27/07/2034	87,433	0.02	13,000	AMUNDI FUNDS EMERGING MARKETS LOCAL	11,107,403	2.93
<i>Niederlande</i>		998,296	0.26		CURRENCY BOND J2 USD		
300,000	DOMIVEST BV VAR 15/02/2055	287,172	0.08	3,000	AMUNDI FUNDS EURO HIGH YIELD SHORT TERM	3,774,930	1.00
400,000	HILL FL 2022-1 VAR 18/05/2031	380,714	0.09		BOND - I EUR (C)		
190,000	MILA BV VAR 16/09/2041 EUR (ISIN	190,236	0.05	2,000	AMUNDI SF - EUR COMMODITIES - I EUR	1,112,600	0.29
	XS2822524067)			Geldmarktinstrumente		991,320	0.26
140,000	MILA BV VAR 16/09/2041 EUR (ISIN	140,174	0.04	<i>Spanien</i>		991,320	0.26
	XS2822524737)			1,000,000	SPAIN 0% 04/10/2024	991,320	0.26
<i>Portugal</i>		119,053	0.03	Derivative Instrumente		71,495	0.02
300,000	ARES LUSITANI STC SA VAR 25/01/2035	119,053	0.03	Optionen		71,495	0.02
<i>Spanien</i>		2,787,335	0.74	<i>Luxemburg</i>		-	0.00
300,000	AUTONORIA SPAIN 2019 FONDE DE	49,197	0.01	5,000,000	EUR(C)/USD(P)OTC - 1.13 - 03.07.24 CALL	-	0.00
	TITULIZATION VAR 25/12/2035			<i>Vereinigte Staaten von Amerika</i>		71,495	0.02
300,000	AUTONORIA SPAIN 2023 FONDO DE	286,050	0.08	25	S&P 500 INDEX - 5,100 - 20.09.24 PUT	71,495	0.02
	TITULIZACION VAR 30/09/2041						
3,000,000	AYT HIPOTECARIO MIXTO V FONDO DE	181,733	0.05				
	TITULIZACION DEACTIVOS VAR 10/06/2044						

Die beigegefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
Negative Positionen	-33,940	-0.01
Derivative Instrumente	-33,940	-0.01
Optionen	-33,940	-0.01
Vereinigte Staaten von Amerika	-33,940	-0.01
-25 S&P 500 INDEX - 4,800 - 20.09.24 PUT	-33,940	-0.01
Gesamtwertpapierbestand	367,619,129	97.12

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	931,504,585	98.75			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	931,504,585	98.75			
Aktien	286,595,843	30.38			
<i>Australien</i>	9,621,226	1.02			
119,581 ANZ BANKING GROUP	2,104,292	0.22	86,600 DAI-ICHI LIFE HLDGS SHS	2,158,951	0.23
225,996 BRAMBLES LIMITED	2,046,188	0.22	160,200 DENSO CORP	2,321,204	0.25
10,346 CSL LTD	1,903,192	0.20	100,600 KDDI CORP	2,482,297	0.26
1,175,026 MIRVAC GROUP REIT	1,369,204	0.15	143,900 KUBOTA CORPORATION	1,878,027	0.20
104,407 WOOLWORTHS GROUP LTD	2,198,350	0.23	62,800 KURITA WATER INDUSTRIES LTD	2,483,926	0.25
<i>Dänemark</i>	6,311,691	0.67	100,500 MURATA MANUFACTURING CO LTD	1,936,530	0.21
36,620 NOVO NORDISK AS	4,938,024	0.52	101,700 ORIX CORP	2,095,330	0.22
63,529 VESTAS WIND SYSTEM A/S	1,373,667	0.15	11,600 TOKYO ELECTRON LTD	2,348,237	0.25
<i>Deutschland</i>	10,985,581	1.16	<i>Jersey Inseln</i>	5,039,917	0.53
6,659 ADIDAS NOM	1,484,957	0.16	45,805 APTIV REGISTERED SHS	3,010,500	0.31
54,765 DEUTSCHE POST AG-NOM	2,069,569	0.22	11,294 FERGUSON PLC	2,029,417	0.22
115,645 DEUTSCHE TELEKOM AG-NOM	2,715,345	0.28	<i>Kanada</i>	7,430,616	0.79
61,598 INFINEON TECHNOLOGIES AG-NOM	2,113,119	0.22	100,200 CANADIAN IMPERIAL BANK OF COM	4,444,451	0.47
5,573 MUENCHENER RUECKVERSICHERUNGS AG-NOM	2,602,591	0.28	27,100 CANADIAN NATIONAL RAILWAY CO	2,986,165	0.32
<i>Frankreich</i>	12,709,626	1.35	<i>Niederlande</i>	5,618,208	0.60
13,872 AIR LIQUIDE	2,237,276	0.24	3,361 ASML HOLDING N.V.	3,240,676	0.35
46,053 AXA SA	1,407,840	0.15	664,115 KONINKLIJKE KPN NV	2,377,532	0.25
36,327 DANONE SA	2,073,545	0.22	<i>Norwegen</i>	583,283	0.06
9,568 ESSILOR LUXOTTICA SA	1,925,082	0.20	1,188,171 NEL ASA	583,283	0.06
23,584 PUBLICIS GROUPE	2,343,778	0.25	<i>Österreich</i>	1,688,426	0.18
12,136 SCHNEIDER ELECTRIC SA	2,722,105	0.29	22,925 VERBUND A	1,688,426	0.18
<i>Großbritannien</i>	16,994,237	1.80	<i>Portugal</i>	1,599,813	0.17
20,242 ASTRAZENECA PLC	2,949,934	0.32	87,661 JERONIMO MARTINS SGPS SA	1,599,813	0.17
154,477 BRITVIC	2,151,764	0.23	<i>Schweiz</i>	1,574,903	0.17
987,642 BT GROUP PLC	1,634,907	0.17	6,079 ROCHE HOLDING LTD	1,574,903	0.17
296,358 HSBC HOLDINGS PLC	2,390,508	0.25	<i>Spanien</i>	5,983,936	0.63
219,261 INFORMA PLC	2,213,169	0.23	570,641 BANCO SANTANDER SA	2,471,161	0.26
134,294 NATIONAL GRID PLC	1,397,982	0.15	41,427 EDP RENOVAVEIS	540,622	0.06
312,736 RENTOKIL INITIAL	1,701,172	0.18	47,061 INDITEX	2,181,748	0.23
96,236 SMITH & NEPHEW	1,113,039	0.12	68,315 SOLARIA ENERGIA Y MEDIO AMBIENTE SA	790,405	0.08
41,089 WHITBREAD	1,441,762	0.15	<i>Taiwan</i>	3,731,782	0.40
<i>Hongkong (China)</i>	1,751,972	0.19	23,007 TAIWAN SEMICONDUCTOR-SP ADR	3,731,782	0.40
276,600 AIA GROUP LTD -H-	1,751,972	0.19	<i>Vereinigte Staaten von Amerika</i>	161,029,370	17.07
<i>Irland</i>	12,108,079	1.28	27,936 ABBVIE INC	4,466,893	0.47
40,000 CRH PLC	2,781,624	0.29	8,786 ADOBE INC	4,554,210	0.48
13,422 LINDE PLC	5,497,729	0.58	10,197 AMERICAN EXPRESS CO	2,203,713	0.23
52,127 MEDTRONIC PLC	3,828,726	0.41	29,746 AMERICAN WATER WORKS	3,584,785	0.38
<i>Italien</i>	2,273,078	0.24	103,980 BANK OF NEW YORK MELLON CORP	5,810,462	0.62
39,313 PRYSMIAN SPA	2,273,078	0.24	39,700 BEST BUY CO INC	3,122,659	0.33
<i>Japan</i>	19,560,099	2.07	82,975 CISCO SYSTEMS INC	3,678,229	0.39
201,200 ASTELLAS PHARMA INC	1,855,597	0.20	40,000 COLGATE PALMOLIVE CO	3,620,247	0.38
			30,295 CROWN HOLDINGS	2,103,619	0.22
			58,958 DARLING INGREDIENTS	2,021,653	0.21
			12,873 DEERE & CO	4,486,903	0.48
			16,487 ECOLAB INC	3,661,214	0.39

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Island</i>	2,212,650	0.23	<i>Norwegen</i>	8,588,550	0.91
2,500,000 ICELAND 0% 15/04/2028	2,212,650	0.23	9,300,000 DNB BANK ASA VAR 18/01/2028	8,588,550	0.91
<i>Italien</i>	92,304,637	9.79	<i>Österreich</i>	45,687,976	4.84
5,000,000 CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030	4,266,900	0.45	13,000,000 AUSTRIA 2.40% 23/05/2034	12,291,890	1.29
4,500,000 CASSA DEPOSITI E PRESTITI SPA 2.00% 20/04/2027	4,297,140	0.46	3,000,000 ERSTE GROUP BANK AG 0.25% 27/01/2031	2,451,090	0.26
5,300,000 CASSA DEPOSITI E PRESTITI SPA 2.125% 21/03/2026	5,158,861	0.55	7,100,000 ERSTE GROUP BANK AG 3.125% 12/12/2033	7,051,933	0.75
6,000,000 INTESA SANPAOLO SPA 0.75% 04/12/2024	5,923,260	0.63	14,000,000 REPUBLIC OF AUSTRIA 1.85% 23/05/2049	10,617,320	1.13
16,000,000 ITALIAN REPUBLIC 4.00% 30/04/2035	15,932,000	1.69	9,000,000 REPUBLIC OF AUSTRIA 2.90% 23/05/2029	9,014,400	0.96
12,000,000 ITALY BTP 0.85% 15/01/2027	11,275,680	1.20	4,300,000 VERBUND AG 1.50% 20/11/2024	4,261,343	0.45
4,000,000 ITALY BTP 1.60% 01/06/2026	3,869,320	0.41	<i>Portugal</i>	9,175,270	0.97
13,500,000 ITALY BTP 2.00% 01/02/2028	12,870,765	1.36	3,500,000 PORTUGAL 1.95% 15/06/2029	3,362,170	0.36
15,500,000 ITALY BTP 3.00% 01/08/2029	15,127,380	1.60	6,000,000 REPUBLIC OF PORTUGAL 2.875% 20/10/2034	5,813,100	0.61
4,500,000 MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	4,140,675	0.44	<i>Schweden</i>	6,526,625	0.69
9,600,000 POSTE ITALIANE SPA 0% 10/12/2024	9,442,656	1.00	3,500,000 ATLAS COPCO AB 0.625% 30/08/2026	3,297,770	0.35
<i>Kanada</i>	24,577,426	2.61	3,500,000 SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 11/02/2027	3,228,855	0.34
4,200,000 BANK OF NOVA SCOTIA 0.01% 14/01/2027	3,865,974	0.41	<i>Spanien</i>	87,759,943	9.30
5,900,000 BANK OF NOVA SCOTIA 0.125% 04/09/2026	5,475,141	0.58	2,800,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR 24/03/2027	2,638,720	0.28
2,200,000 FEDERATION CAISSES DES JARDINS DU QUEBEC 0.01% 24/09/2025	2,109,756	0.22	3,600,000 BANCO BILBAO VIZCAYA ARGENTARIA 3.50% 26/03/2031	3,570,660	0.38
6,500,000 THE TORONTO DOMINION BANK CANADA 0.10% 19/07/2027	5,907,655	0.63	2,800,000 BANCO SANTANDER SA 0.25% 10/07/2029	2,412,144	0.26
7,800,000 THE TORONTO DOMINION BANK CANADA 0.50% 18/01/2027	7,218,900	0.77	2,800,000 BANKINTER SA 1.00% 05/02/2025	2,752,932	0.29
<i>Luxemburg</i>	5,984,017	0.63	6,400,000 CAIXABANK SA VAR 09/02/2032	6,427,328	0.68
2,800,000 EUROPEAN INVESTMENT BANK EIB 0.20% 17/03/2036	2,007,880	0.21	2,600,000 CAIXABANK SA VAR 18/11/2026	2,479,880	0.26
4,110,000 MEDTRONIC GLOBAL HOLDINGS S C A 0.25% 02/07/2025	3,976,137	0.42	6,500,000 CAIXABANK SA 0.625% 01/10/2024	6,449,300	0.68
<i>Niederlande</i>	91,659,234	9.73	2,100,000 CAIXABANK SA 0.75% 09/07/2026	1,983,177	0.21
5,500,000 ABN AMRO BANK NV 0.50% 15/04/2026	5,229,620	0.55	6,150,000 INSTITUTO DE CREDITO OFFICIAL 0% 30/04/2027	5,623,806	0.60
3,500,000 BMW FINANCE NV 0% 11/01/2026	3,332,490	0.35	27,000,000 KINGDOM OF SPAIN 1.00% 30/07/2042	17,309,430	1.83
6,000,000 BNG BANK NV 0.125% 19/04/2033	4,654,080	0.49	19,000,000 SPAIN 4.20% 31/01/2037	20,269,770	2.15
8,100,000 COOPERATIEVE RABOBANK UA 0.01% 02/07/2030	6,775,974	0.72	11,000,000 SPAIN 0.70% 30/11/2033	12,856,396	1.36
7,200,000 COOPERATIEVE RABOBANK UA 0.125% 01/12/2031	5,822,568	0.62	3,200,000 TELEFONICA EMISIONES SAU 1.201% 21/08/2027	2,986,400	0.32
6,200,000 DE VOLKSBANK NV 0.01% 16/09/2024	6,149,594	0.65	<i>Vereinigte Staaten von Amerika</i>	15,891,396	1.68
1,900,000 DE VOLKSBANK NV 0.25% 22/06/2026	1,774,847	0.19	6,200,000 ABBVIE INC 0.75% 18/11/2027	5,705,054	0.61
4,200,000 DE VOLKSBANK NV 0.375% 03/03/2028	3,712,800	0.39	3,000,000 INTERNATIONAL BUSINESS MACHINES CORP 0.875% 31/01/2025	2,952,030	0.31
8,500,000 ING BANK NV NETHERLANDS 0.125% 08/12/2031	6,832,470	0.72	2,200,000 KELLANOVA 1.25% 10/03/2025	2,162,886	0.23
5,000,000 KONINKLIJKE PHILIPS NV 0.50% 22/05/2026	4,736,900	0.50	2,500,000 MMS USA HOLDINGS INC 1.25% 13/06/2028	2,292,450	0.24
11,300,000 LINDE FINANCE BV 0.25% 19/05/2027	10,379,841	1.11	3,200,000 VERIZON COMMUNICATIONS INC 0.375% 22/03/2029	2,778,976	0.29
5,000,000 NEDERLANDSE WATERSCHAPSBANK NV 0.125% 03/09/2035	3,575,350	0.38	Gesamtwertpapierbestand	931,504,585	98.75
7,000,000 NEDERLANDSE WATERSCHAPSBANK NV 1.00% 03/09/2025	6,809,600	0.72			
23,500,000 NETHERLANDS 0.50% 15/01/2040	16,461,750	1.76			
2,000,000 NETHERLANDS 2.50% 15/01/2033	1,961,840	0.21			
3,700,000 POSTNL N.V. 0.625% 23/09/2026	3,449,510	0.37			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	35,694,424	101.13	6,745 LYONDELLBASELL	644,957	1.82
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	35,694,424	101.13	Österreich	718,597	2.04
Aktien	29,999,557	85.00	11,345 BAWAG GROUP AG	718,597	2.04
Australien	417,565	1.18	Panama	135,470	0.38
22,164 WOODSIDE ENERGY GROUP LTD	417,565	1.18	1,426 COPA HOLDINGS CLASS A	135,470	0.38
China	452,147	1.28	Russland	-	0.00
41,500 PING AN INSURANCE GROUP CO-H	188,167	0.53	19,668 MAGNIT SP GDR SPONSORED	-	0.00
450,000 POSTAL SAVINGS BANK OF CHINA	263,980	0.75	14,976 OIL COMPANY LUKOIL ADR 1 SH	-	0.00
Curacao	256,902	0.73	Schweiz	1,277,712	3.62
5,444 SLB	256,902	0.73	1,738 SWISS LIFE HOLDING NOM	1,277,712	3.62
Deutschland	1,022,008	2.90	Singapur	1,046,736	2.97
1,137 ALLIANZ SE-NOM	316,221	0.90	29,920 DBS GROUP HOLDINGS LTD	790,134	2.24
1,182 MTU AERO ENGINES HLDG AG	302,514	0.86	11,100 UNITED OVERSEAS BANK LTD	256,602	0.73
11,777 RWE AG	403,273	1.14	Spanien	1,082,210	3.07
Frankreich	1,800,056	5.10	879 ACCIONA SA	103,910	0.29
24,650 AXA SA	807,618	2.28	9,006 ENDESA	169,251	0.48
1,580 ESSILOR LUXOTTICA SA	340,705	0.97	62,310 IBERDROLA SA	809,049	2.30
7,024 TOTAL ENERGIES SE	469,218	1.33	Südkorea	431,272	1.22
1,731 VINCI SA	182,515	0.52	9,780 HANA FINANCIAL GROUP	431,272	1.22
Griechenland	468,218	1.33	Vereinigte Staaten von Amerika	13,195,999	37.38
29,841 OPAP SA	468,218	1.33	14,066 CISCO SYSTEMS INC	668,276	1.89
Großbritannien	973,034	2.76	13,379 CITIZENS FINANCIAL GROUP	481,778	1.36
101,149 AVIVA PLC	609,383	1.73	7,955 COMERICA INC	406,262	1.15
141,020 M&G PLC	363,651	1.03	21,350 CONAGRA BRANDS INC	606,981	1.72
Hongkong (China)	419,524	1.19	3,721 CSX CORP	124,467	0.35
61,800 AIA GROUP LTD -H-	419,524	1.19	2,944 CURTISS-WRIGHT CORP	797,736	2.26
Irland	923,354	2.62	1,442 ELEVANCE HEALTH INC	781,059	2.21
12,389 CRH PLC	923,354	2.62	13,719 EVERSOURCE ENERGY	778,142	2.20
Italien	1,443,403	4.09	74,105 FORD MOTOR CO	929,277	2.64
75,477 POSTE ITALIANE SPA	962,216	2.73	5,145 INTL BUSINESS MACHINES CORP	890,188	2.53
108,684 SNAM RETE GAS	481,187	1.36	20,643 NEWMONT CORPORAION	863,600	2.45
Japan	886,749	2.51	3,135 PALO ALTO NETWORKS INC	1,062,797	3.02
13,300 SUMITOMO MITSUI FINANCIAL GRP	886,749	2.51	4,397 PEPSICO INC	725,197	2.05
Jersey Inseln	419,637	1.19	10,484 PFIZER INC	293,447	0.83
2,179 FERGUSON PLC	419,637	1.19	4,351 RAYMOND J FINANCIAL	538,132	1.52
Mexiko	268,413	0.76	23,314 REGIONS FINANCIAL CORP	467,329	1.32
31,190 COCA COLA FEMSA SAB DE CV	268,413	0.76	1,623 REPUBLIC SERVICES INC	315,527	0.89
Niederlande	2,360,551	6.68	13,155 TAPESTRY INC	562,902	1.59
15,181 ABN AMRO GROUP N.V.	249,748	0.71	1,461 UNITEDHEALTH GROUP	744,190	2.11
24,314 ASR NEDERLAND N.V	1,159,865	3.28	27,413 VIATRIS INC	291,400	0.83
17,886 ING GROUP NV	305,981	0.87	15,772 WALGREEN BOOTS	190,762	0.54
			3,168 WASTE MANAGEMENT INC	676,051	1.92
			27 WHEELER PFD RG-A REIT	-	0.00
			1,241 WHEELER REAL ESTATE INVESTMENT TRUST INC REIT	499	0.00

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
Anleihen	4,750,831	13.46
<i>Brasilien</i>	262,508	0.74
339,000 BRAZIL 5.00% 27/01/2045	262,508	0.74
<i>Mexiko</i>	273,539	0.77
53,654 MEXICO 7.50% 03/06/2027	273,539	0.77
<i>Russland</i>	-	0.00
45,662,000 MINISTRY OF FINANCE OF THE RUSSIAN FEDERATION OBO RUSSIAN FEDERATION 0% 16/08/2023	-	0.00
47,718,000 RUSSIA 0% 03/02/2027	-	0.00
<i>Schweiz</i>	962,949	2.73
200,000 UBS GROUP INC VAR PERPETUAL USD (ISIN CH0558521263)	190,714	0.54
220,000 UBS GROUP INC VAR 144A PERPETUAL USD (ISIN US902613AG32)	203,526	0.58
219,000 UBS GROUP INC VAR 144A PERPETUAL USD (ISIN US902613AJ70)	201,596	0.57
215,000 UBS GROUP INC 2.746% 144A 11/02/2033	176,111	0.50
200,000 UBS GROUP INC 4.988% 144A 05/08/2033	191,002	0.54
<i>Vereinigte Staaten von Amerika</i>	3,251,835	9.22
507,600 UNITED STATES OF AMERICA 3.00% 15/08/2052	383,317	1.09
429,400 UNITED STATES OF AMERICA 3.125% 31/08/2027	411,989	1.17
2,466,500 UNITED STATES OF AMERICA 4.625% 28/02/2025	2,456,529	6.96
Wandelanleihen	944,036	2.67
<i>Vereinigte Staaten von Amerika</i>	944,036	2.67
624,000 PENNYMAC CORP 5.50% 15/03/2026 CV	593,000	1.68
360,000 REDWOOD TRUST INC 7.75% 15/06/2027 CV	351,036	0.99
Gesamtwertpapierbestand	35,694,424	101.13

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	1,297,923,849	96.27	26,270 EURONEXT	2,435,396	0.18
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	1,294,023,587	95.98	111,275 LYONDELLBASELL	10,640,116	0.79
Aktien	554,193,120	41.11	14,317 X 5 RETAIL GROUP NV REGS GDR	-	0.00
<i>Bermuda</i>	10,837,943	0.80	<i>Norwegen</i>	1,352,277	0.10
332,599 BW LPG	6,194,332	0.46	68,662 DNB BANK ASA	1,352,277	0.10
89,311 GOLDEN OCEAN GROUP LTD	1,240,577	0.09	<i>Russland</i>	-	0.00
234,096 HISCOX LTD	3,403,034	0.25	16,006 MAGNIT PJSC	-	0.00
<i>Deutschland</i>	24,166,184	1.79	201,545 MAGNIT SP GDR SPONSORED	-	0.00
454,476 DEUTSCHE TELEKOM AG-NOM	11,436,748	0.85	16,204 OIL COMPANY LUKOIL ADR 1 SH	-	0.00
345,872 HENSOLDT AG	12,729,436	0.94	426,925 ROSNEFT OIL COMPANY USD (ISIN US67812M2070)	-	0.00
<i>Frankreich</i>	33,268,575	2.47	<i>Schweiz</i>	10,540,120	0.78
167,577 EDENRED	7,078,062	0.52	358,076 UBS GROUP INC NAMEN AKT	10,540,120	0.78
271,705 SANOFI	26,190,513	1.95	<i>Spanien</i>	3,622,532	0.27
<i>Großbritannien</i>	60,127,285	4.46	127,934 DISTRIB.INTEGRAL LOGISTA HOLD.	3,622,532	0.27
951,419 PERSIMMON PLC	16,260,091	1.21	<i>Südkorea</i>	71,913,982	5.33
8,958 RIO TINTO PLC	588,942	0.04	248,569 HANA FINANCIAL GROUP	10,961,234	0.81
1,201,992 SHELL PLC	43,278,252	3.21	160,542 HYUNDAI MERCHANT MARINE	2,289,458	0.17
<i>Irland</i>	22,003,083	1.63	6,614 HYUNDAI MOTOR	1,417,457	0.11
241,448 BANK OF IRELAND GROUP PLC	2,527,684	0.19	551,407 KB FINANCIAL GROUP	31,446,023	2.33
139,874 CRH PLC	10,424,828	0.77	14,372 KIA CORPORATION	1,350,018	0.10
46,090 MEDTRONIC PLC	3,628,205	0.27	373,506 SAMSUNG ELECTRONICS CO LTD	22,114,594	1.64
20,685 WILLIS TOWERS — SHS	5,422,366	0.40	32,144 SK SQUARE CO LTD	2,335,198	0.17
<i>Italien</i>	28,926,044	2.15	<i>Taiwan</i>	2,963,799	0.22
144,723 ENI SPA	2,226,404	0.17	119,000 ASUSTEK COMPUTER	1,826,736	0.14
459,279 FINECOBANK	6,851,873	0.51	159,000 CATCHER	1,137,063	0.08
1,928,834 INTESA SANPAOLO SPA	7,175,348	0.53	<i>Tschechische Republik</i>	1,339,963	0.10
341,686 UNICREDIT SPA	12,672,419	0.94	40,017 KOMERCNI BANKAAS	1,339,963	0.10
<i>Japan</i>	12,815,651	0.95	<i>Vereinigte Staaten von Amerika</i>	190,060,721	14.11
92,800 BRIDGESTONE CORP	3,647,157	0.27	1,472,873 ABRDN ASIA PACIFIC INCOME FUND INC	3,910,478	0.29
57,000 FUJI ELECTRIC HOLDINGS	3,242,969	0.24	283,171 AMERICAN CAPITAL AGENCY CORP	2,701,451	0.20
22,900 INABA DENKISANGYO	558,050	0.04	93,218 AMERICAN ELECTRIC POWER INC	8,178,947	0.61
253,200 SUBARU CORP	5,367,475	0.40	25,172 AMERICAN INTL GRP	1,868,518	0.14
<i>Kaimaninseln</i>	12,059,289	0.89	113,212 ANGEL OAK MORTGAGE REIT INC	1,489,870	0.11
1,240,900 ALIBABA GROUP HOLDING LTD	11,205,171	0.83	111,019 BANK OF AMERICA CORP	4,416,336	0.33
2,026,887 HONMA GOLF LTD SHS UNITARY 144A/REGS	854,118	0.06	45,416 BRIGHTSPHERE INVESTMENT GROUP	1,006,419	0.07
<i>Kanada</i>	14,902,001	1.11	107,254 CARDINAL HEALTH INC	10,548,431	0.78
687,500 BARRICK GOLD CORPORATION	11,460,264	0.85	45,259 CITIGROUP INC	2,873,494	0.21
71,836 TECK RESOURCES B	3,441,737	0.26	25,437 CROWN CASTLE INC	2,485,195	0.18
<i>Marshallinseln</i>	4,905,329	0.36	8,791 ENDO INC	243,950	0.02
201,203 STAR BULK CARRIERS CORP	4,905,329	0.36	267,373 EVERSOURCE ENERGY	15,165,397	1.12
<i>Niederlande</i>	48,388,342	3.59	51,214 EXXON MOBIL CORP	5,895,244	0.44
2,057,984 ABN AMRO GROUP N.V.	33,856,640	2.51	117,097 FIRSTENERGY CORP	4,481,302	0.33
15,621 AERCAP HOLDINGS NV	1,456,190	0.11	37,160 HARTFORD FINANCIAL SERVICES GRP	3,734,580	0.28
			217,241 INTL BUSINESS MACHINES CORP	37,587,037	2.80
			326,241 KOSMOS ENERGY LTD	1,809,006	0.13
			159,734 KRAFT HEINZ CO/THE	5,146,629	0.38
			216,610 LADDER CAPITAL A REITS	2,445,527	0.18

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	USD			USD	
271,554 NEWMONT CORPORAION	11,360,462	0.84	250,000 KILIMANJARO III RE LTD VAR 21/04/2025 USD	241,906	0.02
3,928 OLD REPUB.INTL CORP	121,336	0.01	(ISIN US49407PAF71)		
191,589 PAYPAL HOLDINGS INC	11,117,910	0.82	950,000 LIGHTNING RE LIMITED VAR 31/03/2026	948,955	0.06
925,135 PFIZER INC	25,894,529	1.93	500,000 LOCKE TAVERN RE LTD VAR 09/04/2026	501,450	0.04
355,188 RITHM CAPITAL CORP	3,875,101	0.29	300,000 LONG POINT REAL ESTATE IV LTD VAR	299,798	0.02
256,911 STATE STREET CORP	19,016,552	1.42	01/06/2026		
203,408 TWO HARBORS INVESTMENT CORP	2,687,020	0.20	250,000 MARLON LTD VAR 09/06/2031	250,238	0.02
Anleihen	477,130,546	35.39	500,000 MAYFLOWER RE LTD VAR 08/07/2031	500,000	0.04
<i>Bermuda</i>	<i>38,122,951</i>	<i>2.83</i>	250,000 MERNA REINSURANCE II LTD VAR 07/07/2025	245,588	0.02
250,000 2001 CAT RE LTD VAR 08/01/2027	249,863	0.02	700,000 MERNA REINSURANCE II LTD VAR 07/07/2026	720,020	0.05
750,000 ALAMO RE LTD VAR 07/06/2026	748,218	0.06	USD (ISIN US59013MAH51)		
500,000 ALAMO RE LTD VAR 07/06/2027 USD (ISIN	491,275	0.04	800,000 MERNA REINSURANCE II LTD VAR 07/07/2026	808,660	0.05
US011395AN03)			USD (ISIN US59013MAJ18)		
250,000 ALAMO RE LTD VAR 07/06/2027 USD (ISIN	246,475	0.02	250,000 MERNA REINSURANCE II LTD VAR 07/07/2031	248,275	0.02
US011395AP50)			250,000 MERNA REINSURANCE II LTD VAR 07/07/2032	247,300	0.02
750,000 AQUILA RE I LIMITED VAR 07/06/2031	742,180	0.06	USD (ISIN US59013MAK80)		
500,000 AQUILA RE I LTD VAR 08/06/2026 USD (ISIN	508,512	0.04	750,000 MERNA REINSURANCE II LTD VAR 07/07/2032	743,625	0.06
US03843AAB89)			USD (ISIN US59013MAM47)		
250,000 AQUILA RE I LTD VAR 08/06/2026 USD (ISIN	255,988	0.02	500,000 MERNA REINSURANCE II LTD VAR 08/04/2030	503,325	0.04
US03843AAC62)			300,000 MERNA REINSURANCE II LTD VAR 10/07/2028	299,565	0.02
500,000 BLUE RIDGE RE LIMITED VAR 08/01/2027	492,762	0.04	500,000 MONA LISA RE LTD VAR 08/01/2026	513,300	0.04
250,000 BLUE RIDGE RE LIMITED VAR 08/01/2031	246,881	0.02	250,000 MONA LISA RE LTD VAR 08/07/2025	241,150	0.02
250,000 BONANZA RE LTD VAR 08/01/2026	252,094	0.02	250,000 MONA LISA RE LTD VAR 25/06/2027	250,000	0.02
250,000 BONANZA RE LTD VAR 16/03/2025	239,163	0.02	500,000 MYSTIC RE IV LTD VAR 08/01/2025 USD (ISIN	486,775	0.04
250,000 BONANZA RE LTD VAR 23/12/2024	241,731	0.02	US62865LAB36)		
800,000 CITRUS RE LTD VAR 07/06/2026	812,260	0.05	250,000 MYSTIC RE IV LTD VAR 08/01/2025 USD (ISIN	242,450	0.02
250,000 CPAE LOOKOUT REAL ESTATE LTD VAR	245,625	0.02	US62865LAC19)		
05/04/2027			1,000,000 MYSTIC RE IV LTD VAR 08/01/2027	996,225	0.06
950,000 CPAE LOOKOUT REAL ESTATE LTD VAR	955,082	0.06	3,800,000 NCL CORP LTD 7.75% 144A 15/02/2029	3,956,104	0.28
28/04/2026			250,000 PALM RE LTD VAR 09/06/2031	247,138	0.02
150,000 EDEN RE II LTD 0% 21/03/2025 USD (ISIN	7,002	0.00	500,000 PURPLE REAL ESTATE LIMITED VAR 06/06/2031	497,587	0.04
US27955HAA86)			500,000 PURPLE REAL ESTATE LIMITED VAR 24/04/2026	510,975	0.04
250,000 FIRST COAST RE LTD VAR 07/04/2026	248,194	0.02	250,000 SAKURA RE LTD VAR 07/04/2029	247,025	0.02
500,000 FLOODSMART RE LTD VAR 11/03/2026	491,950	0.04	500,000 SANDERS RE II LTD VAR 07/04/2028	482,863	0.04
1,000,000 FLOODSMART RE LTD VAR 12/03/2027	991,875	0.06	750,000 SANDERS RE III LTD VAR 05/06/2026	761,625	0.06
250,000 FOUR LAKES RE LTD VAR 07/01/2027 USD (ISIN	247,075	0.02	500,000 SANDERS RE III LTD VAR 07/04/2027	498,425	0.04
US35087TAE82)			600,000 SANDERS RE III LTD VAR 07/04/2028	592,380	0.04
250,000 FOUR LAKES RE LTD VAR 07/01/2027 USD (ISIN	251,831	0.02	250,000 SANDERS RE III LTD VAR 08/04/2030	252,681	0.02
US35087TAF57)			1,000,000 SANDERS RE III LTD VAR 09/04/2029	963,725	0.06
250,000 FOUR LAKES RE LTD VAR 07/01/2030	255,200	0.02	500,000 SOLOMON RE LTD VAR 08/06/2026	506,400	0.04
750,000 GALILEO RE LTD VAR 07/01/2032	742,725	0.06	500,000 SUTTER RE LTD VAR 19/06/2026	506,550	0.04
250,000 GALILEO RE LTD VAR 08/01/2030	248,288	0.02	550,000 TITANIA RE LTD VAR 27/02/2026	564,107	0.04
500,000 GATEWAY REAL ESTATE II LTD VAR 27/04/2026	517,850	0.04	750,000 TOPANGA RE LIMITED VAR 08/01/2026	718,612	0.05
250,000 GATEWAY REAL ESTATE LTD VAR 08/01/2025	210,000	0.02	250,000 TORREY PINES RE LTD VAR 07/06/2032 USD (ISIN	251,138	0.02
250,000 GATEWAY REAL ESTATE LTD VAR 24/02/2026	255,288	0.02	US89141WAH51)		
250,000 GATEWAY REAL ESTATE LTD 0% 23/12/2028	233,713	0.02	250,000 TORREY PINES RE LTD VAR 07/06/2032 USD (ISIN	250,863	0.02
250,000 HERBIE RE LTD VAR 08/01/2030	236,300	0.02	US89141WAJ18)		
1,000,000 HIGH POINT FRN 06/01/2027	979,600	0.06	750,000 URSA RE LTD VAR 06/12/2025	759,225	0.06
650,000 INTEGRITY RE LTD VAR 06/06/2025	647,123	0.05	250,000 VERAISON REAL ESTATE LIMITED VAR	259,506	0.02
1,000,000 KENDALL RE LTD VAR 30/04/2027	1,001,500	0.06	09/03/2026		
500,000 KILIMANJARO II RE LTD VAR 08/01/2031	500,000	0.04	<i>Frankreich</i>	<i>6,238,890</i>	<i>0.46</i>
750,000 KILIMANJARO II RE LTD VAR 30/06/2028	750,000	0.06	1,000,000 BPCE SA VAR 144A 19/10/2027	918,170	0.07
250,000 KILIMANJARO III RE LTD VAR 20/04/2026	227,050	0.02	1,500,000 BPCE SA VAR 144A 19/10/2032	1,229,265	0.09
250,000 KILIMANJARO III RE LTD VAR 21/04/2025 USD	236,744	0.02	1,200,000 BPCE SA 4.875% 144A 01/04/2026	1,176,948	0.09
(ISIN US49407PAE07)			2,500,000 SOCIETE GENERALE SA VAR 09/06/2027	2,306,100	0.16
			615,000 SOCIETE GENERALE SA VAR 144A 15/06/2033	608,407	0.05

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		USD				USD	
	<i>Großbritannien</i>	22,461,843	1.67	26,200	MIZUHO MARKETS PLC 9.50% 23/07/2024	1,881,303	0.14
2,300,000	BARCLAYS PLC VAR 02/11/2028	2,422,705	0.18	27,200	MIZUHO MARKETS PLC 9.65% 08/08/2024	1,927,389	0.14
25,900	GOLDMAN SACHS INTERNATIONAL 0% 01/07/2025 USD (ISIN XS2449841001)	1,536,777	0.11	47,900	MIZUHO MARKETS PLC 9.77% 26/11/2024	2,071,739	0.15
53,500	GOLDMAN SACHS INTERNATIONAL 0% 01/07/2025 USD (ISIN XS2449841779)	1,596,440	0.12	750,000	RESIDENTIAL RE 2023 LIMITED VAR 06/12/2030 USD (ISIN US76090WAB63)	728,419	0.05
82,100	GOLDMAN SACHS INTERNATIONAL 0% 02/06/2025	2,496,661	0.19	250,000	RESIDENTIAL RE 2023 LIMITED VAR 06/12/2030 USD (ISIN US76090WAC47)	245,219	0.02
23,400	GOLDMAN SACHS INTERNATIONAL 0% 08/05/2025	3,772,431	0.29	250,000	RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAB89)	238,669	0.02
10,400	GOLDMAN SACHS INTERNATIONAL 0% 29/04/2025	2,534,376	0.19	250,000	RESIDENTIAL REINS VAR 06/12/2024 USD (ISIN US76120AAC62)	239,506	0.02
1,546,000	LLOYDS BANKING GROUP PLC VAR PERPETUAL USD	1,549,989	0.11	375,000	RESIDENTIAL REINS 2022 LIMITED VAR 06/12/2029	369,609	0.03
2,196,000	NATWEST GROUP PLC VAR PERPETUAL USD (ISIN US780099CK11)	2,213,326	0.16	750,000	RESIDENTIAL REINSURANCE VAR 06/12/2028	677,269	0.05
2,797,000	STANDARD CHARTERED PLC VAR 144A 12/01/2033	2,358,878	0.17	250,000	RESIDENTIAL REINSURANCE 2021 LTD VAR 06/12/2025	234,838	0.02
250,000	SUSSEX CAP UK PPC LTD VAR 08/01/2025	239,906	0.02	16,200	TORONTO DOMINION BANK 0% 24/02/2025	1,235,250	0.09
14,000	THE TORONTO DOMINION BANK 17.31% 12/08/2024	1,740,354	0.13	500,000	VITALITY RE VIII LTED VAR 06/01/2026	497,288	0.04
	<i>Indonesien</i>	3,774,281	0.28	1,250,000	VITALITY RE XI LTD VAR 05/01/2027	1,271,375	0.09
61,960,000,000	REPUBLIC OF INDONESIA 6.875% 15/04/2029	3,774,281	0.28	250,000	VITALITY RE XIV LIMITED VAR 05/01/2027	255,700	0.02
	<i>Irland</i>	2,002,913	0.15		<i>Kanada</i>	61,868,789	4.59
750,000	ATLAS CAPITAL DAC VAR 05/06/2029	732,131	0.05	715,000	BOMBARDIER INC 7.875% 144A 15/04/2027	718,332	0.05
500,000	ATLAS CAPITAL DAC VAR 10/06/2030	524,325	0.04	212,500	CANADIAN IMPERIAL BANK OF COMMERCE CANADA 0% 01/07/2025	2,965,225	0.22
750,000	QUEEN STREET 2023 RE DAC VAR 08/12/2025	746,457	0.06	37,000	CANADIAN IMPERIAL BANK OF COMMERCE CANADA 0% 17/06/2025 USD (ISIN XS2841936011)	1,972,729	0.15
	<i>Italien</i>	1,702,407	0.13	48,100	CANADIAN IMPERIAL BANK OF COMMERCE CANADA 0% 17/06/2025 USD (ISIN XS2841937258)	2,018,372	0.15
1,624,000	INTESA SANPAOLO PRIVATE BANKING SPA VAR 144A 20/06/2054	1,702,407	0.13	209,400	CANADIAN IMPERIAL BANK OF COMMERCE CANADA 0% 18/03/2025	1,123,431	0.08
	<i>Japan</i>	2,730,186	0.20	20,500	CANADIAN IMPERIAL BANK OF COMMERCE CANADA 14.15% 14/08/2024	1,204,974	0.09
2,700,000	SUMITOMO MITSUI FINANCIAL CORP INC 5.52% 13/01/2028	2,730,186	0.20	77,900	CANADIAN IMPERIAL BANK 0% 12/05/2025	3,209,013	0.24
	<i>Kaimaninseln</i>	47,490,655	3.52	579,200	CANADIAN IMPERIAL BANK 0% 31/03/2025	3,256,262	0.24
14,900	MIZUHO FINANCE CAYMAN LTD 0% 07/02/2025	2,084,570	0.15	30,700	CANADIAN IMPERIAL BANK 14.20% 04/12/2024	1,896,714	0.14
34,300	MIZUHO FINANCIAL GROUP CAYMAN LTD 13.80% 19/11/2024	1,936,682	0.14	34,900	CANADIAN IMPERIAL BANK 15.25% 20/08/2024	2,590,124	0.19
211,200	MIZUHO MARKETS PLC 0% 06/06/2025	3,348,364	0.25	50,600	CANADIAN IMPERIAL BK 0% 01/07/2025	3,450,869	0.26
58,300	MIZUHO MARKETS PLC 0% 08/05/2025	2,477,808	0.18	4,375,000	GARDA WORLD SECURITY CORP 6.00% 144A 01/06/2029	3,996,869	0.30
47,800	MIZUHO MARKETS PLC 0% 10/03/2025	2,418,345	0.18	19,800	ROYAL BANK OF CANADA 17.40% 08/11/2024	2,144,961	0.16
226,500	MIZUHO MARKETS PLC 0% 11/04/2025	3,644,838	0.28	121,200	ROYAL BANK OF CANADA 20.37% 05/07/2024	1,503,733	0.11
38,900	MIZUHO MARKETS PLC 0% 18/03/2025	566,267	0.04	297,000	ROYAL BANK OF CANADA 20.57% 05/07/2024	1,770,710	0.13
41,600	MIZUHO MARKETS PLC 0% 25/03/2025	3,624,400	0.27	5,600	ROYAL BANK OF CANADA 8.45% 03/10/2024	2,123,506	0.16
26,700	MIZUHO MARKETS PLC 0% 30/04/2025 USD (ISIN XS2771446031)	2,428,819	0.18	61,700	ROYAL BANK OF CANADA 9.58% 05/07/2024	3,585,050	0.27
8,600	MIZUHO MARKETS PLC 0% 30/04/2025 USD (ISIN XS2771446205)	2,763,627	0.20	22,600	THE TORONTO DOMINION BANK CANADA 0% 06/06/2025	3,807,648	0.28
48,900	MIZUHO MARKETS PLC 11.13% 26/11/2024	2,157,966	0.16	18,800	THE TORONTO DOMINION BANK CANADA 0% 20/08/2024	680,184	0.05
250,300	MIZUHO MARKETS PLC 14.85% 24/09/2024	1,437,489	0.11	44,000	THE TORONTO DOMINION BANK CANADA 0% 23/07/2024	1,235,300	0.09
20,200	MIZUHO MARKETS PLC 15.31% 05/07/2024	1,697,763	0.13	207,300	THE TORONTO DOMINION BANK CANADA 0% 25/03/2025	1,172,282	0.09
27,300	MIZUHO MARKETS PLC 15.50% 12/11/2024	2,894,028	0.21	12,600	THE TORONTO DOMINION BANK CANADA 10.07% 20/02/2025	2,267,711	0.17
28,600	MIZUHO MARKETS PLC 9.28% 26/11/2024	2,136,116	0.16	164,400	THE TORONTO DOMINION BANK CANADA 14.97% 22/10/2024	9,504,419	0.70

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		USD				USD	
63,400	THE TORONTO DOMINION BANK CANADA 18.43% 27/01/2025	2,280,308	0.17	152,500	MERRILL LYNCH BV 0% 05/06/2025 USD (ISIN XS2625121772)	6,427,112	0.48
8,700	THE TORONTO DOMINION BANK CANADA 21.30% 22/10/2024	1,390,063	0.10	149,900	MERRILL LYNCH BV 0% 05/06/2025 USD (ISIN XS2625121855)	2,526,565	0.19
	<i>Luxemburg</i>	2,564,178	0.19	55,200	MERRILL LYNCH BV 0% 21/03/2025	2,416,380	0.18
2,371,494	GOL FINANCE SA VAR 29/01/2025	2,564,178	0.19	16,100	MERRILL LYNCH BV 0% 25/03/2025	1,085,945	0.08
	<i>Marshallinseln</i>	857,193	0.06	24,400	MERRILL LYNCH BV 9.50% 26/11/2024	7,436,308	0.55
836,000	DANAOS CORP 8.50% 144A 01/03/2028	857,193	0.06		<i>Philippinen</i>	3,825,649	0.28
	<i>Niederlande</i>	107,402,343	7.97	221,150,000	REPUBLIC OF PHILIPPINES 6.75% 15/09/2032	3,825,649	0.28
1,600,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS1693822634)	1,606,579	0.12		<i>Russland</i>	-	0.00
1,500,000	ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS2131567138)	1,568,978	0.12	18,557,000	MINISTRY OF FINANCE OF THE RUSSIAN FEDERATION OBO RUSSIAN FEDERATION 0% 16/08/2023	-	0.00
1,500,000	AKER BP ASA 3.10% 144A 15/07/2031	1,278,630	0.09	19,168,000	MINISTRY OF FINANCE OF THE RUSSIAN FEDERATION OBO RUSSIAN FEDERATION 0% 23/03/2033	-	0.00
13,900	BNP PARIBAS ARBITRAGE ISLAMIC ISSUANCE BV 25.25% 18/10/2024	2,181,171	0.16	18,298,000	RUSSIA 0% 03/02/2027	-	0.00
30,000	BNP PARIBAS ISSUANCE BV 0% 07/02/2025	2,222,400	0.16		<i>Schweiz</i>	20,896,818	1.55
48,000	BNP PARIBAS ISSUANCE BV 0% 22/05/2025 USD (ISIN XS2773899757)	3,248,160	0.24	2,274,000	UBS GROUP INC VAR PERPETUAL USD (ISIN CH0558521263)	2,168,418	0.16
76,800	BNP PARIBAS ISSUANCE BV 0% 22/05/2025 USD (ISIN XS2773899831)	3,048,960	0.23	10,476,000	UBS GROUP INC VAR 144A PERPETUAL USD (ISIN US902613AG32)	9,691,557	0.72
276,800	BNP PARIBAS ISSUANCE BV 0% 24/04/2025	4,749,888	0.35	9,817,000	UBS GROUP INC VAR 144A PERPETUAL USD (ISIN US902613AJ70)	9,036,843	0.67
13,800	BNP PARIBAS ISSUANCE BV 0% 25/03/2025 USD (ISIN XS2732666313)	2,444,394	0.18		<i>Singapur</i>	1,201,425	0.09
80,200	BNP PARIBAS ISSUANCE BV 0% 25/03/2025 USD (ISIN XS2732666743)	2,257,630	0.17	750,000	EASTON RE PTE LTD VAR 09/01/2027	727,275	0.05
86,600	BNP PARIBAS ISSUANCE BV 0% 27/03/2025	3,571,384	0.26	500,000	FIRST COAST RE II PTE LTD VAR 07/04/2025	474,150	0.04
52,400	BNP PARIBAS ISSUANCE BV 10.97% 24/09/2024	1,934,739	0.14		<i>Spanien</i>	1,337,632	0.10
109,100	BNP PARIBAS ISSUANCE BV 11.19% 04/12/2024	4,153,712	0.31	1,600,000	BANCO SANTANDER SA VAR 22/11/2032	1,337,632	0.10
11,400	BNP PARIBAS ISSUANCE BV 12.15% 24/09/2024	1,721,248	0.13		<i>Südafrika</i>	2,117,044	0.16
77,600	BNP PARIBAS ISSUANCE BV 13.70% 10/12/2024	2,862,307	0.21	44,244,990	SOUTH AFRICA 8.25% 31/03/2032	2,117,044	0.16
40,500	BNP PARIBAS ISSUANCE BV 13.72% 22/10/2024	3,155,109	0.23		<i>Trinidad and Tobago</i>	505,532	0.04
170,800	BNP PARIBAS ISSUANCE BV 13.76% 26/08/2024	2,434,786	0.18	519,000	TRINIDAD ET TOBAGO 4.50% 04/08/2026	505,532	0.04
61,900	BNP PARIBAS ISSUANCE BV 14.02% 26/11/2024	2,142,058	0.16		<i>Ungarn</i>	10,639,787	0.79
21,500	BNP PARIBAS ISSUANCE BV 18.17% 22/10/2024	2,089,934	0.16	4,547,010,000	REPUBLIC OF HUNGARY 4.50% 27/05/2032	10,639,787	0.79
2,318,000	ING GROUP NV VAR PERPETUAL USD (ISIN US456837AF06)	2,305,645	0.17		<i>Vereinigte Staaten von Amerika</i>	139,390,030	10.33
113,800	J P MORGAN 11.86% 11/12/2024	1,900,293	0.14	885,000	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP 9.75% 144A 15/07/2027	880,876	0.07
59,000	JP MORGAN STRUCTURED PRODUCTS BV 0% 07/03/2025	3,734,523	0.28	1,500,000	AMERICAN AIRLINES PASS THROUGH TRUST 3.95% 11/07/2030	1,196,567	0.09
35,500	JP MORGAN STRUCTURED PRODUCTS BV 0% 13/02/2025	2,144,843	0.16	295,000	AMERICAN AXLE AND MANUFACTURING INC 6.25% 15/03/2026	294,555	0.02
225,800	JP MORGAN STRUCTURED PRODUCTS BV 0% 27/03/2025	3,565,382	0.26	1,490,000	AUTONATION INC 3.85% 01/03/2032	1,325,787	0.10
263,200	JP MORGAN STRUCTURED PRODUCTS BV 11.69% 24/09/2024	3,879,695	0.29	1,220,000	BOEING CO 5.15% 01/05/2030	1,172,286	0.09
313,300	JP MORGAN STRUCTURED PRODUCTS BV 11.81% 23/07/2024	4,611,714	0.34	390,000	BRITISH AIRWAYS PASS THRU CERTIFICATES SERIES 2020 1B 8.375% 144A 15/11/2028	147,461	0.01
457,200	JP MORGAN STRUCTURED PRODUCTS BV 12.49% 04/12/2024	7,489,255	0.57	1,496,000	BROADCOM INC 2.45% 144A 15/02/2031	1,260,560	0.09
34,400	JP MORGAN STRUCTURED PRODUCTS BV 13.47% 11/12/2024	1,986,855	0.15				
51,300	JP MORGAN STRUCTURED PRODUCTS BV 14.13% 13/11/2024	2,879,459	0.21				
32,200	JP MORGAN STRUCTURED PRODUCTS BV 15.36% 05/12/2024	4,340,302	0.32				

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		USD				USD	
2,300,000	BROOKLYN UNION GAS CO 6.388% 144A 15/09/2033	2,352,555	0.17	1,150,000	PROVIDENT FUNDING ASSOCIATES LP PFG FINANCE CORP 6.375% 144A 15/06/2025	1,118,720	0.08
1,800,000	CAPITAL ONE FINANCIAL CORP VAR 02/11/2027	1,651,050	0.12	2,175,000	T MOBILE USA INC 5.75% 15/01/2034	2,238,836	0.17
2,444,000	CAPITAL ONE FINANCIAL CORP VAR 10/05/2033	2,362,688	0.18	2,500,000	US BANCORP VAR 22/07/2028	2,445,800	0.18
5,800	CITIGROUP GLOBAL MARKET LTD 0% 11/02/2025 USD (ISIN XS2660391660)	2,135,241	0.16	1,400,000	US BANCORP VAR 27/01/2028	1,294,958	0.10
21,300	CITIGROUP GLOBAL MARKET LTD 0% 11/02/2025 USD (ISIN XS2660395224)	2,097,624	0.16	29,000	WELLS FARGO BANK NA 0% 03/02/2025	2,170,360	0.16
117,100	CITIGROUP GLOBAL MARKET LTD 10.96% 23/07/2024	4,477,123	0.33	34,600	WELLS FARGO BANK NA 0% 07/02/2025	2,079,114	0.15
29,400	CITIGROUP GLOBAL MARKETS INC 0% 20/08/2024	2,165,163	0.16	3,000	WELLS FARGO BANK NA 0% 10/04/2025 USD (ISIN US95002A2125)	973,770	0.07
27,900	CITIGROUP GLOBAL MARKETS INC 0% 25/02/2025	2,084,409	0.15	20,700	WELLS FARGO BANK NA 0% 10/04/2025 USD (ISIN US95002A2208)	3,717,099	0.28
100,300	CITIGROUP GLOBAL MARKETS INC 10.81% 24/09/2024	3,821,558	0.28	53,800	WELLS FARGO BANK NA 0% 10/06/2025	3,251,134	0.24
54,800	CITIGROUP GLOBAL MARKETS INC 14.01% 26/11/2024	2,160,864	0.16	34,000	WELLS FARGO BANK NA 0% 18/03/2035	2,120,240	0.16
42,300	CITIGROUP GLOBAL MARKETS INC 18.72% 12/11/2024	4,475,302	0.33	28,500	WELLS FARGO BANK NA 0% 25/02/2025	3,535,140	0.26
80,500	CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 06/06/2025	3,321,028	0.25	37,600	WELLS FARGO BANK NA 0% 25/03/2025	2,459,416	0.18
53,800	CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 08/04/2025	2,475,876	0.18	13,800	WELLS FARGO BANK NA 0% 30/01/2025 USD (ISIN US95002A3784)	2,303,496	0.17
24,300	CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 09/07/2025	1,386,315	0.10	31,800	WELLS FARGO BANK NA 0% 30/01/2025 USD (ISIN US95002A3867)	1,937,256	0.14
102,000	CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 10/04/2025	4,693,020	0.35	19,200	WELLS FARGO BANK NA 16.15% 28/01/2025	3,150,528	0.23
12,800	CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 12/02/2025	2,265,280	0.17	18,900	WELLS FARGO BANK NATIONAL ASSOCIATION 0% 07/02/2025	2,299,563	0.17
20,200	CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 30/01/2025 USD (ISIN XS2660388799)	1,058,783	0.08	38,000	WELLS FARGO BANK NATIONAL ASSOCIATION 0% 19/02/2025	2,181,200	0.16
56,200	CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 30/01/2025 USD (ISIN XS2660399481)	2,309,258	0.17	100,800	WELLS FARGO BANK NATIONAL ASSOCIATION 0% 24/04/2025	4,692,240	0.35
675,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.50% 144A 01/06/2029	564,536	0.04	370,600	WELLS FARGO BANK NATIONAL ASSOCIATION 11.98% 21/03/2025	6,023,592	0.45
195,000	CLEAR CHANNEL OUTDOOR HOLDINGS INC 7.75% 144A 15/04/2028	171,066	0.01	18,800	WELLS FARGO BANK NATIONAL ASSOCIATION 15.50% 10/04/2025	2,403,602	0.18
696,000	DEALER TIRE LIC DT ISSUER LIC 8.00% 144A 01/02/2028	674,494	0.05	992,000	WINDSTREAM ESCROW LLC 7.75% 144A 15/08/2028	935,922	0.07
2,600,000	GENERAL MOTORS FINANCIAL CO INC 4.30% 06/04/2029	2,470,858	0.18		Wandelanleihen	8,825,886	0.65
250,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD VAR 24/06/2028	249,956	0.02		<i>Vereinigte Staaten von Amerika</i>	8,825,886	0.65
250,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 13.50% 28/04/2028	246,556	0.02	1,363,000	PENNYMAC CORP 5.50% 15/03/2026 CV	1,295,286	0.10
335,800	JP MORGAN CHASE BANK NA 12.53% 24/09/2024	4,977,260	0.37	7,722,900	REDWOOD TRUST INC 7.75% 15/06/2027 CV	7,530,600	0.55
13,400	JP MORGAN CHASE COMMERCIAL MTGE SEC TRUST 2018 PHH 0% 21/10/2024	1,896,850	0.14		Durch Immobilien und Anlagen gesicherte Wertpapiere	253,749,268	18.82
11,790,000	LEVEL 3 FINANCING INC 10.50% 144A 15/05/2030	11,746,258	0.88		<i>Bermuda</i>	1,338,801	0.10
1,028,000	LSF11 A5 HOLDCO LLC 6.625% 144A 15/10/2029	975,644	0.07	1,080,000	HOME RE 2021 2 LTD VAR 25/01/2034	1,098,566	0.08
1,820,000	MARRIOTT INTERNATIONAL INC 5.55% 15/10/2028	1,845,899	0.14	730,000	OAKTOWN RE LTD FRN 25/10/2030	240,235	0.02
1,500,000	MORGAN STANLEY BANK NATIONAL ASSOCIATION VAR 14/01/2028	1,489,380	0.11		<i>Kaimaninseln</i>	7,647,115	0.57
2,560,000	MORGAN STANLEY VAR 20/04/2037	2,453,914	0.18	500,000	CHENANGO PARK CLO LTD FRN 15/04/2030	496,389	0.04
2,900,000	ORACLE CORP 2.80% 01/04/2027	2,724,144	0.20	1,000,000	GOLDENTREE LOAN MANAGEMENT FRN 20/04/2034	1,021,188	0.09
1,711,000	PAR PHARMACEUTICAL COS INC 0% 01/04/2027	-	0.00	1,000,000	ICG US CLO LTD VAR 28/07/2034	871,952	0.06
				1,000,000	NEUBERGER BERMAN CLO VAR 17/07/2035	994,888	0.07
				1,000,000	OCEAN TRAILS CLO VAR 15/10/2034	1,007,585	0.07
				1,000,000	OCEAN TRAILS CLO VAR 20/07/2035	1,003,605	0.07
				1,000,000	SOUNDPOINT CLO LTD FRN 25/07/2030	1,001,519	0.07
				1,250,000	TRINITAS CLO I LTD VAR 20/07/2034	1,249,989	0.10
					<i>Vereinigte Staaten von Amerika</i>	244,763,352	18.15
				750,000	CASCADE FUNDING MORTGAGE TRUST 2018 VAR 25/10/2068 USD (ISIN US14727QAA31)	183,168	0.01

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		USD				USD	
265,000	CG CCRE COMPL MTGE TR 2014 F22 FRN 15/11/2031	43,035	0.00	310,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION VAR 25/11/2041	328,826	0.02
1,190,000	FANNIE MAE FRN 25/08/2028 USD (ISIN US30711XBM56)	188,539	0.01	13,362,000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 5.50% 01/09/2053	12,613,573	0.95
940,000	FANNIE MAE VAR 25/10/2041	989,549	0.07	2,050,000	FREDDIE MAC FRN 25/02/2047	2,539,043	0.19
820,000	FANNIE MAE VAR 25/12/2041 USD (ISIN US20754LAJ89)	865,943	0.06	1,680,000	FREDDIE MAC FRN 25/07/2049	1,948,558	0.14
200,000	FANNIE MAE 2.50% 01/01/2052 USD (ISIN US3140QM4F80)	138,599	0.01	3,410,000	FREDDIE MAC FRN 25/10/2048	4,348,115	0.32
11,952,000	FANNIE MAE 2.50% 01/02/2052	9,563,467	0.71	1,470,000	FREDDIE MAC VAR 25/01/2034	1,665,374	0.12
2,844,000	FANNIE MAE 2.50% 01/05/2051 USD (ISIN US3140XNNP54)	2,294,298	0.17	1,050,000	FREDDIE MAC VAR 25/01/2051	1,138,255	0.08
2,521,000	FANNIE MAE 2.50% 01/08/2050	2,034,033	0.15	790,000	FREDDIE MAC VAR 25/02/2042 USD (ISIN US35564KSQ30)	877,207	0.07
13,804,656	FANNIE MAE 2.50% 01/11/2051 USD (ISIN US3140XMBP00)	10,469,388	0.78	1,270,000	FREDDIE MAC VAR 25/08/2033 USD (ISIN US35564KCP21)	1,376,285	0.10
2,593,000	FANNIE MAE 2.50% 01/11/2051 USD (ISIN US3140XNNQ38)	2,093,669	0.16	830,000	FREDDIE MAC VAR 25/10/2033	986,174	0.07
200,000	FANNIE MAE 3.00% 01/04/2051	115,402	0.01	1,110,000	FREDDIE MAC VAR 25/11/2041	1,204,248	0.09
4,700,000	FANNIE MAE 3.00% 01/11/2051 USD (ISIN US3140XDKE52)	3,252,614	0.24	880,000	FREDDIE MAC VAR 25/11/2050	1,068,068	0.08
4,393,202	FANNIE MAE 4.50% 01/05/2053	4,029,598	0.30	850,000	FREDDIE MAC VAR 25/12/2050	967,498	0.07
5,804,629	FANNIE MAE 5.00% 01/04/2053 USD (ISIN US3140XLC712)	5,055,494	0.37	1,700,000	FREDDIE MAC 2.50% 01/02/2051	983,409	0.07
4,578,310	FANNIE MAE 5.00% 01/08/2053	4,372,907	0.32	581,000	FREDDIE MAC 2.50% 01/02/2052	402,528	0.03
668,325	FANNIE MAE 5.50% 01/01/2054	658,213	0.05	5,496,464	FREDDIE MAC 2.50% 01/07/2051	3,720,092	0.28
962,763	FANNIE MAE 5.50% 01/02/2054	947,285	0.07	2,182,384	FREDDIE MAC 2.50% 01/11/2051	1,467,573	0.11
326,000	FANNIE MAE 5.50% 01/04/2053 USD (ISIN US3140MW2K18)	312,105	0.02	700,000	FREDDIE MAC 3.00% 01/08/2050 USD (ISIN US3132DP6J25)	540,455	0.04
1,770,000	FANNIE MAE 5.50% 01/04/2054	1,746,568	0.13	300,000	FREDDIE MAC 3.00% 01/08/2050 USD (ISIN US3132DVL54)	151,214	0.01
3,598,787	FANNIE MAE 5.50% 01/06/2054	3,558,958	0.26	800,000	FREDDIE MAC 3.00% 01/08/2052	624,898	0.05
2,570,000	FANNIE MAE 5.50% 01/07/2054	2,541,557	0.19	3,327,000	FREDDIE MAC 4.50% 01/10/2053	3,015,087	0.22
3,272,000	FANNIE MAE 5.50% 01/08/2052	2,607,129	0.19	3,086,617	FREDDIE MAC 5.00% 01/05/2053	2,662,533	0.20
8,161,000	FANNIE MAE 5.50% 01/08/2053 USD (ISIN US3140XMA557)	7,696,349	0.57	3,365,000	FREDDIE MAC 5.50% 01/04/2053 USD (ISIN US3132DP5B08)	3,087,522	0.23
4,127,000	FANNIE MAE 5.50% 01/08/2053 USD (ISIN US3140XMX765)	3,950,566	0.29	973,364	FREDDIE MAC 5.50% 01/04/2053 USD (ISIN US3133C1DZ02)	949,180	0.07
2,974,000	FANNIE MAE 5.50% 01/09/2053 USD (ISIN US3140NPD72)	2,912,862	0.22	7,300,000	FREDDIE MAC 5.50% 01/06/2053 USD (ISIN US3133C5EC12)	6,527,857	0.48
10,887,000	FANNIE MAE 5.50% 01/09/2053 USD (ISIN US3140XMR53)	10,554,147	0.78	5,742,000	FREDDIE MAC 5.50% 01/06/2053 USD (ISIN US3133KRKK94)	5,501,636	0.41
10,800,000	FANNIE MAE 5.50% 01/10/2053	10,567,186	0.78	5,653,067	FREDDIE MAC 5.50% 01/06/2054 USD (ISIN US3133WEDH08)	5,597,571	0.42
1,600,000	FANNIE MAE 6.00% 01/04/2054 USD (ISIN US3140AAQS92)	1,602,379	0.12	5,710,000	FREDDIE MAC 5.50% 01/06/2054 USD (ISIN US3133WESY75)	5,646,805	0.42
4,400,000	FANNIE MAE 6.00% 01/09/2053	4,308,717	0.32	2,210,000	FREDDIE MAC 5.50% 01/07/2054 USD (ISIN US3133WFQA82)	2,185,541	0.16
22,400,000	FANNIE MAE 6.00% 01/11/2053	21,045,754	1.57	2,980,000	FREDDIE MAC 5.50% 01/08/2052	2,287,965	0.17
200,000	FANNIE MAE 6.50% 01/02/2053 USD (ISIN US3140NDR411)	153,085	0.01	5,278,639	FREDDIE MAC 5.50% 01/09/2053	4,955,154	0.37
2,000,000	FANNIE MAE 6.50% 01/07/2053 USD (ISIN US3140NM6N28)	1,920,069	0.14	8,900,000	FREDDIE MAC 5.50% 01/10/2053	8,541,478	0.63
2,500,000	FANNIE MAE 6.50% 01/07/2053 USD (ISIN US3140NM6Q58)	2,092,093	0.16	1,800,000	FREDDIE MAC 5.50% 01/12/2053	1,706,752	0.13
3,000,000	FANNIE MAE 6.50% 01/09/2053 USD (ISIN US3140A0A665)	2,773,039	0.21	1,300,000	FREDDIE MAC 6.50% 01/09/2053 USD (ISIN US3133CEQD76)	1,324,724	0.10
3,000,000	FANNIE MAE 6.50% 01/09/2053 USD (ISIN US3140A0A749)	2,763,487	0.20	800,000	FREDDIE MAC 6.50% 01/09/2053 USD (ISIN US3133CEQK10)	742,032	0.06
2,500,000	FANNIE MAE 6.50% 01/09/2053 USD (ISIN US3140A0BA60)	2,363,987	0.18	4,500,000	FREDDIE MAC 6.50% 01/10/2053 USD (ISIN US3133CE7G13)	4,391,685	0.33
4,300,000	FANNIE MAE 6.50% 01/10/2053 USD (ISIN US3140A3Z55)	4,250,874	0.32	4,200,000	FREDDIE MAC 6.50% 01/10/2053 USD (ISIN US3133CFU988)	4,289,726	0.32
				2,040,811	L STREET SECURITIES VAR 25/11/2025	394,248	0.03
				130,000	MULTIFAMILY CONNECTICUT AVENUE VAR 25/01/2051 USD (ISIN US35563FAC59)	142,224	0.01

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
1,382,000 MULTIFAMILY CONNECTICUT AVENUE VAR 25/11/2051 USD (ISIN US35563GAA76)	948,462	0.07
2,000,000 OCTANE RECEIVABLES TRUST 2022 1 7.33% 20/12/2029	1,935,092	0.14
570,000 TRICON AMERN HOMES 2017-SFR2 TRUST 4.882% 17/07/2038	549,330	0.04
2,000,000 UNITED AUTO CREDIT SECURITIZATION TRUST 10.00% 10/04/2029	1,413,243	0.10
Warrants, Rechte	124,767	0.01
<i>Vereinigte Staaten von Amerika</i>	<i>124,767</i>	<i>0.01</i>
4,931,507 CITIGROUP GLOBAL MARKETS HOLDINGS WARRANT USD (ISIN US17327E8286)	64,109	0.01
4,931,507 CITIGROUP GLOBAL MARKETS HOLDINGS WARRANT USD (ISIN US17327E8369)	60,658	0.00
Geldmarktinstrumente	3,900,262	0.29
<i>Ägypten</i>	<i>3,900,262</i>	<i>0.29</i>
232,075,000 EGYPT 0% 03/06/2025	3,900,262	0.29
Gesamtwertpapierbestand	1,297,923,849	96.27

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	198,681,820	90.43			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	181,023,733	82.39			
Aktien	135,573,416	61.70			
<i>Australien</i>	<i>7,127,191</i>	<i>3.24</i>	<i>Italien</i>	<i>6,161,169</i>	<i>2.80</i>
75,000 BHP GROUP LTD	2,137,757	0.97	325,000 ENEL SPA	2,261,981	1.03
375,000 TRANSURBAN GROUP	3,105,457	1.41	100,000 ENI SPA	1,538,390	0.70
100,000 WOODSIDE ENERGY GROUP LTD	1,883,977	0.86	120,000 INFRASTRUTTURE WIRELESS ITALIANE SPA	1,253,948	0.57
<i>Brasilien</i>	<i>2,898,000</i>	<i>1.32</i>	250,000 SNAM RETE GAS	1,106,850	0.50
200,000 PETROLEO BR SA-ADR	2,898,000	1.32	<i>Kaimaninseln</i>	<i>2,146,420</i>	<i>0.98</i>
<i>Chile</i>	<i>815,400</i>	<i>0.37</i>	45,000 TENCENT HOLDINGS LTD	2,146,420	0.98
20,000 SOC QUIM&MIN SP ADR	815,400	0.37	<i>Kanada</i>	<i>7,169,800</i>	<i>3.26</i>
<i>Curacao</i>	<i>2,595,450</i>	<i>1.18</i>	75,000 BARRICK GOLD CORPORATION	1,250,625	0.57
55,000 SLB	2,595,450	1.18	35,000 CANFOR CORPORATION NEW	371,391	0.17
<i>Dänemark</i>	<i>1,065,218</i>	<i>0.48</i>	15,000 FRANCO NEVADA	1,778,029	0.81
20,000 ORSTED SH	1,065,218	0.48	35,000 NUTRIEN LTD	1,781,755	0.81
<i>Deutschland</i>	<i>17,322,348</i>	<i>7.88</i>	100,000 PAN AMERICAN SILVER CORP	1,988,000	0.90
130,600 DEUTSCHE LUFTHANSA NOM	799,232	0.36	<i>Niederlande</i>	<i>371,149</i>	<i>0.17</i>
55,000 DEUTSCHE POST AG-NOM	2,227,579	1.01	2,700 AIRBUS BR BEARER SHS	371,149	0.17
45,000 FRAPORT	2,324,626	1.06	<i>Norwegen</i>	<i>7,354,446</i>	<i>3.35</i>
80,000 INFINEON TECHNOLOGIES AG-NOM	2,941,310	1.33	250,000 AUSTEVOLL SEAFOOD	1,944,111	0.88
5,000 KWS SAAT SE CO KGAA	319,382	0.15	75,000 EQUINOR ASA	2,140,988	0.98
22,500 LEG IMMOBILIEN SE	1,838,962	0.84	100,000 LEROY SEAFOOD GROUP A SA	406,291	0.18
75,000 RWE AG	2,568,181	1.17	85,000 MOWI ASA	1,418,591	0.65
100,000 SUEZ ZUCKER AG	1,457,580	0.66	50,000 YARA INTERNATIONAL ASA	1,444,465	0.66
100,000 VONOVIA SE NAMEN AKT REIT	2,845,496	1.30	<i>Portugal</i>	<i>1,312,519</i>	<i>0.60</i>
<i>Finnland</i>	<i>3,602,018</i>	<i>1.64</i>	350,000 EDP - ENERGIAS DE PORTUGAL	1,312,519	0.60
55,000 NESTE CORPORATION	979,981	0.45	<i>Russland</i>	-	0.00
75,000 UPM KYMMENE OYJ	2,622,037	1.19	80,000 MINING AND METALLURGICAL COMPANY NORIL SK ADR	-	0.00
<i>Frankreich</i>	<i>10,165,755</i>	<i>4.63</i>	<i>Schweiz</i>	<i>1,429,015</i>	<i>0.65</i>
200 BOUYGUES	6,424	0.00	14,000 NESTLE SA	1,429,015	0.65
30,000 COVIVIO SA REIT	1,426,928	0.65	<i>Spanien</i>	<i>6,708,164</i>	<i>3.05</i>
20,000 DANONE SA	1,223,510	0.56	7,500 AENA SME SA	1,511,168	0.69
100,000 ENGIE SA	1,429,179	0.65	50,000 CELLNEX TELECOM S.A.	1,627,452	0.74
8,000 GECINA ACT	736,935	0.34	100,000 IBERDROLA SA	1,298,425	0.59
30,600 TOTAL ENERGIES SE	2,044,147	0.93	65,000 MELIA HOTEL INTL	533,973	0.24
75,000 VEOLIA ENVIRONNEMENT	2,244,244	1.02	110,000 REPSOL	1,737,146	0.79
10,000 VINCI SA	1,054,388	0.48	<i>Vereinigte Staaten von Amerika</i>	<i>48,509,739</i>	<i>22.09</i>
<i>Großbritannien</i>	<i>7,603,447</i>	<i>3.46</i>	60,000 AES CORP	1,054,200	0.48
60,000 ANGLO AMERICAN PLC	1,897,636	0.86	6,500 AIR PRODUCTS & CHEMICALS INC	1,676,090	0.76
250,000 BP PLC	1,501,727	0.68	10,000 ALEXANDRIA REAL ESTATE EQUITIES REIT	1,169,500	0.53
200,000 FRESNILLO PLC-W/I	1,420,826	0.65	55,000 AMERICAN HOMES 4 RENT	2,043,800	0.93
150,000 SEGRO PLC REIT	1,703,095	0.78	12,500 AMERICAN WATER WORKS	1,614,500	0.73
30,000 SHELL PLC	1,080,163	0.49	45,000 AMERICOLD REALITY TRUST INC	1,148,850	0.52
<i>Irland</i>	<i>1,216,168</i>	<i>0.55</i>	17,000 AVALONBAY COMMUNITIE REIT	3,518,660	1.61
15,000 KERRY GROUP A	1,216,168	0.55	15,000 CHEVRON CORP	2,346,450	1.07
			35,000 CORTEVA INC	1,887,900	0.86
			15,000 DIGITAL REALTY TRUST REIT	2,280,300	1.04

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	USD			USD	
1,500 EQUINIX INC COMMON STOCK REIT	1,134,900	0.52			
25,000 ESSENTIAL UTILITIES INC	933,000	0.42	<i>Irland</i>	529,064	0.24
8,500 ESSEX PROPERTY TRUST INC	2,313,530	1.05	500,000 SMURFIT KAPPA ACQUISITIONS UNLIMITED	529,064	0.24
15,000 FMC CORP	863,400	0.39	COMPAGNY 2.875% 15/01/2026		
70,000 FREEPORT MCMORAN INC	3,402,700	1.56	<i>Israel</i>	253,818	0.12
20,000 GREEN PLAINS RENEWABLE ENERGY	317,200	0.14	300,000 ENERGIAN ISRAEL FINANCE LTD 5.875%	253,818	0.12
40,000 INVITATION HOMES INC REIT	1,436,400	0.65	30/03/2031		
11,500 LINDSAY SHS	1,413,235	0.64	<i>Kanada</i>	760,825	0.35
50,000 MOSAIC CO THE -WI	1,445,500	0.66	1,000,000 CANADA 9.00% 01/06/2025	760,825	0.35
75,000 MP MATERIALS CORP	954,000	0.43	<i>Kasachstan</i>	750,248	0.34
65,000 NEWMONT CORPORAION	2,719,275	1.24	750,000 KAZAKHSTAN 5.125% REGS 21/07/2025	750,248	0.34
32,500 NEXTERA ENERGY INC	2,301,000	1.05	<i>Katar</i>	693,627	0.32
30,000 RAYONIER REIT	872,700	0.40	550,000 QATAR 9.75% REGS 15/06/2030	693,627	0.32
25,000 SIMON PROPERTY GROUP INC REIT	3,795,999	1.74	<i>Kolumbien</i>	2,308,988	1.05
30,000 STERICYCLE	1,743,900	0.79	2,351,000 ECOPETROL SA 5.375% 26/06/2026	2,308,988	1.05
10,000 UNITED PARCEL SERVICE-B	1,368,500	0.62	<i>Luxemburg</i>	1,052,018	0.48
50,000 WEYERHAEUSER CO REIT	1,419,000	0.65	500,000 AROUNDTOWN SA 1.625% 31/01/2028	469,191	0.21
25,000 XCEL ENERGY INC	1,335,250	0.61	739,000 CSN RESOURCES SA 4.625% REGS 10/06/2031	582,827	0.27
Anleihen	45,450,236	20.69	<i>Marokko</i>	362,282	0.16
<i>Argentinien</i>	334,662	0.15	450,000 MOROCCO 3.00% REGS 15/12/2032	362,282	0.16
333,000 ARGENTINA VAR 09/07/2030	187,463	0.08	<i>Mauritius</i>	243,740	0.11
257,000 ARGENTINA 1.00% 09/07/2029	147,199	0.07	300,000 INDIA CLEANTECH ENERGY 4.70% REGS	243,740	0.11
<i>Australien</i>	766,211	0.35	10/08/2026		
710,000 RIO TINTO FINANCE USA LTD 7.125% 15/07/2028	766,211	0.35	<i>Mexiko</i>	2,051,873	0.93
<i>Chile</i>	1,630,875	0.74	360,000 MEXICO 4.75% 08/03/2044	288,893	0.13
862,000 CORPORACION NACIONAL DEL COBRE DE	770,231	0.35	250,000 MEXICO 6.05% 11/01/2040	242,518	0.11
CHILE 3.75% REGS 15/01/2031			25,000 MEXICOI 4.00% 30/11/2028	828,942	0.38
895,003 REPUBLIC OF CHILE 4.95% 05/01/2036	860,644	0.39	90,000 PETROLEOS MEXICANOS PEMEX 10.00%	90,410	0.04
<i>Elfenbeinküste</i>	582,407	0.27	07/02/2033		
450,000 IVORY COAST 4.875% REGS 30/01/2032	404,929	0.19	400,000 UNITED MEXICAN STATES 5.40% 09/02/2028	399,204	0.18
200,000 IVORY COAST 6.125% REGS 15/06/2033	177,478	0.08	200,000 UNITED MEXICAN STATES 6.35% 09/02/2035	201,906	0.09
<i>Frankreich</i>	2,054,381	0.93	<i>Niederlande</i>	4,213,035	1.92
700,000 AEROPORTS DE PARIS 1.00% 13/12/2027	695,856	0.31	635,000 AKZO NOBEL NV 1.625% 14/04/2030	612,954	0.28
100,000 EUTELSAT SA 9.75% 13/04/2029	112,058	0.05	641,000 CRH PLC 1.625% 05/05/2030	616,451	0.28
650,000 TOTALENERGIES CAPITAL INTERNATIONAL	583,219	0.27	500,000 IBERDROLA INTERNATIONAL BV 1.125%	516,257	0.23
2.829% 10/01/2030			21/04/2026		
600,000 VEOLIA ENVIRONMENT SA 4.625% 30/03/2027	663,248	0.30	400,000 IBERDROLA INTERNATIONAL BV 6.75%	448,944	0.20
<i>Großbritannien</i>	1,208,640	0.55	15/07/2036		
1,000,000 ANGLO AMERICAN CAPITAL PLC 5.625% REGS	1,007,110	0.46	670,000 OCI N V 4.625% REGS 15/10/2025	659,220	0.30
01/04/2030			500,000 SHELL INTERNATIONAL FINANCE BV 2.875%	480,550	0.22
200,000 ROLLS ROYCE PLC 5.75% 15/10/2027	201,530	0.09	10/05/2026		
<i>Hongkong (China)</i>	785,896	0.36	900,000 VONOVIA FINANCE B.V 2.25% 07/04/2030	878,659	0.41
800,000 CATHAY PACIFIC MTN FIN HK 4.875% 17/08/2026	785,896	0.36	<i>Österreich</i>	633,418	0.29
<i>Indonesien</i>	242,585	0.11	774,000 SUZANO AUSTRIA GMBH 3.125% 15/01/2032	633,418	0.29
250,000 PT FREEPORT INDONESIA 6.20% REGS	242,585	0.11	14/04/2052		

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
<i>Portugal</i>	213,315	0.10	75,000 ISHARES II PROP ASIA	1,411,661	0.64
200,000 EDP ENERGIAS DE PORTUGAL VAR 29/05/2054	213,315	0.10	150,000 ISHARES II PROP ASIA EUR	2,821,864	1.29
<i>Rumänien</i>	1,055,319	0.48	<i>Luxemburg</i>	4,050,700	1.84
850,000 ROMANIA 3.00% REGS 27/02/2027	790,985	0.36	5,000 AMUNDI FUNDS EMERGING MARKETS CORPORATE BOND Z USD QD D	4,050,700	1.84
230,000 ROMANIA 6.625% REGS 27/09/2029	264,334	0.12	<i>Österreich</i>	6,051,422	2.75
<i>Spanien</i>	3,964,070	1.80	290,000 AMUNDI GOLD STOCK MITEIGENTUMSFONDS GEM FD EUR FCP	6,051,422	2.75
100,000 AEDAS HOMES SAU 4.00% REGS 15/08/2026	106,143	0.05	Derivative Instrumente	682,509	0.31
700,000 EDP SERVICIOS FINANCIEROS ESPANA SA 3.50% 16/07/2030	741,883	0.34	Optionen	682,509	0.31
800,000 MERLIN PROPERTIES SOCIMI SA 2.375% 18/09/2029	798,694	0.36	<i>Deutschland</i>	653,529	0.30
1,850,000 SPAINI 0.70% 30/11/2033	2,317,350	1.05	438 DJ EURO STOXX 50 EUR - 4,700 - 16.08.24 PUT	225,325	0.10
<i>Südafrika</i>	154,067	0.07	431 DJ EURO STOXX 50 EUR - 4,800 - 20.09.24 PUT	428,204	0.20
180,000 SOUTH AFRICA 6.25% 08/03/2041	154,067	0.07	<i>Vereinigte Staaten von Amerika</i>	28,980	0.01
<i>Tschechische Republik</i>	300,474	0.14	46 S&P 500 INDEX - 4,800 - 19.07.24 PUT	5,865	0.00
300,000 ENERGO PRO AS 8.50% REGS 04/02/2027	300,474	0.14	23 S&P 500 INDEX - 5,000 - 16.08.24 PUT	23,115	0.01
<i>Uruguay</i>	783,968	0.36	Negative Positionen	-2,169,684	-0.99
750,000 EASTERN REPUBLIC OF URUGUAY 5.75% 28/10/2034	783,968	0.36	Derivative Instrumente	-2,169,684	-0.99
<i>Vereinigte Staaten von Amerika</i>	17,520,430	7.97	Optionen	-2,169,684	-0.99
868,000 ALEXANDRIA REAL ESTATE EQUITIES INC 4.90% 15/12/2030	849,989	0.39	<i>China</i>	-27,493	-0.01
500,000 AMERICAN HOMES 4 RENT 4.25% 15/02/2028	479,245	0.22	-450 TENCENT HOLDINGS LTD - 390.00 - 30.07.24 CALL	-27,493	-0.01
639,000 BOSTON PROPERTIES LP 3.65% 01/02/2026	616,827	0.28	<i>Deutschland</i>	-639,088	-0.29
800,000 KIMBERLY CLARK CORP 3.95% 01/11/2028	772,288	0.35	-728 DEUTSCHE LUFTHANSA NOM - 6.70 - 19.07.24 PUT	-77,243	-0.04
644,000 KRAFT HEINZ FOODS COMPANY 3.875% 15/05/2027	623,167	0.28	-966 DEUTSCHE LUFTHANSA NOM - 7.00 - 19.07.24 PUT	-133,555	-0.06
960,000 LASMO (USA) INC 7.30% 15/11/2027	1,018,685	0.46	-431 DJ EURO STOXX 50 EUR - 4,550 - 20.09.24 PUT	-206,480	-0.08
700,000 PEPSICO INC 2.85% 24/02/2026	676,480	0.31	-70 GECINA ACT - 94.00 - 19.07.24 PUT	-80,124	-0.04
762,000 PHILLIPS 66 2.15% 15/12/2030	637,367	0.29	-800 INFINEON TECHNOLOGIES AG-NOM - 38.00 - 20.09.24 CALL	-80,596	-0.04
250,000 UNITED STATES OF AMERICA 3.875% 15/08/2033	240,742	0.11	-750 UPM KYMMENE OYJ - 34.00 - 16.08.24 CALL	-61,090	-0.03
2,000,000 UNITED STATES OF AMERICA 4.125% 15/11/2032	1,967,813	0.90	<i>Frankreich</i>	-861,006	-0.40
1,500,000 USA T-BONDS 6.375% 15/08/2027	1,583,613	0.72	-300 ACCOR SA - 38.00 - 16.08.24 PUT	-45,978	-0.02
1,500,000 USA T-BONDSI 3.375% 15/04/2032	2,896,155	1.32	-123 AIRBUS BR BEARER SHS - 160.00 - 19.07.24 PUT	-418,808	-0.20
2,200,000 USA T-BONDSI 3.875% 15/04/2029	4,534,901	2.06	-348 BOUYGUES - 36.00 - 19.07.24 PUT	-224,900	-0.10
657,000 VERIZON COMMUNICATIONS INC 2.625% 15/08/2026	623,158	0.28	-150 COMPAGNIE DE SAINT-GOBAIN SA - 80.00 - 19.07.24 PUT	-121,376	-0.06
Warrants, Rechte	81	0.00	-100 SCHNEIDER ELECTRIC SA - 220.00 - 19.07.24 PUT	-49,944	-0.02
<i>Großbritannien</i>	81	0.00	<i>Großbritannien</i>	-42,347	-0.02
1 UBS AG	81	0.00	-100 SEGRO PLC REIT - 900.00 - 16.08.24 PUT	-42,347	-0.02
Aktien/Anteile aus OGAW/OGA	16,975,578	7.73	<i>Niederlande</i>	-18,970	-0.01
Aktien/Anteile aus Investmentfonds	16,975,578	7.73	-300 SHELL PLC - 33.00 - 16.08.24 PUT	-18,970	-0.01
<i>Frankreich</i>	113,012	0.05			
0.1 AMUNDI EURO LIQUIDITY SRI FCP	113,012	0.05			
<i>Irland</i>	6,760,444	3.09			
50,000 INVESCO MARKETS PLC-MORNINGSTAR US ENER INFRA MLP UCITS ETF	2,526,919	1.16			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
<i>Vereinigte Staaten von Amerika</i>	<i>-580,780</i>	<i>-0.26</i>
-250 AGNICO EAGLE MINES USD - 65.00 - 16.08.24 PUT	-66,875	-0.03
-75 ALBEMARLE - 95.00 - 16.08.24 PUT	-49,125	-0.02
-200 ARCHER-DANIELS MIDLAND CO - 62.50 - 19.07.24 PUT	-58,500	-0.03
-500 CAMECO CORP USD - 47.00 - 20.09.24 PUT	-133,500	-0.06
-200 EXXON MOBIL CORP - 110.00 - 16.08.24 PUT	-30,900	-0.01
-700 FREEPORT MCMORAN INC - 55.00 - 16.08.24 CALL	-48,650	-0.02
-500 NEWMONT CORPORAION - 42.50 - 16.08.24 CALL	-90,000	-0.04
-23 S&P 500 INDEX - 4,750 - 16.08.24 PUT	-11,730	-0.01
-100 TERADYNE - 140.00 - 16.08.24 PUT	-46,000	-0.02
-100 XYLEM - 140.00 - 19.07.24 PUT	-45,500	-0.02
Gesamtwertpapierbestand	196,512,136	89.44

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
Positive Positionen	46,229,374	100.10
Aktien/Anteile aus OGAW/OGA	46,229,374	100.10
Aktien/Anteile aus Investmentfonds	46,229,374	100.10
Investmentfonds	46,229,374	100.10
434,568 AMUNDI REVENUS FCP	46,229,374	100.10
Gesamtwertpapierbestand	46,229,374	100.10

Die beigelegten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	58,722,836	91.31	200,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013464922)	183,946	0.29
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	53,633,696	83.40	200,000 ELECTRICITE DE FRANCE 6.90% REGS 23/05/2053	198,363	0.31
Anleihen	53,438,560	83.10	250,000 EMERIA 7.75% REGS 31/03/2028	227,778	0.35
<i>Australien</i>	279,305	0.43	210,000 ILIAD HOLDING 6.875% 15/04/2031 EUR (ISIN XS2810807094)	213,492	0.33
260,000 APT INFRASTRUCTURE LIMITED VAR 09/11/2083	279,305	0.43	600,000 LA MONDIALE SOCIETE D ASSURANCE A FORME MUTUELLE VAR PERPETUAL EUR (ISIN XS1155697243)	599,856	0.94
<i>Belgien</i>	1,878,408	2.92	100,000 RCI BANQUE SA 4.625% 02/10/2026	101,553	0.16
300,000 BELFIUS BANQUE SA/NV 4.875% 11/06/2035	303,474	0.47	247,000 SOCIETE GENERALE SA VAR REGS PERPETUAL USD (ISIN USF8500RAC63)	234,053	0.36
400,000 CRELAN SA VAR 23/01/2032	418,140	0.65	600,000 SOCIETE GENERALE SA VAR 19/01/2055	540,422	0.85
500,000 CRELAN SA 5.75% 26/01/2028	527,255	0.82	200,000 SOGECAP SA VAR 16/05/2044	213,746	0.33
200,000 KBC GROUP SA/NV VAR 19/03/2034	236,091	0.37	500,000 VALEO SA 4.50% 11/04/2030	490,290	0.76
200,000 SOLVAY SA VAR PERPETUAL	193,118	0.30	400,000 VIGIE 1.875% 24/05/2027	379,756	0.59
200,000 SOLVAY SA 4.25% 03/10/2031	200,330	0.31	<i>Griechenland</i>	1,896,232	2.95
<i>Bermuda</i>	359,140	0.56	350,000 ALPHA BANK SA VAR 12/05/2030	351,225	0.55
400,000 AIRCASTLE LTD VAR 144A PERPETUAL	359,140	0.56	220,000 ALPHA SERVICES AND HOLDINGS SA VAR PERPETUAL	244,202	0.38
<i>Chile</i>	241,145	0.37	600,000 EUROBANK SA VAR 30/04/2031	602,268	0.94
300,000 INVERSIONES LA CONSTRUCCION 4.75% REGS 07/02/2032	241,145	0.37	700,000 PIRAEUS BANK SA VAR 16/04/2030	698,537	1.08
<i>Deutschland</i>	3,483,201	5.42	<i>Großbritannien</i>	7,461,717	11.59
500,000 AMPRION GMBH 4.00% 21/05/2044	485,115	0.76	200,000 BARCLAYS BANK PLC LONDON VAR 21/03/2035	235,678	0.37
300,000 BAYER AG VAR 12/11/2079 EUR (ISIN XS2077670342)	272,844	0.42	260,000 BARCLAYS PLC VAR PERPETUAL	305,714	0.48
100,000 BAYER AG VAR 25/09/2083 EUR (ISIN XS2684846806)	103,392	0.16	200,000 BARCLAYS PLC VAR PERPETUAL GBP (ISIN XS2591803841)	244,626	0.38
200,000 COMMERZBANK AG VAR PERPETUAL	202,148	0.31	120,000 BARCLAYS PLC VAR 14/11/2032	149,333	0.23
200,000 COMMERZBANK AG VAR 05/12/2030	198,302	0.31	900,000 BELLIS ACQUISITION COMPANY PLC 8.125% 14/05/2030	1,061,731	1.64
500,000 COMMERZBANK AG VAR 16/10/2034	498,650	0.79	200,000 COVENTRY BUILDING SOCIETY VAR PERPETUAL	237,910	0.37
200,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000A30VT97)	215,354	0.33	500,000 COVENTRY BUILDING SOCIETY VAR 12/03/2030	592,351	0.91
200,000 DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000A383JS3)	201,616	0.31	500,000 EASYJET PLC 3.75% 20/03/2031	491,770	0.76
400,000 DEUTSCHE BANK AG VAR 24/06/2026	463,780	0.72	400,000 INVESTEC PLC VAR PERPETUAL	498,456	0.78
400,000 DEUTSCHE BANK AG VAR 24/06/2032	390,456	0.61	400,000 LLOYDS BANKING GROUP PLC VAR 05/04/2034	397,076	0.62
450,000 VOLKSWAGEN LEASING GMBH 3.875% 11/10/2028	451,544	0.70	400,000 MARKS AND SPENCER GROUP PLC 6.00% 12/06/2025	474,225	0.74
<i>Estland</i>	507,015	0.79	500,000 NEXT GROUP PLC 3.00% 26/08/2025	574,317	0.89
500,000 AKTSIASELTS LUMINOR BANK VAR 16/01/2026	507,015	0.79	300,000 OSB GROUP PLC VAR 16/01/2030	377,087	0.59
<i>Finnland</i>	160,541	0.25	270,000 PINNACLE BIDCO PLC 10.00% REGS 11/10/2028	338,553	0.53
160,000 STORA ENSO OYJ 4.00% 01/06/2026	160,541	0.25	210,000 SCHRODERS PLC VAR 18/07/2034	248,939	0.39
<i>Frankreich</i>	5,561,220	8.65	400,000 VIRGIN MEDIA SECURED FINANCE PLC 5.25% REGS 15/05/2029	431,284	0.67
600,000 ALTICE FRANCE SA 5.875% REGS 01/02/2027	453,246	0.70	500,000 VIRGIN MONEY UK PLC VAR 11/12/2030	580,728	0.89
500,000 BANQUE STELLANTIS FRANCE 3.50% 19/07/2027	497,805	0.77	253,000 VODAFONE GROUP PLC VAR 04/06/2081 USD (ISIN US92857WBV19)	221,939	0.35
200,000 CCF HOLDING VAR PERPETUAL	201,370	0.31	<i>Irland</i>	1,882,944	2.93
400,000 COFACE SA 5.75% 28/11/2033	425,652	0.66	600,000 AERCAP IRELAND CAPITAL DAC 3.00% 29/10/2028	509,038	0.79
600,000 ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0013367612)	599,892	0.94	310,000 AIB GROUP PLC VAR PERPETUAL EUR (ISIN XS2808268390)	310,341	0.48
			200,000 AIB GROUP PLC VAR 144A 14/10/2026	190,720	0.30
			250,000 AIB GROUP PLC VAR 20/05/2035	248,235	0.39
			200,000 AIB GROUP PLC VAR 30/05/2031	193,954	0.30

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
400,000 PERMANENT TSB GROUP HOLDINGS PLC VAR 30/06/2029	430,656	0.67	400,000 ASR NEDERLAND NV VAR PERPETUAL EUR (ISIN XS2790191303)	393,564	0.61
<i>Italien</i>	4,229,834	6.58	400,000 ASR NEDERLAND NV VAR 02/05/2049	376,236	0.59
140,000 AUTOSTRADE PER ITALIA SPA 4.25% 28/06/2032	138,226	0.21	500,000 ATHORA NETHERLANDS NV VAR 31/08/2032	494,300	0.77
260,000 BANCA POPOLARE DI SONDRIO SPA VAR 04/06/2030	258,804	0.40	200,000 COOPERATIEVE RABOBANK UA VAR PERPETUAL EUR (ISIN XS2456432413)	187,450	0.29
200,000 BPER BANCA SPA VAR PERPETUAL	207,334	0.32	240,000 CTP NV 4.75% 05/02/2030	243,554	0.38
550,000 ENI SPA VAR 11/02/2027	510,098	0.79	300,000 NIBC BANK NV 6.00% 16/11/2028	320,691	0.50
300,000 ICCREA BANCA SPA VAR 05/02/2030	300,876	0.47	500,000 NIBC BANK NV 6.375% 01/12/2025	515,590	0.80
300,000 INTESA SANPAOLO SPA VAR REGS 20/06/2054	293,430	0.46	432,000 NN GROUP NV VAR 03/11/2043	466,638	0.73
350,000 INTESA SANPAOLO SPA 5.148% 10/06/2030	381,444	0.59	300,000 Q PARK HOLDING I BV 5.125% 15/02/2030	299,742	0.47
500,000 INTESA SANPAOLO SPA 6.625% 31/05/2033	615,616	0.96	400,000 TELEFONICA EUROPE BV VAR PERPETUAL EUR (ISIN XS1795406658)	395,348	0.61
1,000,000 INTESA SANPAOLO VITA S P A VAR PERPETUAL	996,840	1.56	540,000 TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 7.375% 15/09/2029	598,930	0.93
600,000 POSTE ITALIANE SPA VAR PERPETUAL	527,166	0.82	1,100,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS1629774230)	1,062,600	1.65
<i>Japan</i>	452,294	0.70	230,000 WP/AP TELECOM HOLDINGS 5.50% REGS 15/01/2030	213,502	0.33
496,000 SUMITOMO LIFE INSURANCE COMPANY VAR PERPETUAL	452,294	0.70	<i>Norwegen</i>	978,039	1.52
<i>Kaimaninseln</i>	396,868	0.62	900,000 VAR ENERGI ASA VAR 15/11/2083	978,039	1.52
450,000 AVOLON HOLDINGS FUNDING LTD 2.125% REGS 21/02/2026	394,892	0.62	<i>Österreich</i>	383,076	0.60
200,000 ZHENRO PROPERTIES GROUP LIMITED 0% 07/01/2026 DEFAULTED	1,976	0.00	400,000 OMV AG VAR PERPETUAL	383,076	0.60
<i>Kanada</i>	544,424	0.85	<i>Polen</i>	318,423	0.50
51,000 ALGONQUIN POWER AND UTILITIES 5.365% 15/06/2026	47,372	0.07	300,000 MBANK SA VAR 11/09/2027	318,423	0.50
286,000 ENBRIDGE INC VAR 15/01/2084	288,439	0.46	<i>Portugal</i>	545,307	0.85
221,000 ENBRIDGE INC 5.90% 15/11/2026	208,613	0.32	200,000 FIDELIDADE COPANHIA VAR PERPETUAL	197,340	0.31
<i>Kolumbien</i>	652,487	1.01	300,000 NOVO BANCO SA VAR 01/12/2033	347,967	0.54
300,000 BANCOLOMBIA SA VAR 18/12/2029	270,984	0.42	<i>Rumänien</i>	422,548	0.66
400,000 BANCOLOMBIA SA VAR 24/12/2034	381,503	0.59	400,000 BANCA TRANSILVANIA SA VAR 27/04/2027	422,548	0.66
<i>Kroatien</i>	101,751	0.16	<i>Schweden</i>	377,415	0.59
100,000 ERSTE AND STEIERMARKISCHE BANK VAR 31/01/2029	101,751	0.16	500,000 HEIMSTADEN HOLDING BV VAR PERPETUAL EUR (ISIN XS2010037765)	377,415	0.59
<i>Liberia</i>	134,559	0.21	<i>Schweiz</i>	184,448	0.29
143,000 ROYAL CARIBBEAN CRUISES LTD 6.25% 15/03/2032	134,559	0.21	200,000 UBS GROUP INC VAR REGS 12/05/2026	184,448	0.29
<i>Luxemburg</i>	593,011	0.92	<i>Slowenien</i>	100,464	0.16
200,000 CIRSA FINANCE INTERNATIONAL SARL 10.375% REGS 30/11/2027	192,371	0.30	100,000 NOVA KREDITNA BANKA MARIBOR DD VAR 03/04/2028	100,464	0.16
800,000 CPI PROPERTY GROUP S.A. VAR PERPETUAL EUR (ISIN XS2290533020)	400,640	0.62	<i>Spanien</i>	5,931,716	9.22
<i>Mexiko</i>	337,265	0.52	200,000 ABANCA CORPORACION BANCARIA SA VAR PERPETUAL EUR (ISIN ES0865936027)	222,898	0.35
600,000 MEXICO 3.75% 19/04/2071	337,265	0.52	500,000 ABANCA CORPORACION BANCARIA SA VAR 23/09/2033	555,240	0.86
<i>Niederlande</i>	6,030,020	9.38	600,000 ATRADIUS CREDITO Y CAUCION SA 5.00% 17/04/2034	599,964	0.93
500,000 ASR NEDERLAND NV VAR PERPETUAL EUR (ISIN XS1700709683)	461,875	0.72	400,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR 08/02/2036	403,240	0.63
			800,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR 30/11/2033	1,005,735	1.56

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
200,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307)	186,844	0.29
200,000 BANCO DE SABADELL SA VAR 07/02/2029	207,752	0.32
400,000 BANCO DE SABADELL SA VAR 17/01/2030	392,948	0.61
400,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2388378981)	326,892	0.51
600,000 CAIXABANK SA VAR 30/05/2034	635,298	0.99
200,000 IBERCAJA BANCO SAU VAR PERPETUAL	210,936	0.33
500,000 IBERCAJA BANCO SAU VAR 23/07/2030	487,885	0.76
400,000 MAPFRE SA VAR 31/03/2047	398,976	0.62
300,000 UNICAJA BANCO SA VAR 13/11/2029	297,108	0.46
<i>Tschechische Republik</i>	864,035	1.34
240,000 EPF FIN INTERNATIONAL AS 5.875% 30/11/2029	241,277	0.38
600,000 EPF FIN INTERNATIONAL AS 6.651% 13/11/2028	622,758	0.96
<i>Vereinigte Staaten von Amerika</i>	6,149,708	9.56
250,000 AT&T INC 1.80% 05/09/2026	241,275	0.38
284,000 BANK OF AMERICA CORP VAR 04/02/2033	224,420	0.35
147,000 BANK OF AMERICA VAR 27/04/2033	129,468	0.20
149,000 CAMPBELL SOUP CO 5.30% 20/03/2026	138,759	0.22
975,000 CHARTER COMMUNICATIONS OPERATING LLC/ CAPITAL CORP 3.70% 01/04/2051	555,771	0.86
500,000 COOPERATIVE CENTRALE RAIFFEISEN BOERENLEENBANK BA 5.50% 18/07/2025	467,236	0.73
600,000 FORD MOTOR CO 6.10% 19/08/2032	559,536	0.87
500,000 HCA INC 3.625% 15/03/2032	411,122	0.64
113,000 MORGAN STANLEY CAPITAL INC VAR 13/04/2028 USD (ISIN US61747YFP51)	106,507	0.17
800,000 MORGAN STANLEY VAR 22/01/2025	747,048	1.15
700,000 NETFLIX INC 3.875% REGS 15/11/2029	709,576	1.10
428,000 NEXTERA ENERGY CAPITAL HOLDINGS PLC 5.749% 01/09/2025	400,293	0.62
500,000 SPRINGLAND INTERNATIONAL HOL 6.875% 15/11/2028	494,742	0.77
500,000 WARNERMEDIA HOLDINGS INCORPORATION 4.693% 17/05/2033	497,470	0.77
500,000 WARNERMEDIA HOLDINGS INCORPORATION 6.412% 15/03/2026	466,485	0.73
Durch Immobilien und Anlagen gesicherte Wertpapiere	195,136	0.30
<i>Italien</i>	195,136	0.30
200,000 MARZIO FINANCE SRL VAR 28/05/2049	195,136	0.30
Geldmarktinstrumente	5,089,140	7.91
<i>Vereinigte Staaten von Amerika</i>	5,089,140	7.91
2,500,000 USA T-BILLS 0% 05/09/2024	2,310,337	3.59
3,000,000 USA T-BILLS 0% 20/08/2024	2,778,803	4.32
Gesamtwertpapierbestand	58,722,836	91.31

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
<i>Deutschland</i>	38,417,221	4.75	2,300,000	ZF FINANCE GMBH 5.75% 03/08/2026	2,361,732 0.28
1,100,000	AAREAL BANK AG 5.875% 29/05/2026	1,112,771 0.14	<i>Dominikanische Republik</i>	699,734	0.09
700,000	ADLER PELZER HOLDING GMBH 9.50% REGS 01/04/2027	698,411 0.09	750,000	DOMINICAN REPUBLIC 6.60% 01/06/2036	699,734 0.09
1,600,000	ALLIANZ SE VAR PERPETUAL	1,208,944 0.15	<i>Ecuador</i>	1,589,427	0.20
400,000	AMPRION GMBH 3.625% 21/05/2031	399,380 0.05	3,400,000	ECUADOR VAR REGS 31/07/2035	1,589,427 0.20
500,000	AMPRION GMBH 4.00% 21/05/2044	485,115 0.06	<i>Elfenbeinküste</i>	1,293,122	0.16
1,400,000	BAYER AG VAR 12/11/2079	1,368,626 0.17	27,000,000	AFRICAN DEVELOPMENT BANK ADB 0% 05/04/2046	143,746 0.02
1,200,000	BAYER AG VAR 25/09/2083 EUR (ISIN XS2684826014)	1,215,264 0.15	58,000,000	AFRICAN DEVELOPMENT BANK ADB 0% 19/01/2044	397,965 0.05
800,000	BAYER AG VAR 25/09/2083 EUR (ISIN XS2684846806)	827,136 0.10	830,000	REPUBLIC OF COTE D IVOIRE 8.25% 30/01/2037	751,411 0.09
800,000	COMMERZBANK AG VAR PERPETUAL	808,592 0.10	<i>Finnland</i>	3,205,500	0.40
300,000	COMMERZBANK AG VAR 17/01/2031	305,982 0.04	400,000	FINGRID OYJ 3.25% 20/03/2034	393,388 0.05
1,000,000	COMMERZBANK AG VAR 29/12/2031	924,510 0.11	600,000	FINNAIR OYJ 4.75% 24/05/2029	591,828 0.07
2,000,000	DEUTSCHE BANK AG VAR PERPETUAL EUR (ISIN DE000DL19VZ9)	1,740,140 0.22	500,000	INDUSTRIAL POWER CORPORATION 4.25% 22/05/2031	500,620 0.06
800,000	DEUTSCHE BANK AG VAR 04/04/2030	796,008 0.10	2,200,000	NORDEA BANK ABP VAR REGS PERPETUAL	1,719,664 0.22
400,000	DEUTSCHE BANK AG VAR 24/05/2028	392,728 0.05	<i>Frankreich</i>	45,152,444	5.58
600,000	DEUTSCHE BANK AG VAR 24/06/2032	585,684 0.07	500,000	ACCOR SA 3.875% 11/03/2031	497,285 0.06
650,000	DEUTSCHE LUFTHANSA AG 4.00% 21/05/2030	649,155 0.08	600,000	AEROPORTS DE PARIS 3.375% 16/05/2031	591,126 0.07
1,500,000	DEUTSCHE PFANDBRIEFBANK AG 0.25% 17/01/2025	1,456,440 0.18	400,000	AIR FRANCE KLM 4.625% 23/05/2029	394,592 0.05
900,000	DEUTSCHE POST AG 3.50% 25/03/2036	881,019 0.11	700,000	AYVENS 3.875% 22/02/2027	702,219 0.09
800,000	E ON SE 3.50% 25/03/2032	790,120 0.10	1,100,000	AYVENS 3.875% 24/01/2028	1,099,285 0.14
500,000	E ON SE 4.125% 25/03/2044	493,335 0.06	700,000	AYVENS 4.00% 24/01/2031	698,502 0.09
1,000,000	EUROGRID GMBH 3.722% 27/04/2030	998,480 0.12	791,000	BPCE SA VAR 30/05/2035 USD (ISIN USF11494CF05)	738,053 0.09
1,460,000	HAMBURG COMMERCIAL BANK AG 4.875% 17/03/2025	1,463,212 0.18	400,000	BPCE SA 3.875% 25/01/2036	397,464 0.05
750,000	HEIDELBERG MATERIALS AG 3.95% 19/07/2034	740,888 0.09	733,000	BPCE SA 5.281% 30/05/2029	682,307 0.08
734,000	HOCHTIEF AG 0.625% 26/04/2029	629,148 0.08	900,000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA 3.375% 16/05/2036	881,082 0.11
500,000	HOCHTIEF AG 4.25% 31/05/2030	503,475 0.06	600,000	CMA CGM 5.50% 15/07/2029	603,540 0.07
2,600,000	IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026	2,566,512 0.31	300,000	COENTREPRISE DE TRANSPORT D'ELECTRICITE SA 3.75% 17/01/2036	293,760 0.04
400,000	K S AKTIENGESELLSCHAFT 4.25% 19/06/2029	399,360 0.05	800,000	COMPAGNIE DE SAINT GOBAIN SA 3.625% 08/04/2034	786,912 0.10
830,000	MAHLE GMBH 6.50% 02/05/2031	845,910 0.10	600,000	COVIVIO HOTELS SCA 4.125% 23/05/2033	585,342 0.07
1,000,000	PORSCHE AUTOMOBIL HOLDING SE 3.75% 27/09/2029	986,340 0.12	1,000,000	CREDIT AGRICOLE SA VAR 15/01/2029	1,175,420 0.15
900,000	PORSCHE AUTOMOBIL HOLDING SE 4.125% 27/09/2032	895,338 0.11	800,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011697028)	794,952 0.10
500,000	PROGROUP AG 5.125% 12/04/2029	501,975 0.06	2,000,000	ELECTRICITE DE FRANCE VAR REGS PERPETUAL	2,033,086 0.25
650,000	PROGROUP AG 5.375% 15/04/2031	645,743 0.08	800,000	ELECTRICITE DE FRANCE 4.125% 17/06/2031	806,808 0.10
300,000	SCHAEFFLER AG 4.50% 14/08/2026	302,394 0.04	500,000	ELECTRICITE DE FRANCE 4.375% 17/06/2036	504,600 0.06
800,000	SCHAEFFLER AG 4.50% 28/03/2030	791,808 0.10	700,000	ELECTRICITE DE FRANCE 4.75% 17/06/2044	701,344 0.09
300,000	SCHAEFFLER AG 4.75% 14/08/2029	302,532 0.04	300,000	ELIS SA 3.75% 21/03/2030	294,969 0.04
550,000	SIXT SE 3.75% 25/01/2029	552,376 0.07	800,000	ELO 5.875% 17/04/2028	787,432 0.10
600,000	TUI AG 5.875% 15/03/2029	610,470 0.08	1,300,000	ELO 6.00% 22/03/2029	1,277,055 0.16
440,000	TUI CRIUSES GMBH 6.25% 15/04/2029	450,573 0.06	1,700,000	EMERIA 7.75% REGS 31/03/2028	1,548,887 0.19
2,300,000	TUI CRIUSES GMBH 6.50% REGS 15/05/2026	2,109,636 0.26	600,000	ERAMET SA 6.50% 30/11/2029	603,342 0.07
810,000	VOLKSWAGEN FINANCIAL SERVICES AG FRN 10/06/2027	811,669 0.10	400,000	FNAC DARTY SA 6.00% 01/04/2029	407,364 0.05
750,000	VOLKSWAGEN FINANCIAL SERVICES AG 3.75% 10/09/2026	751,223 0.09	800,000	FORVIA 5.125% 15/06/2029	801,880 0.10
450,000	VOLKSWAGEN FINANCIAL SERVICES AG 3.875% 10/09/2030	449,843 0.06			
600,000	VOLKSWAGEN LEASING GMBH 4.50% 25/03/2026	607,224 0.08			

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
540,000	GOLDSTORY SAS 6.75% 01/02/2030	548,586	0.07	1,550,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 05/04/2036	940,700	0.12
400,000	HOLDING D INFRASTRUCTURES DE TRANSPORT 4.25% 18/03/2030	404,188	0.05	75,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 07/03/2034	1,404,979	0.17
600,000	ILIAD SA 5.375% 02/05/2031	605,100	0.07	44,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 19/01/2032	1,026,647	0.13
500,000	KERING SA 5.125% 23/11/2026	590,488	0.07	2,317,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 19/03/2034	1,905,788	0.24
400,000	KLEPIERRE 3.875% 23/09/2033	391,608	0.05	110,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 30/05/2036	1,389,581	0.17
10,900,000	LA BANQUE POSTALE 3.50% 13/06/2030	10,754,376	1.32	600,000	HEATHROW FINANCE PLC 6.625% 01/03/2031	699,853	0.09
700,000	MOBILUX FINANCE 7.00% 15/05/2030	706,118	0.09	1,400,000	ITV PLC 4.25% 19/06/2032	1,395,954	0.17
1,100,000	NEXANS 4.125% 29/05/2029	1,089,528	0.13	900,000	JERROLD FINCO PLC 7.875% 15/04/2030	1,065,585	0.13
800,000	OPMOBILITY 4.875% 13/03/2029	791,864	0.10	400,000	LLOYDS BANKING GROUP PLC VAR 14/05/2032	399,156	0.05
1,200,000	PERNOD RICARD SA 3.375% 07/11/2030	1,184,448	0.15	400,000	MOTABILITY OPERATIONS GROUP PLC 3.625% 24/07/2029	399,428	0.05
1,100,000	PERNOD RICARD SA 3.625% 07/05/2034	1,084,424	0.13	450,000	MOTABILITY OPERATIONS GROUP PLC 3.875% 24/01/2034	445,275	0.06
1,600,000	PICARD GROUPE 3.875% REGS 01/07/2026	1,596,576	0.20	18,000	NATIONWIDE BUILDING SOCIETY VAR PERPETUAL	2,774,911	0.33
700,000	PICARD GROUPE 6.375% 01/07/2029	699,468	0.09	1,100,000	NATWEST GROUP PLC VAR PERPETUAL	1,206,672	0.15
1,200,000	RCI BANQUE SA VAR 09/10/2034	1,197,576	0.15	900,000	NATWEST GROUP PLC VAR 14/09/2032	810,747	0.10
1,000,000	RCI BANQUE SA 3.75% 04/10/2027	997,090	0.12	1,200,000	OCADO GROUP PLC 3.875% REGS 08/10/2026	1,202,675	0.15
600,000	RTE RESEAU DE TRANSPORT 3.50% 30/04/2033	595,206	0.07	830,000	PENSION INSURANCE CORPORATION PLC 6.875% 15/11/2034	971,644	0.12
400,000	RTE RESEAU DE TRANSPORT 3.75% 30/04/2044	388,536	0.05	870,000	PINEWOOD FINCO PLC 3.625% REGS 15/11/2027	946,241	0.12
1,000,000	SOCIETE GENERALE SA VAR REGS PERPETUAL	838,656	0.10	1,100,000	PINEWOOD FINCO PLC 6.00% 27/03/2030	1,274,630	0.16
	<i>Griechenland</i>	16,144,636	2.00	700,000	RECKITT BENKISER TREASURY SERVICES PLC 3.625% 20/06/2029	702,212	0.09
2,200,000	ALPHA SERVICES AND HOLDINGS SA VAR PERPETUAL	2,442,022	0.31	1,100,000	RECKITT BENKISER TREASURY SERVICES PLC 5.00% 20/12/2032	1,293,818	0.16
1,600,000	ALPHA SERVICES AND HOLDINGS SA VAR 11/06/2031	1,589,248	0.20	1,200,000	ROTHESAY LIFE PLC VAR PERPETUAL GBP	1,087,650	0.13
2,100,000	ALPHA SERVICES AND HOLDINGS SA VAR 13/09/2034	2,103,990	0.26	2,100,000	ROTHESAY LIFE PLC VAR PERPETUAL USD	1,731,454	0.21
1,200,000	EUROBANK ERGASIAS SA VAR 06/12/2032	1,369,860	0.17	1,000,000	SANTANDER UK GROUP HOLDINGS PLC VAR 21/11/2026	946,098	0.12
1,600,000	EUROBANK ERGASIAS SA VAR 25/04/2034	1,634,048	0.20	1,769,000	SISECAM UK PLC 8.25% 02/05/2029	1,677,377	0.21
1,900,000	NATIONAL BANK OF GREECE SA VAR 02/06/2027	2,343,352	0.29	2,300,000	SISECAM UK PLC 8.625% 02/05/2032	2,186,111	0.27
1,200,000	NATIONAL BANK OF GREECE SA VAR 28/06/2035	1,212,744	0.15	2,000,000	THE COOPERATIVE BANK FINANCE PLC VAR 06/04/2027	2,359,993	0.28
600,000	PIRAEUS FINANCIAL HOLDINGS SOCIETE ANONYME VAR PERPETUAL	603,102	0.07	1,350,000	TULLOW OIL PLC 7.00% REGS 01/03/2025	1,209,678	0.15
1,400,000	PIRAEUS FINANCIAL HOLDINGS SOCIETE ANONYME VAR 17/04/2034	1,453,088	0.18	800,000	UNITED UTILITIES WATER FINANCE PLC 3.75% 23/05/2034	776,880	0.10
1,400,000	PIRAEUS FINANCIAL HOLDINGS SOCIETE ANONYME VAR 19/02/2030	1,393,182	0.17	1,200,000	VIRGIN MONEY UK PLC VAR 29/10/2028	1,228,344	0.15
	<i>Großbritannien</i>	56,442,461	6.98	1,200,000	VMED O2 UK FINANCING I PLC 5.625% 15/04/2032	1,168,332	0.14
400,000	AMCOR UK FINANCE PLC 3.95% 29/05/2032	399,520	0.05	1,600,000	VODAFONE GROUP PLC 5.75% 28/06/2054	1,456,534	0.18
800,000	ANTOFAGASTA PLC 6.25% 02/05/2034	773,076	0.10	1,600,000	VODAFONE GROUP PLC 5.875% 28/06/2064	1,447,009	0.18
1,500,000	AVIVA PLC VAR 27/11/2053	1,829,315	0.23		<i>Guatemala</i>	991,117	0.12
2,000,000	BARCLAYS BANK PLC LONDON VAR PERPETUAL	1,901,980	0.24	1,300,000	REPUBLIC OF GUATEMALA 3.70% REGS 07/10/2033	991,117	0.12
630,000	BARCLAYS BANK PLC LONDON VAR 21/03/2035	742,387	0.09		<i>Guernsey</i>	1,186,919	0.15
1,000,000	BARCLAYS PLC FRN 08/05/2028	1,001,490	0.12	1,440,000	GLOBALWORTH REAL ESTATE INVESTMENTS LIMITED 6.25% 31/03/2029	1,186,919	0.15
2,000,000	BARCLAYS PLC VAR PERPETUAL	2,351,642	0.29		<i>Indonesien</i>	8,750,634	1.08
1,300,000	BELLIS ACQUISITION COMPANY PLC 8.125% 14/05/2030	1,533,612	0.19	2,380,000	INDONESIA 1.00% 28/07/2029	2,076,788	0.26
1,300,000	BRITISH TELECOMMUNICATIONS PLC VAR 20/12/2083	1,633,690	0.20				
700,000	BRITISH TELECOMMUNICATIONS PLC 3.875% 20/01/2034	700,070	0.09				
780,000	BURBERRY GROUP LPLC 5.75% 20/06/2030	917,591	0.11				
700,000	CADENT FINANCE PLC 3.75% 16/04/2033	685,524	0.08				
519,000	CSL FINANCE PLC 5.106% 03/04/2034	479,257	0.06				
1,400,000	CSL FINANCE PLC 5.417% 03/04/2054	1,272,873	0.16				
700,000	EASYJET PLC 3.75% 20/03/2031	688,478	0.09				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW		
Nennwert			Nennwert				
	EUR			EUR			
90,000,000,000	REPUBLIC OF INDONESIA 6.625% 15/02/2034	4,979,155	0.61	400,000	FIBER MIDCO SPA 10.00% 15/06/2029	400,324	0.05
29,728,000,000	REPUBLIC OF INDONESIA 7.00% 15/12/2033	1,694,691	0.21	700,000	FIBER MIDCO SPA 6.125% 15/06/2031	693,588	0.09
	<i>Irland</i>	16,095,789	1.99	1,500,000	FINECOBANK SPA VAR PERPETUAL	1,539,720	0.19
1,490,000	AIB GROUP PLC VAR PERPETUAL EUR (ISIN XS2808268390)	1,491,639	0.18	1,000,000	INDUSTRIA MACCHINE AUTOMATICHE IMA SPA FRN 15/04/2029	1,007,950	0.12
1,600,000	BANK OF CYPRUS HOLDINGS PLC VAR PERPETUAL	1,782,544	0.22	1,400,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	1,369,032	0.17
1,100,000	BANK OF CYPRUS HOLDINGS PLC VAR 23/10/2031	1,117,380	0.14	1,600,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2824056522)	1,589,664	0.20
2,700,000	BANK OF CYPRUS HOLDINGS PLC VAR 25/07/2028	2,903,877	0.36	1,650,000	INTESA SANPAOLO SPA VAR 14/03/2029	1,978,949	0.24
700,000	DCC GROUP FINANCE IRELAND DESIGNATED ACTIVITY COMPANY 4.375% 27/06/2031	696,367	0.09	700,000	INTESA SANPAOLO SPA 3.625% 16/10/2030	691,838	0.09
1,400,000	DELL BANK INTERNATIONAL DAC 3.625% 24/06/2029	1,393,210	0.17	2,750,000	INTESA SANPAOLO SPA 3.75% 29/06/2027	2,690,380	0.33
600,000	EATON CAPITAL UNLIMITED COMPANY 3.802% 21/05/2036	600,828	0.07	1,700,000	INTESA SANPAOLO SPA 4.00% 19/05/2026	1,709,758	0.21
1,100,000	GRENKE FINANCE PLC 5.75% 06/07/2029	1,112,221	0.14	1,100,000	INTESA SANPAOLO SPA 8.505% 20/09/2032	1,406,524	0.17
800,000	LINDE PLC 3.00% 14/02/2028	791,120	0.10	300,000	IREN S.P.A 3.875% 22/07/2032	295,695	0.04
700,000	LINDE PLC 3.20% 14/02/2031	692,398	0.09	400,000	LEASYS SPA 3.875% 01/03/2028	398,832	0.05
1,000,000	LINDE PLC 3.40% 14/02/2036	972,830	0.12	800,000	LEASYS SPA 4.50% 26/07/2026	809,488	0.10
500,000	SECURITAS TREASURY IRELAND DAC 3.875% 23/02/2030	499,640	0.06	1,000,000	LEASYS SPA 4.625% 16/02/2027	1,020,590	0.13
2,200,000	STEAS FUNDING 1 DAC 7.23% 17/03/2026	2,041,735	0.25	680,000	LOTTOMATICA SPA FRN 01/06/2031	690,588	0.09
	<i>Island</i>	302,649	0.04	940,000	LOTTOMATICA SPA 5.375% 01/06/2030	953,480	0.12
300,000	ARION BANK 4.625% 21/11/2028	302,649	0.04	600,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 04/07/2030	593,586	0.07
	<i>Italien</i>	59,155,241	7.30	700,000	MUNDYS SPA 4.75% 24/01/2029	706,363	0.09
900,000	2I RETE GAS SPA 4.375% 06/06/2033	915,084	0.11	700,000	NEOPHARMED GENTILI SPA 7.125% 08/04/2030	717,073	0.09
300,000	AUTOSTRADE PER ITALIA SPA 4.25% 28/06/2032	296,199	0.04	500,000	PACHELBEL BIDCO SPA FRN 17/05/2031	508,070	0.06
400,000	AUTOSTRADE PER ITALIA SPA 4.625% 28/02/2036	392,488	0.05	550,000	PACHELBEL BIDCO SPA 7.125% 17/05/2031	568,348	0.07
1,900,000	A2A SPA VAR PERPETUAL	1,884,610	0.23	400,000	PIRELLI C SPA 3.875% 02/07/2029	399,232	0.05
2,000,000	BANCA MONTE DEI PASCHI DI SIENA VAR 02/03/2026	2,021,740	0.25	300,000	SNAM SPA 3.375% 19/02/2028	297,435	0.04
1,200,000	BANCA MONTE DEI PASCHI DI SIENA VAR 05/09/2027	1,249,860	0.15	1,000,000	SNAM SPA 3.875% 19/02/2034	986,330	0.12
4,500,000	BANCA MONTE DEI PASCHI DI SIENA 1.875% 09/01/2026	4,314,780	0.52	700,000	SNAM SPA 4.00% 27/11/2029	707,623	0.09
1,000,000	BANCA POPOLARE DI SONDRIO SPA VAR 13/03/2034	1,005,870	0.12	429,000	TELECOM ITALIA SPA 1.625% 18/01/2029 EUR (ISIN XS2288109676)	373,294	0.05
2,300,000	BANCA POPOLARE DI SONDRIO SPA VAR 13/07/2027	2,179,181	0.27	871,000	TELECOM ITALIA SPA 1.625% 18/01/2029 EUR (ISIN XS2798884131)	763,501	0.09
600,000	BANCO BPM SPA VAR 17/01/2030	613,776	0.08	3,000,000	TELECOM ITALIA SPA 2.375% 12/10/2027	2,804,520	0.35
999,000	BANCO BPM SPA 3.375% 24/01/2030	995,064	0.12	900,000	TERNA RETE ELETTRICA NAZIONALE 3.50% 17/01/2031	885,474	0.11
940,000	BANCO DI DESIO E DELLA BRIANZA SPA 4.00% 13/03/2028	951,788	0.12	1,600,000	TERNA RETE ELETTRICA NAZIONALE 3.625% 21/04/2029	1,599,504	0.20
400,000	BPER BANCA SPA VAR 20/02/2030	403,524	0.05	1,400,000	UNICREDIT SPA VAR 23/01/2031	1,405,250	0.17
400,000	BPER BANCA SPA 3.25% 22/01/2031	397,676	0.05	1,000,000	UNIPOLSAI SPA 4.90% 23/05/2034	985,300	0.12
2,600,000	CASSA DEPOSITI E PRESTITI SPA 5.75% REGS 05/05/2026	2,417,957	0.30	900,000	WEBUILD SPA 5.375% 20/06/2029	896,364	0.11
1,995,000	CASSA DEPOSITI E PRESTITI SPA 5.875% 30/04/2029	1,892,751	0.23		<i>Japan</i>	3,858,761	0.48
1,000,000	ENI SPA 3.625% 19/05/2027	1,004,780	0.12	500,000	ASAHI GROUP HOLDINGS LTD 3.384% 16/04/2029	496,315	0.06
460,000	ENI SPA 3.875% 15/01/2034	455,621	0.06	500,000	ASAHI GROUP HOLDINGS LTD 3.464% 16/04/2032	494,320	0.06
400,000	ERG SPA 4.125% 03/07/2030	398,944	0.05	600,000	MIZUHO FINANCIAL GROUP INC 1.631% 08/04/2027	570,738	0.07
900,000	FERROVIE DELLO STATO ITALIANE SPA 4.125% 23/05/2029	919,881	0.11	1,100,000	MIZUHO FINANCIAL GROUP INC 3.98% 21/05/2034	1,099,032	0.14
				1,200,000	SOFTBANK GROUP CORP 5.375% 08/01/2029	1,198,356	0.15
					<i>Jersey Inseln</i>	2,765,983	0.34
				900,000	AVIS BUDGET FINANCE PLC 7.00% 28/02/2029	887,445	0.11
				2,500,000	EURO DM SECURITIES 0% 08/04/2026	1,195,464	0.15
				600,000	GATWICK FUNDING LIMITED 5.50% 04/04/2040	683,074	0.08

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
<i>Kaimaninseln</i>	3,943,735	0.49	1,720,000	CEMEX SAB DE CV VAR REGS PERPETUAL	1,716,854 0.21
3,000,000	GACI FIRST INVESTMENT 4.875% 14/02/2035	2,653,632 0.33	3,000,000	NEMAK SAB DE CV 3.625% REGS 28/06/2031	2,165,850 0.27
1,400,000	GACI FIRST INVESTMENT 5.00% 29/01/2029	1,290,103 0.16	1,000,000	PETROLEOS MEXICANOS PEMEX 4.75% 26/02/2029	873,520 0.11
<i>Kanada</i>	2,763,074	0.34	1,100,000	PETROLEOS MEXICANOS PEMEX 6.625% 15/06/2035	783,338 0.10
290,000	ALIMENTATION COUCHE TARD INC 3.647% 12/05/2031	287,784 0.04	639,000	PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032	499,615 0.06
300,000	ALIMENTATION COUCHE TARD INC 4.011% 12/02/2036	296,214 0.04	2,023,000	PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047	1,251,098 0.15
1,200,000	BANK OF NOVA SCOTIA 3.50% 17/04/2029	1,191,516 0.14	2,500,000	UNITED MEXICAN STATES 5.00% 07/05/2029	2,282,530 0.28
1,000,000	THE TORONTO DOMINION BANK CANADA 3.563% 16/04/2031	987,560 0.12	<i>Neuseeland</i>	499,245	0.06
<i>Kolumbien</i>	7,260,653	0.90	500,000	ANZ NEW ZEALAND LIMITED 3.527% 24/01/2028	499,245 0.06
2,000,000	COLOMBIA 3.125% 15/04/2031	1,477,602 0.18	<i>Niederlande</i>	42,950,917	5.31
2,391,000	COLOMBIA 4.125% 22/02/2042	1,467,372 0.18	2,800,000	AEGON NV VAR PERPETUAL	2,104,827 0.26
1,800,000	COLOMBIA 5.20% 15/05/2049	1,189,923 0.15	1,900,000	BOI FINANCE BV 7.50% REGS 16/02/2027	1,798,559 0.22
2,350,000	ECOPETROL SA 8.375% 19/01/2036	2,163,097 0.27	2,000,000	BRASKEM NETHERLANDS 5.875% REGS 31/01/2050	1,375,806 0.17
1,000,000	REPUBLIC OF COLOMBIA 8.00% 14/11/2035	962,659 0.12	500,000	BRENNTAG FINANCE BV 3.75% 24/04/2028	499,550 0.06
<i>Luxemburg</i>	8,790,019	1.09	600,000	BRENNTAG FINANCE BV 3.875% 24/04/2032	590,340 0.07
500,000	CIRSA FINANCE INTERNATIONAL SARL 6.50% 15/03/2029	516,145 0.06	6,300,000	COOPERATIEVE RABOBANK UA 0% 28/10/2026	2,953,236 0.38
1,000,000	CPI PROPERTY GROUP S.A. 1.75% 14/01/2030	757,870 0.09	600,000	DAIMLER TRUCKS INTERNATIONAL FINANCE BV 3.875% 19/06/2026	603,846 0.07
300,000	CPI PROPERTY GROUP S.A. 7.00% 07/05/2029	294,984 0.04	680,000	DMS BV 3.625% 02/07/2034	674,247 0.08
1,000,000	CSN RESOURCES SA 4.625% REGS 10/06/2031	738,222 0.09	700,000	ENEL FINANCE INTERNATIONAL NV 3.875% 23/01/2035	686,658 0.08
2,400,000	GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	1,607,736 0.21	800,000	EXOR NV 3.75% 14/02/2033	788,232 0.10
1,300,000	LOGICOR FINANCING SARL 1.50% 13/07/2026	1,226,719 0.15	1,100,000	FERRARI NV 3.625% 21/05/2030	1,103,927 0.14
500,000	LOGICOR FINANCING SARL 4.625% 25/07/2028	503,310 0.06	1,200,000	HEIMSTADEN BOSTAD TREASURY BV 0.25% 13/10/2024	1,175,904 0.15
690,000	NESTLE FINANCE INTERNATIONAL LTD 3.00% 23/01/2031	682,458 0.08	1,000,000	ING GROEP NV ING BANK NV VAR 12/02/2035	1,007,500 0.12
600,000	NESTLE FINANCE INTERNATIONAL LTD 3.25% 23/01/2037	582,192 0.07	1,400,000	ING GROUP NV VAR PERPETUAL	1,106,572 0.14
290,000	P3 GROUP SARL 4.625% 13/02/2030	290,943 0.04	2,000,000	ING GROUP NV VAR 20/05/2033	2,373,368 0.30
800,000	TRATON FINANCE LUXEMBOURG SA 3.75% 27/03/2027	799,432 0.10	700,000	IPD 3 BV FRN 15/06/2031	700,077 0.09
800,000	TRATON FINANCE LUXEMBOURG SA 3.75% 27/03/2030	790,008 0.10	500,000	JDE PEETS B V 4.125% 23/01/2030	505,370 0.06
<i>Malta</i>	1,440,959	0.18	700,000	KONINKLIJKE AHOLD DELHAIZE NV 3.875% 11/03/2036	697,984 0.09
1,300,000	BANK VALLETTA PLC VAR 06/12/2027	1,440,959 0.18	1,300,000	KONINKLIJKE FRIESLANDCAMPINA NV VAR PERPETUAL	1,246,739 0.15
<i>Marokko</i>	3,104,840	0.38	300,000	KONINKLIJKE KPN NV 3.875% 16/02/2036	296,481 0.04
1,600,000	KINGDOM OF MOROCCO 5.95% REGS 08/03/2028	1,499,379 0.18	1,000,000	KONINKLIJKE PHILIPS NV 3.75% 31/05/2032	994,770 0.12
800,000	KINGDOM OF MOROCCO 6.50% REGS 08/09/2033	770,598 0.10	500,000	LKQ DUTCH BOND BV 4.125% 13/03/2031	499,300 0.06
1,300,000	MOROCCO 4.00% REGS 15/12/2050	834,863 0.10	1,250,000	MERCEDESSENZ INTERNATIONAL FINANCE BV 3.25% 15/11/2030	1,232,300 0.15
<i>Mazedonien (TFYR)</i>	1,153,090	0.14	800,000	MSD NETHERLANDS CAPITAL B V 3.50% 30/05/2037	788,432 0.10
1,110,000	REPUBLIC OF NORTH MACEDONIA 6.96% REGS 13/03/2027	1,153,090 0.14	1,000,000	MSD NETHERLANDS CAPITAL B V 3.70% 30/05/2044	977,740 0.12
<i>Mexiko</i>	12,295,336	1.52	400,000	MSD NETHERLANDS CAPITAL B V 3.75% 30/05/2054	388,472 0.05
1,800,000	BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL	1,671,468 0.21	1,550,000	NE PROPERTY COOPERATIEF U.A. 1.875% 09/10/2026	1,459,527 0.18
1,280,000	BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAB72)	1,051,063 0.13			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW		
Nennwert			Nennwert				
	EUR			EUR			
1,400,000	BANCO DE CREDITO SOCIAL COOPERATIVO SA VAR 09/03/2028	1,304,828	0.16	480,000	AMERICAN TOWER CORP 3.90% 16/05/2030	479,131	0.06
600,000	BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307)	560,532	0.07	600,000	AMERICAN TOWER CORP 4.10% 16/05/2034	595,752	0.07
300,000	BANCO DE SABADELL SA VAR 13/09/2030	303,015	0.04	3,200,000	BBVA BANCOMER SA TEXAS AGENCY VAR REGS 18/01/2033	2,729,115	0.35
1,600,000	BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2817323749)	1,607,744	0.20	600,000	BECTON DICKINSON AND CO 3.519% 08/02/2031	594,486	0.07
1,300,000	BANCO SANTANDER SA 3.875% 22/04/2029	1,301,664	0.16	126,000	BRISTOL MYERS SQUIBB CO 5.10% 22/02/2031	118,185	0.01
1,100,000	BANCO SANTANDER SA 4.125% 22/04/2034	1,103,025	0.14	304,000	BRISTOL MYERS SQUIBB CO 5.20% 22/02/2034	283,861	0.04
1,300,000	BANCO SANTANDER SA 5.375% 17/01/2031	1,539,868	0.19	593,000	BRISTOL MYERS SQUIBB CO 5.55% 22/02/2054	549,405	0.07
1,600,000	CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	1,558,576	0.19	900,000	CITIGROUP INC USA VAR 14/05/2032	891,081	0.11
800,000	CAIXABANK SA VAR 09/02/2032	803,416	0.10	400,000	COCA COLA CO 3.50% 14/05/2044	387,052	0.05
1,300,000	CAIXABANK SA VAR 25/10/2033	1,564,998	0.19	300,000	COTY INC 4.50% 15/05/2027	302,556	0.04
1,300,000	CAJAMAR CAJA RURAL 3.375% 25/07/2029	1,294,657	0.16	700,000	FORD MOTOR CREDIT CO LLC 4.165% 21/11/2028	699,692	0.09
500,000	CELLNEX FINANCE COMPANY SAU 3.625% 24/01/2029	496,370	0.06	780,000	FORD MOTOR CREDIT CO LLC 4.445% 14/02/2030	785,959	0.10
300,000	EL CORTE INGLES SA 4.25% 26/06/2031	300,297	0.04	1,200,000	FORD MOTOR CREDIT CO LLC 4.542% 01/08/2026	1,090,654	0.13
700,000	ENAGAS FINANCIACIONES SAU 3.625% 24/01/2034	682,360	0.08	500,000	FORTIVE CORP 3.70% 13/02/2026	500,420	0.06
1,400,000	IBERCAJA BANCO SAU VAR PERPETUAL	1,476,552	0.18	500,000	FORTIVE CORP 3.70% 15/08/2029	499,245	0.06
1,100,000	KUTXABANK SA VAR 14/10/2027	1,021,262	0.13	500,000	GENERAL MILLS INC 3.65% 23/10/2030	500,225	0.06
700,000	REDEIA CORPORACION SA 3.375% 09/07/2032	694,407	0.09	400,000	GENERAL MOTORS FINANCIAL CO INC 3.90% 12/01/2028	401,516	0.05
500,000	REDEXIS GAS FINANCE BV 4.375% 30/05/2031	496,230	0.06	600,000	GENERAL MOTORS FINANCIAL CO INC 4.00% 10/07/2030	602,262	0.07
900,000	TELEFONICA EMISIONES SAU 3.698% 24/01/2032	895,986	0.11	780,000	GENERAL MOTORS FINANCIAL CO INC 5.50% 12/01/2030	916,303	0.11
800,000	TELEFONICA EMISIONES SAU 4.055% 24/01/2036	797,240	0.10	2,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0% 10/03/2025	996,365	0.12
2,200,000	UNICAJA BANCO SA VAR PERPETUAL	2,006,664	0.25	5,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0% 28/10/2024	2,525,475	0.32
2,200,000	UNICAJA BANCO SA VAR 21/02/2029	2,280,344	0.28	1,300,000	JEFFERIES FINANCIAL GROUP INC 3.875% 16/04/2026	1,300,117	0.16
1,700,000	UNICAJA BANCO SA VAR 22/06/2034	1,690,803	0.21	900,000	JEFFERIES FINANCIAL GROUP INC 4.00% 16/04/2029	895,212	0.11
	Südafrika	1,483,608	0.18	700,000	JPMORGAN CHASE AND CO VAR 21/03/2034	695,646	0.09
2,100,000	SOUTH AFRICA 5.75% 30/09/2049	1,483,608	0.18	700,000	MORGAN STANLEY VAR 21/03/2035	696,192	0.09
	Tschechische Republik	4,731,460	0.58	1,800,000	MORGAN STANLEY 4.35% 08/09/2026	1,643,521	0.20
1,000,000	CESKA SPORITEINA A S VAR 29/06/2027	1,030,380	0.13	700,000	NESTLE CAPITAL CORP 4.75% 22/03/2036	811,244	0.10
4,000,000	EP INFRASTRUCTURE AS 1.698% 30/07/2026	3,701,080	0.45	600,000	PROLOGIS EURO FINANCE LLC 4.00% 05/05/2034	597,846	0.07
	Türkei	3,583,215	0.44	300,000	PVH CORP 4.125% 16/07/2029	299,046	0.04
2,250,000	MUNICIPALITY OF METROPOLITAN ISTANBUL 10.50% 06/12/2028	2,256,130	0.28	1,500,000	STILLWATER MINING CO 4.00% REGS 16/11/2026	1,281,344	0.16
1,390,000	TAV HAVALIMANLARI 8.50% 07/12/2028	1,327,085	0.16	1,000,000	T MOBILE USA INC 3.55% 08/05/2029	1,002,440	0.12
	Ungarn	11,587,201	1.43	840,000	T MOBILE USA INC 3.85% 08/05/2036	834,700	0.10
800,000	HUNGARIAN EXPORT IMPORT BANK PLC 6.00% 16/05/2029	841,792	0.10	840,000	TIMKEN CO 4.125% 23/05/2034	819,109	0.10
930,000,000	HUNGARY 2.25% 20/04/2033	1,666,099	0.21	1,000,000	VERIZON COMMUNICATIONS INC 3.50% 28/06/2032	990,600	0.12
2,096,000	OTP BANK PLC VAR 04/03/2026	2,129,389	0.26	700,000	VERIZON COMMUNICATIONS INC 3.75% 28/02/2036	692,069	0.09
1,400,000	REPUBLIC OF HUNGARY 2.125% REGS 22/09/2031	1,035,536	0.13	749,000	VISTRA OPERATIONS COMPANY LLC 6.00% 15/04/2034	701,771	0.09
1,830,000,000	REPUBLIC OF HUNGARY 4.75% 24/11/2032	4,043,123	0.50	500,000	WARNERMEDIA HOLDINGS INCORPORATION 4.302% 17/01/2030	500,630	0.06
1,800,000	REPUBLIC OF HUNGARY 5.375% 12/09/2033	1,871,262	0.23	800,000	WARNERMEDIA HOLDINGS INCORPORATION 4.693% 17/05/2033	795,952	0.10
	Usbekistan	5,575,337	0.69	340,000	WP CAREY INC 4.25% 23/07/2032	339,235	0.04
3,002,000	REPUBLIC OF UZBEKISTAN 5.375% 29/05/2027	2,998,788	0.37		Zypern	895,653	0.11
2,800,000	UZBEK INDUSTRIAL AND CONSTRUCTION BANK JOINT STOCK COMMERCIAL BK 5.75% 02/12/2024	2,576,549	0.32	900,000	BANK OF CYPRUS PUBLIC COMPANY LTD VAR 02/05/2029	895,653	0.11
	Vereinigte Staaten von Amerika	31,933,528	3.95				
600,000	AIR LEASE CORP 3.70% 15/04/2030	588,114	0.07				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Wandelanleihen	4,611,807	0.57	19,722 WISDOMTREE COMMODITY SECURITIES LIMITED USD (ISIN GB00B15KXQ89)	728,707	0.09
<i>Deutschland</i>	1,296,750	0.16	341,017 WISDOMTREE COMMODITY SECURITIES LIMITED USD (ISIN GB00B15KXV33)	3,342,555	0.41
1,500,000 LEG IMMOBILIEN SE 0.40% 30/06/2028 CV	1,296,750	0.16	886 WISDOMTREE METAL SECURITIES LIMITED	76,386	0.01
<i>Italien</i>	1,923,177	0.24	<i>Luxemburg</i>	14,513,327	1.79
1,300,000 ENI SPA 2.95% 14/09/2030 CV	1,330,797	0.17	36,123 AMUNDI INDEX SOLUTIONS MSCI EUROPE ETF	4,075,397	0.50
600,000 WEBUILD SPA 4.00% 30/05/2028 CV	592,380	0.07	105,289 AMUNDI STOXX AI GLOBAL ARTIFICIAL INTELLIGENCE ETF	10,437,930	1.29
<i>Luxemburg</i>	1,391,880	0.17	Derivative Instrumente	38,455,854	4.75
1,500,000 LAGFIN SCA 3.50% 08/06/2028 CV	1,391,880	0.17	Optionen	38,455,854	4.75
ETC Securities	27,160,829	3.36	<i>Australien</i>	309,215	0.04
<i>Irland</i>	27,071,500	3.35	149 SPI 200 INDEX - 7,300 - 19.06.25 PUT	190,799	0.03
313,647 AMUNDI PHYSICAL GOLD ETC	27,071,500	3.35	173 SPI 200 INDEX - 7,500 - 19.09.24 PUT	87,427	0.01
<i>Jersey Inseln</i>	89,329	0.01	121 SPI 200 INDEX - 7,900 - 18.07.24 CALL	30,989	0.00
1,762 WISDOMTREE COMMODITY SECURITIES LIMITED ETC	89,329	0.01	<i>Deutschland</i>	2,673,165	0.33
Warrants, Rechte	2,050,515	0.25	466 DJ EURO STOXX 50 EUR - 3,000 - 20.12.24 PUT	32,620	0.00
<i>Irland</i>	2,050,515	0.25	192 DJ EURO STOXX 50 EUR - 4,650 - 02.08.24 PUT	77,760	0.01
78,624 ISHARES PHYSICAL METALS PLC CERTIFICATE	2,050,515	0.25	395 DJ EURO STOXX 50 EUR - 4,700 - 20.12.24 CALL	1,502,580	0.20
Aktien/Anteile aus OGAW/OGA	70,369,058	8.70	379 DJ EURO STOXX 50 EUR - 4,800 - 20.09.24 PUT	351,333	0.05
Aktien/Anteile aus Investmentfonds	70,369,058	8.70	165 DJ EURO STOXX 50 EUR - 4,850 - 20.09.24 PUT	186,120	0.02
<i>Frankreich</i>	16,461,236	2.04	146 DJ EURO STOXX 50 EUR - 5,150 - 19.07.24 CALL	8,030	0.00
792 AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0013016607)	8,230,716	1.02	192 DJ EURO STOXX 50 EUR - 5,250 - 02.08.24 CALL	13,824	0.00
795 AMUNDI EURO LIQUIDITY SHORT TERM SRI	8,230,520	1.02	113 DOW JONES EURO STOXX OIL & GAS - 375 - 19.07.24 CALL	12,995	0.00
<i>Irland</i>	34,100,494	4.22	924 EURO STOXX BANKS - 155 - 19.12.25 CALL	279,510	0.03
1,254,868 INVESCO MARKETS PLC BLOOMBERG COMODITY UCITS ETF	27,058,548	3.35	128 MSCI EM INDEX - 1,000 - 23.09.24 PUT	36,725	0.00
504,653 ISHARES IV PLC ISHARES AUTOMATION ROB UCITS ETF	6,222,523	0.77	169 MSCI EM INDEX - 1,020 - 23.09.24 PUT	71,353	0.01
9,851 X S&P 500 EQUAL WEIGHT	819,423	0.10	190 STOXX EUROPE 600 INDEX - 500 - 19.07.24 PUT	23,750	0.00
<i>Italien</i>	746,372	0.09	225 STOXX EUROPE 600 INDEX - 508 - 19.07.24 PUT	52,875	0.01
1,332 ALPHA IMMOBILIARE SGR	540,859	0.07	206 STOXX EUROPE 600 INDEX - 535 - 16.08.24 CALL	17,510	0.00
1,610 ATLANTIC FONDO COMUNE DI INVESTMENTO IMMOBILIARE CHUSO	191,912	0.02	206 STOXX EUROPE 600 INDEX - 535 - 19.07.24 CALL	6,180	0.00
203 QF IMMOBILIUM 2001	13,601	0.00	<i>Großbritannien</i>	132,871	0.02
543 QF INVEST REAL SEC	-	0.00	66 FOOTsie 100 - 70 - 20.12.24 PUT	27,245	0.00
1,484 UNICREDITO IMMOBILIARE UNO - A	-	0.00	50 FOOTsie 100 - 73 - 20.12.24 PUT	30,371	0.00
118 VALORE IMMOBILIARE GLOBALE	-	0.00	75 FOOTsie 100 - 80 - 19.07.24 PUT	27,422	0.00
<i>Jersey Inseln</i>	4,547,629	0.56	42 FOOTsie 100 - 80 - 20.09.24 PUT	43,097	0.02
18,594 WISDOM TREE COMMODITY SECURITIES LIMITED ETF EUR	167,086	0.02	73 FOOTsie 100 - 86 - 19.07.24 CALL	4,736	0.00
5,293 WISDOM TREE COMMODITY SECURITIES LIMITED ETF USD	77,660	0.01	<i>Italien</i>	144,590	0.02
1 WISDOM TREE METAL SECURITIES LTD	84	0.00	76 MINI FTSE / MIB INDEX - 32,500 - 20.09.24 PUT	144,590	0.02
50,305 WISDOMTREE COMMODITY SECURITIES LIMITED ETF	155,151	0.02	<i>Japan</i>	2,163,436	0.27
			49 NIKKEI 225 - 36,750 - 10.12.27 CALL	1,708,162	0.21
			36 NIKKEI 225 - 37,250 - 13.09.24 PUT	83,526	0.01
			73 NIKKEI 225 - 39,250 - 12.07.24 CALL	270,995	0.03
			18 NIKKEI 225 - 39,625 - 12.07.24 CALL	44,895	0.01
			25 TOPIX INDEX - 2,650 - 12.07.24 PUT	2,320	0.00
			71 TOPIX INDEX - 2,850 - 12.07.24 CALL	53,538	0.01
			<i>Luxemburg</i>	26,328,522	3.25
			140,000,000 AUD BANK BILL 3 MONTHS - 1.25 - 18.11.25 CALL	24,169	0.00

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
14,700,000 AUD(C)/CAD(P)OTC - 1.00 - 21.11.24 CALL	2,882	0.00	3,800,000 EUR(P)/INR(C)OTC - 93.45 - 03.09.24 PUT	162,555	0.02
19,800,000 AUD(C)/NZD(P)OTC - 1.105 - 25.07.24 CALL	24,974	0.00	9,400,000 EUR(P)/JPY(C)OTC - 117.00 - 20.11.24 PUT	10	0.00
14,600,000 AUD(C)/NZD(P)OTC - 1.145 - 15.11.24 CALL	12,599	0.00	4,200,000 EUR(P)/SEK(C)OTC - 11.20 - 13.08.24 PUT	16,040	0.00
14,700,000 AUD(P)/CAD(C)OTC - 0.835 - 21.11.24 PUT	5,604	0.00	4,200,000 EUR(P)/SEK(C)OTC - 11.50 - 13.08.24 PUT	73,090	0.01
6,600,000 AUD(P)/CAD(C)OTC - 0.8975 - 24.07.24 PUT	4,703	0.00	2,800,000 EUR(P)/TRY(C)OTC - 49.00 - 05.02.25 PUT	392,577	0.05
7,100,000 AUD(P)/CHF(C)OTC - 0.565 - 15.07.24 PUT	326	0.00	16,500,000 EUR(P)/USD(C)OTC - 1.05 - 05.03.25 PUT	37,104	0.00
7,100,000 AUD(P)/CHF(C)OTC - 0.585 - 15.07.24 PUT	3,728	0.00	21,200,000 EUR(P)/USD(C)OTC - 1.07 - 20.08.24 PUT	184,331	0.02
9,800,000 AUD(P)/JPY(C)OTC - 104.00 - 30.07.24 PUT	25,174	0.00	9,400,000 EUR(P)/USD(C)OTC - 1.085 - 15.11.24 PUT	183,034	0.02
14,600,000 AUD(P)/NZD(C)OTC - 1.01 - 15.11.24 PUT	492	0.00	15,300,000 GBP OVERNIGHT COMPOUNDED RATE - 3.75 - 20.06.25 PUT	179,034	0.02
19,800,000 AUD(P)/NZD(C)OTC - 1.07 - 25.07.24 PUT	2,108	0.00	2,800,000 GBP(C)/CAD(P)OTC - 1.705 - 05.09.24 CALL	57,420	0.01
19,600,000 CDX NA HY SERIE 41 V2 5Y - 1.015 - 17.07.24 PUT	642	0.00	3,900,000 GBP(C)/CAD(P)OTC - 1.71 - 12.02.25 CALL	104,586	0.01
49,600,000 CDX NA HY SERIE 42 V1 5Y - 1.04 - 17.07.24 PUT	27,209	0.00	3,800,000 GBP(C)/JPY(P)OTC - 176.20 - 12.11.24 CALL	512,986	0.06
32,300,000 CDX NA HY SERIE 42 V1 5Y - 1.05 - 18.09.24 PUT	230,518	0.03	4,600,000 GBP(C)/SEK(P)OTC - 13.10 - 22.11.24 CALL	141,539	0.02
36,200,000 CDX NA IG SERIE 41 V1 5Y - 0.70 - 17.07.24 PUT	579	0.00	3,800,000 GBP(C)/SEK(P)OTC - 13.60 - 07.03.25 CALL	57,574	0.01
54,000,000 CDX NA IG SERIE 42 V1 5Y - 0.525 - 21.08.24 PUT	110,278	0.01	6,900,000 GBP(C)/USD(P)OTC - 1.285 - 23.07.24 CALL	8,814	0.00
46,200,000 CDX NA IG SERIE 42 V1 5Y - 0.55 - 18.09.24 PUT	99,069	0.01	3,900,000 GBP(P)/CAD(C)OTC - 1.69 - 12.02.25 PUT	47,095	0.01
49,600,000 CDX NA IG SERIE 42 V1 5Y - 0.60 - 17.07.24 PUT	13,067	0.00	2,800,000 GBP(P)/CAD(C)OTC - 1.705 - 05.09.24 PUT	12,973	0.00
49,600,000 CDX NA IG SERIE 42 V1 5Y - 0.65 - 17.07.24 PUT	6,326	0.00	3,500,000 GBP(P)/CAD(C)OTC - 1.7125 - 24.07.24 PUT	8,016	0.00
35,200,000 CDX NA IG SERIE 42 V1 5Y - 0.80 - 18.09.24 PUT	17,198	0.00	6,900,000 GBP(P)/CAD(C)OTC - 1.72 - 08.07.24 PUT	9,826	0.00
9,700,000 CHF(P)/JPY(C)OTC - 125.00 - 03.10.24 PUT	-	0.00	4,600,000 GBP(P)/SEK(C)OTC - 10.80 - 22.11.24 PUT	40	0.00
19,400,000 CHF(P)/JPY(C)OTC - 130.00 - 03.10.24 PUT	1	0.00	3,800,000 GBP(P)/SEK(C)OTC - 12.40 - 07.03.25 PUT	19,607	0.00
9,700,000 CHF(P)/JPY(C)OTC - 140.00 - 03.10.24 PUT	43	0.00	40,000,000 ITRAXX EUROPE MAIN S41 5Y - 0.60 - 18.09.24 PUT	165,125	0.02
6,800,000 CHF(P)/JPY(C)OTC - 155.00 - 11.11.24 PUT	5,537	0.00	40,000,000 ITRAXX EUROPE MAIN S41 5Y - 0.65 - 18.09.24 PUT	123,432	0.02
6,800,000 CHF(P)/JPY(C)OTC - 165.00 - 11.11.24 PUT	20,673	0.00	16,300,000 ITRAXX EUROPE MAIN S41 5Y - 0.75 - 18.09.24 PUT	28,536	0.00
3,200,000 CHF(C)/NOK(P)OTC - 11.80 - 03.07.24 CALL	23,797	0.00	40,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 3.125 - 18.09.24 PUT	737,406	0.09
26,000,000 EUR EURIBOR 6 MONTHS - 2.10 - 21.01.25 CALL	-254,370	-0.03	35,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 3.25 - 18.09.24 CALL	220,410	0.03
7,400,000 EUR EURIBOR 6 MONTHS - 2.20 - 23.11.27 PUT	11,327	0.00	35,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 3.375 - 18.09.24 PUT	448,294	0.06
7,900,000 EUR(C)/CAD(P)OTC - 1.475 - 12.09.24 CALL	58,566	0.01	46,300,000 ITRAXX XOVER MAIN S41 V1 5Y - 3.75 - 17.07.24 PUT	93,263	0.01
12,600,000 EUR(C)/CAD(P)OTC - 1.5125 - 19.08.24 CALL	7,500	0.00	3,328,000,000 JPY OVERNIGHT COMPOUNDED RATE - 0.0574 - 14.10.25 CALL	3,271	0.00
12,600,000 EUR(C)/CHF(P)OTC - 0.986 - 15.07.24 CALL	3,389	0.00	3,390,000,000 JPY OVERNIGHT COMPOUNDED RATE - 0.44 - 05.12.29 CALL	-589,812	-0.07
12,600,000 EUR(C)/CHF(P)OTC - 1.00 - 15.07.24 CALL	855	0.00	3,390,000,000 JPY OVERNIGHT COMPOUNDED RATE - 0.44 - 05.12.29 PUT	1,696,941	0.22
9,400,000 EUR(C)/CHF(P)OTC - 1.11 - 21.11.24 CALL	44	0.00	5,600,000,000 JPY OVERNIGHT COMPOUNDED RATE - 0.78191 - 12.04.28 CALL	-316,518	-0.04
7,900,000 EUR(C)/GBP(P)OTC - 0.875 - 12.09.24 CALL	7,533	0.00	5,600,000,000 JPY OVERNIGHT COMPOUNDED RATE - 0.78191 - 12.04.28 PUT	432,232	0.05
3,800,000 EUR(C)/GBP(P)OTC - 0.877 - 03.09.24 CALL	2,209	0.00	1,478,400,000 JPY OVERNIGHT COMPOUNDED RATE - 1.406 - 27.11.24 PUT	-95,007	-0.01
9,400,000 EUR(C)/GBP(P)OTC - 0.96 - 20.11.24 CALL	285	0.00	51,000,000 NOK(C)/JPY(P)OTC - 13.00 - 13.11.24 CALL	552,853	0.07
3,800,000 EUR(C)/INR(P)OTC - 93.45 - 03.09.24 CALL	3,499	0.00	6,500,000 NZD(C)/JPY(P)OTC - 88.00 - 29.01.25 CALL	301,365	0.04
9,400,000 EUR(C)/JPY(P)OTC - 142.00 - 20.11.24 CALL	1,492,350	0.18	18,700,000 NZD(C)/USD(P)OTC - 0.63 - 24.07.24 CALL	7,056	0.00
10,100,000 EUR(C)/KRW(P)OTC - 1,500.00 - 01.07.24 CALL	360	0.00	7,200,000 NZD(P)/CAD(C)OTC - 0.825 - 24.07.24 PUT	10,310	0.00
10,100,000 EUR(C)/KRW(P)OTC - 1,515.00 - 01.07.24 CALL	8	0.00	17,000,000 USD SOFR COMPOUNDED - 1.729 - 05.12.29 PUT	1,427,213	0.18
3,200,000 EUR(C)/NOK(P)OTC - 11.65 - 05.09.24 CALL	15,370	0.00	12,100,000 USD SOFR COMPOUNDED - 3.61 - 25.07.24 CALL	25,235	0.00
12,600,000 EUR(C)/NOK(P)OTC - 12.00 - 20.08.24 CALL	6,812	0.00	9,600,000 USD SOFR COMPOUNDED - 3.85 - 18.06.25 PUT	78,740	0.01
13,100,000 EUR(C)/USD(P)OTC - 1.08 - 25.07.24 CALL	50,503	0.01	12,100,000 USD SOFR COMPOUNDED - 4.01 - 25.07.24 PUT	37,100	0.00
10,600,000 EUR(C)/USD(P)OTC - 1.10 - 20.08.24 CALL	15,855	0.00	9,700,000 USD SOFR COMPOUNDED - 4.15 - 20.12.24 PUT	50,263	0.01
4,200,000 EUR(C)/USD(P)OTC - 1.10 - 22.08.24 CALL	6,752	0.00			
12,700,000 EUR(C)/USD(P)OTC - 1.105 - 18.07.24 CALL	2,303	0.00			
16,500,000 EUR(C)/USD(P)OTC - 1.12 - 05.03.25 CALL	135,326	0.02			
9,400,000 EUR(C)/USD(P)OTC - 1.28 - 15.11.24 CALL	3	0.00			
14,800,000 EUR(P)/AUD(C)OTC - 1.60 - 25.07.24 PUT	91,784	0.01			
7,900,000 EUR(P)/CAD(C)OTC - 1.475 - 12.09.24 PUT	98,998	0.01			
9,400,000 EUR(P)/CHF(C)OTC - 0.96 - 21.11.24 PUT	180,688	0.02			
9,400,000 EUR(P)/GBP(C)OTC - 0.81 - 20.11.24 PUT	13,427	0.00			
12,600,000 EUR(P)/GBP(C)OTC - 0.84 - 19.08.24 PUT	47,199	0.01			
9,800,000 EUR(P)/GBP(C)OTC - 0.875 - 12.09.24 PUT	246,461	0.03			
3,800,000 EUR(P)/GBP(C)OTC - 0.877 - 03.09.24 PUT	127,598	0.02			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Negative Positionen	-31,158,680	-3.85			
Derivative Instrumente	-31,158,680	-3.85			
Optionen	-31,158,680	-3.85			
<i>Australien</i>	-219,666	-0.03			
-173 SPI 200 INDEX - 7,125 - 19.09.24 PUT	-31,909	0.00			
-107 SPI 200 INDEX - 8,100 - 19.06.25 CALL	-187,757	-0.03			
<i>Deutschland</i>	-1,415,545	-0.18			
-466 DJ EURO STOXX 50 EUR - 2,000 - 20.12.24 PUT	-4,660	0.00			
-165 DJ EURO STOXX 50 EUR - 4,600 - 20.09.24 PUT	-86,460	-0.01			
-379 DJ EURO STOXX 50 EUR - 4,650 - 20.09.24 PUT	-216,788	-0.03			
-249 DJ EURO STOXX 50 EUR - 4,775 - 19.07.24 PUT	-109,062	-0.01			
-192 DJ EURO STOXX 50 EUR - 4,800 - 02.08.24 PUT	-127,488	-0.02			
-192 DJ EURO STOXX 50 EUR - 5,100 - 02.08.24 CALL	-56,448	-0.01			
-150 DJ EURO STOXX 50 EUR - 5,175 - 19.07.24 CALL	-4,800	0.00			
-151 DJ EURO STOXX 50 EUR - 5,200 - 19.07.24 CALL	-3,473	0.00			
-226 DOW JONES EURO STOXX OIL & GAS - 355 - 19.07.24 PUT	-20,340	0.00			
-136 DOW JONES EURO STOXX OIL & GAS - 360 - 20.09.24 PUT	-55,760	-0.01			
-113 DOW JONES EURO STOXX OIL & GAS - 385 - 19.07.24 CALL	-3,390	0.00			
-616 EURO STOXX BANKS - 125 - 19.12.25 PUT	-312,620	-0.04			
-847 EURO STOXX BANKS - 140 - 19.07.24 CALL	-122,815	-0.02			
-128 MSCI EM INDEX - 950 - 23.09.24 PUT	-13,735	0.00			
-169 MSCI EM INDEX - 970 - 23.09.24 PUT	-26,806	0.00			
-139 STOXX EUROPE 600 BASIC RESOURCES - 575 - 16.08.24 PUT	-97,300	-0.01			
-80 STOXX EUROPE 600 BASIC RESOURCES - 610 - 20.09.24 PUT	-153,600	-0.02			
<i>Frankreich</i>	-100,710	-0.01			
-42 CAC 40 - 7,600 - 19.07.24 PUT	-94,387	-0.01			
-54 CAC 40 - 8,000 - 19.07.24 CALL	-6,323	0.00			
<i>Großbritannien</i>	-27,352	0.00			
-66 FOOTSE 100 - 60 - 20.12.24 PUT	-10,509	0.00			
-42 FOOTSE 100 - 76 - 20.09.24 PUT	-16,843	0.00			
<i>Italien</i>	-209,763	-0.03			
-49 MINI FTSE / MIB INDEX - 32,500 - 16.08.24 PUT	-71,785	-0.01			
-38 MINI FTSE / MIB INDEX - 34,000 - 20.09.24 PUT	-129,770	-0.02			
-49 MINI FTSE / MIB INDEX - 35,000 - 19.07.24 CALL	-8,208	0.00			
<i>Japan</i>	-512,837	-0.06			
-28 NIKKEI 225 - 29,500 - 10.12.27 PUT	-326,447	-0.04			
-21 NIKKEI 225 - 32,500 - 13.12.24 PUT	-29,234	0.00			
-36 NIKKEI 225 - 35,500 - 13.09.24 PUT	-34,454	0.00			
-18 NIKKEI 225 - 37,125 - 12.07.24 PUT	-2,297	0.00			
-18 NIKKEI 225 - 37,500 - 12.07.24 PUT	-3,445	0.00			
-14 NIKKEI 225 - 37,750 - 12.07.24 PUT	-3,654	0.00			
-37 NIKKEI 225 - 40,000 - 12.07.24 CALL	-54,727	-0.01			
-25 TOPIX INDEX - 2,800 - 12.07.24 CALL	-50,754	-0.01			
-71 TOPIX INDEX - 2,925 - 12.07.24 CALL	-7,825	0.00			
			<i>Luxemburg</i>	-20,830,034	-2.57
			-9,800,000 AUD(C)/JPY(P)OTC - 108.00 - 30.07.24 CALL	-35,948	0.00
			-19,800,000 AUD(C)/NZD(P)OTC - 1.0885 - 25.07.24 CALL	-114,728	-0.01
			-7,100,000 AUD(P)/CHF(C)OTC - 0.565 - 15.07.24 PUT	-326	0.00
			-19,800,000 AUD(P)/NZD(C)OTC - 1.0885 - 25.07.24 PUT	-25,986	0.00
			-32,300,000 CDX NA HY SERIE 42 V1 5Y - 1.025 - 18.09.24 PUT	-96,861	-0.01
			-46,200,000 CDX NA IG SERIE 42 V1 5Y - 0.70 - 18.09.24 PUT	-34,280	0.00
			-54,000,000 CDX NA IG SERIE 42 V1 5Y - 0.70 - 21.08.24 PUT	-22,660	0.00
			-3,400,000 CHF(C)/JPY(P)OTC - 180.00 - 11.11.24 CALL	-54,251	-0.01
			-3,400,000 CHF(C)/JPY(P)OTC - 185.00 - 11.11.24 CALL	-24,711	0.00
			-19,400,000 CHF(P)/JPY(C)OTC - 130.00 - 03.10.24 PUT	-1	0.00
			-13,600,000 CHF(P)/JPY(C)OTC - 160.00 - 11.11.24 PUT	-19,643	0.00
			-3,200,000 CHF(P)/NOK(C)OTC - 11.20 - 02.10.24 PUT	-4,354	0.00
			-26,000,000 EUR EURIBOR 6 MONTHS - 0.50 - 14.10.25 CALL	-4,149	0.00
			-28,100,000 EUR EURIBOR 6 MONTHS - 0.85 - 05.12.29 PUT	-2,767,043	-0.35
			-18,600,000 EUR EURIBOR 6 MONTHS - 2.75 - 23.11.27 PUT	315,646	0.04
			-7,900,000 EUR(C)/CAD(P)OTC - 1.475 - 12.09.24 CALL	-58,566	-0.01
			-4,200,000 EUR(C)/CAD(P)OTC - 1.495 - 19.08.24 CALL	-7,759	0.00
			-12,600,000 EUR(C)/CHF(P)OTC - 0.986 - 15.07.24 CALL	-3,389	0.00
			-12,600,000 EUR(C)/CHF(P)OTC - 1.00 - 15.07.24 CALL	-855	0.00
			-7,900,000 EUR(C)/GBP(P)OTC - 0.875 - 12.09.24 CALL	-7,533	0.00
			-3,800,000 EUR(C)/ILS(P)OTC - 4.15 - 03.09.24 CALL	-27,240	0.00
			-10,100,000 EUR(C)/KRW(P)OTC - 1,500.00 - 01.07.24 CALL	-360	0.00
			-10,100,000 EUR(C)/KRW(P)OTC - 1,515.00 - 01.07.24 CALL	-8	0.00
			-3,200,000 EUR(C)/NOK(P)OTC - 11.65 - 05.09.24 CALL	-15,370	0.00
			-4,200,000 EUR(C)/NOK(P)OTC - 11.80 - 20.08.24 CALL	-6,740	0.00
			-13,100,000 EUR(C)/USD(P)OTC - 1.095 - 25.07.24 CALL	-10,199	0.00
			-10,600,000 EUR(C)/USD(P)OTC - 1.10 - 20.08.24 CALL	-15,855	0.00
			-12,700,000 EUR(C)/USD(P)OTC - 1.12 - 18.07.24 CALL	-452	0.00
			-14,800,000 EUR(P)/AUD(C)OTC - 1.58 - 25.07.24 PUT	-35,718	0.00
			-7,900,000 EUR(P)/CAD(C)OTC - 1.475 - 12.09.24 PUT	-98,998	-0.01
			-4,200,000 EUR(P)/GBP(C)OTC - 0.848 - 19.08.24 PUT	-30,091	0.00
			-7,900,000 EUR(P)/GBP(C)OTC - 0.875 - 12.09.24 PUT	-246,461	-0.03
			-3,800,000 EUR(P)/ILS(C)OTC - 4.15 - 03.09.24 PUT	-141,954	-0.02
			-3,200,000 EUR(P)/NOK(C)OTC - 11.65 - 05.09.24 PUT	-80,059	-0.01
			-4,200,000 EUR(P)/SEK(C)OTC - 11.20 - 13.08.24 PUT	-16,040	0.00
			-4,200,000 EUR(P)/SEK(C)OTC - 11.50 - 13.08.24 PUT	-73,090	-0.01
			-4,200,000 EUR(P)/TRY(C)OTC - 44.00 - 05.02.25 PUT	-264,967	-0.03
			-8,200,000 EUR(P)/USD(C)OTC - 1.05 - 20.08.24 PUT	-29,382	0.00
			-15,300,000 GBP OVERNIGHT COMPOUNDED RATE - 4.45 - 20.06.25 CALL	-79,119	-0.01
			-15,300,000 GBP OVERNIGHT COMPOUNDED RATE - 4.45 - 20.06.25 PUT	-249,954	-0.03
			-6,900,000 GBP(C)/CAD(P)OTC - 1.745 - 08.07.24 CALL	-5,035	0.00
			-5,700,000 GBP(C)/JPY(P)OTC - 185.00 - 12.11.24 CALL	-507,349	-0.06
			-6,900,000 GBP(C)/USD(P)OTC - 1.2725 - 23.07.24 CALL	-27,880	0.00
			-60,000,000 ITRAXX EUROPE MAIN S41 5Y - 0.75 - 18.09.24 PUT	-105,042	-0.01
			-16,400,000 ITRAXX EUROPE MAIN S41 5Y - 0.80 - 18.09.24 PUT	-22,816	0.00
			-16,300,000 ITRAXX EUROPE MAIN S41 5Y - 0.90 - 18.09.24 PUT	-15,593	0.00
			-80,000,000 ITRAXX EUROPE MAIN S41 5Y - 0.90 - 18.09.24 PUT	-76,528	-0.01
			-60,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 4.25 - 18.09.24 PUT	-261,709	-0.03

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert			Nennwert		
	EUR			EUR	
-46,300,000 ITRAXX XOVER MAIN S41 V1 5Y - 4.50 - 17.07.24 PUT	-26,707	0.00	Schweiz	-377,557	-0.05
-35,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 4.50 - 18.09.24 PUT	-123,788	-0.02	-41 SMI (ZURICH) - 10,900 - 20.06.25 PUT	-108,646	-0.02
-1,478,400,000 JPY OVERNIGHT COMPOUNDED RATE - 1.656 - 27.11.24 PUT	72,000	0.01	-70 SMI (ZURICH) - 10,900 - 20.09.24 PUT	-29,947	0.00
-77,000,000 NOK(C)/JPY(P)OTC - 13.65 - 13.11.24 CALL	-553,576	-0.08	-48 SMI (ZURICH) - 11,000 - 19.12.25 PUT	-196,675	-0.03
-88,000,000 NOK(P)/SEK(C)OTC - 1.02 - 03.09.24 PUT	-221,415	-0.03	-43 SMI (ZURICH) - 12,400 - 16.08.24 CALL	-25,852	0.00
-13,000,000 NZD(C)/JPY(P)OTC - 94.00 - 29.01.25 CALL	-262,254	-0.03	-44 SMI (ZURICH) - 12,400 - 19.07.24 CALL	-9,001	0.00
-18,700,000 NZD(C)/USD(P)OTC - 0.62 - 24.07.24 CALL	-31,169	0.00	-93 SMI (ZURICH) - 12,550 - 19.07.24 CALL	-7,436	0.00
-28,600,000 USD SOFR COMPOUNDED - 2.55 - 21.01.25 CALL	412,529	0.05	Südkorea	-370,371	-0.05
-12,100,000 USD SOFR COMPOUNDED - 3.81 - 25.07.24 CALL	-79,903	-0.01	-108 KOSPI 2000 - 360 - 12.12.24 PUT	-110,909	-0.01
-12,100,000 USD SOFR COMPOUNDED - 3.81 - 25.07.24 PUT	-112,879	-0.01	-108 KOSPI 2000 - 395 - 12.12.24 CALL	-226,942	-0.04
-9,600,000 USD SOFR COMPOUNDED - 4.55 - 18.06.25 PUT	-32,486	0.00	-38 KOSPI 2000 - 400 - 12.09.24 CALL	-32,520	0.00
-9,600,000 USD SOFR COMPOUNDED - 4.55 - 18.06.25 CALL	-140,665	-0.02	Vereinigte Staaten von Amerika	-7,037,138	-0.86
-9,700,000 USD SOFR COMPOUNDED - 4.60 - 20.12.24 CALL	-22,060	0.00	-246 10YR US TREASURY NOTE - 106.00 - 20.09.24 PUT	-39,452	0.00
-9,700,000 USD SOFR COMPOUNDED - 4.60 - 20.12.24 PUT	-94,998	-0.01	-177 10YR US TREASURY NOTE - 107.00 - 23.08.24 PUT	-23,225	0.00
-7,200,000 USD(C)/BRL(P)OTC - 5.40 - 08.07.24 CALL	-218,398	-0.03	-185 10YR US TREASURY NOTE - 107.50 - 26.07.24 PUT	-13,486	0.00
-7,200,000 USD(C)/BRL(P)OTC - 5.53 - 08.07.24 CALL	-94,377	-0.01	-520 10YR US TREASURY NOTE - 108.00 - 23.08.24 PUT	-181,945	-0.02
-4,600,000 USD(C)/CHF(P)OTC - 0.92 - 17.07.24 CALL	-1,217	0.00	-95 10YR US TREASURY NOTE - 109.50 - 26.07.24 PUT	-44,320	-0.01
-3,400,000 USD(C)/HKD(P)OTC - 7.78 - 20.05.25 CALL	-10,288	0.00	-520 10YR US TREASURY NOTE - 110.00 - 26.07.24 CALL	-348,729	-0.04
-3,400,000 USD(C)/HKD(P)OTC - 7.82 - 20.05.25 CALL	-4,148	0.00	-95 10YR US TREASURY NOTE - 111.00 - 26.07.24 CALL	-30,470	0.00
-9,300,000 USD(C)/JPY(P)OTC - 104.50 - 14.10.26 CALL	-2,202,665	-0.28	-241 10YR US TREASURY NOTE - 111.50 - 26.07.24 CALL	-52,704	-0.01
-9,300,000 USD(C)/JPY(P)OTC - 105.25 - 15.10.26 CALL	-2,161,776	-0.28	-520 10YR US TREASURY NOTE - 112.00 - 23.08.24 CALL	-189,529	-0.02
-20,400,000 USD(C)/JPY(P)OTC - 150.00 - 01.05.29 CALL	-553,025	-0.08	-520 10YR US TREASURY NOTE - 112.50 - 23.08.24 CALL	-174,367	-0.02
-9,500,000 USD(C)/JPY(P)OTC - 155.00 - 06.11.25 CALL	-258,302	-0.03	-109 10YR US TREASURY NOTE - 112.50 - 26.07.24 CALL	-12,713	0.00
-9,000,000 USD(C)/JPY(P)OTC - 160.00 - 06.08.24 CALL	-93,260	-0.01	-1,158 CBOE S&P VOL INDEX - 12 - 18.09.24 PUT	-14,046	0.00
-9,300,000 USD(C)/JPY(P)OTC - 98.00 - 14.10.26 CALL	-2,538,503	-0.32	-836 CBOE S&P VOL INDEX - 12 - 21.08.24 PUT	-10,920	0.00
-9,300,000 USD(C)/JPY(P)OTC - 98.50 - 15.10.26 CALL	-2,510,295	-0.32	-575 CBOE S&P VOL INDEX - 32 - 18.09.24 CALL	-23,606	0.00
-9,300,000 USD(C)/JPY(P)OTC - 99.00 - 07.10.26 CALL	-2,491,794	-0.32	-583 CBOE S&P VOL INDEX - 35 - 18.09.24 CALL	-20,671	0.00
-4,900,000 USD(C)/NOK(P)OTC - 10.60 - 18.02.25 CALL	-157,164	-0.02	-595 CBOE S&P VOL INDEX - 35 - 21.08.24 CALL	-14,434	0.00
-11,500,000 USD(C)/NOK(P)OTC - 10.71 - 25.07.24 CALL	-91,145	-0.01	-76 MSCI EMERGING MARKET INDEX - 1,070 - 16.08.24 PUT	-95,377	-0.01
-11,400,000 USD(C)/SEK(P)OTC - 10.61 - 08.07.24 CALL	-72,019	-0.01	-3 NASDAQ 100 - 16,700 - 20.12.24 CALL	-1,046,481	-0.14
-4,900,000 USD(C)/SEK(P)OTC - 10.95 - 07.03.25 CALL	-86,168	-0.01	-22 RUSSELL 2000 INDEX - 2,155 - 19.07.24 CALL	-8,929	0.00
-4,500,000 USD(C)/SEK(P)OTC - 11.20 - 09.08.24 CALL	-6,824	0.00	-30 RUSSELL 2000 INDEX - 2,200 - 19.12.25 CALL	-491,253	-0.06
-5,800,000 USD(C)/SGD(P)OTC - 1.34 - 05.09.24 CALL	-67,837	-0.01	-23 RUSSELL 2000 INDEX - 2,300 - 19.12.25 CALL	-287,567	-0.04
-4,900,000 USD(C)/THB(P)OTC - 35.75 - 11.02.25 CALL	-130,448	-0.02	-21 S&P 500 INDEX - 3,650 - 20.12.24 PUT	-17,635	0.00
-4,500,000 USD(C)/TWD(P)OTC - 32.80 - 26.07.24 CALL	-5,119	0.00	-13 S&P 500 INDEX - 4,700 - 20.09.24 PUT	-13,221	0.00
-13,500,000 USD(P)/CAD(C)OTC - 1.34 - 09.07.24 PUT	-727	0.00	-10 S&P 500 INDEX - 4,800 - 20.12.24 CALL	-784,278	-0.10
-3,900,000 USD(P)/CNH(C)OTC - 6.90 - 06.02.25 PUT	-14,359	0.00	-42 S&P 500 INDEX - 4,850 - 20.09.24 PUT	-58,390	-0.01
-14,700,000 USD(P)/MXN(C)OTC - 16.70 - 20.02.25 PUT	-51,415	-0.01	-25 S&P 500 INDEX - 4,940 - 20.09.24 PUT	-42,454	-0.01
-4,900,000 USD(P)/NOK(C)OTC - 10.60 - 18.02.25 PUT	-156,400	-0.02	-14 S&P 500 INDEX - 5,000 - 17.12.27 CALL	-1,755,504	-0.23
-11,400,000 USD(P)/SEK(C)OTC - 10.359 - 08.07.24 PUT	-7,375	0.00	-32 S&P 500 INDEX - 5,030 - 18.10.24 PUT	-99,575	-0.01
-4,600,000 USD(P)/SEK(C)OTC - 10.55 - 16.07.24 PUT	-30,706	0.00	-16 S&P 500 INDEX - 5,065 - 20.09.24 PUT	-37,322	0.00
-4,900,000 USD(P)/SEK(C)OTC - 9.55 - 07.03.25 PUT	-27,633	0.00	-20 S&P 500 INDEX - 5,400 - 20.12.24 CALL	-633,357	-0.08
-5,800,000 USD(P)/SGD(C)OTC - 1.34 - 05.09.24 PUT	-16,615	0.00	-48 T BOND - 124.00 - 23.08.24 CALL	-25,892	0.00
-4,900,000 USD(P)/THB(C)OTC - 35.00 - 11.02.25 PUT	-60,353	-0.01	-34 US ULTRA LONG BOND - 127.00 - 26.07.24 CALL	-62,952	-0.01
-2,700,000 USD(P)/TRY(C)OTC - 33.90 - 01.07.24 PUT	-80,902	-0.01	-34 US ULTRA LONG BOND - 127.00 - 26.07.24 PUT	-62,952	-0.01
Schweden	-57,707	-0.01	-95 US 2YR T-NOTES - 101.75 - 23.08.24 CALL	-90,025	-0.01
-152 OMX 30 - 2,540 - 16.08.24 PUT	-48,881	-0.01	-95 US 2YR T-NOTES - 101.75 - 23.08.24 PUT	-24,931	0.00
-189 OMX 30 - 2,660 - 19.07.24 CALL	-8,826	0.00	-96 US 2YR T-NOTES - 102.00 - 26.07.24 CALL	-51,784	-0.01
			-96 US 2YR T-NOTES - 102.00 - 26.07.24 PUT	-20,994	0.00
			-86 US 5YR T-NOTES - 105.75 - 23.08.24 CALL	-105,318	-0.01
			-86 US 5YR T-NOTES - 105.75 - 23.08.24 PUT	-26,330	0.00
			Gesamtwertpapierbestand	703,570,990	86.99

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
EUR			EUR		
Positive Positionen	236,013,940	96.41	3,000,000 FERROVIE DELLO STATO ITALIANE SPA 1.50% 27/06/2025	2,939,490	1.20
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	194,088,338	79.28	1,100,000 FNM SPA 0.75% 20/10/2026	1,029,941	0.42
Anleihen	194,088,338	79.28	2,000,000 INTESA SANPAOLO SPA FRN 16/04/2027	2,000,740	0.82
<i>Belgien</i>	971,040	0.40	2,200,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2105110329)	2,195,490	0.90
1,000,000 KBC GROUP SA/NV VAR PERPETUAL EUR (ISIN BE0002592708)	971,040	0.40	2,000,000 INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	1,955,760	0.80
<i>Dänemark</i>	4,946,380	2.02	1,000,000 INTESA SANPAOLO SPA VAR 08/03/2028	1,029,190	0.42
2,000,000 DANSKE BANK AS FRN 10/04/2027	2,002,420	0.82	2,200,000 INTESA SANPAOLO SPA 1.25% 07/02/2025	2,168,056	0.89
3,000,000 DANSKE BANK AS VAR 12/02/2030	2,943,960	1.20	1,500,000 INTESA SANPAOLO SPA 3.375% 24/01/2025	1,497,030	0.61
<i>Deutschland</i>	15,179,917	6.20	1,200,000 INTESA SANPAOLO SPA 4.00% 19/05/2026	1,206,888	0.49
2,000,000 BAYERISCHE LANDESBANK VAR 23/09/2031	1,811,980	0.74	4,000,000 INTESA SANPAOLO VITA S P A VAR PERPETUAL	3,987,360	1.62
900,000 COMMERZBANK AG FRN 12/03/2027	903,492	0.37	15,000,000 ITALY BTP 1.50% 01/06/2025	14,728,350	6.01
7,100,000 FEDERAL REPUBLIC OF GERMANY 3.10% 12/12/2025	7,108,875	2.90	15,000,000 ITALY BTP 2.50% 01/12/2024	14,928,600	6.09
1,500,000 HAMBURG COMMERCIAL BANK AG VAR 22/09/2026	1,413,870	0.58	2,400,000 LEASYS SPA 4.625% 16/02/2027	2,449,416	1.00
2,000,000 HAMBURG COMMERCIAL BANK AG 6.25% 18/11/2024	2,013,600	0.82	1,500,000 MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 14/03/2028	1,537,575	0.63
2,000,000 LANDESBANK HESSEN THUERINGEN VAR 15/09/2032	1,928,100	0.79	1,800,000 SNAM SPA FRN 15/04/2026	1,803,438	0.74
<i>Finnland</i>	1,301,001	0.53	2,000,000 UNICREDIT SPA VAR PERPETUAL EUR (ISIN XS1739839998)	1,984,340	0.81
1,300,000 OP CORPORATE BANK PLC FRN 28/03/2027	1,301,001	0.53	2,500,000 UNICREDIT SPA 2.569% REGS 22/09/2026	2,240,448	0.92
<i>Frankreich</i>	18,826,024	7.69	<i>Japan</i>	1,535,344	0.63
1,600,000 AYVENS 4.875% 06/10/2028	1,665,152	0.68	1,600,000 DEVELOPMENT BANK OF JAPAN INC 0.01% 09/09/2025	1,535,344	0.63
3,000,000 BPCE SA FRN 08/03/2027	3,006,360	1.23	<i>Kanada</i>	4,803,702	1.96
700,000 BPCE SA 3.00% 19/07/2024	699,657	0.29	3,000,000 BANK OF MONTREAL FRN 12/04/2027	2,998,050	1.22
2,000,000 CREDIT AGRICOLE SA VAR 22/04/2027	1,933,080	0.79	1,800,000 THE TORONTO DOMINION BANK CANADA FRN 16/02/2027	1,805,652	0.74
2,000,000 CREDIT AGRICOLE SA 0.375% 21/10/2025	1,917,200	0.78	<i>Luxemburg</i>	2,918,328	1.19
7,500,000 FRENCH REPUBLIC 0% 25/02/2025	7,333,800	2.99	2,900,000 TRATON FINANCE LUXEMBOURG SA FRN 18/09/2025	2,918,328	1.19
2,500,000 TOTAL ENERGIES SE VAR PERPETUAL EUR (ISIN XS2290960520)	2,270,775	0.93	<i>Niederlande</i>	10,327,663	4.22
<i>Großbritannien</i>	14,075,996	5.75	1,800,000 ABN AMRO BANK NV FRN 15/01/2027	1,810,206	0.74
2,500,000 BARCLAYS PLC FRN 08/05/2028	2,503,725	1.02	1,000,000 ABN AMRO BANK NV VAR PERPETUAL EUR (ISIN XS2131567138)	975,960	0.40
1,700,000 BARCLAYS PLC VAR 09/08/2029	1,489,574	0.61	2,000,000 ELM BV VAR PERPETUAL	1,946,220	0.80
2,000,000 HBOS PLC VAR 18/03/2030	1,996,100	0.82	2,000,000 ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	1,956,640	0.80
1,800,000 LLOYDS BANKING GROUP PLC FRN 05/03/2027	1,807,182	0.74	2,200,000 VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 27/03/2026	2,209,482	0.90
1,000,000 LLOYDS BANKING GROUP PLC VAR PERPETUAL	987,020	0.40	1,500,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2342732562)	1,429,155	0.58
3,500,000 SANTANDER UK PLC 0.50% 10/01/2025	3,443,335	1.40	<i>Portugal</i>	1,936,200	0.79
2,000,000 STANDARD CHARTERED PLC VAR 23/09/2031	1,849,060	0.76	2,000,000 FIDELIDADE COPANHIA VAR 04/09/2031	1,936,200	0.79
<i>Irland</i>	2,427,504	0.99	<i>Spanien</i>	20,298,218	8.29
2,400,000 CA AUTO BANK SPA 4.375% 08/06/2026	2,427,504	0.99	3,000,000 AYT CEDULAS CAJAS XXIII 3.75% 30/06/2025	3,001,890	1.23
<i>Italien</i>	63,266,320	25.84	3,000,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN XS2840032762)	2,967,060	1.21
200,000 CREDIT AGRICOLE ITALIA SPA 1.125% 21/03/2025	196,292	0.08	4,600,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR 16/01/2030	4,505,378	1.83
1,600,000 ENEL SPA VAR PERPETUAL EUR (ISIN XS2312744217)	1,441,456	0.59			
2,000,000 ENI SPA VAR PERPETUAL EUR (ISIN XS2242929532)	1,946,460	0.80			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
100,000 BANCO BILBAO VIZCAYA ARGENTARIA 4.00% 25/02/2025	100,170	0.04
2,000,000 BANCO DE SABADELL SA 2.50% 15/04/2031	1,924,080	0.79
2,000,000 BANKINTER SA VAR 23/12/2032	1,815,140	0.74
1,000,000 CAIXABANK SA VAR 17/04/2030	979,040	0.40
3,000,000 CAIXABANK SA 3.875% 17/02/2025	3,001,980	1.23
2,000,000 PROGRAMA CEDULAS TDA 3.875% 23/05/2025	2,003,480	0.82
<i>Südkorea</i>	5,824,470	2.38
3,000,000 KOOKMIN BANK 0.052% 15/07/2025	2,889,120	1.18
3,000,000 KOREA HOUSING FINANCE CORP 0.01% 05/02/2025	2,935,350	1.20
<i>Vereinigte Staaten von Amerika</i>	25,450,231	10.40
4,000,000 AT&T INC VAR PERPETUAL	3,926,960	1.60
1,500,000 BANK OF AMERICA CORP VAR 09/05/2026	1,462,245	0.60
2,800,000 CITIGROUP INC USA FRN 14/05/2028	2,801,848	1.14
1,000,000 CITIGROUP INC USA VAR 24/07/2026	976,360	0.40
1,700,000 GENERAL MOTORS FINANCIAL CO INC 4.50% 22/11/2027	1,741,684	0.71
15,600,000 UNITED STATES OF AMERICA 4.875% 30/11/2025	14,541,134	5.95
Geldmarktinstrumente	41,638,365	17.01
<i>Belgien</i>	9,763,800	3.99
10,000,000 BELGIUM 0% 13/03/2025	9,763,800	3.99
<i>Deutschland</i>	6,875,190	2.81
7,000,000 GERMANY BUBILLS 0% 15/01/2025	6,875,190	2.81
<i>Frankreich</i>	7,330,275	2.99
7,500,000 FRANCE BTF 0% 26/02/2025	7,330,275	2.99
<i>Italien</i>	7,928,800	3.24
8,000,000 ITALY BOT 0% 30/09/2024	7,928,800	3.24
<i>Spanien</i>	9,740,300	3.98
10,000,000 SPAIN 0% 11/04/2025	9,740,300	3.98
Derivative Instrumente	287,237	0.12
Optionen	287,237	0.12
<i>Luxemburg</i>	155,606	0.07
8,100,000 CDX NA HY SERIE 42 V1 5Y - 1.055 - 17.07.24 PUT	14,708	0.01
13,600,000 ITRAXX XOVER MAIN S41 V1 5Y - 3.125 - 17.07.24 PUT	140,898	0.06
<i>Vereinigte Staaten von Amerika</i>	131,631	0.05
54 S&P 500 EMIN - 5,300 - 20.09.24 PUT	131,631	0.05
Gesamtwertpapierbestand	236,013,940	96.41

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	69,696,778	92.18	800,000 NATIONWIDE BUILDING SOCIETY 1.758% 23/01/2026	897,721	1.18
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	53,484,183	70.74	<i>Hongkong (China)</i>	750,203	0.99
Anleihen	53,484,183	70.74	700,000 GOVERNMENT OF THE HONG KONG 3.875% 11/01/2025	750,203	0.99
<i>Australien</i>	1,677,310	2.22	<i>Italien</i>	5,490,998	7.26
1,200,000 AUSTRALIA 3.25% 21/04/2025	794,083	1.05	1,400,000 INTESA SANPAOLO SPA 1.25% 07/02/2025	1,478,662	1.95
900,000 COMMONWEALTH BANK OF AUSTRALIA 3.214% 27/05/2025	883,227	1.17	1,200,000 ITALY BTP 0% 15/08/2024	1,280,866	1.69
<i>Belgien</i>	736,969	0.97	500,000 ITALY BTP 1.75% 01/07/2024	535,841	0.71
700,000 BELFIUS BANQUE SA/NV 0.75% 10/02/2025	736,969	0.97	700,000 ITALY BTP 2.375% 17/10/2024	693,140	0.92
<i>Brasilien</i>	2,663,378	3.52	600,000 ITALY CCT FRN 15/10/2024	645,288	0.85
16,000 FEDERATIVE REPUBLIC OF BRAZIL 0% 01/04/2025	2,663,378	3.52	110,000 LEASYS SPA 0% 22/07/2024	117,631	0.16
<i>Bulgarien</i>	748,259	0.99	770,000 UNICREDIT SPA 2.569% REGS 22/09/2026	739,570	0.98
700,000 BULGARIA 2.95% 03/09/2024	748,259	0.99	<i>Japan</i>	805,056	1.06
<i>Chile</i>	792,358	1.05	129,500,000 JAPAN JGB 0.10% 20/12/2024	805,056	1.06
750,000 CHILE 1.625% 30/01/2025	792,358	1.05	<i>Kanada</i>	6,873,914	9.10
<i>Dänemark</i>	1,498,277	1.98	800,000 BANK OF MONTREAL 2.70% 11/09/2024	581,922	0.77
700,000 KOMMUNEKREDIT 0.375% 15/11/2024	869,619	1.15	1,200,000 CANADA GOVERNMENT 3.00% 01/11/2024	872,028	1.15
500,000 KOMMUNEKREDIT 0.75% 15/08/2024	628,658	0.83	1,000,000 CANADA HOUSING TRUST NO 1 2.55% 15/03/2025	721,033	0.95
<i>Deutschland</i>	3,882,549	5.14	1,000,000 CANADIAN GOVERNMENT 2.75% 01/08/2024	729,635	0.97
600,000 FMS WERTMANAGEMENT 1.375% 07/03/2025	740,882	0.98	1,000,000 CANADIAN IMPERIAL BANK OF COMMERCE CANADA 3.30% 26/05/2025	721,651	0.95
600,000 KREDITANSTALT FUER WIEDERAUFBAU KFW 1.375% 09/12/2024	746,176	0.99	1,000,000 CITY OF MONTREAL 3.50% 01/09/2024	728,973	0.96
1,100,000 KREDITANSTALT FUER WIEDERAUFBAU KFW 1.75% 17/03/2025	787,761	1.04	2,000,000 CITY OF TORONTO 2.45% 06/02/2025	1,443,557	1.92
1,300,000 KREDITANSTALT FUER WIEDERAUFBAU KFW 4.00% 27/02/2025	864,572	1.15	1,000,000 THE TORONTO DOMINION BANK CANADA FRN 16/02/2027	1,075,115	1.43
600,000 STATE OF NORTH RHINE WESTPHALIA 0.625% 16/12/2024	743,158	0.98	<i>Luxemburg</i>	400,730	0.53
<i>Finnland</i>	1,648,822	2.18	360,000 EUROPEAN INVESTMENT BANK EIB 1.50% 02/08/2024	400,730	0.53
200,000 FINNVERA OYJ 1.625% 23/10/2024	197,550	0.26	<i>Neuseeland</i>	776,213	1.03
1,070,000 NORDIC INVESTMENT BANK 3.40% 06/02/2026	700,469	0.93	1,300,000 NEW ZEALAND 2.75% 15/04/2025	776,213	1.03
700,000 OP CORPORATE BANK PLC FRN 28/03/2027	750,803	0.99	<i>Niederlande</i>	1,090,722	1.44
<i>Frankreich</i>	5,681,337	7.51	900,000 NEDERLAND FINANCIERINGS 1.75% 12/12/2024	884,592	1.17
800,000 AGENCE FRANCAISE DE DEVELOPPEMENT SA 1.375% 21/01/2025	782,432	1.03	200,000 WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025	206,130	0.27
700,000 BPIFRANCE SA 0.75% 25/11/2024	741,275	0.98	<i>Österreich</i>	2,310,652	3.06
800,000 CAISSE D AMORTISSEMENT DE LA DETTE SOCIALE 1.125% 29/11/2024	786,235	1.04	700,000 OESTERREICHISCHE KONTROLLBANK AG OEKB 0.25% 26/09/2024	744,111	0.98
600,000 CAISSE DES DEPOTS ET CONSIGNATIONS 1.125% 16/12/2024	744,728	0.99	1,400,000 OESTERREICHISCHE KONTROLLBANK AG OEKB 2.625% 22/11/2024	1,566,541	2.08
1,000,000 ILE DE FRANCE REGION 0.50% 14/06/2025	1,039,832	1.37	<i>Polen</i>	784,987	1.04
700,000 SFIL SA 0.125% 18/10/2024	742,108	0.98	750,000 POLAND 0% 10/02/2025	784,987	1.04
800,000 UNEDIC SA 0.125% 25/11/2024	844,727	1.12	<i>Portugal</i>	898,098	1.19
<i>Großbritannien</i>	1,272,834	1.68	900,000 PORTUGAL 5.125% 15/10/2024	898,098	1.19
350,000 LEEDS BUILDING SOCIETY 0.50% 03/07/2024	375,113	0.50	<i>Rumänien</i>	855,291	1.13
			800,000 ROMANIA 2.875% 28/10/2024	855,291	1.13

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	USD	
<i>Schweden</i>	4,413,411	5.84
700,000 AKTIEBOLAGET SVENSK EXPORTKREDIT 0.375% 30/07/2024	697,216	0.92
2,100,000 NORDEA BANK AB 1.125% 12/02/2025	2,215,745	2.94
1,400,000 SKANDINAVISKA ENSKILDA BANKEN AB 0.05% 01/07/2024	1,500,450	1.98
<i>Schweiz</i>	1,655,815	2.19
700,000 NOVARTIS INC 0.25% 13/05/2025	772,988	1.02
800,000 RAIFFEISEN SCHWEIZ GENOSSENSCHAFT 0.30% 22/04/2025	882,827	1.17
<i>Singapur</i>	884,004	1.17
1,200,000 REPUBLIC OF SINGAPORE 3.00% 01/09/2024	884,004	1.17
<i>Spanien</i>	748,334	0.99
700,000 SPAIN 0.25% 30/07/2024	748,334	0.99
<i>Südkorea</i>	3,378,115	4.47
540,000 KOREA WATER RESOURCES 3.50% 27/04/2025	531,720	0.70
1,000,000 KOREAN AIR LINES CO LTD 4.75% 23/09/2025	990,970	1.31
700,000 THE KOREA DEVELOPMENT BANK 0% 10/07/2024	749,587	0.99
1,000,000 THE KOREA DEVELOPMENT BANK 0.445% 08/05/2025	1,105,838	1.47
<i>Uruguay</i>	765,547	1.01
2,300,000 URUGUAY 4.50% 14/08/2024	765,547	1.01
Aktien/Anteile aus OGAW/OGA	5,384,645	7.12
Aktien/Anteile aus Investmentfonds	5,384,645	7.12
<i>Luxemburg</i>	5,384,645	7.12
1,293 AMUNDI FUNDS SICAV EURO HIGH YIELD SHORT TERM BOND X EUR (C)	1,546,031	2.04
3,720 AMUNDI FUNDS GLOBAL SHORT TERM BOND Z USD (C)	3,838,614	5.08
Geldmarktinstrumente	10,827,950	14.32
<i>Italien</i>	3,639,904	4.81
3,500,000 ITALY BOT 0% 14/05/2025	3,639,904	4.81
<i>Kanada</i>	718,753	0.95
1,000,000 CANADA 0% 07/11/2024	718,753	0.95
<i>Vereinigte Staaten von Amerika</i>	6,469,293	8.56
3,500,000 USA T-BILLS 0% 05/07/2024	3,497,968	4.63
3,000,000 USA T-BILLS 0% 05/09/2024	2,971,325	3.93
Gesamtwertpapierbestand	69,696,778	92.18

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	69,227,997	100.91	7,000,000 CANADA 0% 10/10/2024	4,710,770	6.87
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	15,181,853	22.13	7,000,000 CANADA 0% 12/09/2024	4,727,381	6.89
Anleihen	15,181,853	22.13	Spanien	5,947,920	8.67
Australien	1,199,682	1.75	6,000,000 SPAIN 0% 04/10/2024	5,947,920	8.67
1,200,000 ANZ GROUP HOLDINGS LTD FRN 21/05/2027	1,199,682	1.75	Derivative Instrumente	4,476	0.01
Deutschland	601,224	0.88	Optionen	4,476	0.01
600,000 VOLKSWAGEN FINANCIAL SERVICES AG FRN 10/06/2027	601,224	0.88	Luxemburg	4,476	0.01
Großbritannien	2,380,977	3.47	1,700,000 EUR(P)/USD(C)OTC - 1.04 - 06.08.24 PUT	2,564	0.01
1,000,000 DBS BANK LTD VAR 14/05/2027	1,180,881	1.72	3,400,000 EUR(P)/USD(C)OTC - 1.07 - 10.07.24 PUT	953	0.00
1,200,000 DIAGEO FINANCE PLC FRN 20/06/2026	1,200,096	1.75	2,200,000 USD(C)/JPY(P)OTC - 157.00 - 29.07.24 CALL	959	0.00
Kanada	3,579,973	5.22	Gesamtwertpapierbestand	69,227,997	100.91
1,200,000 BANK OF NOVA SCOTIA FRN 10/06/2027	1,200,186	1.75			
1,200,000 ROYAL BANK OF CANADA FRN 02/07/2028	1,200,186	1.75			
1,000,000 THE TORONTO DOMINION BANK CANADA VAR 11/06/2029	1,179,601	1.72			
Luxemburg	1,200,948	1.75			
1,200,000 BANQUE INTERNATIONALE A LUXEMBOURG SA FRN 24/05/2027	1,200,948	1.75			
Niederlande	1,198,602	1.75			
1,200,000 MERCEDES BENZ INTERNATIONAL FINANCE BV FRN 11/06/2026	1,198,602	1.75			
Schweden	900,581	1.31			
900,000 SKANDINAVISKA ENSKILDA BANKEN AB FRN 03/05/2027	900,581	1.31			
Vereinigte Staaten von Amerika	4,119,866	6.00			
600,000 CITIGROUP INC USA FRN 14/05/2028	600,402	0.88			
1,200,000 INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD VAR 15/05/2028	1,120,358	1.63			
1,200,000 JPMORGAN CHASE AND CO FRN 06/06/2028	1,202,220	1.75			
1,200,000 US BANCORP FRN 21/05/2028	1,196,886	1.74			
Aktien/Anteile aus OGAW/OGA	6,328,782	9.23			
Aktien/Anteile aus Investmentfonds	6,328,782	9.23			
Frankreich	6,328,782	9.23			
6 AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0014005XM0)	6,328,782	9.23			
Geldmarktinstrumente	47,712,886	69.54			
Frankreich	6,954,710	10.14			
7,000,000 FRANCE BTF 0% 04/09/2024	6,954,710	10.14			
Italien	19,940,800	29.06			
20,000,000 ITALY BOT 0% 31/07/2024	19,940,800	29.06			
Kanada	14,869,456	21.67			
8,000,000 CANADA 0% 01/08/2024	5,431,305	7.91			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
1,000,000	DEUTSCHE PFANDBRIEFBANK AG 0.25% 17/01/2025	970,960 0.12	300,000	ELIS SA 3.75% 21/03/2030	294,969 0.04
750,000	DEUTSCHE POST AG 3.50% 25/03/2036	734,182 0.09	600,000	ELO 4.875% 08/12/2028	565,248 0.07
700,000	E ON SE 3.50% 25/03/2032	691,355 0.09	900,000	ELO 5.875% 17/04/2028	885,861 0.11
700,000	HEIDELBERG MATERIALS AG 3.95% 19/07/2034	691,495 0.09	1,400,000	EMERIA 7.75% REGS 31/03/2028	1,275,554 0.17
450,000	HOCHTIEF AG 4.25% 31/05/2030	453,128 0.06	700,000	ERAMET SA 6.50% 30/11/2029	703,899 0.09
1,900,000	IHO VERWALTUNGS GMBH 3.75% REGS 15/09/2026	1,875,528 0.24	400,000	KLEPIERRE 3.875% 23/09/2033	391,608 0.05
400,000	K S AKTIENGESELLSCHAFT 4.25% 19/06/2029	399,360 0.05	1,200,000	LA BANQUE POSTALE 3.50% 13/06/2030	1,183,968 0.15
2,100,000	MAHLE GMBH 2.375% 14/05/2028	1,865,493 0.24	900,000	NEXANS 4.125% 29/05/2029	891,432 0.11
950,000	PORSCHE AUTOMOBIL HOLDING SE 3.75% 27/09/2029	937,023 0.12	1,200,000	PERNOD RICARD SA 3.375% 07/11/2030	1,184,448 0.15
850,000	PORSCHE AUTOMOBIL HOLDING SE 4.125% 27/09/2032	845,597 0.11	1,100,000	PERNOD RICARD SA 3.625% 07/05/2034	1,084,424 0.14
630,000	PROGROUP AG 5.375% 15/04/2031	625,873 0.08	700,000	PICARD GROUPE 6.375% 01/07/2029	699,468 0.09
600,000	VOLKSWAGEN FINANCIAL SERVICES AG FRN 10/06/2027	601,236 0.08	1,200,000	RCI BANQUE SA VAR 09/10/2034	1,197,576 0.16
550,000	VOLKSWAGEN FINANCIAL SERVICES AG 3.75% 10/09/2026	550,897 0.07	850,000	RCI BANQUE SA 3.75% 04/10/2027	847,527 0.11
350,000	VOLKSWAGEN FINANCIAL SERVICES AG 3.875% 10/09/2030	349,878 0.04	500,000	RTE RESEAU DE TRANSPORT 3.50% 30/04/2033	496,005 0.06
	<i>Dominikanische Republik</i>	699,734 0.09	300,000	RTE RESEAU DE TRANSPORT 3.75% 30/04/2044	291,402 0.04
750,000	DOMINICAN REPUBLIC 6.60% 01/06/2036	699,734 0.09	1,400,000	SOCIETE GENERALE SA VAR REGS PERPETUAL	1,174,119 0.15
	<i>Elfenbeinküste</i>	1,707,160 0.22		<i>Griechenland</i>	18,737,770 2.40
52,000,000	AFRICAN DEVELOPMENT BANK ADB 0% 05/04/2046	276,844 0.04	2,400,000	ALPHA SERVICES AND HOLDINGS SA VAR PERPETUAL	2,664,024 0.34
109,500,000	AFRICAN DEVELOPMENT BANK ADB 0% 19/01/2044	751,331 0.09	2,000,000	ALPHA SERVICES AND HOLDINGS SA VAR 11/06/2031	1,986,560 0.25
750,000	REPUBLIC OF COTE D IVOIRE 8.25% 30/01/2037	678,985 0.09	2,470,000	ALPHA SERVICES AND HOLDINGS SA VAR 13/09/2034	2,474,693 0.32
	<i>Ecuador</i>	1,495,931 0.19	2,600,000	EUROBANK ERGASIAS SA VAR 25/04/2034	2,655,328 0.34
3,200,000	ECUADOR VAR REGS 31/07/2035	1,495,931 0.19	2,900,000	NATIONAL BANK OF GREECE SA VAR 02/06/2027	3,576,695 0.46
	<i>Finnland</i>	3,026,140 0.39	1,500,000	NATIONAL BANK OF GREECE SA VAR 28/06/2035	1,515,930 0.19
500,000	FINNAIR OYJ 4.75% 24/05/2029	493,190 0.06	600,000	PIRAEUS FINANCIAL HOLDINGS SOCIETE ANONYME VAR PERPETUAL	603,102 0.08
500,000	INDUSTRIAL POWER CORPORATION 4.25% 22/05/2031	500,620 0.06	1,800,000	PIRAEUS FINANCIAL HOLDINGS SOCIETE ANONYME VAR 17/04/2034	1,868,256 0.24
2,600,000	NORDEA BANK ABP VAR REGS PERPETUAL	2,032,330 0.27	1,400,000	PIRAEUS FINANCIAL HOLDINGS SOCIETE ANONYME VAR 19/02/2030	1,393,182 0.18
	<i>Frankreich</i>	22,905,389 2.94		<i>Großbritannien</i>	48,781,990 6.27
500,000	AEROPORTS DE PARIS 3.375% 16/05/2031	492,605 0.06	400,000	AMCOR UK FINANCE PLC 3.95% 29/05/2032	399,520 0.05
400,000	AIR FRANCE KLM 4.625% 23/05/2029	394,592 0.05	600,000	ANTOFAGASTA PLC 6.25% 02/05/2034	579,807 0.07
683,000	BPCE SA VAR 30/05/2035 USD (ISIN USF11494CF05)	637,282 0.08	2,020,000	AVIVA PLC VAR 27/11/2053	2,463,478 0.32
629,000	BPCE SA 5.281% 30/05/2029	585,500 0.08	1,000,000	BARCLAYS PLC FRN 08/05/2028	1,001,490 0.13
800,000	CIE GENERALE DES ETABLISSEMENTS MICHELIN SA 3.375% 16/05/2036	783,184 0.10	2,800,000	BARCLAYS PLC VAR PERPETUAL	3,292,299 0.41
600,000	CMA CGM 5.50% 15/07/2029	603,540 0.08	1,200,000	BELLIS ACQUISITION COMPANY PLC 8.125% 14/05/2030	1,415,642 0.18
500,000	COVIVIO HOTELS SCA 4.125% 23/05/2033	487,785 0.06	1,800,000	BRITISH TELECOMMUNICATIONS PLC VAR 20/12/2083	2,262,032 0.29
900,000	ELECTRICITE DE FRANCE VAR PERPETUAL EUR (ISIN FR0011697028)	894,321 0.11	600,000	BRITISH TELECOMMUNICATIONS PLC 3.875% 20/01/2034	600,060 0.08
2,800,000	ELECTRICITE DE FRANCE VAR REGS PERPETUAL	2,846,320 0.38	700,000	BURBERRY GROUP LPLC 5.75% 20/06/2030	823,479 0.11
800,000	ELECTRICITE DE FRANCE 4.125% 17/06/2031	806,808 0.10	700,000	CADENT FINANCE PLC 3.75% 16/04/2033	685,524 0.09
500,000	ELECTRICITE DE FRANCE 4.375% 17/06/2036	504,600 0.06	445,000	CSL FINANCE PLC 5.106% 03/04/2034	410,924 0.05
700,000	ELECTRICITE DE FRANCE 4.75% 17/06/2044	701,344 0.09	1,200,000	CSL FINANCE PLC 5.417% 03/04/2054	1,091,034 0.14
			600,000	EASYJET PLC 3.75% 20/03/2031	590,124 0.08
			1,400,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 05/04/2036	849,665 0.11
			67,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 07/03/2034	1,255,114 0.16

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Nennwert	Marktwert	% des NIW	Anzahl	Nennwert	Marktwert	% des NIW
		EUR				EUR	
43,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 19/01/2032	1,003,314	0.13	700,000	DCC GROUP FINANCE IRELAND DESIGNATED ACTIVITY COMPANY 4.375% 27/06/2031	696,367	0.09
2,086,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 19/03/2034	1,715,785	0.22	1,300,000	DELL BANK INTERNATIONAL DAC 3.625% 24/06/2029	1,293,695	0.17
104,000,000	EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT EBRD 0% 30/05/2036	1,313,786	0.17	1,060,000	GRENKE FINANCE PLC 5.75% 06/07/2029	1,071,777	0.14
710,000	HEATHROW FINANCE PLC 6.625% 01/03/2031	828,159	0.11	900,000	LINDE PLC 3.00% 14/02/2028	890,010	0.11
1,400,000	ITV PLC 4.25% 19/06/2032	1,395,954	0.18	800,000	LINDE PLC 3.20% 14/02/2031	791,312	0.10
700,000	JERROLD FINCO PLC 7.875% 15/04/2030	828,788	0.11	1,200,000	LINDE PLC 3.40% 14/02/2036	1,167,396	0.15
400,000	LLOYDS BANKING GROUP PLC VAR 14/05/2032	399,156	0.05	1,700,000	PERMANENT TSB GROUP HOLDINGS PLC VAR 19/08/2031	1,633,360	0.21
19,500	NATIONWIDE BUILDING SOCIETY VAR PERPETUAL	3,006,153	0.38	2,000,000	STEAS FUNDING 1 DAC 7.23% 17/03/2026	1,856,123	0.24
1,200,000	NATWEST GROUP PLC VAR PERPETUAL	1,316,370	0.17		<i>Italien</i>	26,708,951	3.43
700,000	NATWEST GROUP PLC VAR 14/09/2032	630,581	0.08	2,300,000	A2A SPA VAR PERPETUAL	2,281,370	0.28
1,100,000	OCADO GROUP PLC 3.875% REGS 08/10/2026	1,102,452	0.14	1,300,000	BANCA POPOLARE DI SONDRIO SPA VAR 13/03/2034	1,307,631	0.17
1,000,000	PENSION INSURANCE CORPORATION PLC 6.875% 15/11/2034	1,170,655	0.15	900,000	BANCO DI DESIO E DELLA BRIANZA SPA 4.00% 13/03/2028	911,286	0.12
700,000	PINEWOOD FINCO PLC 3.625% REGS 15/11/2027	761,343	0.10	300,000	BPER BANCA SPA 3.25% 22/01/2031	298,257	0.04
900,000	PINEWOOD FINCO PLC 6.00% 27/03/2030	1,042,879	0.13	400,000	ERG SPA 4.125% 03/07/2030	398,944	0.05
700,000	PRUDENTIAL PLC VAR 20/07/2055	749,298	0.10	300,000	FIBER MIDCO SPA 10.00% 15/06/2029	300,243	0.04
650,000	RECKITT BENKISER TREASURY SERVICES PLC 3.625% 20/06/2029	652,054	0.08	600,000	FIBER MIDCO SPA 6.125% 15/06/2031	594,504	0.08
1,000,000	RECKITT BENKISER TREASURY SERVICES PLC 5.00% 20/12/2032	1,176,199	0.15	1,900,000	FINECOBANK SPA VAR PERPETUAL	1,950,312	0.25
1,000,000	ROTHESAY LIFE PLC VAR PERPETUAL GBP	906,375	0.12	960,000	INDUSTRIA MACCHINE AUTOMATICHE IMA SPA FRN 15/04/2029	967,632	0.12
1,900,000	ROTHESAY LIFE PLC VAR PERPETUAL USD	1,566,554	0.20	900,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2124979753)	880,092	0.11
1,615,000	SISECAM UK PLC 8.25% 02/05/2029	1,531,353	0.20	2,000,000	INTESA SANPAOLO SPA VAR PERPETUAL EUR (ISIN XS2824056522)	1,987,080	0.26
2,100,000	SISECAM UK PLC 8.625% 02/05/2032	1,996,014	0.26	700,000	INTESA SANPAOLO SPA 3.625% 16/10/2030	691,838	0.09
1,250,000	TULLOW OIL PLC 7.00% REGS 01/03/2025	1,120,072	0.14	1,600,000	INTESA SANPAOLO SPA 8.505% 20/09/2032	2,045,851	0.26
900,000	UNITED UTILITIES WATER FINANCE PLC 3.75% 23/05/2034	873,990	0.11	600,000	LOTTOMATICA SPA FRN 01/06/2031	609,342	0.08
1,100,000	VMED O2 UK FINANCING I PLC 5.625% 15/04/2032	1,070,971	0.14	800,000	LOTTOMATICA SPA 5.375% 01/06/2030	811,472	0.10
1,600,000	VODAFONE GROUP PLC 5.75% 28/06/2054	1,456,534	0.19	750,000	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 04/07/2030	741,983	0.10
1,600,000	VODAFONE GROUP PLC 5.875% 28/06/2064	1,447,009	0.19	400,000	PIRELLI C SPA 3.875% 02/07/2029	399,232	0.05
	<i>Guatemala</i>	838,638	0.11	400,000	SNAM SPA 3.375% 19/02/2028	396,580	0.05
1,100,000	REPUBLIC OF GUATEMALA 3.70% REGS 07/10/2033	838,638	0.11	1,100,000	SNAM SPA 3.875% 19/02/2034	1,084,963	0.14
	<i>Guernsey</i>	1,088,009	0.14	330,000	TELECOM ITALIA SPA 1.625% 18/01/2029 EUR (ISIN XS2288109676)	287,150	0.04
1,320,000	GLOBALWORTH REAL ESTATE INVESTMENTS LIMITED 6.25% 31/03/2029	1,088,009	0.14	670,000	TELECOM ITALIA SPA 1.625% 18/01/2029 EUR (ISIN XS2798884131)	587,309	0.08
	<i>Indonesien</i>	9,267,243	1.19	4,400,000	TELECOM ITALIA SPA 2.375% 12/10/2027	4,113,296	0.52
1,550,000	INDONESIA 1.00% 28/07/2029	1,352,530	0.17	1,000,000	TERNA RETE ELETTRICA NAZIONALE 3.50% 17/01/2031	983,860	0.13
115,000,000,000	REPUBLIC OF INDONESIA 6.625% 15/02/2034	6,362,253	0.82	1,200,000	UNIPOLSAI SPA 4.90% 23/05/2034	1,182,360	0.15
27,233,000,000	REPUBLIC OF INDONESIA 7.00% 15/12/2033	1,552,460	0.20	900,000	WEBUILD SPA 5.375% 20/06/2029	896,364	0.12
	<i>Irland</i>	20,059,760	2.57		<i>Japan</i>	2,118,859	0.27
2,400,000	AIB GROUP PLC VAR PERPETUAL EUR (ISIN XS2808268390)	2,402,640	0.31	450,000	ASAHI GROUP HOLDINGS LTD 3.464% 16/04/2032	444,888	0.06
2,000,000	BANK OF CYPRUS HOLDINGS PLC VAR PERPETUAL	2,228,180	0.29	500,000	MIZUHO FINANCIAL GROUP INC 1.631% 08/04/2027	475,615	0.06
1,700,000	BANK OF CYPRUS HOLDINGS PLC VAR 23/10/2031	1,726,860	0.22	1,200,000	SOFTBANK GROUP CORP 5.375% 08/01/2029	1,198,356	0.15
4,000,000	BANK OF CYPRUS HOLDINGS PLC VAR 25/07/2028	4,302,040	0.54				

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Jersey Inseln</i>	1,470,038	0.19	950,000 PETROLEOS MEXICANOS PEMEX 4.75% 26/02/2029	829,844	0.11
1,860,000 EURO DM SECURITIES 0% 08/04/2026	889,425	0.12	1,000,000 PETROLEOS MEXICANOS PEMEX 6.625% 15/06/2035	712,125	0.09
510,000 GATWICK FUNDING LIMITED 5.50% 04/04/2040	580,613	0.07	590,000 PETROLEOS MEXICANOS PEMEX 6.70% 16/02/2032	461,304	0.06
<i>Kaimaninseln</i>	2,690,590	0.35	1,850,000 PETROLEOS MEXICANOS PEMEX 6.75% 21/09/2047	1,144,109	0.15
2,000,000 GACI FIRST INVESTMENT 4.875% 14/02/2035	1,769,088	0.23	1,700,000 UNITED MEXICAN STATES 5.00% 07/05/2029	1,552,119	0.20
1,000,000 GACI FIRST INVESTMENT 5.00% 29/01/2029	921,502	0.12	<i>Niederlande</i>	29,406,233	3.77
<i>Kanada</i>	2,159,325	0.28	1,800,000 BOI FINANCE BV 7.50% REGS 16/02/2027	1,703,898	0.22
1,200,000 BANK OF NOVA SCOTIA 3.50% 17/04/2029	1,191,516	0.16	1,820,000 BRASKEM NETHERLANDS 5.875% REGS 31/01/2050	1,251,983	0.16
980,000 THE TORONTO DOMINION BANK CANADA 3.563% 16/04/2031	967,809	0.12	400,000 BRENNTAG FINANCE BV 3.75% 24/04/2028	399,640	0.05
<i>Kolumbien</i>	6,201,575	0.80	500,000 BRENNTAG FINANCE BV 3.875% 24/04/2032	491,950	0.06
1,850,000 COLOMBIA 3.125% 15/04/2031	1,366,782	0.18	2,300,000 COOPERATIEVE RABOBANK UA 0% 28/10/2026	1,078,166	0.14
1,600,000 COLOMBIA 4.125% 22/02/2042	981,930	0.13	600,000 DMS BV 3.625% 02/07/2034	594,924	0.08
1,600,000 COLOMBIA 5.20% 15/05/2049	1,057,709	0.14	820,000 ENEL FINANCE INTERNATIONAL NV 3.875% 23/01/2035	804,371	0.10
2,200,000 ECOPETROL SA 8.375% 19/01/2036	2,025,027	0.25	900,000 EXOR NV 3.75% 14/02/2033	886,761	0.11
800,000 REPUBLIC OF COLOMBIA 8.00% 14/11/2035	770,127	0.10	1,000,000 HEIMSTADEN BOSTAD TREASURY BV 0.25% 13/10/2024	979,920	0.13
<i>Luxemburg</i>	5,586,069	0.72	1,800,000 ING GROUP NV VAR PERPETUAL	1,422,735	0.18
900,000 CPI PROPERTY GROUP S.A. 1.75% 14/01/2030	682,083	0.09	1,500,000 ING GROUP NV VAR 20/05/2033	1,780,026	0.24
280,000 CPI PROPERTY GROUP S.A. 7.00% 07/05/2029	275,318	0.04	700,000 IPD 3 BV FRN 15/06/2031	700,077	0.09
1,100,000 CSN RESOURCES SA 4.625% REGS 10/06/2031	812,044	0.10	1,400,000 KONINKLIJKE FRIESLANDCAMPINA NV VAR PERPETUAL	1,342,642	0.17
1,500,000 GARFUNKELUX HOLDCO 3 SA 6.75% REGS 01/11/2025	1,004,835	0.12	800,000 KONINKLIJKE PHILIPS NV 3.75% 31/05/2032	795,816	0.10
1,500,000 HD CAPITAL SA 0% PERPETUAL DEFAULTED	2	0.00	1,100,000 MERCEDESBNZ INTERNATIONAL FINANCE BV 3.25% 15/11/2030	1,084,424	0.14
750,000 NESTLE FINANCE INTERNATIONAL LTD 3.00% 23/01/2031	741,803	0.10	700,000 MSD NETHERLANDS CAPITAL B V 3.50% 30/05/2037	689,878	0.09
700,000 NESTLE FINANCE INTERNATIONAL LTD 3.25% 23/01/2037	679,224	0.09	800,000 MSD NETHERLANDS CAPITAL B V 3.70% 30/05/2044	782,192	0.10
700,000 TRATON FINANCE LUXEMBOURG SA 3.75% 27/03/2027	699,503	0.09	300,000 MSD NETHERLANDS CAPITAL B V 3.75% 30/05/2054	291,354	0.04
700,000 TRATON FINANCE LUXEMBOURG SA 3.75% 27/03/2030	691,257	0.09	1,000,000 NE PROPERTY COOPERATIEF U.A. 1.875% 09/10/2026	941,630	0.12
<i>Malta</i>	1,773,488	0.23	500,000 OI EUROPEAN GROUP BV 5.25% 01/06/2029	502,530	0.06
1,600,000 BANK VALLETTA PLC VAR 06/12/2027	1,773,488	0.23	700,000 PLUXEE NV 3.50% 04/09/2028	693,392	0.09
<i>Marokko</i>	2,285,703	0.29	500,000 PLUXEE NV 3.75% 04/09/2032	491,670	0.06
1,000,000 KINGDOM OF MOROCCO 5.95% REGS 08/03/2028	937,113	0.12	3,000,000 PROSUS NV 3.257% REGS 19/01/2027	2,619,034	0.35
600,000 KINGDOM OF MOROCCO 6.50% REGS 08/09/2033	577,948	0.07	400,000 RELX FINANCE BV 3.375% 20/03/2033	392,736	0.05
1,200,000 MOROCCO 4.00% REGS 15/12/2050	770,642	0.10	900,000 ROCHE FINANCE EUROPE BV 3.564% 03/05/2044	879,489	0.11
<i>Mazedonien (TFYR)</i>	934,938	0.12	700,000 SAIPEM FINANCE INTERNATIONAL BV 4.875% 30/05/2030	699,538	0.09
900,000 REPUBLIC OF NORTH MACEDONIA 6.96% REGS 13/03/2027	934,938	0.12	900,000 SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.125% 22/05/2032	887,220	0.11
<i>Mexiko</i>	10,311,491	1.32	900,000 SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.375% 22/02/2037	878,742	0.11
1,500,000 BANCO MERCAN DEL NORTE SA BANORTE VAR REGS PERPETUAL	1,392,890	0.18	600,000 STEDIN HOLDING NV 3.625% 20/06/2031	602,880	0.08
1,080,000 BANCO MERCANTIL DE NORTE VAR REGS PERPETUAL USD (ISIN USP1401KAB72)	886,834	0.11	170,000 STELLANTIS NV 3.75% 19/03/2036	164,385	0.02
1,400,000 CEMEX SAB DE CV VAR REGS PERPETUAL	1,397,440	0.18	500,000 SWISSCOM FINANCE BV 3.625% 29/11/2036	496,000	0.06
2,680,000 NEMAK SAB DE CV 3.625% REGS 28/06/2031	1,934,826	0.24	400,000 SWISSCOM FINANCE BV 3.875% 29/05/2044	396,328	0.05
			800,000 VOLKSWAGEN INTERNATIONAL FINANCE NV VAR PERPETUAL EUR (ISIN XS2187689034)	790,272	0.10
			1,000,000 WINTERSHALL DEA FINANCE 2 BV VAR PERPETUAL EUR (ISIN XS2286041947)	889,630	0.11

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl	Marktwert	% des NIW	Anzahl	Marktwert	% des NIW
Nennwert	EUR		Nennwert	EUR	
<i>Norwegen</i>	1,482,290	0.19	<i>Schweiz</i>	2,090,973	0.27
1,000,000 AKER BP ASA 4.00% 29/05/2032	994,710	0.13	2,000,000 UBS GROUP INC VAR PERPETUAL	2,090,973	0.27
500,000 STATNETT SF 3.375% 26/02/2036	487,580	0.06	<i>Senegal</i>	2,033,325	0.26
<i>Österreich</i>	3,826,810	0.49	1,300,000 REPUBLIC OF SENEGAL 7.75% 10/06/2031	1,155,548	0.15
2,400,000 ERSTE GROUP BANK AG VAR PERPETUAL EUR (ISIN AT0000A3CTX2)	2,359,920	0.30	1,300,000 SENEGAL 6.75% REGS 13/03/2048	877,777	0.11
1,790,000 SUZANO AUSTRIA GMBH 2.50% 15/09/2028	1,466,890	0.19	<i>Serbien</i>	1,345,651	0.17
<i>Panama</i>	4,811,446	0.62	1,464,000 REPUBLIC OF SERBIA 6.00% 12/06/2034	1,345,651	0.17
1,600,000 PANAMA 2.252% 29/09/2032	1,077,908	0.14	<i>Spanien</i>	19,667,950	2.52
1,300,000 PANAMA 3.87% 23/07/2060	697,118	0.09	1,400,000 ABANCA CORPORACION BANCARIA SA VAR PERPETUAL EUR (ISIN ES0865936027)	1,560,286	0.20
1,300,000 REPUBLIC OF PANAMA 6.40% 14/02/2035	1,154,880	0.15	1,600,000 ABANCA CORPORACION BANCARIA SA VAR 23/09/2033	1,776,768	0.23
1,800,000 REPUBLIC OF PANAMA 9.375% 01/04/2029	1,881,540	0.24	400,000 AMADEUS IT GROUP SA 3.50% 21/03/2029	398,188	0.05
<i>Peru</i>	1,153,005	0.15	800,000 BANCO BILBAO VIZCAYA ARGENTARIA VAR PERPETUAL EUR (ISIN ES0813211028)	797,336	0.10
1,500,000 REPUBLIC OF PERU 1.95% 17/11/2036	1,153,005	0.15	600,000 BANCO DE SABADELL SA VAR PERPETUAL EUR (ISIN XS2389116307)	560,532	0.07
<i>Philippinen</i>	400,064	0.05	2,000,000 BANCO SANTANDER SA VAR PERPETUAL EUR (ISIN XS2817323749)	2,009,680	0.26
46,000,000 ASIAN DEVELOPMENT BANK ADB 0% 20/04/2043	400,064	0.05	2,400,000 CAIXABANK SA VAR PERPETUAL EUR (ISIN ES0840609012)	2,337,864	0.30
<i>Polen</i>	4,147,073	0.53	400,000 CELLNEX FINANCE COMPANY SAU 3.625% 24/01/2029	397,096	0.05
2,800,000 BANK GOSPODARSTWA KRAJOWEGO 4.375% 11/06/2054	2,770,460	0.35	300,000 EL CORTE INGLES SA 4.25% 26/06/2031	300,297	0.04
1,500,000 REPUBLIC OF POLAND 5.50% 04/04/2053	1,376,613	0.18	800,000 ENAGAS FINANCIACIONES SAU 3.625% 24/01/2034	779,840	0.10
<i>Portugal</i>	6,658,515	0.85	1,800,000 IBERCAJA BANCO SAU VAR PERPETUAL	1,898,424	0.24
1,600,000 BANCO COMERCIAL PORTUGUES SA VAR PERPETUAL	1,630,800	0.21	1,000,000 KUTXABANK SA VAR 14/10/2027	928,420	0.12
1,000,000 FIDELIDADE COPANHIA VAR 04/09/2031	968,100	0.12	700,000 PROSEGUR COMPANIA DE SEGURIDAD SA 2.50% 06/04/2029	670,054	0.09
3,500,000 NOVO BANCO SA VAR 01/12/2033	4,059,615	0.52	700,000 REDEIA CORPORACION SA 3.375% 09/07/2032	694,407	0.09
<i>Rumänien</i>	8,918,940	1.14	400,000 REDEXIS GAS FINANCE BV 4.375% 30/05/2031	396,984	0.05
1,400,000 BANCA COMERCIAL ROMANA SA VAR 19/05/2027	1,469,258	0.19	2,600,000 UNICAJA BANCO SA VAR PERPETUAL	2,371,512	0.30
2,300,000 ROMANIA 2.625% REGS 02/12/2040	1,498,450	0.19	1,800,000 UNICAJA BANCO SA VAR 22/06/2034	1,790,262	0.23
2,800,000 ROMANIA 5.25% 30/05/2032	2,728,292	0.34	<i>Südafrika</i>	1,342,312	0.17
500,000 ROMANIA 5.50% REGS 18/09/2028	513,125	0.07	1,900,000 SOUTH AFRICA 5.75% 30/09/2049	1,342,312	0.17
1,750,000 ROMANIA 5.625% 30/05/2037 EUR (ISIN XS2829810923)	1,689,153	0.22	<i>Tschechische Republik</i>	3,312,022	0.43
1,100,000 ROMANIA 5.875% 30/01/2029	1,020,662	0.13	700,000 CESKA SPORITEINA A S VAR 29/06/2027	721,266	0.09
<i>Saudi-Arabien</i>	2,055,816	0.26	2,800,000 EP INFRASTRUCTURE AS 1.698% 30/07/2026	2,590,756	0.34
1,800,000 KINGDOM OF SAUDI ARABIA 3.75% REGS 21/01/2055	1,187,471	0.15	<i>Türkei</i>	3,349,280	0.43
950,000 KINGDOM OF SAUDI ARABIA 4.75% 16/01/2030	868,345	0.11	2,150,000 MUNICIPALITY OF METROPOLITAN ISTANBUL 10.50% 06/12/2028	2,155,858	0.28
<i>Schweden</i>	6,250,990	0.80	1,250,000 TAV HAVALIMANLARI 8.50% 07/12/2028	1,193,422	0.15
800,000 INTRUM AB 3.50% REGS 15/07/2026	531,720	0.07	<i>Ungarn</i>	10,315,373	1.32
1,100,000 INTRUM AB 4.875% REGS 15/08/2025	832,403	0.11	550,000 HUNGARIAN EXPORT IMPORT BANK PLC 6.00% 16/05/2029	578,732	0.07
400,000 SAGAX AB 4.375% 29/05/2030	402,148	0.05	1,205,000,000 HUNGARY 2.25% 20/04/2033	2,158,763	0.28
2,800,000 SWEDBANK AB VAR PERPETUAL USD (ISIN XS2377291963)	2,175,052	0.28	1,900,000 OTP BANK PLC VAR 04/03/2026	1,930,267	0.25
1,200,000 SWEDBANK AB VAR PERPETUAL USD (ISIN XS2759983385)	1,121,411	0.14	950,000 REPUBLIC OF HUNGARY 2.125% REGS 22/09/2031	702,685	0.09
500,000 VOLVO TREASURY AB 3.125% 08/02/2029	493,730	0.06			
700,000 VOLVO TREASURY AB 3.125% 08/09/2026	694,526	0.09			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

			Anzahl Nennwert		Marktwert		% des NIW	
			EUR		EUR			
1,650,000,000	REPUBLIC OF HUNGARY 4.75% 24/11/2032	3,645,438	0.46	ETC Securities	47,173,431	6.05		
1,250,000	REPUBLIC OF HUNGARY 5.375% 12/09/2033	1,299,488	0.17		<i>Irland</i>	47,005,774	6.03	
	<i>Usbekistan</i>	5,939,655	0.76		544,603	AMUNDI PHYSICAL GOLD ETC	47,005,774	6.03
2,814,000	REPUBLIC OF UZBEKISTAN 5.375% 29/05/2027	2,810,989	0.36	<i>Jersey Inseln</i>	167,657	0.02		
3,400,000	UZBEK INDUSTRIAL AND CONSTRUCTION BANK JOINT STOCK COMMERCIAL BK 5.75% 02/12/2024	3,128,666	0.40	3,307	WISDOMTREE COMMODITY SECURITIES LIMITED ETC	167,657	0.02	
	<i>Vereinigte Staaten von Amerika</i>	17,356,529	2.23	Warrants, Rechte	3,935,526	0.51		
500,000	AIR LEASE CORP 3.70% 15/04/2030	490,095	0.06	<i>Irland</i>	3,935,526	0.51		
540,000	AMERICAN TOWER CORP 4.10% 16/05/2034	536,177	0.07	150,902	ISHARES PHYSICAL METALS PLC CERTIFICATE	3,935,526	0.51	
2,850,000	BBVA BANCOMER SA TEXAS AGENCY VAR REGS 18/01/2033	2,430,616	0.32	Aktien/Units of UCITS/UCIS	83,489,691	10.72		
700,000	CITIGROUP INC USA VAR 14/05/2032	693,063	0.09	Aktien/Units in investment funds	83,489,691	10.72		
400,000	COCA COLA CO 3.50% 14/05/2044	387,052	0.05	<i>Irland</i>	55,388,294	7.11		
280,000	COTY INC 4.50% 15/05/2027	282,386	0.04	2,118,059	INVESCO MARKETS PLC BLOOMBERG COMODITY UCITS ETF	45,671,418	5.86	
600,000	FORD MOTOR CREDIT CO LLC 4.542% 01/08/2026	545,327	0.07	724,581	ISHARES IV PLC ISHARES AUTOMATION ROB UCITS ETF	8,934,302	1.15	
500,000	FORTIVE CORP 3.70% 13/02/2026	500,420	0.06	9,408	X S&P 500 EQUAL WEIGHT	782,574	0.10	
750,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0% 10/03/2025	373,637	0.05	<i>Italien</i>	469,789	0.06		
2,000,000	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT IBRD 0% 28/10/2024	1,010,190	0.13	856	ALPHA IMMOBILIARE SGR	347,579	0.05	
1,200,000	JEFFERIES FINANCIAL GROUP INC 3.875% 16/04/2026	1,200,108	0.15	946	ATLANTIC FONDO COMUNE DI INVESTMENTO IMMOBILIARE CHUSO	112,763	0.01	
870,000	JEFFERIES FINANCIAL GROUP INC 4.00% 16/04/2029	865,372	0.11	141	QF IMMOBILIUM 2001	9,447	0.00	
600,000	JPMORGAN CHASE AND CO VAR 21/03/2034	596,268	0.08	377	QF INVEST REAL SEC	-	0.00	
1,200,000	MORGAN STANLEY 4.35% 08/09/2026	1,095,680	0.14	1,146	UNICREDITO IMMOBILIARE UNO - A	-	0.00	
600,000	NESTLE CAPITAL CORP 4.75% 22/03/2036	695,352	0.09	83	VALORE IMMOBILIARE GLOBALE	-	0.00	
300,000	PVH CORP 4.125% 16/07/2029	299,046	0.04	<i>Jersey Inseln</i>	8,770,019	1.13		
1,400,000	STILLWATER MINING CO 4.00% REGS 16/11/2026	1,195,920	0.15	34,995	WISDOM TREE COMMODITY SECURITIES LIMITED ETF EUR	314,465	0.04	
700,000	TIMKEN CO 4.125% 23/05/2034	682,591	0.09	10,027	WISDOM TREE COMMODITY SECURITIES LIMITED ETF USD	147,119	0.02	
1,100,000	VERIZON COMMUNICATIONS INC 3.50% 28/06/2032	1,089,660	0.14	1	WISDOM TREE METAL SECURITIES LTD	84	0.00	
800,000	VERIZON COMMUNICATIONS INC 3.75% 28/02/2036	790,936	0.10	94,709	WISDOMTREE COMMODITY SECURITIES LIMITED ETF	292,102	0.04	
705,000	VISTRA OPERATIONS COMPANY LLC 6.00% 15/04/2034	660,546	0.08	37,927	WISDOMTREE COMMODITY SECURITIES LIMITED USD (ISIN GB00B15KXQ89)	1,401,362	0.18	
640,000	WARNERMEDIA HOLDINGS INCORPORATION 4.693% 17/05/2033	636,762	0.08	660,726	WISDOMTREE COMMODITY SECURITIES LIMITED USD (ISIN GB00B15KXV33)	6,476,255	0.83	
300,000	WP CAREY INC 4.25% 23/07/2032	299,325	0.04	1,608	WISDOMTREE METAL SECURITIES LIMITED	138,632	0.02	
	<i>Zypern</i>	1,084,735	0.14	<i>Luxemburg</i>	18,861,589	2.42		
1,090,000	BANK OF CYPRUS PUBLIC COMPANY LTD VAR 02/05/2029	1,084,735	0.14	34,345	AMUNDI INDEX SOLUTIONS MSCI EUROPE ETF	3,874,803	0.50	
	Wandelanleihen	4,723,753	0.61	151,174	AMUNDI STOXX AI GLOBAL ARTIFICIAL INTELLIGENCE ETF	14,986,786	1.92	
	<i>Deutschland</i>	1,296,750	0.17	Derivative Instrumente	54,766,851	7.03		
1,500,000	LEG IMMOBILIEN SE 0.40% 30/06/2028 CV	1,296,750	0.17	Optionen	54,766,851	7.03		
	<i>Italien</i>	2,127,915	0.27	<i>Australien</i>	548,552	0.07		
1,500,000	ENI SPA 2.95% 14/09/2030 CV	1,535,535	0.19	263	SPI 200 INDEX - 7,300 - 19.06.25 PUT	336,780	0.04	
600,000	WEBUILD SPA 4.00% 30/05/2028 CV	592,380	0.08	303	SPI 200 INDEX - 7,500 - 19.09.24 PUT	153,124	0.02	
	<i>Luxemburg</i>	1,299,088	0.17					
1,400,000	LAGFIN SCA 3.50% 08/06/2028 CV	1,299,088	0.17					

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
229 SPI 200 INDEX - 7,900 - 18.07.24 CALL	58,648	0.01	51,300,000 CDX NA IG SERIE 41 V1 5Y - 0.70 - 17.07.24 PUT	821	0.00
<i>Deutschland</i>	5,307,690	0.68	90,000,000 CDX NA IG SERIE 42 V1 5Y - 0.525 - 21.08.24 PUT	183,797	0.02
715 DJ EURO STOXX 50 EUR - 3,000 - 20.12.24 PUT	50,050	0.01	86,900,000 CDX NA IG SERIE 42 V1 5Y - 0.55 - 18.09.24 PUT	186,343	0.02
369 DJ EURO STOXX 50 EUR - 4,650 - 02.08.24 PUT	149,445	0.02	92,000,000 CDX NA IG SERIE 42 V1 5Y - 0.60 - 17.07.24 PUT	24,237	0.00
833 DJ EURO STOXX 50 EUR - 4,700 - 20.12.24 CALL	3,168,732	0.41	90,700,000 CDX NA IG SERIE 42 V1 5Y - 0.65 - 17.07.24 PUT	11,568	0.00
702 DJ EURO STOXX 50 EUR - 4,800 - 20.09.24 PUT	650,754	0.08	47,200,000 CDX NA IG SERIE 42 V1 5Y - 0.80 - 18.09.24 PUT	23,061	0.00
291 DJ EURO STOXX 50 EUR - 4,850 - 20.09.24 PUT	328,248	0.04	17,800,000 CHF(P)/JPY(C)OTC - 125.00 - 03.10.24 PUT	-	0.00
275 DJ EURO STOXX 50 EUR - 5,150 - 19.07.24 CALL	15,125	0.00	35,600,000 CHF(P)/JPY(C)OTC - 130.00 - 03.10.24 PUT	1	0.00
369 DJ EURO STOXX 50 EUR - 5,250 - 02.08.24 CALL	26,568	0.00	17,800,000 CHF(P)/JPY(C)OTC - 140.00 - 03.10.24 PUT	79	0.00
216 DOW JONES EURO STOXX OIL & GAS - 375 - 19.07.24 CALL	24,840	0.00	14,200,000 CHF(P)/JPY(C)OTC - 155.00 - 11.11.24 PUT	11,563	0.00
1,706 EURO STOXX BANKS - 155 - 19.12.25 CALL	516,065	0.07	14,200,000 CHF(P)/JPY(C)OTC - 165.00 - 11.11.24 PUT	43,170	0.01
222 MSCI EM INDEX - 1,000 - 23.09.24 PUT	63,695	0.01	35,700,000 EUR EURIBOR 6 MONTHS - 2.10 - 21.01.25 CALL	-349,196	-0.04
296 MSCI EM INDEX - 1,020 - 23.09.24 PUT	124,973	0.02	9,500,000 EUR EURIBOR 6 MONTHS - 2.20 - 23.11.27 PUT	14,542	0.00
363 STOXX EUROPE 600 INDEX - 500 - 19.07.24 PUT	45,375	0.01	6,100,000 CHF(C)/NOK(P)OTC - 11.80 - 03.07.24 CALL	45,363	0.01
422 STOXX EUROPE 600 INDEX - 508 - 19.07.24 PUT	99,170	0.01	13,900,000 EUR(C)/CAD(P)OTC - 1.475 - 12.09.24 CALL	103,047	0.01
388 STOXX EUROPE 600 INDEX - 535 - 16.08.24 CALL	32,980	0.00	24,000,000 EUR(C)/CAD(P)OTC - 1.5125 - 19.08.24 CALL	14,285	0.00
389 STOXX EUROPE 600 INDEX - 535 - 19.07.24 CALL	11,670	0.00	23,600,000 EUR(C)/CHF(P)OTC - 0.986 - 15.07.24 CALL	6,348	0.00
<i>Großbritannien</i>	249,738	0.03	23,600,000 EUR(C)/CHF(P)OTC - 1.00 - 15.07.24 CALL	1,602	0.00
117 FOOTsie 100 - 70 - 20.12.24 PUT	48,299	0.01	11,400,000 EUR(C)/CHF(P)OTC - 1.11 - 21.11.24 CALL	53	0.00
107 FOOTsie 100 - 73 - 20.12.24 PUT	64,994	0.01	13,900,000 EUR(C)/GBP(P)OTC - 0.875 - 12.09.24 CALL	13,254	0.00
144 FOOTsie 100 - 80 - 19.07.24 PUT	52,651	0.01	6,600,000 EUR(C)/GBP(P)OTC - 0.877 - 03.09.24 CALL	3,837	0.00
73 FOOTsie 100 - 80 - 20.09.24 PUT	74,907	0.00	3,600,000 EUR(C)/GBP(P)OTC - 0.96 - 20.11.24 CALL	109	0.00
137 FOOTsie 100 - 86 - 19.07.24 CALL	8,887	0.00	11,400,000 EUR(C)/GBP(P)OTC - 0.96 - 20.11.24 CALL	346	0.00
<i>Italien</i>	273,960	0.04	6,600,000 EUR(C)/INR(P)OTC - 93.45 - 03.09.24 CALL	6,077	0.00
144 MINI FTSE / MIB INDEX - 32,500 - 20.09.24 PUT	273,960	0.04	11,400,000 EUR(C)/JPY(P)OTC - 142.00 - 20.11.24 CALL	1,809,871	0.24
<i>Japan</i>	3,949,509	0.51	5,800,000 EUR(C)/JPY(P)OTC - 142.00 - 20.11.24 CALL	920,812	0.12
89 NIKKEI 225 - 36,750 - 10.12.27 CALL	3,102,580	0.40	18,900,000 EUR(C)/KRW(P)OTC - 1,500.00 - 01.07.24 CALL	674	0.00
63 NIKKEI 225 - 37,250 - 13.09.24 PUT	146,170	0.02	18,900,000 EUR(C)/KRW(P)OTC - 1,515.00 - 01.07.24 CALL	15	0.00
138 NIKKEI 225 - 39,250 - 12.07.24 CALL	512,292	0.07	5,600,000 EUR(C)/NOK(P)OTC - 11.65 - 05.09.24 CALL	26,898	0.00
33 NIKKEI 225 - 39,625 - 12.07.24 CALL	82,308	0.01	24,000,000 EUR(C)/NOK(P)OTC - 12.00 - 20.08.24 CALL	12,976	0.00
47 TOPIX INDEX - 2,650 - 12.07.24 PUT	4,362	0.00	25,100,000 EUR(C)/USD(P)OTC - 1.08 - 25.07.24 CALL	96,766	0.01
135 TOPIX INDEX - 2,850 - 12.07.24 CALL	101,797	0.01	19,900,000 EUR(C)/USD(P)OTC - 1.10 - 20.08.24 CALL	29,766	0.00
<i>Luxemburg</i>	32,137,961	4.13	8,000,000 EUR(C)/USD(P)OTC - 1.10 - 22.08.24 CALL	12,861	0.00
125,000,000 AUD BANK BILL 3 MONTHS - 1.25 - 18.11.25 CALL	21,580	0.00	23,900,000 EUR(C)/USD(P)OTC - 1.105 - 18.07.24 CALL	4,335	0.00
17,700,000 AUD(C)/CAD(P)OTC - 1.00 - 21.11.24 CALL	3,470	0.00	31,000,000 EUR(C)/USD(P)OTC - 1.12 - 05.03.25 CALL	254,249	0.03
37,900,000 AUD(C)/NZD(P)OTC - 1.105 - 25.07.24 CALL	47,804	0.01	11,300,000 EUR(C)/USD(P)OTC - 1.28 - 15.11.24 CALL	4	0.00
17,600,000 AUD(C)/NZD(P)OTC - 1.145 - 15.11.24 CALL	15,187	0.00	3,700,000 EUR(C)/USD(P)OTC - 1.28 - 15.11.24 CALL	1	0.00
7,800,000 AUD(C)/NZD(P)OTC - 1.145 - 15.11.24 CALL	6,731	0.00	28,200,000 EUR(P)/AUD(C)OTC - 1.60 - 25.07.24 PUT	174,886	0.02
17,700,000 AUD(P)/CAD(C)OTC - 0.835 - 21.11.24 PUT	6,748	0.00	13,900,000 EUR(P)/CAD(C)OTC - 1.475 - 12.09.24 PUT	174,186	0.02
12,700,000 AUD(P)/CAD(C)OTC - 0.8975 - 24.07.24 PUT	9,050	0.00	11,400,000 EUR(P)/CHF(C)OTC - 0.96 - 21.11.24 PUT	219,132	0.03
13,200,000 AUD(P)/CHF(C)OTC - 0.565 - 15.07.24 PUT	606	0.00	3,600,000 EUR(P)/GBP(C)OTC - 0.81 - 20.11.24 PUT	5,142	0.00
13,200,000 AUD(P)/CHF(C)OTC - 0.585 - 15.07.24 PUT	6,932	0.00	11,400,000 EUR(P)/GBP(C)OTC - 0.81 - 20.11.24 PUT	16,284	0.00
18,800,000 AUD(P)/JPY(C)OTC - 104.00 - 30.07.24 PUT	48,292	0.01	24,000,000 EUR(P)/GBP(C)OTC - 0.84 - 19.08.24 PUT	89,903	0.01
17,600,000 AUD(P)/NZD(C)OTC - 1.01 - 15.11.24 PUT	593	0.00	13,900,000 EUR(P)/GBP(C)OTC - 0.875 - 12.09.24 PUT	433,646	0.06
7,800,000 AUD(P)/NZD(C)OTC - 1.01 - 15.11.24 PUT	263	0.00	6,600,000 EUR(P)/GBP(C)OTC - 0.877 - 03.09.24 PUT	221,617	0.03
37,900,000 AUD(P)/NZD(C)OTC - 1.07 - 25.07.24 PUT	4,034	0.00	6,600,000 EUR(P)/INR(C)OTC - 93.45 - 03.09.24 PUT	282,332	0.04
41,300,000 CDX NA HY SERIE 41 V2 5Y - 1.015 - 17.07.24 PUT	1,353	0.00	11,400,000 EUR(P)/JPY(C)OTC - 117.00 - 20.11.24 PUT	13	0.00
92,000,000 CDX NA HY SERIE 42 V1 5Y - 1.04 - 17.07.24 PUT	50,468	0.01	5,800,000 EUR(P)/JPY(C)OTC - 117.00 - 20.11.24 PUT	6	0.00
60,700,000 CDX NA HY SERIE 42 V1 5Y - 1.05 - 18.09.24 PUT	433,203	0.06	7,900,000 EUR(P)/SEK(C)OTC - 11.20 - 13.08.24 PUT	30,170	0.00
			7,900,000 EUR(P)/SEK(C)OTC - 11.50 - 13.08.24 PUT	137,478	0.02
			6,000,000 EUR(P)/TRY(C)OTC - 49.00 - 05.02.25 PUT	841,237	0.11
			31,000,000 EUR(P)/USD(C)OTC - 1.05 - 05.03.25 PUT	69,710	0.01
			39,800,000 EUR(P)/USD(C)OTC - 1.07 - 20.08.24 PUT	346,056	0.04
			11,300,000 EUR(P)/USD(C)OTC - 1.085 - 15.11.24 PUT	220,030	0.03

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
3,700,000	EUR(P)/USD(C)OTC - 1.085 - 15.11.24 PUT	72,045 0.01	13,000,000	USD(C)/HKD(P)OTC - 7.75 - 20.05.25 CALL	72,348 0.01
29,400,000	GBP OVERNIGHT COMPOUNDED RATE - 3.75 - 20.06.25 PUT	344,025 0.04	13,000,000	USD(C)/INR(P)OTC - 93.50 - 21.11.24 CALL	102 0.00
4,800,000	GBP(C)/CAD(P)OTC - 1.705 - 05.09.24 CALL	98,435 0.01	5,400,000	USD(C)/INR(P)OTC - 93.50 - 21.11.24 CALL	42 0.00
8,200,000	GBP(C)/CAD(P)OTC - 1.71 - 12.02.25 CALL	219,899 0.03	7,000,000	USD(C)/JPY(P)OTC - 104.50 - 14.10.26 CALL	1,657,920 0.22
7,900,000	GBP(C)/JPY(P)OTC - 176.20 - 12.11.24 CALL	1,066,472 0.14	7,000,000	USD(C)/JPY(P)OTC - 105.25 - 15.10.26 CALL	1,627,143 0.22
5,700,000	GBP(C)/SEK(P)OTC - 13.10 - 22.11.24 CALL	175,385 0.02	14,800,000	USD(C)/JPY(P)OTC - 125.00 - 31.07.25 CALL	2,357,415 0.31
1,000,000	GBP(C)/SEK(P)OTC - 13.10 - 22.11.24 CALL	30,769 0.00	30,600,000	USD(C)/JPY(P)OTC - 140.00 - 01.05.29 CALL	1,298,380 0.18
6,800,000	GBP(C)/SEK(P)OTC - 13.60 - 07.03.25 CALL	103,027 0.01	19,100,000	USD(C)/JPY(P)OTC - 155.00 - 06.11.25 CALL	519,323 0.07
13,300,000	GBP(C)/USD(P)OTC - 1.285 - 23.07.24 CALL	16,990 0.00	7,000,000	USD(C)/JPY(P)OTC - 98.00 - 14.10.26 CALL	1,910,703 0.26
8,200,000	GBP(P)/CAD(C)OTC - 1.69 - 12.02.25 PUT	99,019 0.01	7,000,000	USD(C)/JPY(P)OTC - 98.50 - 15.10.26 CALL	1,889,470 0.25
4,800,000	GBP(P)/CAD(C)OTC - 1.705 - 05.09.24 PUT	22,240 0.00	7,000,000	USD(C)/JPY(P)OTC - 99.00 - 07.10.26 CALL	1,875,544 0.25
6,700,000	GBP(P)/CAD(C)OTC - 1.7125 - 24.07.24 PUT	15,345 0.00	12,700,000	USD(C)/MXN(P)OTC - 28.50 - 16.01.25 CALL	3,714 0.00
13,300,000	GBP(P)/CAD(C)OTC - 1.72 - 08.07.24 PUT	18,940 0.00	5,000,000	USD(C)/MXN(P)OTC - 28.50 - 16.01.25 CALL	1,462 0.00
5,700,000	GBP(P)/SEK(C)OTC - 10.80 - 22.11.24 PUT	49 0.00	21,900,000	USD(C)/NOK(P)OTC - 11.00 - 25.07.24 CALL	49,086 0.01
1,000,000	GBP(P)/SEK(C)OTC - 10.80 - 22.11.24 PUT	9 0.00	8,500,000	USD(C)/SEK(P)OTC - 11.20 - 09.08.24 CALL	12,890 0.00
6,800,000	GBP(P)/SEK(C)OTC - 12.40 - 07.03.25 PUT	35,086 0.00	10,000,000	USD(C)/SGD(P)OTC - 1.34 - 05.09.24 CALL	116,961 0.02
40,000,000	ITRAXX EUROPE MAIN S41 5Y - 0.60 - 18.09.24 PUT	165,125 0.02	5,000,000	USD(C)/TRY(P)OTC - 35.25 - 01.07.24 CALL	- 0.00
70,000,000	ITRAXX EUROPE MAIN S41 5Y - 0.65 - 18.09.24 PUT	216,006 0.03	8,500,000	USD(C)/TWD(P)OTC - 32.40 - 26.07.24 CALL	35,333 0.00
31,300,000	ITRAXX EUROPE MAIN S41 5Y - 0.75 - 18.09.24 PUT	54,797 0.01	7,100,000	USD(P)/CAD(C)OTC - 1.35 - 03.09.24 PUT	22,952 0.00
60,000,000	ITRAXX XOVER MAIN S41 V1 5Y - 3.125 - 18.09.24 PUT	1,106,110 0.14	20,200,000	USD(P)/CAD(C)OTC - 1.35 - 18.02.25 PUT	245,254 0.03
55,000,000	ITRAXX XOVER MAIN S41 V1 5Y - 3.25 - 18.09.24 CALL	346,359 0.04	25,200,000	USD(P)/CAD(C)OTC - 1.3575 - 09.07.24 PUT	17,702 0.00
55,000,000	ITRAXX XOVER MAIN S41 V1 5Y - 3.375 - 18.09.24 PUT	704,462 0.09	8,400,000	USD(P)/CHF(C)OTC - 0.89 - 17.07.24 PUT	22,303 0.00
84,600,000	ITRAXX XOVER MAIN S41 V1 5Y - 3.75 - 17.07.24 PUT	170,411 0.02	8,100,000	USD(P)/CNH(C)OTC - 6.60 - 06.02.25 PUT	5,624 0.00
2,851,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.0574 - 14.10.25 CALL	2,803 0.00	13,000,000	USD(P)/INR(C)OTC - 80.00 - 21.11.24 PUT	2,964 0.00
2,170,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.44 - 05.12.29 CALL	-377,549 -0.05	5,400,000	USD(P)/INR(C)OTC - 80.00 - 21.11.24 PUT	1,231 0.00
2,170,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.44 - 05.12.29 PUT	1,086,242 0.14	16,600,000	USD(P)/JPY(C)OTC - 150.00 - 04.07.24 PUT	33 0.00
3,500,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.78191 - 12.04.28 CALL	-197,824 -0.03	20,600,000	USD(P)/MXN(C)OTC - 18.00 - 20.02.25 PUT	368,025 0.05
3,500,000,000	JPY OVERNIGHT COMPOUNDED RATE - 0.78191 - 12.04.28 PUT	270,145 0.03	5,000,000	USD(P)/MXN(C)OTC - 22.00 - 16.01.25 PUT	774,599 0.10
3,103,200,000	JPY OVERNIGHT COMPOUNDED RATE - 1.406 - 27.11.24 PUT	-199,421 -0.03	8,400,000	USD(P)/SEK(C)OTC - 10.55 - 16.07.24 PUT	56,072 0.01
107,000,000	NOK(C)/JPY(P)OTC - 13.00 - 13.11.24 CALL	1,159,907 0.15	10,000,000	USD(P)/SGD(C)OTC - 1.34 - 05.09.24 PUT	28,646 0.00
13,300,000	NZD(C)/JPY(P)OTC - 88.00 - 29.01.25 CALL	616,639 0.08		<i>Niederlande</i>	522,405 0.07
35,700,000	NZD(C)/USD(P)OTC - 0.63 - 24.07.24 CALL	13,470 0.00	141	AMSTERDAM EXCHANGES INDEX - 880 - 20.12.24 PUT	240,405 0.03
13,700,000	NZD(P)/CAD(C)OTC - 0.825 - 24.07.24 PUT	19,618 0.00	141	AMSTERDAM EXCHANGES INDEX - 960 - 20.12.24 CALL	282,000 0.04
10,900,000	USD SOFR COMPOUNDED - 1.729 - 05.12.29 PUT	918,331 0.12		<i>Schweden</i>	107,493 0.01
23,300,000	USD SOFR COMPOUNDED - 3.61 - 25.07.24 CALL	48,593 0.01	715	OMX 30 - 2,460 - 16.08.24 PUT	105,518 0.01
18,500,000	USD SOFR COMPOUNDED - 3.85 - 18.06.25 PUT	151,738 0.02	118	OMX 30 - 2,700 - 19.07.24 CALL	1,975 0.00
23,300,000	USD SOFR COMPOUNDED - 4.01 - 25.07.24 PUT	71,441 0.01		<i>Schweiz</i>	1,906,668 0.24
18,600,000	USD SOFR COMPOUNDED - 4.15 - 20.12.24 PUT	96,380 0.01	121	SMI (ZURICH) - 11,500 - 20.09.24 PUT	123,381 0.02
13,500,000	USD(C)/BRL(P)OTC - 5.40 - 08.07.24 CALL	409,496 0.05	82	SMI (ZURICH) - 11,650 - 19.07.24 PUT	27,076 0.00
7,100,000	USD(C)/CAD(P)OTC - 1.35 - 03.09.24 CALL	103,430 0.01	87	SMI (ZURICH) - 11,700 - 19.07.24 PUT	29,902 0.00
20,200,000	USD(C)/CAD(P)OTC - 1.35 - 18.02.25 CALL	405,122 0.05	99	SMI (ZURICH) - 11,700 - 20.09.24 PUT	142,993 0.02
8,400,000	USD(C)/CHF(P)OTC - 0.92 - 17.07.24 CALL	2,222 0.00	87	SMI (ZURICH) - 11,750 - 19.07.24 PUT	41,736 0.01
8,100,000	USD(C)/CNH(P)OTC - 7.40 - 06.02.25 CALL	51,255 0.01	118	SMI (ZURICH) - 12,000 - 19.07.24 CALL	187,589 0.02
			102	SMI (ZURICH) - 12,000 - 20.06.25 CALL	555,940 0.07
			175	SMI (ZURICH) - 12,250 - 19.07.24 CALL	80,499 0.01
			134	SMI (ZURICH) - 12,400 - 19.12.25 CALL	717,552 0.09
				<i>Spanien</i>	101,380 0.01
			548	IBEX MINI INDEX FUT - 10,900 - 19.07.24 PUT	101,380 0.01

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Vereinigte Staaten von Amerika</i>	9,661,495	1.24	Negative Positionen	-42,497,042	-5.45
428 10YR US TREASURY NOTE - 107.50 - 20.09.24 PUT	131,038	0.02	Derivative Instrumente	-42,497,042	-5.45
183 10YR US TREASURY NOTE - 108.00 - 26.07.24 PUT	21,344	0.00	Optionen	-42,497,042	-5.45
313 10YR US TREASURY NOTE - 108.50 - 23.08.24 PUT	141,461	0.02	<i>Australien</i>	-385,778	-0.05
846 10YR US TREASURY NOTE - 109.00 - 26.07.24 PUT	259,014	0.03	-303 SPI 200 INDEX - 7,125 - 19.09.24 PUT	-55,887	-0.01
450 10YR US TREASURY NOTE - 109.50 - 23.08.24 CALL	557,647	0.07	-188 SPI 200 INDEX - 8,100 - 19.06.25 CALL	-329,891	-0.04
450 10YR US TREASURY NOTE - 109.50 - 23.08.24 PUT	347,710	0.04	<i>Deutschland</i>	-2,651,588	-0.34
450 10YR US TREASURY NOTE - 110.00 - 23.08.24 CALL	432,995	0.06	-715 DJ EURO STOXX 50 EUR - 2,000 - 20.12.24 PUT	-7,150	0.00
450 10YR US TREASURY NOTE - 110.00 - 23.08.24 PUT	432,995	0.06	-293 DJ EURO STOXX 50 EUR - 4,600 - 20.09.24 PUT	-153,532	-0.02
1,445 CBOE S&P VOL INDEX - 21 - 17.07.24 CALL	26,965	0.00	-700 DJ EURO STOXX 50 EUR - 4,650 - 20.09.24 PUT	-400,400	-0.06
1,001 CBOE S&P VOL INDEX - 22 - 18.09.24 CALL	83,125	0.01	-476 DJ EURO STOXX 50 EUR - 4,775 - 19.07.24 PUT	-208,488	-0.03
1,445 CBOE S&P VOL INDEX - 22 - 21.08.24 CALL	76,851	0.01	-369 DJ EURO STOXX 50 EUR - 4,800 - 02.08.24 PUT	-245,016	-0.03
1,015 CBOE S&P VOL INDEX - 25 - 18.09.24 CALL	65,820	0.01	-369 DJ EURO STOXX 50 EUR - 5,100 - 02.08.24 CALL	-108,486	-0.01
1,037 CBOE S&P VOL INDEX - 25 - 21.08.24 CALL	43,541	0.01	-281 DJ EURO STOXX 50 EUR - 5,175 - 19.07.24 CALL	-8,992	0.00
419 CBOE S&P VOL INDEX - 30 - 21.08.24 CALL	13,097	0.00	-284 DJ EURO STOXX 50 EUR - 5,200 - 19.07.24 CALL	-6,532	0.00
434 DOW JONES INDUSTRIAL AVG - 385 - 16.08.24 PUT	117,029	0.02	-432 DOW JONES EURO STOXX OIL & GAS - 355 - 19.07.24 PUT	-38,880	0.00
1,736 DOW JONES INDUSTRIAL AVG - 410 - 19.07.24 CALL	25,107	0.00	-256 DOW JONES EURO STOXX OIL & GAS - 360 - 20.09.24 PUT	-104,960	-0.01
13 NASDAQ 100 - 15,000 - 20.12.24 PUT	93,520	0.01	-216 DOW JONES EURO STOXX OIL & GAS - 385 - 19.07.24 CALL	-6,480	0.00
6 NASDAQ 100 - 15,500 - 20.12.24 PUT	54,304	0.01	-1,138 EURO STOXX BANKS - 125 - 19.12.25 PUT	-577,535	-0.08
9 NASDAQ 100 - 17,000 - 19.07.24 PUT	5,248	0.00	-1,625 EURO STOXX BANKS - 140 - 19.07.24 CALL	-235,625	-0.03
18 NASDAQ 100 - 19,650 - 19.07.24 CALL	739,565	0.08	-222 MSCI EM INDEX - 950 - 23.09.24 PUT	-23,821	0.00
63 RUSSELL 2000 INDEX - 1,850 - 19.12.25 PUT	487,012	0.06	-296 MSCI EM INDEX - 970 - 23.09.24 PUT	-46,951	-0.01
83 RUSSELL 2000 INDEX - 1,950 - 19.12.25 PUT	844,132	0.10	-267 STOXX EUROPE 600 BASIC RESOURCES - 575 - 16.08.24 PUT	-186,900	-0.02
43 S&P 500 INDEX - 4,000 - 17.12.27 PUT	525,188	0.07	-152 STOXX EUROPE 600 BASIC RESOURCES - 610 - 20.09.24 PUT	-291,840	-0.04
38 S&P 500 INDEX - 4,250 - 20.12.24 PUT	64,707	0.01	<i>Frankreich</i>	-189,598	-0.02
44 S&P 500 INDEX - 4,350 - 20.12.24 PUT	85,393	0.01	-79 CAC 40 - 7,600 - 19.07.24 PUT	-177,537	-0.02
22 S&P 500 INDEX - 5,050 - 20.09.24 PUT	49,368	0.01	-103 CAC 40 - 8,000 - 19.07.24 CALL	-12,061	0.00
74 S&P 500 INDEX - 5,150 - 20.09.24 PUT	218,185	0.03	<i>Großbritannien</i>	-47,904	-0.01
44 S&P 500 INDEX - 5,210 - 20.09.24 PUT	154,570	0.02	-117 FOOTsie 100 - 60 - 20.12.24 PUT	-18,629	0.00
32 S&P 500 INDEX - 5,215 - 19.07.24 PUT	14,033	0.00	-73 FOOTsie 100 - 76 - 20.09.24 PUT	-29,275	-0.01
56 S&P 500 INDEX - 5,330 - 18.10.24 PUT	364,973	0.05	<i>Italien</i>	-399,503	-0.05
46 S&P 500 INDEX - 5,330 - 19.07.24 PUT	44,852	0.01	-94 MINI FTSE / MIB INDEX - 32,500 - 16.08.24 PUT	-137,710	-0.02
28 S&P 500 INDEX - 5,365 - 20.09.24 PUT	158,843	0.02	-72 MINI FTSE / MIB INDEX - 34,000 - 20.09.24 PUT	-245,880	-0.03
41 S&P 500 INDEX - 5,400 - 19.07.24 CALL	507,838	0.07	-95 MINI FTSE / MIB INDEX - 35,000 - 19.07.24 CALL	-15,913	0.00
23 S&P 500 INDEX - 5,400 - 19.07.24 PUT	39,809	0.01	<i>Japan</i>	-914,353	-0.12
31 S&P 500 INDEX - 5,425 - 16.08.24 PUT	143,611	0.02	-48 NIKKEI 225 - 29,500 - 10.12.27 PUT	-559,624	-0.08
24 S&P 500 INDEX - 5,440 - 19.07.24 CALL	225,388	0.03	-45 NIKKEI 225 - 32,500 - 13.12.24 PUT	-62,644	-0.01
32 S&P 500 INDEX - 5,480 - 19.07.24 CALL	215,274	0.03	-63 NIKKEI 225 - 35,500 - 13.09.24 PUT	-60,295	-0.01
24 S&P 500 INDEX - 5,490 - 19.07.24 CALL	147,236	0.02	-33 NIKKEI 225 - 37,125 - 12.07.24 PUT	-4,211	0.00
63 S&P 500 INDEX - 5,500 - 19.07.24 CALL	350,049	0.04	-35 NIKKEI 225 - 37,500 - 12.07.24 PUT	-6,699	0.00
65 S&P 500 INDEX - 5,550 - 19.07.24 CALL	206,508	0.03	-27 NIKKEI 225 - 37,750 - 12.07.24 PUT	-7,047	0.00
23 S&P 500 INDEX - 5,570 - 19.07.24 CALL	56,226	0.01	-70 NIKKEI 225 - 40,000 - 12.07.24 CALL	-103,538	-0.01
35 S&P 500 INDEX - 5,600 - 20.12.24 CALL	674,201	0.08	-47 TOPIX INDEX - 2,800 - 12.07.24 CALL	-95,417	-0.01
66 US ULTRA LONG BOND - 124.00 - 26.07.24 PUT	52,922	0.01	-135 TOPIX INDEX - 2,925 - 12.07.24 CALL	-14,878	0.00
66 US ULTRA LONG BOND - 130.00 - 26.07.24 CALL	35,602	0.00			
180 US 2YR T-NOTES - 102.13 - 23.08.24 PUT	99,722	0.01			
181 US 2YR T-NOTES - 102.25 - 26.07.24 PUT	92,359	0.01			
164 US 5YR T-NOTES - 106.00 - 23.08.24 PUT	62,165	0.01			
278 US 5YR T-NOTES - 108.00 - 23.08.24 CALL	72,953	0.01			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
<i>Luxemburg</i>	-23,394,614	-3.00			
-18,800,000 AUD(C)/JPY(P)OTC - 108.00 - 30.07.24 CALL	-68,962	-0.01	-84,600,000 ITRAXX XOVER MAIN S41 V1 5Y - 4.50 - 17.07.24 PUT	-48,799	-0.01
-37,900,000 AUD(C)/NZD(P)OTC - 1.0885 - 25.07.24 CALL	-219,606	-0.03	-55,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 4.50 - 18.09.24 PUT	-194,525	-0.02
-13,200,000 AUD(P)/CHF(C)OTC - 0.565 - 15.07.24 PUT	-606	0.00	-3,103,200,000 JPY OVERNIGHT COMPOUNDED RATE - 1.656 - 27.11.24 PUT	151,129	0.02
-37,900,000 AUD(P)/NZD(C)OTC - 1.0885 - 25.07.24 PUT	-49,740	-0.01	-161,000,000 NOK(C)/JPY(P)OTC - 13.65 - 13.11.24 CALL	-1,157,477	-0.15
-60,700,000 CDX NA HY SERIE 42 V1 5Y - 1.025 - 18.09.24 PUT	-182,027	-0.02	-152,000,000 NOK(P)/SEK(C)OTC - 1.02 - 03.09.24 PUT	-382,444	-0.05
-86,900,000 CDX NA IG SERIE 42 V1 5Y - 0.70 - 18.09.24 PUT	-64,478	-0.01	-35,700,000 NZD(C)/USD(P)OTC - 0.62 - 24.07.24 CALL	-59,504	-0.01
-90,000,000 CDX NA IG SERIE 42 V1 5Y - 0.70 - 21.08.24 PUT	-37,767	0.00	-26,600,000 NZD(C)/JPY(P)OTC - 94.00 - 29.01.25 CALL	-536,611	-0.07
-7,100,000 CHF(C)/JPY(P)OTC - 180.00 - 11.11.24 CALL	-113,288	-0.01	-39,200,000 USD SOFR COMPOUNDED - 2.55 - 21.01.25 CALL	565,424	0.07
-7,100,000 CHF(C)/JPY(P)OTC - 185.00 - 11.11.24 CALL	-51,602	-0.01	-23,300,000 USD SOFR COMPOUNDED - 3.81 - 25.07.24 CALL	-153,863	-0.02
-35,600,000 CHF(P)/JPY(C)OTC - 130.00 - 03.10.24 PUT	-1	0.00	-23,300,000 USD SOFR COMPOUNDED - 3.81 - 25.07.24 PUT	-217,361	-0.03
-28,400,000 CHF(P)/JPY(C)OTC - 160.00 - 11.11.24 PUT	-41,020	-0.01	-18,500,000 USD SOFR COMPOUNDED - 4.55 - 18.06.25 PUT	-62,602	-0.01
-6,100,000 CHF(P)/NOK(C)OTC - 11.20 - 02.10.24 PUT	-8,299	0.00	-18,500,000 USD SOFR COMPOUNDED - 4.55 - 18.06.25 CALL	-271,073	-0.03
-22,300,000 EUR EURIBOR 6 MONTHS - 0.50 - 14.10.25 CALL	-3,559	0.00	-18,600,000 USD SOFR COMPOUNDED - 4.60 - 20.12.24 CALL	-42,301	-0.01
-18,000,000 EUR EURIBOR 6 MONTHS - 0.85 - 05.12.29 PUT	-1,772,484	-0.23	-18,600,000 USD SOFR COMPOUNDED - 4.60 - 20.12.24 PUT	-182,161	-0.02
-23,900,000 EUR EURIBOR 6 MONTHS - 2.75 - 23.11.27 PUT	405,589	0.05	-13,500,000 USD(C)/BRL(P)OTC - 5.40 - 08.07.24 CALL	-409,496	-0.05
-13,900,000 EUR(C)/CAD(P)OTC - 1.475 - 12.09.24 CALL	-103,047	-0.01	-13,500,000 USD(C)/BRL(P)OTC - 5.53 - 08.07.24 CALL	-176,956	-0.02
-8,000,000 EUR(C)/CAD(P)OTC - 1.495 - 19.08.24 CALL	-14,779	0.00	-8,400,000 USD(C)/CHF(P)OTC - 0.92 - 17.07.24 CALL	-2,222	0.00
-23,600,000 EUR(C)/CHF(P)OTC - 0.986 - 15.07.24 CALL	-6,348	0.00	-6,500,000 USD(C)/HKD(P)OTC - 7.78 - 20.05.25 CALL	-19,668	0.00
-23,600,000 EUR(C)/CHF(P)OTC - 1.00 - 15.07.24 CALL	-1,602	0.00	-6,500,000 USD(C)/HKD(P)OTC - 7.82 - 20.05.25 CALL	-7,931	0.00
-13,900,000 EUR(C)/GBP(P)OTC - 0.875 - 12.09.24 CALL	-13,254	0.00	-7,000,000 USD(C)/JPY(P)OTC - 104.50 - 14.10.26 CALL	-1,657,920	-0.21
-6,600,000 EUR(C)/ILS(P)OTC - 4.15 - 03.09.24 CALL	-47,312	-0.01	-7,000,000 USD(C)/JPY(P)OTC - 105.25 - 15.10.26 CALL	-1,627,143	-0.21
-18,900,000 EUR(C)/KRW(P)OTC - 1,500.00 - 01.07.24 CALL	-674	0.00	-30,600,000 USD(C)/JPY(P)OTC - 150.00 - 01.05.29 CALL	-829,537	-0.11
-18,900,000 EUR(C)/KRW(P)OTC - 1,515.00 - 01.07.24 CALL	-15	0.00	-19,100,000 USD(C)/JPY(P)OTC - 155.00 - 06.11.25 CALL	-519,323	-0.07
-5,600,000 EUR(C)/NOK(P)OTC - 11.65 - 05.09.24 CALL	-26,898	0.00	-16,600,000 USD(C)/JPY(P)OTC - 160.00 - 06.08.24 CALL	-172,014	-0.02
-8,000,000 EUR(C)/NOK(P)OTC - 11.80 - 20.08.24 CALL	-12,838	0.00	-7,000,000 USD(C)/JPY(P)OTC - 98.00 - 14.10.26 CALL	-1,910,702	-0.25
-25,100,000 EUR(C)/USD(P)OTC - 1.095 - 25.07.24 CALL	-19,541	0.00	-7,000,000 USD(C)/JPY(P)OTC - 98.50 - 15.10.26 CALL	-1,889,469	-0.24
-19,900,000 EUR(C)/USD(P)OTC - 1.10 - 20.08.24 CALL	-29,766	0.00	-7,000,000 USD(C)/JPY(P)OTC - 99.00 - 07.10.26 CALL	-1,875,544	-0.24
-23,900,000 EUR(C)/USD(P)OTC - 1.12 - 18.07.24 CALL	-850	0.00	-10,100,000 USD(C)/NOK(P)OTC - 10.60 - 18.02.25 CALL	-323,950	-0.04
-28,200,000 EUR(P)/AUD(C)OTC - 1.58 - 25.07.24 PUT	-68,058	-0.01	-21,900,000 USD(C)/NOK(P)OTC - 10.71 - 25.07.24 CALL	-173,572	-0.02
-13,900,000 EUR(P)/CAD(C)OTC - 1.475 - 12.09.24 PUT	-174,186	-0.02	-21,900,000 USD(C)/SEK(P)OTC - 10.61 - 08.07.24 CALL	-138,352	-0.02
-8,000,000 EUR(P)/GBP(C)OTC - 0.848 - 19.08.24 PUT	-57,317	-0.01	-8,600,000 USD(C)/SEK(P)OTC - 10.95 - 07.03.25 CALL	-151,233	-0.02
-13,900,000 EUR(P)/GBP(C)OTC - 0.875 - 12.09.24 PUT	-433,646	-0.06	-8,500,000 USD(C)/SEK(P)OTC - 11.20 - 09.08.24 CALL	-12,890	0.00
-6,600,000 EUR(P)/ILS(C)OTC - 4.15 - 03.09.24 PUT	-246,551	-0.03	-10,000,000 USD(C)/SGD(P)OTC - 1.34 - 05.09.24 CALL	-116,961	-0.02
-5,600,000 EUR(P)/NOK(C)OTC - 11.65 - 05.09.24 PUT	-140,103	-0.02	-10,300,000 USD(C)/THB(P)OTC - 35.75 - 11.02.25 CALL	-274,206	-0.04
-7,900,000 EUR(P)/SEK(C)OTC - 11.20 - 13.08.24 PUT	-30,170	0.00	-8,500,000 USD(C)/TWD(P)OTC - 32.80 - 26.07.24 CALL	-9,670	0.00
-7,900,000 EUR(P)/SEK(C)OTC - 11.50 - 13.08.24 PUT	-137,478	-0.02	-25,200,000 USD(P)/CAD(C)OTC - 1.34 - 09.07.24 PUT	-1,358	0.00
-9,000,000 EUR(P)/TRY(C)OTC - 44.00 - 05.02.25 PUT	-567,787	-0.07	-8,100,000 USD(P)/CNH(C)OTC - 6.90 - 06.02.25 PUT	-29,823	0.00
-15,700,000 EUR(P)/USD(C)OTC - 1.05 - 20.08.24 PUT	-56,256	-0.01	-30,900,000 USD(P)/MXN(C)OTC - 16.70 - 20.02.25 PUT	-108,077	-0.01
-29,400,000 GBP OVERNIGHT COMPOUNDED RATE - 4.45 - 20.06.25 CALL	-152,033	-0.02	-5,000,000 USD(P)/MXN(C)OTC - 22.00 - 16.01.25 PUT	-774,599	-0.10
-29,400,000 GBP OVERNIGHT COMPOUNDED RATE - 4.45 - 20.06.25 PUT	-480,303	-0.06	-10,100,000 USD(P)/NOK(C)OTC - 10.60 - 18.02.25 PUT	-322,375	-0.04
-13,300,000 GBP(C)/CAD(P)OTC - 1.745 - 08.07.24 CALL	-9,704	0.00	-21,900,000 USD(P)/SEK(C)OTC - 10.359 - 08.07.24 PUT	-14,168	0.00
-11,900,000 GBP(C)/JPY(P)OTC - 185.00 - 12.11.24 CALL	-1,059,203	-0.14	-8,400,000 USD(P)/SEK(C)OTC - 10.55 - 16.07.24 PUT	-56,072	-0.01
-13,300,000 GBP(C)/USD(P)OTC - 1.2725 - 23.07.24 CALL	-53,740	-0.01	-8,600,000 USD(P)/SEK(C)OTC - 9.55 - 07.03.25 PUT	-48,499	-0.01
-60,000,000 ITRAXX EUROPE MAIN S41 5Y - 0.75 - 18.09.24 PUT	-105,042	-0.01	-10,000,000 USD(P)/SGD(C)OTC - 1.34 - 05.09.24 PUT	-28,646	0.00
-22,000,000 ITRAXX EUROPE MAIN S41 5Y - 0.80 - 18.09.24 PUT	-30,607	0.00	-10,300,000 USD(P)/THB(C)OTC - 35.00 - 11.02.25 PUT	-126,865	-0.02
-31,300,000 ITRAXX EUROPE MAIN S41 5Y - 0.90 - 18.09.24 PUT	-29,942	0.00	-5,000,000 USD(P)/TRY(C)OTC - 33.90 - 01.07.24 PUT	-149,818	-0.02
-140,000,000 ITRAXX EUROPE MAIN S41 5Y - 0.90 - 18.09.24 PUT	-133,924	-0.02			
-90,000,000 ITRAXX XOVER MAIN S41 V1 5Y - 4.25 - 18.09.24 PUT	-392,563	-0.05	<i>Schweden</i>	-108,644	-0.01
			-286 OMX 30 - 2,540 - 16.08.24 PUT	-91,974	-0.01
			-357 OMX 30 - 2,660 - 19.07.24 CALL	-16,670	0.00

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
<i>Schweiz</i>	-689,942	-0.09
-73 SMI (ZURICH) - 10,900 - 20.06.25 PUT	-193,443	-0.02
-121 SMI (ZURICH) - 10,900 - 20.09.24 PUT	-51,765	-0.01
-89 SMI (ZURICH) - 11,000 - 19.12.25 PUT	-364,668	-0.05
-82 SMI (ZURICH) - 12,400 - 16.08.24 CALL	-49,300	-0.01
-82 SMI (ZURICH) - 12,400 - 19.07.24 CALL	-16,774	0.00
-175 SMI (ZURICH) - 12,550 - 19.07.24 CALL	-13,992	0.00
<i>Südkorea</i>	-701,491	-0.09
-204 KOSPI 2000 - 360 - 12.12.24 PUT	-209,495	-0.03
-204 KOSPI 2000 - 395 - 12.12.24 CALL	-428,668	-0.05
-74 KOSPI 2000 - 400 - 12.09.24 CALL	-63,328	-0.01
<i>Vereinigte Staaten von Amerika</i>	-13,013,627	-1.67
-428 10YR US TREASRY NOTE - 106.00 - 20.09.24 PUT	-68,640	-0.01
-313 10YR US TREASRY NOTE - 107.00 - 23.08.24 PUT	-41,070	-0.01
-396 10YR US TREASRY NOTE - 107.50 - 26.07.24 PUT	-28,868	0.00
-900 10YR US TREASRY NOTE - 108.00 - 23.08.24 PUT	-314,906	-0.04
-183 10YR US TREASRY NOTE - 109.50 - 26.07.24 PUT	-85,374	-0.01
-900 10YR US TREASRY NOTE - 110.00 - 26.07.24 CALL	-603,569	-0.08
-183 10YR US TREASRY NOTE - 111.00 - 26.07.24 CALL	-58,695	-0.01
-460 10YR US TREASRY NOTE - 111.50 - 26.07.24 CALL	-100,597	-0.01
-900 10YR US TREASRY NOTE - 112.00 - 23.08.24 CALL	-328,031	-0.04
-900 10YR US TREASRY NOTE - 112.50 - 23.08.24 CALL	-301,789	-0.04
-203 10YR US TREASRY NOTE - 112.50 - 26.07.24 CALL	-23,676	0.00
-2,016 CBOE S&P VOL INDEX - 12 - 18.09.24 PUT	-24,453	0.00
-1,456 CBOE S&P VOL INDEX - 12 - 21.08.24 PUT	-19,019	0.00
-1,001 CBOE S&P VOL INDEX - 32 - 18.09.24 CALL	-41,095	-0.01
-1,015 CBOE S&P VOL INDEX - 35 - 18.09.24 CALL	-35,988	0.00
-1,037 CBOE S&P VOL INDEX - 35 - 21.08.24 CALL	-25,157	0.00
-145 MSCI EMERGING MARKET INDEX - 1,070 - 16.08.24 PUT	-181,969	-0.02
-6 NASDAQ 100 - 16,700 - 20.12.24 CALL	-2,092,960	-0.27
-41 RUSSELL 2000 INDEX - 2,155 - 19.07.24 CALL	-16,641	0.00
-56 RUSSELL 2000 INDEX - 2,200 - 19.12.25 CALL	-917,005	-0.12
-42 RUSSELL 2000 INDEX - 2,300 - 19.12.25 CALL	-525,122	-0.07
-38 S&P 500 INDEX - 3,650 - 20.12.24 PUT	-31,910	0.00
-22 S&P 500 INDEX - 4,700 - 20.09.24 PUT	-22,375	0.00
-20 S&P 500 INDEX - 4,800 - 20.12.24 CALL	-1,568,556	-0.20
-74 S&P 500 INDEX - 4,850 - 20.09.24 PUT	-102,878	-0.01
-44 S&P 500 INDEX - 4,940 - 20.09.24 PUT	-74,719	-0.01
-25 S&P 500 INDEX - 5,000 - 17.12.27 CALL	-3,134,827	-0.40
-56 S&P 500 INDEX - 5,030 - 18.10.24 PUT	-174,257	-0.02
-28 S&P 500 INDEX - 5,065 - 20.09.24 PUT	-65,314	-0.01
-35 S&P 500 INDEX - 5,400 - 20.12.24 CALL	-1,108,374	-0.14
-84 T BOND - 124.00 - 23.08.24 CALL	-45,312	-0.01
-66 US ULTRA LONG BOND - 127.00 - 26.07.24 CALL	-122,201	-0.02
-66 US ULTRA LONG BOND - 127.00 - 26.07.24 PUT	-122,201	-0.02
-180 US 2YR T-NOTES - 101.75 - 23.08.24 CALL	-170,573	-0.02
-180 US 2YR T-NOTES - 101.75 - 23.08.24 PUT	-47,238	-0.01
-181 US 2YR T-NOTES - 102.00 - 26.07.24 CALL	-97,634	-0.01
-181 US 2YR T-NOTES - 102.00 - 26.07.24 PUT	-39,583	-0.01
-164 US 5YR T-NOTES - 105.75 - 23.08.24 CALL	-200,840	-0.03
-164 US 5YR T-NOTES - 105.75 - 23.08.24 PUT	-50,211	-0.01
Gesamtwertpapierbestand	625,467,903	80.27

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW
	EUR	
Positive Positionen	114,031,672	69.98
Aktien/Units of UCITS/UCIS	5,186,650	3.18
Aktien/Units in investment funds	5,186,650	3.18
<i>Frankreich</i>	<i>5,186,650</i>	<i>3.18</i>
12 AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	1,313,597	0.81
410 AMUNDI VOLATILITY RISK PREMIA FCP	3,873,053	2.37
Geldmarktinstrumente	76,129,612	46.72
<i>Frankreich</i>	<i>71,176,011</i>	<i>43.68</i>
5,000,000 AXA SA 0% 15/10/2024	4,943,609	3.03
5,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 18/11/2024	5,000,000	3.07
6,500,000 BNP PARIBAS SA VAR 17/12/2024	6,500,000	3.99
8,500,000 BPCE SA VAR 04/04/2025	8,500,000	5.22
8,000,000 FRANCE BTF 0% 02/10/2024	7,926,720	4.86
8,000,000 FRANCE BTF 0% 03/07/2024	7,998,480	4.91
7,500,000 FRANCE BTF 0% 10/07/2024	7,494,075	4.60
8,000,000 FRANCE BTF 0% 16/10/2024	7,915,520	4.86
8,000,000 FRANCE BTF 0% 18/09/2024	7,932,957	4.87
7,000,000 FRANCE BTF 0% 21/08/2024	6,964,650	4.27
<i>Niederlande</i>	<i>4,953,601</i>	<i>3.04</i>
5,000,000 IBERDROLA INTERNATIONAL BV 0% 25/09/2024	4,953,601	3.04
Derivative Instrumente	32,715,410	20.08
Optionen	32,715,410	20.08
<i>Deutschland</i>	<i>32,715,410</i>	<i>20.08</i>
9,965 DJ EURO STOXX 50 EUR - 4,400 - 20.06.25 PUT	13,472,680	8.28
1,400 DJ EURO STOXX 50 EUR - 4,700 - 20.06.25 CALL	6,017,200	3.69
1,400 DJ EURO STOXX 50 EUR - 4,700 - 20.12.24 PUT	1,636,600	1.00
4,060 DJ EURO STOXX 50 EUR - 4,800 - 20.06.25 PUT	9,796,780	6.01
4,910 DJ EURO STOXX 50 EUR - 5,400 - 20.12.24 CALL	1,792,150	1.10
Negative Positionen	-8,057,000	-4.94
Derivative Instrumente	-8,057,000	-4.94
Optionen	-8,057,000	-4.94
<i>Deutschland</i>	<i>-8,057,000</i>	<i>-4.94</i>
-1,400 DJ EURO STOXX 50 EUR - 4,700 - 20.06.25 PUT	-2,919,000	-1.79
-1,400 DJ EURO STOXX 50 EUR - 4,700 - 20.12.24 CALL	-5,138,000	-3.15
Gesamtwertpapierbestand	105,974,672	65.04

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	272,581,622	77.74	1,800 NIKKEI 225 SIMEX FUTURE - 30,000 - 13.09.24 PUT	100,709	0.03
Aktien/Units of UCITS/UCIS	24,462,808	6.98	200 NIKKEI 225 SIMEX FUTURE - 35,000 - 13.06.25 CALL	3,296,655	0.94
Aktien/Units in investment funds	24,462,808	6.98	<i>Vereinigte Staaten von Amerika</i>	<i>61,387,000</i>	<i>17.51</i>
<i>Frankreich</i>	<i>11,298,738</i>	<i>3.22</i>	150 RUSSELL 2000 INDEX - 2,000 - 20.12.24 PUT	1,032,000	0.29
100 AMUNDI EURO LIQUIDITY SHORT TERM SRI FCP	11,298,738	3.22	380 RUSSELL 2000 INDEX - 2,200 - 20.12.24 CALL	2,266,700	0.65
<i>Luxemburg</i>	<i>13,164,070</i>	<i>3.76</i>	40 S&P 500 INDEX - 4,000 - 20.12.24 PUT	56,000	0.02
11,008 AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	13,164,070	3.76	393 S&P 500 INDEX - 4,200 - 20.12.24 PUT	703,470	0.20
Geldmarktinstrumente	157,833,126	45.01	850 S&P 500 INDEX - 4,400 - 20.06.25 PUT	4,904,500	1.40
<i>Frankreich</i>	<i>103,967,300</i>	<i>29.65</i>	225 S&P 500 INDEX - 5,000 - 20.06.25 CALL	17,995,500	5.14
13,500,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 18/11/2024	14,468,625	4.13	100 S&P 500 INDEX - 5,000 - 20.06.25 PUT	1,219,000	0.35
15,000,000 BNP PARIBAS SA VAR 17/12/2024	16,076,250	4.59	247 S&P 500 INDEX - 5,000 - 20.12.24 CALL	15,824,055	4.51
11,500,000 BPCE SA VAR 04/04/2025	12,325,125	3.52	332 S&P 500 INDEX - 5,200 - 20.12.24 CALL	15,725,180	4.48
15,000,000 FRANCE BTF 0% 02/10/2024	15,928,992	4.54	3 S&P 500 INDEX - 5,700 - 20.12.24 CALL	41,595	0.01
15,000,000 FRANCE BTF 0% 16/10/2024	15,906,485	4.54	100 S&P 500 INDEX - 6,000 - 20.06.25 CALL	1,619,000	0.46
17,500,000 FRANCE BTF 0% 18/09/2024	18,598,446	5.29	Negative Positionen	-9,514,966	-2.71
10,000,000 FRANCE BTF 0% 21/08/2024	10,663,377	3.04	Derivative Instrumente	-9,514,966	-2.71
<i>Niederlande</i>	<i>5,309,022</i>	<i>1.51</i>	Optionen	-9,514,966	-2.71
5,000,000 IBERDROLA INTERNATIONAL BV 0% 25/09/2024	5,309,022	1.51	<i>Deutschland</i>	<i>-6,167,921</i>	<i>-1.76</i>
<i>Vereinigte Staaten von Amerika</i>	<i>48,556,804</i>	<i>13.85</i>	-1,000 DJ EURO STOXX 50 EUR - 4,700 - 20.06.25 PUT	-2,234,599	-0.64
10,000,000 USA T-BILLS 0% 08/10/2024	9,856,828	2.81	-1,000 DJ EURO STOXX 50 EUR - 4,700 - 20.12.24 CALL	-3,933,322	-1.12
12,500,000 USA T-BILLS 0% 18/07/2024	12,469,032	3.56	<i>Singapur</i>	<i>-2,385,615</i>	<i>-0.68</i>
15,000,000 USA T-BILLS 0% 19/09/2024	14,826,333	4.23	-2,400 NIKKEI 225 SIMEX FUTURE - 25,000 - 13.06.25 PUT	-1,201,045	-0.34
11,500,000 USA T-BILLS 0% 27/08/2024	11,404,611	3.25	-600 NIKKEI 225 SIMEX FUTURE - 35,000 - 09.08.24 PUT	-70,869	-0.02
Derivative Instrumente	90,285,688	25.75	-400 NIKKEI 225 SIMEX FUTURE - 35,000 - 12.07.24 PUT	-4,973	0.00
Optionen	90,285,688	25.75	-600 NIKKEI 225 SIMEX FUTURE - 35,000 - 13.09.24 PUT	-234,987	-0.07
<i>Deutschland</i>	<i>20,696,811</i>	<i>5.90</i>	-300 NIKKEI 225 SIMEX FUTURE - 40,000 - 13.09.24 CALL	-873,741	-0.25
4,180 DJ EURO STOXX 50 EUR - 4,400 - 20.06.25 PUT	6,056,845	1.73	<i>Vereinigte Staaten von Amerika</i>	<i>-961,430</i>	<i>-0.27</i>
1,000 DJ EURO STOXX 50 EUR - 4,700 - 20.06.25 CALL	4,606,382	1.31	-158 S&P 500 INDEX - 5,000 - 20.12.24 PUT	-961,430	-0.27
1,000 DJ EURO STOXX 50 EUR - 4,700 - 20.12.24 PUT	1,252,876	0.36	Gesamtwertpapierbestand	263,066,656	75.03
2,940 DJ EURO STOXX 50 EUR - 4,800 - 20.06.25 PUT	7,603,230	2.16			
3,010 DJ EURO STOXX 50 EUR - 5,400 - 20.12.24 CALL	1,177,478	0.34			
<i>Japan</i>	<i>553,276</i>	<i>0.16</i>			
200 NIKKEI 225 - 30,000 - 13.06.25 PUT	553,276	0.16			
<i>Singapur</i>	<i>7,648,601</i>	<i>2.18</i>			
1,800 NIKKEI 225 SIMEX FUTURE - 30,000 - 09.08.24 PUT	27,975	0.01			
750 NIKKEI 225 SIMEX FUTURE - 30,000 - 12.06.25 PUT	1,030,399	0.29			
1,200 NIKKEI 225 SIMEX FUTURE - 30,000 - 12.07.24 PUT	2,201	0.00			
400 NIKKEI 225 SIMEX FUTURE - 30,000 - 12.12.25 PUT	923,785	0.26			
1,650 NIKKEI 225 SIMEX FUTURE - 30,000 - 13.06.25 PUT	2,266,877	0.65			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	EUR			EUR	
Positive Positionen	553,127,750	98.12	106,472 AMUNDI INDEX SOLUTIONS SICAV AMUNDI INDEX MSCI EURO SRI PAB	8,969,734	1.59
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	14,881,322	2.64	738,211 AMUNDI INDEX SOLUTIONS SICAV ETF	37,233,885	6.60
Anleihen	14,881,322	2.64	724,790 AMUNDI INDEX SOLUTIONS SICAV AMUNDI EUR CORP BOND 1-5Y ESG	37,293,344	6.62
<i>Frankreich</i>	<i>6,548,982</i>	<i>1.16</i>	172,639 AMUNDI ITALY BTP GOVERNMENT BOND 10Y-AM IBG B 10Y	24,012,359	4.26
6,600,000 COVIVIO SA 1.625% 17/10/2024	6,548,982	1.16	2,204,257 AMUNDI MSCI EMERGING MARKETS UCITS ETF - EUR (C)	11,094,246	1.97
<i>Japan</i>	<i>8,332,340</i>	<i>1.48</i>	519,247 MULTI UNITS LUXEMBOURG - AMUNDI US TIPS GOVERNME INFL-LINKED BOND CLASS ACC	10,488,959	1.86
8,378,000 MITSUBISHI UFJ FINANCIAL GROUP INC 0.872% 07/09/2024	8,332,340	1.48	37,408 MULTI UNITS LUXEMBOURG - AMUNDI MSCI KOREA	2,476,709	0.44
Aktien/Units of UCITS/UCIS	537,828,665	95.41	448,220 MULTI UNITS LUXEMBOURG - AMUNDI US TREASURY BOND 7 10Y	106,514,720	18.89
Aktien/Units in investment funds	537,828,665	95.41	Derivative Instrumente	417,763	0.07
<i>Frankreich</i>	<i>119,860,205</i>	<i>21.26</i>	Optionen	417,763	0.07
70 AMUNDI ABS CAP 3 DEC	18,955,337	3.36	<i>Deutschland</i>	<i>217,740</i>	<i>0.03</i>
111 AMUNDI ENHANCED ULTRA SHORT TERM BOND SRI FCP	12,579,984	2.23	228 DJ EURO STOXX 50 EUR - 4,600 - 20.12.24 PUT	217,740	0.03
1,288 AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0013016607)	13,384,106	2.37	<i>Vereinigte Staaten von Amerika</i>	<i>200,023</i>	<i>0.04</i>
1,495 AMUNDI EURO LIQUIDITY SHORT TERM SRI	15,479,605	2.75	36 S&P 500 INDEX - 4,800 - 20.12.24 PUT	143,932	0.03
1,435 AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0013095312)	14,914,170	2.65	11 S&P 500 INDEX - 5,300 - 20.09.24 PUT	56,091	0.01
80 AMUNDI ULTRA SHORT TERM BOND SRI FCP	8,546,106	1.52	Negative Positionen	-516,112	-0.09
129 BFT AUREUS ISR FCP	13,604,575	2.41	Derivative Instrumente	-516,112	-0.09
36 BFT CREDIT 12 MOIS ISR FCP I 3 DECIMALES	10,021,268	1.78	Optionen	-516,112	-0.09
97 CPR OBLIG 12 MOIS DE CAPITALISATION 3 DECIMALES PART I	10,845,796	1.92	<i>Deutschland</i>	<i>-50,388</i>	<i>-0.01</i>
12,572 PORTFOLIO OBLIG CREDIT CAPITALISATION 3D	1,529,258	0.27	-228 DJ EURO STOXX 50 EUR - 5,500 - 20.12.24 CALL	-50,388	-0.01
<i>Irland</i>	<i>53,928,417</i>	<i>9.57</i>	<i>Vereinigte Staaten von Amerika</i>	<i>-465,724</i>	<i>-0.08</i>
221,582 AMUNDI ETF ICAV AMUNDI MSCI USA ESG LEADERS ETF	16,605,355	2.95	-36 S&P 500 INDEX - 5,700 - 20.12.24 CALL	-465,724	-0.08
465,793 AMUNDI S&P 500 ESG ETF	37,323,062	6.62	Gesamtwertpapierbestand	552,611,638	98.03
<i>Luxemburg</i>	<i>364,040,043</i>	<i>64.58</i>			
72,008 AMUNDI ETF EURO STOXX 50 UCITS	8,940,513	1.59			
91,383 AMUNDI EURO GOVERNMENT INFLATION-LINKED BOND CLASS ACC	14,763,837	2.62			
9,887 AMUNDI FUNDS EMERGING MARKETS HARD CURRENCY Z EUR C	11,153,722	1.98			
6,061 AMUNDI FUNDS EMERGING MARKETS LOCAL CURRENCY BOND - I EUR HG	5,137,304	0.91			
2,538 AMUNDI FUNDS US HIGH YIELD BOND Z USD	2,892,077	0.51			
5,216 AMUNDI FUNDS EURO HIGH YIELD BOND Z EUR C	5,709,121	1.01			
403,440 AMUNDI INDEX SOLUTIONS SICAV US CORP SRI	21,426,833	3.80			
112,904 AMUNDI INDEX SOLUTIONS GOVERNMENT BOND LOW RATE EURO INVESTMENT GRADE ETF	24,890,342	4.42			
21,033 AMUNDI INDEX SOLUTIONS MSCI EUR ETF	2,805,647	0.50			
23,235 AMUNDI INDEX SOLUTIONS JPX NIKKEI 400 ETF EUR	7,058,570	1.25			
415,355 AMUNDI INDEX SOLUTIONS SICAV AMUNDI EURO CORPORATE SRI 0 3Y	21,178,121	3.76			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
EUR			EUR		
Positive Positionen	2,739,176,890	80.12			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	264,240,158	7.73			
Anleihen	264,240,158	7.73			
<i>Frankreich</i>	<i>84,524,391</i>	<i>2.47</i>			
4,900,000 AYVENS FRN 06/10/2025	4,924,407	0.14	4,400,000 VOLVO TREASURY AB FRN 09/01/2026	4,415,812	0.13
5,800,000 AYVENS FRN 21/02/2025	5,816,409	0.17	6,500,000 VOLVO TREASURY AB FRN 21/11/2025	6,515,215	0.19
7,500,000 BNP PARIBAS SA FRN 24/02/2025	7,511,085	0.22	2,297,000 VOLVO TREASURY AB FRN 22/05/2026	2,299,739	0.07
4,000,000 BPI FRANCE FRN 04/03/2026	4,006,131	0.12	<i>Spanien</i>	<i>5,314,065</i>	<i>0.16</i>
3,400,000 CREDIT AGRICOLE SA FRN 07/03/2025	3,405,623	0.10	5,300,000 BANCO SANTANDER SA FRN 16/01/2025	5,314,065	0.16
3,800,000 SOCIETE GENERALE SA FRN 19/01/2026	3,810,226	0.11	<i>Vereinigte Staaten von Amerika</i>	<i>28,530,502</i>	<i>0.83</i>
10,000,000 SOCIETE GENERALE SA VAR 11/07/2025	10,018,845	0.29	5,000,000 AT&T INC FRN 06/03/2025	5,010,647	0.15
10,000,000 SOCIETE GENERALE SA VAR 17/02/2025	10,018,206	0.29	9,500,000 GENERAL MILLS INC FRN 08/11/2024 EUR (ISIN XS2654115331)	9,510,250	0.27
10,000,000 SOCIETE GENERALE SA VAR 31/03/2025	10,011,222	0.29	5,000,000 GENERAL MILLS INC FRN 08/11/2024 EUR (ISIN XS2711324504)	5,003,575	0.15
15,000,000 SOCIETE GENERALE SA VAR 31/07/2025	14,998,785	0.45	9,000,000 STRYKER CORP FRN 16/11/2024	9,006,030	0.26
10,000,000 SOCIETE GENERALE SA VAR 31/10/2024	10,003,452	0.29	Geldmarktinstrumente	2,474,936,732	72.39
<i>Kaimaninseln</i>	<i>4,815,757</i>	<i>0.14</i>	<i>Belgien</i>	<i>79,507,098</i>	<i>2.33</i>
4,800,000 TORONTO DOMINION BANK FRN 21/07/2025	4,815,757	0.14	40,000,000 KBC BANK NV 0% 23/09/2024	39,643,242	1.16
<i>Kanada</i>	<i>59,316,658</i>	<i>1.73</i>	40,000,000 KBC BANK NV 0% 31/07/2024	39,863,856	1.17
3,000,000 BANK OF MONTREAL FRN 05/09/2025	3,006,485	0.09	<i>Dänemark</i>	<i>39,123,102</i>	<i>1.14</i>
7,100,000 BANK OF MONTREAL FRN 06/06/2025	7,117,155	0.20	7,500,000 NORDEA BANK ABP 0% 18/11/2024	7,393,975	0.22
5,000,000 BANK OF NOVA SCOTIA FRN 02/05/2025	5,012,788	0.15	12,000,000 SVENSKA HANDELSBANKEN AB 0% 03/10/2024	11,881,872	0.35
5,500,000 BANK OF NOVA SCOTIA FRN 12/12/2025	5,521,566	0.16	20,000,000 SVENSKA HANDELSBANKEN AB 0% 11/09/2024	19,847,255	0.57
7,000,000 BANK OF NOVA SCOTIA FRN 17/06/2026	7,001,626	0.19	<i>Finnland</i>	<i>15,884,899</i>	<i>0.46</i>
6,000,000 BANK OF NOVA SCOTIA FRN 22/09/2025	6,021,559	0.18	6,000,000 NORDEA BANK ABP VAR 13/09/2024	6,002,560	0.18
6,000,000 BANK OF NOVA SCOTIA FRN 26/03/2026	6,005,818	0.18	10,000,000 NORDEA BANK ABP 0% 24/10/2024	9,882,339	0.28
5,700,000 CANADIAN IMPERIAL BANK OF COMMERCE CANADA FRN 27/03/2026	5,699,328	0.17	<i>Frankreich</i>	<i>913,686,725</i>	<i>26.72</i>
3,000,000 NATIONAL BANK OF CANADA FRN 06/03/2026	3,003,203	0.09	20,000,000 ARVAL SERVICE LEASE SA 0% 01/07/2024	19,993,889	0.58
5,500,000 NATIONAL BANK OF CANADA FRN 13/06/2025	5,515,974	0.16	10,000,000 BANQUE FEDERATIVE CERDIT MUTUEL BFCM VAR 12/03/2025	10,003,213	0.29
5,400,000 THE TORONTO DOMINION BANK CANADA FRN 20/01/2025	5,411,156	0.16	35,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 10/09/2024	35,016,431	1.02
<i>Italien</i>	<i>6,001,500</i>	<i>0.18</i>	10,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 11/04/2025	10,002,336	0.29
6,000,000 MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA VAR 08/03/2026	6,001,500	0.18	15,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 11/06/2025	14,995,027	0.44
<i>Luxemburg</i>	<i>25,651,246</i>	<i>0.75</i>	10,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 12/02/2025	10,002,735	0.29
5,600,000 KBC IFIMA SA FRN 04/03/2026	5,605,306	0.16	5,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 13/09/2024	5,002,076	0.15
20,000,000 SG ISSUER SA 0% 06/06/2025	20,045,940	0.59	5,000,000 BANQUE FEDERATIVE DU CREDIT MUTUEL VAR 13/11/2024	5,003,628	0.15
<i>Niederlande</i>	<i>33,044,416</i>	<i>0.97</i>	20,000,000 BNP PARIBAS SA VAR 09/08/2024	20,004,006	0.59
6,000,000 ABN AMRO BANK NV FRN 22/09/2025	6,010,971	0.18	15,000,000 BNP PARIBAS SA VAR 19/11/2024	15,002,352	0.44
10,500,000 COOPERATIEVE RABOBANK UA VAR 04/11/2024	10,509,629	0.30	17,000,000 BNP PARIBAS SA VAR 28/02/2025	17,008,793	0.50
4,000,000 TOYOTA MOTOR FINANCE BV FRN 13/03/2026	4,012,514	0.12	32,000,000 BNP PARIBAS SECURITIES SERVICES VAR 08/04/2025	32,013,607	0.94
6,500,000 TOYOTA MOTOR FINANCE BV FRN 23/12/2024	6,506,949	0.19	5,000,000 BNP PARIBAS SECURITIES SERVICES VAR 31/07/2024	5,001,034	0.15
6,000,000 TOYOTA MOTOR FINANCE BV FRN 30/04/2026	6,004,353	0.18	9,000,000 BNP PARIBAS SECURITIES SERVICES VAR 31/10/2024	9,000,431	0.26
<i>Schweden</i>	<i>17,041,623</i>	<i>0.50</i>	10,000,000 BPCE SA VAR 08/04/2025	10,003,463	0.29
3,800,000 SKANDINAVISKA ENSKILDA BANKEN AB FRN 13/06/2025	3,810,857	0.11	20,000,000 BPCE SA VAR 08/05/2025	20,006,734	0.59

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
EUR			EUR		
35,000,000 BPCE SFH VAR 06/06/2025	35,001,266	1.02	15,000,000 MUFG BANK LTD 0% 13/08/2024	14,928,433	0.44
15,000,000 BPCE SFH VAR 06/09/2024	15,007,123	0.44	2,000,000 NORDEA BANK ABP LONDON BRANCH VAR 04/10/2024	2,001,386	0.06
15,000,000 BPCE SFH VAR 07/02/2025	15,010,015	0.44	15,000,000 NORDEA BANK ABP LONDON BRANCH VAR 12/08/2024	15,003,585	0.44
10,000,000 BPCE SFH VAR 09/12/2024	10,005,098	0.29	30,000,000 NORDEA BANK ABP LONDON BRANCH VAR 15/07/2024	30,004,006	0.88
15,000,000 BPCE SFH VAR 10/01/2025	15,011,360	0.44	10,000,000 NORDEA BANK ABP LONDON BRANCH VAR 20/08/2024	10,002,809	0.29
10,000,000 BPCE SFH VAR 11/10/2024	10,005,857	0.29	4,500,000 NORDEA BANK ABP LONDON BRANCH 0% 19/11/2024	4,435,960	0.13
10,000,000 BPCE SFH VAR 18/09/2024	10,005,166	0.29	30,000,000 NORINCHUKIN BANK LONDON 0% 11/07/2024	29,959,199	0.88
15,000,000 BPCE SFH VAR 21/10/2024	15,006,430	0.44	20,000,000 NORINCHUKIN BANK LONDON 0% 21/08/2024	19,885,853	0.58
40,000,000 CA CONSUMER FINANCE VAR 29/07/2024	40,002,418	1.17	25,000,000 ROYAL BANK OF CANADA LONDON BRANCH VAR 22/11/2024	25,026,266	0.73
10,000,000 CAISSE FEDERALE DU CREDIT MUTUEL MAINE ANJOU BASSE NORMANDIE VAR 20/01/2025	10,005,110	0.29	10,000,000 TRANSPORT FOR LONDON 0% 23/10/2024	9,878,922	0.29
15,000,000 CAISSE REGIONALE DE CREDIT AGRICOLE MUTUEL DU FINISTERE VAR 14/02/2025	15,009,452	0.44	15,000,000 TRANSPORT FOR LONDON 0% 31/10/2024	14,806,221	0.43
20,000,000 CARREFOUR SA 0% 27/12/2024	19,623,545	0.57	<i>Irland</i>	48,472,644	1.42
15,000,000 CREDIT AGRICOLE SA VAR 11/10/2024	15,006,598	0.44	10,000,000 INTESA SANPAOLO BANK IRELAND PLC 0% 12/07/2024	9,985,613	0.30
15,000,000 CREDIT AGRICOLE SA VAR 12/08/2024	15,004,044	0.44	5,000,000 INTESA SANPAOLO BANK IRELAND PLC 0% 13/11/2024	4,929,371	0.14
20,000,000 CREDIT AGRICOLE SA VAR 13/09/2024	20,008,111	0.59	10,000,000 INTESA SANPAOLO BANK IRELAND PLC 0% 13/12/2024	9,828,715	0.29
10,000,000 CREDIT AGRICOLE SA VAR 14/08/2024	10,002,656	0.29	9,000,000 INTESA SANPAOLO BANK IRELAND PLC 0% 14/11/2024	8,871,958	0.26
10,000,000 CREDIT INDUSTRIEL ET COMMERCIAL SA VAR 07/02/2025	10,007,342	0.29	5,000,000 INTESA SANPAOLO BANK IRELAND PLC 0% 17/02/2025	4,881,878	0.14
33,000,000 CREDIT INDUSTRIEL ET COMMERCIAL SA VAR 09/04/2025	33,008,019	0.97	10,000,000 JOHNSON CONTROLS INTERNATIONAL PLC 0% 22/07/2024	9,975,109	0.29
10,000,000 CREDIT INDUSTRIEL ET COMMERCIAL SA VAR 09/09/2024	10,002,431	0.29	<i>Italien</i>	109,566,240	3.20
10,000,000 CREDIT LYONNAIS VAR 01/11/2024	10,005,492	0.29	20,000,000 CASSA DEPOSITI E PRESTITI SPA 0% 16/10/2024	19,773,450	0.58
10,000,000 CREDIT LYONNAIS VAR 07/03/2025	10,005,523	0.29	20,000,000 INTESA SANPAOLO PRIVATE BANKING SPA 0% 14/10/2024	19,777,848	0.57
10,000,000 KERING FINANCE 0% 15/07/2024	9,982,842	0.29	10,000,000 UNICREDIT SPA VAR 04/03/2025	10,000,706	0.29
15,000,000 LA BANQUE POSTALE VAR 27/08/2024	15,005,030	0.44	10,000,000 UNICREDIT SPA VAR 04/07/2024	10,000,369	0.29
15,000,000 LA BANQUE POSTALE VAR 29/07/2024	15,002,826	0.44	5,000,000 UNICREDIT SPA VAR 08/08/2024	5,000,945	0.15
20,000,000 NATIXIS VAR 06/05/2025	20,001,664	0.59	5,000,000 UNICREDIT SPA VAR 09/12/2024	5,002,979	0.15
20,000,000 SEB SA 0% 08/11/2024	19,735,310	0.58	20,000,000 UNICREDIT SPA VAR 13/01/2025	20,004,687	0.58
10,000,000 SEB SA 0% 22/07/2024	9,975,739	0.29	10,000,000 UNICREDIT SPA VAR 22/07/2024	10,001,236	0.29
30,000,000 SFIL SA 0% 27/09/2024	29,715,643	0.87	5,000,000 UNICREDIT SPA VAR 22/11/2024	5,002,977	0.15
20,000,000 SOCIETE GENERALE CORPORATE & INVESTMENT BANKING VAR 21/11/2025	20,000,272	0.58	5,000,000 UNICREDIT SPA VAR 23/09/2024	5,001,043	0.15
11,000,000 SOCIETE GENERALE SA VAR 02/05/2025	11,002,880	0.32	<i>Japan</i>	77,903,788	2.28
10,000,000 SOCIETE GENERALE SA VAR 04/11/2024	10,001,454	0.29	40,000,000 MUFG BANK LTD 0% 10/07/2024	39,950,463	1.17
10,000,000 SOCIETE GENERALE SA VAR 21/02/2025	10,007,861	0.29	10,000,000 NTT FINANCE CORP 0% 09/07/2024	9,988,499	0.29
20,000,000 SOCIETE GENERALE SA VAR 31/01/2025	20,017,558	0.59	28,000,000 NTT FINANCE CORP 0% 10/07/2024	27,964,826	0.82
9,000,000 SVENSKA HANDELSBANKEN AB FRANCE BRANCH 0% 31/01/2025	8,805,913	0.26	<i>Luxemburg</i>	85,718,340	2.51
11,000,000 UNEDIC SA 0% 08/07/2024	10,988,573	0.32	18,000,000 INTESA SANPAOLO BANK LUXEMBOURG S.A. 0% 07/04/2025	17,490,053	0.52
20,000,000 UNEDIC SA 0% 19/07/2024	19,956,278	0.58	20,000,000 INTESA SANPAOLO BANK LUXEMBOURG S.A. 0% 10/01/2025	19,602,127	0.58
8,000,000 VINCI SA 0% 08/07/2024	7,991,520	0.23	10,000,000 INTESA SANPAOLO BANK LUXEMBOURG S.A. 0% 10/03/2025	9,743,404	0.28
65,000,000 VINCI SA 0% 12/08/2024	64,692,308	1.90			
30,000,000 VINCI VAR 27/09/2024	30,000,243	0.88			
<i>Großbritannien</i>	350,792,606	10.26			
30,000,000 BARCLAYS BANK PLC LONDON VAR 03/12/2024	30,011,284	0.88			
20,000,000 BARCLAYS BANK PLC LONDON VAR 09/08/2024	20,003,523	0.59			
10,000,000 BARCLAYS BANK PLC LONDON VAR 21/08/2024	10,001,883	0.29			
15,000,000 BARCLAYS BANK PLC LONDON VAR 29/11/2024	15,005,724	0.44			
50,000,000 COCA COLA EUROPACIFIC PARTNERS 0% 11/07/2024	49,931,889	1.45			
50,000,000 COCA COLA EUROPACIFIC PARTNERS 0% 16/07/2024	49,905,663	1.46			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
Positive Positionen	3,417,600,607	83.28			
Übertragbare und amtlich notierte Wertpapiere und/oder auf anderen Märkten gehandelte Wertpapiere	667,701,456	16.27			
Anleihen	667,701,456	16.27			
<i>Australien</i>	<i>50,140,105</i>	<i>1.22</i>			
15,000,000 ANZ GROUP HOLDINGS LTD VAR 03/10/2025	15,042,321	0.37	7,000,000 BRISTOL MYERS SQUIBB CO VAR 20/02/2026	7,016,870	0.17
10,000,000 COMMONWEALTH BANK OF AUSTRALIA VAR 12/09/2025	10,025,815	0.24	10,000,000 CATERPILLAR FINANCIAL SERVICES CORP VAR 27/02/2026	10,016,077	0.24
10,000,000 COMMONWEALTH BANK OF AUSTRALIA VAR 14/03/2025	10,025,940	0.24	20,000,000 CITIBANK NA VAR 29/09/2025	20,081,100	0.49
15,000,000 NATIONAL AUSTRALIA BANK LTD VAR 13/05/2025	15,046,029	0.37	15,000,000 COOPERATIVE CENTRALE RAIFFEISEN BOERENLEENBANK BA VAR 18/07/2025	15,055,136	0.37
<i>Frankreich</i>	<i>19,930,833</i>	<i>0.49</i>	30,000,000 DEERE JOHN CAPITAL VAR 06/03/2026	30,048,600	0.73
20,000,000 BPCE SA 5.029% 15/01/2025	19,930,833	0.49	15,000,000 MERCEDES BENZ FINANCE NORTH AMERICA LLC VAR 09/01/2036	15,026,850	0.37
<i>Japan</i>	<i>39,691,103</i>	<i>0.97</i>	15,000,000 MORGAN STANLEY BANK NATIONAL ASSOCIATION VAR 16/07/2025	15,054,257	0.37
40,000,000 SUMITOMO MITSUI FINANCIAL CORP INC 2.448% 27/09/2024	39,691,103	0.97	22,500,000 PEPSICO INC VAR 12/11/2024	22,515,975	0.55
<i>Kanada</i>	<i>240,800,988</i>	<i>5.86</i>	10,000,000 TOYOTA MOTOR CREDIT CORP VAR 16/10/2024	10,007,780	0.24
30,500,000 BANK OF MONTREAL 3.70% 07/06/2025	29,984,495	0.73	15,000,000 VOLKSWAGEN AMERICA GROUP VAR 20/03/2026	15,027,375	0.37
13,665,000 BANK OF MONTREAL 5.20% 12/12/2024	13,637,737	0.33	Aktien/Units of UCITS/UCIS	126,074,181	3.07
12,362,000 BANK OF NOVA SCOTIA VAR 31/07/2024	12,363,978	0.30	Aktien/Units in investment funds	126,074,181	3.07
15,068,000 BANK OF NOVA SCOTIA 5.25% 06/12/2024	15,039,688	0.37	<i>Luxemburg</i>	<i>126,074,181</i>	<i>3.07</i>
16,109,000 BANK OF NOVA SCOTIA 5.45% 12/06/2025	16,092,922	0.39	105,362 AMUNDI MONEY MARKET FUND SHORT TERM (USD) OV C	125,974,181	3.07
14,325,000 CANADIAN IMPERIAL BANK OF COMMERCE CANADA VAR 07/04/2025	14,387,457	0.35	100,000 AMUNDI MONEY MARKET FUND SICAV	100,000	0.00
15,000,000 CANADIAN IMPERIAL BANK OF COMMERCE CANADA 3.30% 07/04/2025	14,738,913	0.36	Geldmarktinstrumente	2,623,824,970	63.94
10,000,000 CANADIAN IMPERIAL BANK OF COMMERCE CANADA 5.144% 28/04/2025	9,965,451	0.24	<i>Australien</i>	<i>206,372,739</i>	<i>5.03</i>
24,082,000 ROYAL BANK OF CANADA VAR 07/10/2024	24,088,191	0.59	30,000,000 MACQUARIE BANK LTD 0% 06/02/2025	29,020,022	0.71
41,017,000 ROYAL BANK OF CANADA 0.65% 29/07/2024	40,850,310	0.99	20,000,000 MACQUARIE BANK LTD 0% 16/12/2024	19,493,988	0.48
20,000,000 ROYAL BANK OF CANADA 3.97% 26/07/2024	19,971,380	0.49	19,998,697 NATIONAL AUSTRALIA BANK LTD VAR 16/09/2024	20,002,563	0.49
29,656,000 THE TORONTO DOMINION BANK CANADA VAR 10/10/2025	29,680,466	0.72	50,000,000 TELSTRA CORPORATION LTD 0% 14/11/2024	48,933,429	1.19
<i>Niederlande</i>	<i>51,629,782</i>	<i>1.26</i>	50,000,000 TELSTRA GROUP LIMITED 0% 06/11/2024	48,995,310	1.19
20,000,000 COOPERATIEVE RABOBANK UA 3.375% 21/05/2025	19,638,600	0.48	40,000,000 TELSTRA GROUP LIMITED 0% 10/07/2024	39,927,427	0.97
32,020,000 EDP FINANCE BV 3.625% REGS 15/07/2024	31,991,182	0.78	<i>Belgien</i>	<i>178,210,754</i>	<i>4.34</i>
<i>Singapur</i>	<i>39,915,761</i>	<i>0.97</i>	30,000,000 EUROCLEAR BANK SA/NV 0% 01/08/2024	29,846,621	0.73
10,000,000 DBS GROUP HOLDINGS LTD VAR 12/09/2025 USD (ISIN US24023KAK43)	10,030,028	0.24	50,000,000 KBC BANK NV 0% 18/10/2024	49,161,018	1.20
10,000,000 DBS GROUP HOLDINGS LTD VAR 12/09/2025 USD (ISIN US24023LAK26)	10,028,400	0.24	50,000,000 KBC BANK NV 0% 25/09/2024	49,331,064	1.20
20,000,000 IBM INTERNATIONAL CAPITAL PTE LTD 4.70% 05/02/2026	19,857,333	0.49	50,000,000 SUMITOMO MITSUI BANKING CORPORATION 0% 15/07/2024	49,872,051	1.21
<i>Vereinigte Staaten von Amerika</i>	<i>225,592,884</i>	<i>5.50</i>	<i>Dänemark</i>	<i>210,402,366</i>	<i>5.13</i>
25,956,000 AMERICAN HONDA FINANCE CORP VAR 22/11/2024	25,997,923	0.63	30,000,000 DANSKE BANK AS 0% 03/07/2024	29,977,505	0.73
14,650,000 AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD VAR 03/07/2025	14,703,443	0.36	25,000,000 DANSKE BANK AS 0% 04/04/2025	23,980,544	0.58
25,000,000 BMW US CAPITAL LLC VAR 02/04/2026	25,041,498	0.61	20,000,000 DANSKE BANK AS 0% 12/08/2024	19,865,195	0.48
			50,000,000 DANSKE BANK AS 0% 25/11/2024	48,885,811	1.20
			30,000,000 JYSKE BANK AS 0% 12/11/2024	29,390,960	0.72
			30,000,000 JYSKE BANK AS 0% 18/02/2025	28,967,877	0.71
			30,000,000 JYSKE BANK AS 0% 25/11/2024	29,334,474	0.71
			<i>Deutschland</i>	<i>29,640,819</i>	<i>0.72</i>
			30,000,000 ALLIANZ SE 0% 16/09/2024	29,640,819	0.72
			<i>Finnland</i>	<i>29,513,390</i>	<i>0.72</i>
			30,000,000 OP CORPORATE BANK PLC 0% 15/10/2024	29,513,390	0.72
			<i>Frankreich</i>	<i>403,706,594</i>	<i>9.85</i>
			30,000,000 BANQUE FEDERAL CRED MUTUEL 0% 14/05/2025	28,612,631	0.70

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Wertpapierbestand zum 30/06/24

Anzahl Nennwert	Marktwert	% des NIW	Anzahl Nennwert	Marktwert	% des NIW
	USD			USD	
39,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0% 18/11/2024	38,174,322 0.93	30,000,000	RABOBANK NEDERLAND 0% 18/09/2024	29,632,523 0.72
30,000,000	BANQUE FEDERATIVE DU CREDIT MUTUEL 0% 28/05/2025	28,555,841 0.70	30,000,000	RABOBANK NEDERLAND 0% 23/05/2025	28,583,550 0.70
30,000,000	BNP PARIBAS ARBITRAGE 0% 30/05/2025	28,557,884 0.70		<i>Norwegen</i>	44,510,516 1.08
30,000,000	BNP PARIBAS SA 0% 13/09/2024	29,654,259 0.72	20,000,000	DNB BANK ASA 0% 14/11/2024	19,588,916 0.48
30,000,000	BNP PARIBAS SA 0% 15/11/2024	29,375,674 0.72	25,000,000	DNB BANK ASA 0% 19/07/2024	24,921,600 0.60
30,000,000	BNP PARIBAS SA 0% 16/09/2024	29,640,819 0.72		<i>Schweden</i>	144,966,003 3.53
30,000,000	BPCE SA 0% 21/03/2025	28,838,744 0.70	30,000,000	SKANDINAVISKA ENSKILDA BANKEN AB VAR 18/11/2024	30,009,009 0.73
35,000,000	CREDIT INDUSTRIEL ET COMMERCIAL SA 0% 14/02/2025	33,813,332 0.82	30,000,000	SKANDINAVISKA ENSKILDA BANKEN AB 0% 03/07/2024	29,977,505 0.73
40,000,000	CREDIT INDUSTRIEL ET COMMERCIAL SA 0% 16/09/2024	39,522,393 0.97	30,000,000	SWEDBANK AB VAR 05/11/2024	30,008,039 0.73
30,000,000	ENGIE SA 0% 05/08/2024	29,828,279 0.73	25,000,000	SWEDBANK AB 0% 09/07/2024	24,958,796 0.61
30,000,000	HSBC CONTINENTAL EUROPE SA 0% 26/09/2024	29,597,058 0.72	30,000,000	SWEDBANK VAR 17/10/2024	30,012,654 0.73
30,000,000	NATIXIS 0% 10/10/2024	29,535,358 0.72		<i>Spanien</i>	85,956,356 2.09
	<i>Großbritannien</i>	178,605,759 4.35	30,000,000	BANCO BILBAO VIZCAYA ARGENTARIA 0% 04/06/2025	28,493,952 0.69
15,000,000	COMMONWEALTH BANK OF AUSTRALIA VAR 11/10/2024	15,019,284 0.37	30,000,000	BANCO SANTANDER SA 0% 14/05/2025	28,617,483 0.70
50,000,000	MITSUBISHI UFJ TRUST AND BANKING CORP 0% 16/07/2024	49,864,545 1.21	30,000,000	BANCO SANTANDER SA 0% 20/03/2025	28,844,921 0.70
60,000,000	NTT FINANCE UK LIMITED 0% 23/07/2024	59,766,537 1.45		<i>Südkorea</i>	49,856,255 1.21
25,000,000	THE TORONTO DOMINION BANK 0% 17/10/2024	24,586,429 0.60	50,000,000	WOORI BANK 0% 17/07/2024	49,856,255 1.21
30,000,000	TRANSPORT FOR LONDON 0% 15/11/2024	29,368,964 0.72		<i>Vereinigte Staaten von Amerika</i>	447,026,039 10.90
	<i>Irland</i>	30,003,952 0.73	30,000,000	AMERICAN HONDA FINANCE CORP 0% 16/09/2024	29,628,932 0.72
30,000,000	INTESA SANPAOLO BANK IRELAND PLC 5.85% 29/11/2024	30,003,952 0.73	20,000,000	AT&T INC 0% 16/07/2024	19,945,122 0.49
	<i>Italien</i>	100,003,106 2.44	50,000,000	AVANGRID INC 0% 24/07/2024	49,801,255 1.22
40,000,000	INTESA SANPAOLO SPA 5.68% 09/07/2024	40,000,448 0.98	50,000,000	AVANGRID INC 0% 31/07/2024	49,747,798 1.22
30,000,000	INTESA SANPAOLO SPA 5.78% 04/09/2024	29,999,857 0.73	30,000,000	ENEL FINANCE AMERICA LLC 0% 18/11/2024	29,336,347 0.71
30,000,000	INTESA SANPAOLO SPA 5.85% 07/11/2024	30,002,801 0.73	30,000,000	ENEL FINANCE AMERICA LLC 0% 30/10/2024	29,424,797 0.72
	<i>Kaimaninseln</i>	60,036,612 1.46	30,000,000	MACQUARIE BANK LTD 0% 24/10/2024	29,472,502 0.72
40,000,000	BANK OF NOVA SCOTIA VAR 05/11/2024	40,010,718 0.97	30,000,000	NORDEA BANK AB USA VAR 17/10/2024	30,006,180 0.73
20,000,000	BANK OF NOVA SCOTIA VAR 18/10/2024	20,025,894 0.49	30,000,000	SVENSKA HANDELSBANKEN AB NEW YORK BRANCH VAR 01/08/2024	30,015,117 0.73
	<i>Kanada</i>	145,977,370 3.56	25,000,000	SVENSKA HANDELSBANKEN AB NEW YORK BRANCH VAR 06/12/2024	25,003,766 0.61
20,000,000	BANK OF MONTREAL VAR 08/11/2024	20,028,981 0.49	30,000,000	SVENSKA HANDELSBANKEN AB NEW YORK BRANCH VAR 17/01/2025	30,021,920 0.73
25,000,000	BANK OF MONTREAL VAR 22/07/2024	25,009,822 0.61	25,550,000	THE WALT DISNEY CO 0% 15/11/2024	25,005,903 0.61
50,000,000	MAGNA INTERNATIONAL INC 0% 16/07/2024	49,861,313 1.21	30,000,000	WALT DISNEY COMPANY 0% 06/09/2024	29,682,213 0.72
20,000,000	TELUS CORP 0% 05/12/2024	19,513,896 0.48	40,000,000	WHIRLPOOL CORP 0% 08/07/2024	39,934,187 0.97
32,000,000	TELUS CORP 0% 25/09/2024	31,563,358 0.77		Gesamtwertpapierbestand	3,417,600,607 83.28
	<i>Neuseeland</i>	29,380,041 0.72			
30,000,000	COOPERATIEVE RABOBANK UA 0% 14/11/2024	29,380,041 0.72			
	<i>Niederlande</i>	249,656,299 6.08			
50,000,000	ABN AMRO BANK NV 0% 09/09/2024 USD	49,452,658 1.21			
25,000,000	ENEL FINANCE INTERNATIONAL NV 0% 25/09/2024	24,652,892 0.60			
30,000,000	ING BANK NV NETHERLANDS 0% 03/10/2024	29,566,172 0.72			
30,000,000	ING BANK NV NETHERLANDS 0% 23/09/2024	29,610,308 0.72			
30,000,000	ING BANK NV NETHERLANDS 0% 24/03/2025	28,830,465 0.70			
30,000,000	ING BANK NV NETHERLANDS 0% 26/11/2024	29,327,731 0.71			

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.



	Erläut	Climate Transition Global Equity		Euroland Equity	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
Aktiva		2,384,886	-	4,941,061,439	4,074,283,150
Wertpapierbestand zum Marktwert	2	2,295,673	-	4,915,292,877	4,055,229,736
Einstandspreis		2,034,979	-	4,317,466,921	3,538,381,104
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		260,694	-	597,825,956	516,848,632
Gekaufte Optionen zum Marktwert	2	-	-	-	-
Bareinlagen bei Banken und Barmittel		85,132	-	16,327,931	13,384,882
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		-	-	-	-
Guthaben aus Dividenden		4,081	-	871,166	805,941
Forderungen aus Verkauf von Wertpapieren		-	-	-	3,502,308
Forderungen aus Zeichnungen		-	-	8,455,892	1,360,283
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	-	113,573	-
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	-
Forderungen aus Spot-Austausch		-	-	-	-
Sonstige Aktiva		-	-	-	-
Passiva		14,911	-	26,201,688	43,424,084
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	-	-
Bankkredite		-	-	-	-
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		12,599	-	-	11,244,974
Verbindlichkeiten aus Rücknahmen		-	-	18,865,127	3,676,251
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	-	-	-	139,867
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	-	-	-
Aufgelaufene Verwaltungskosten	4	690	-	3,242,775	7,887,570
Verbindlichkeiten aus Spot-Austausch		-	-	-	-
Sonstige Passiva		1,622	-	4,093,786	20,475,422
Nettovermögen		2,369,975	-	4,914,859,751	4,030,859,066

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

European Equity ESG Improvers		Euroland Equity Small Cap		European Equity		Europe ex UK Equity	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
467,285,125	505,333,084	381,987,591	438,480,043	108,717,259	-	6,003,212	-
454,964,261	496,435,562	381,421,282	437,572,964	95,501,690	-	4,861,927	-
440,001,543	486,146,011	366,114,015	423,597,446	97,871,050	-	4,923,235	-
14,962,718	10,289,551	15,307,267	13,975,518	-2,369,360	-	-61,308	-
-	-	-	-	-	-	-	-
6,224,677	7,993,526	516,493	373,551	2,852,207	-	1,141,285	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
672,704	589,004	-	300,051	6,706	-	-	-
5,266,714	-	-	-	149,346	-	-	-
156,769	314,992	49,816	233,477	10,207,310	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
2,724,120	2,394,821	1,141,456	1,747,300	12,030,029	-	1,062,130	-
-	-	-	-	-	-	-	-
-	-	-	-	1,663,693	-	1,061,395	-
-	-	-	-	-	-	-	-
-	-	-	-	10,263,920	-	-	-
1,673,766	479,974	285,108	300,970	23,237	-	-	-
2,256	398	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
394,338	1,237,929	208,903	937,017	24,245	-	212	-
-	-	-	-	5,596	-	-	-
653,760	676,520	647,445	509,313	49,338	-	523	-
464,561,005	502,938,263	380,846,135	436,732,743	96,687,230	-	4,941,082	-

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	European Equity Green Technology		European Equity Value	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Aktiva		175,560,810	211,639,792	2,665,316,594	3,120,740,174
Wertpapierbestand zum Marktwert	2	169,479,106	209,021,722	2,617,719,606	3,058,023,947
Einstandspreis		172,719,642	217,183,462	2,404,506,032	2,899,827,120
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		-3,240,536	-8,161,740	213,213,574	158,196,827
Gekaufte Optionen zum Marktwert	2	-	-	-	-
Bareinlagen bei Banken und Barmittel		1,650,647	2,013,676	34,946,042	45,061,999
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		-	-	-	-
Guthaben aus Dividenden		704,987	558,626	6,294,740	7,053,540
Forderungen aus Verkauf von Wertpapieren		3,684,817	-	3,938,540	9,161,931
Forderungen aus Zeichnungen		27,233	39,391	2,417,666	1,438,757
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	-	-	-
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	11,490	6,377	-	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	-
Forderungen aus Spot-Austausch		2,530	-	-	-
Sonstige Aktiva		-	-	-	-
Passiva		4,137,233	987,020	8,179,234	21,904,245
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	-	-
Bankkredite		-	-	-	-
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		-	-	-	-
Verbindlichkeiten aus Rücknahmen		3,814,096	138,174	4,608,442	12,249,459
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	-	-	24,671	28,044
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	-	-	-
Aufgelaufene Verwaltungskosten	4	145,692	590,351	1,768,854	6,907,809
Verbindlichkeiten aus Spot-Austausch		-	-	99	-
Sonstige Passiva		177,445	258,495	1,777,168	2,718,933
Nettovermögen		171,423,577	210,652,772	2,657,137,360	3,098,835,929

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

European Equity Income ESG		European Equity Small Cap		Equity Japan Target		Global Ecology ESG	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 JPY	30.06.2023 JPY	30.06.2024 EUR	30.06.2023 EUR
793,020,758	734,060,454	298,872,399	291,400,013	29,874,426,266	19,364,704,003	2,553,060,961	2,848,828,593
782,125,521	731,753,454	294,657,374	284,809,967	28,461,100,550	18,134,084,000	2,525,586,499	2,804,441,179
599,970,652	596,681,163	273,007,169	276,936,980	25,495,020,863	15,959,449,930	2,023,364,985	2,462,122,010
182,154,869	135,072,291	21,650,205	7,872,987	2,966,079,687	2,174,634,070	502,221,514	342,319,169
-	-	-	-	-	-	-	-
9,670,995	1,950,050	2,800,888	6,032,255	810,895,547	468,001,041	17,515,524	40,752,975
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
447,932	325,786	405,723	542,413	35,262,917	28,169,958	3,118,871	2,633,255
-	-	762,569	-	330,680,306	106,814,047	-	-
776,259	31,164	216,562	15,378	30,055,284	13,773,887	2,876,803	515,626
-	-	29,283	-	206,431,662	613,732,648	3,963,264	485,501
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
51	-	-	-	-	128,422	-	57
-	-	-	-	-	-	-	-
2,841,853	4,856,397	1,011,031	1,962,390	372,665,092	226,104,346	12,033,212	16,031,743
-	-	-	-	-	-	-	-
-	-	-	-	-	28,962,727	-	-
-	-	-	-	-	-	-	-
-	-	-	-	259,822,461	41,987,790	-	-
545,422	1,383,347	426,650	89,502	18,262,282	63,283,793	5,758,504	2,002,218
909,344	458,276	-	416,656	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
847,986	2,484,113	353,541	1,155,602	22,684,456	58,789,399	2,575,182	9,304,753
-	1,156	-	-	29,646	-	85	-
539,101	529,505	230,840	300,630	71,866,247	33,080,637	3,699,441	4,724,772
790,178,905	729,204,057	297,861,368	289,437,623	29,501,761,174	19,138,599,657	2,541,027,749	2,832,796,850

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Global Equity ESG Improvers		Net Zero Ambition Global Equity	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
Aktiva		203,235,888	122,989,576	18,525,756	14,511,899
Wertpapierbestand zum Marktwert	2	200,964,124	119,578,304	18,338,154	14,215,726
Einstandspreis		160,131,706	106,550,016	13,857,517	12,853,861
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		40,832,418	13,028,288	4,480,637	1,361,865
Gekaufte Optionen zum Marktwert	2	-	-	-	-
Bareinlagen bei Banken und Barmittel		2,096,023	1,987,729	168,952	284,479
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		-	-	-	-
Guthaben aus Dividenden		153,807	100,174	18,650	11,694
Forderungen aus Verkauf von Wertpapieren		-	-	-	-
Forderungen aus Zeichnungen		21,934	-	-	-
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	1,323,369	-	-
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	-
Forderungen aus Spot-Austausch		-	-	-	-
Sonstige Aktiva		-	-	-	-
Passiva		1,494,642	247,205	188,530	18,530
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	-	-
Bankkredite		-	7,227	-	-
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		-	-	-	-
Verbindlichkeiten aus Rücknahmen		125,494	1,412	-	-
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	1,077,368	-	350	-
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	-	-	-
Aufgelaufene Verwaltungskosten	4	138,643	172,864	6,850	10,639
Verbindlichkeiten aus Spot-Austausch		-	-	-	-
Sonstige Passiva		153,137	65,702	181,330	7,891
Nettovermögen		201,741,246	122,742,371	18,337,226	14,493,369

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Global Equity Income ESG		Japan Equity Engagement		Japan Equity Value		Montpensier Great European Models SRI	
30.06.2024 USD	30.06.2023 USD	30.06.2024 JPY	30.06.2023 JPY	30.06.2024 JPY	30.06.2023 JPY	30.06.2024 EUR	30.06.2023 EUR
2,700,312,063	1,516,848,440	6,667,129,423	11,714,877,141	12,783,118,248	13,556,820,825	279,223	340,459
2,631,040,902	1,469,340,536	6,493,035,500	11,393,513,350	12,245,977,450	12,093,168,735	278,812	339,200
2,153,758,621	1,262,768,594	4,902,454,202	10,078,610,208	9,894,553,098	10,276,584,583	262,541	333,397
477,282,281	206,571,942	1,590,581,298	1,314,903,142	2,351,424,352	1,816,584,152	16,271	5,803
-	-	-	-	-	-	-	-
54,108,647	40,976,829	156,648,058	276,657,680	273,607,408	1,039,708,049	411	1,162
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
2,231,959	1,494,139	5,658,736	8,881,513	19,166,038	25,302,948	-	-
-	-	-	-	199,824,212	138,527,961	-	-
8,520,552	1,005,331	342,076	427,056	10,678,960	6,499,224	-	97
4,410,003	-	11,445,053	35,396,621	33,864,180	253,613,908	-	-
-	4,031,605	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	921	-	-	-	-
-	-	-	-	-	-	-	-
11,056,148	9,944,599	21,174,029	36,348,334	272,021,329	1,003,670,363	333	1,275
-	-	-	-	-	-	-	-
238,410	-	2,748,880	227,815	4,054,570	747,053,444	-	-
-	-	-	-	-	-	-	-
-	-	-	-	246,426,533	7,515,102	-	143
4,763,869	1,974,169	2,748,083	2,129,096	4,838,263	190,075,356	-	-
-	1,513,926	-	-	-	-	-	-
1,184,974	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
2,241,873	4,285,882	6,716,118	27,109,334	12,801,852	46,720,932	273	1,010
-	550	-	-	2,222	2,041,759	-	-
2,627,022	2,170,072	8,960,948	6,882,089	3,897,889	10,263,770	60	122
2,689,255,915	1,506,903,841	6,645,955,394	11,678,528,807	12,511,096,919	12,553,150,462	278,890	339,184

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Montpensier M Climate Solutions		Global Equity	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Aktiva		46,593,069	100,818,394	2,114,137,209	1,409,792,718
Wertpapierbestand zum Marktwert	2	46,458,185	98,649,944	2,037,242,746	1,347,103,529
Einstandspreis		64,387,178	111,798,679	1,733,798,935	1,272,384,625
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		-17,928,993	-13,148,735	303,443,811	74,718,904
Gekaufte Optionen zum Marktwert	2	-	-	-	-
Bareinlagen bei Banken und Barmittel		44,225	118,951	65,298,308	60,097,179
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		-	-	-	-
Guthaben aus Dividenden		-	-	5,506,581	1,280,924
Forderungen aus Verkauf von Wertpapieren		84,488	18,160	-	-
Forderungen aus Zeichnungen		6,171	2,031,339	6,089,574	461,710
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	-	-	849,328
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	-
Forderungen aus Spot-Austausch		-	-	-	48
Sonstige Aktiva		-	-	-	-
Passiva		129,212	2,298,619	12,901,479	8,443,591
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	-	-
Bankkredite		-	-	5,973	1,047
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		6,066	2,016,435	-	1,297,803
Verbindlichkeiten aus Rücknahmen		84,479	33,038	6,579,566	623,469
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	-	-	1,257,840	-
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	-	-	-
Aufgelaufene Verwaltungskosten	4	29,045	213,312	2,129,224	4,252,849
Verbindlichkeiten aus Spot-Austausch		-	-	1,125	-
Sonstige Passiva		9,622	35,834	2,927,751	2,268,423
Nettovermögen		46,463,857	98,519,775	2,101,235,730	1,401,349,127

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

US Equity Dividend Growth		US Equity ESG Improvers		US Equity Fundamental Growth		US Equity Research	
30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
318,128,672	331,205,649	190,830,764	159,414,469	3,401,784,067	2,289,999,181	403,844,330	516,085,743
313,700,286	327,217,998	189,592,446	155,194,768	3,333,973,925	2,182,640,852	396,904,704	504,674,669
288,975,560	283,852,942	180,191,923	155,395,159	1,989,671,203	1,477,461,319	330,500,051	473,529,677
24,724,726	43,365,056	9,400,523	-200,391	1,344,302,722	705,179,533	66,404,653	31,144,992
-	-	-	-	-	-	-	-
4,213,530	3,670,349	881,238	3,062,343	57,772,506	91,008,956	6,600,180	10,496,214
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
214,856	317,302	239,655	164,446	789,246	632,322	177,258	327,184
-	-	-	882,924	-	-	-	-
-	-	117,425	90,401	9,248,370	12,605,073	162,188	108,504
-	-	-	19,587	-	3,111,505	-	479,065
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	20	473	-	107
-	-	-	-	-	-	-	-
457,511	1,424,490	474,188	1,596,906	12,300,347	10,463,544	1,242,926	2,403,217
-	-	-	-	-	-	-	-
-	-	12,777	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	943,841	-	-	-	341,293
-	-	112,968	4,993	4,930,461	1,677,824	328,592	181,712
-	-	72,949	-	3,427,943	-	423,974	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
362,985	1,201,012	216,707	467,901	2,945,058	6,315,836	390,351	1,567,734
-	-	-	-	-	-	14	-
94,526	223,478	58,787	180,171	996,885	2,469,884	99,995	312,478
317,671,161	329,781,159	190,356,576	157,817,563	3,389,483,720	2,279,535,637	402,601,404	513,682,526

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	US Equity Research Value		Polen Capital Global Growth	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD
Aktiva		511,691,947	923,203,709	758,302,596	726,153,269
Wertpapierbestand zum Marktwert	2	506,903,753	891,655,711	736,181,031	691,339,127
Einstandspreis		500,588,940	939,542,165	613,350,133	616,444,817
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		6,314,813	-47,886,454	122,830,898	74,894,310
Gekaufte Optionen zum Marktwert	2	-	-	-	-
Bareinlagen bei Banken und Barmittel		4,059,987	25,670,355	20,395,505	30,810,152
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		-	-	-	-
Guthaben aus Dividenden		634,089	1,308,849	114,096	130,975
Forderungen aus Verkauf von Wertpapieren		-	2,324,971	1,113,464	1,231,586
Forderungen aus Zeichnungen		93,610	308,644	498,500	1,072,218
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	1,932,721	-	1,569,211
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	-
Forderungen aus Spot-Austausch		508	2,458	-	-
Sonstige Aktiva		-	-	-	-
Passiva		2,555,454	5,578,401	4,904,486	5,092,831
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	-	-
Bankkredite		-	429,455	130,513	847,271
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		-	-	-	-
Verbindlichkeiten aus Rücknahmen		558,757	1,371,759	1,244,365	1,532,606
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	1,366,900	-	2,466,221	-
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	-	-	-
Aufgelaufene Verwaltungskosten	4	490,527	3,089,680	844,969	2,204,536
Verbindlichkeiten aus Spot-Austausch		-	-	406	268
Sonstige Passiva		139,270	687,507	218,012	508,150
Nettovermögen		509,136,493	917,625,308	753,398,110	721,060,438

Die beigegefügt Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Net Zero Ambition Top European Players		US Pioneer Fund		Asia Equity Focus		China A Shares	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
585,486,353	660,732,236	4,534,480,255	3,230,152,692	160,669,721	167,112,693	10,176,697	19,866,213
576,684,067	656,572,893	4,459,592,360	3,192,700,346	155,565,837	163,635,965	9,687,677	19,752,835
483,904,307	584,928,912	3,394,175,925	2,871,592,572	125,564,174	163,871,726	13,178,427	23,938,843
92,779,760	71,643,981	1,065,416,435	321,107,774	30,001,663	-235,761	-3,490,750	-4,186,008
-	-	-	-	-	-	-	-
816,284	2,443,489	68,447,397	23,938,974	4,364,933	2,864,621	484,190	113,378
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,010,503	374,798	1,260,553	236,498	415,218	553,956	4,620	-
1,162,653	1,185,256	-	8,802,417	-	29,221	-	-
5,812,745	155,793	5,179,945	1,104,864	323,706	6,510	210	-
-	-	-	3,367,293	-	22,420	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
101	7	-	2,300	27	-	-	-
-	-	-	-	-	-	-	-
3,809,036	6,898,611	20,818,561	25,405,048	1,792,789	1,955,030	192,292	37,001
-	-	-	-	-	-	-	-
-	3,139	-	-	-	-	178,876	-
-	-	-	-	-	-	-	-
1,171,830	3,322,142	-	9,166,331	-	-	-	-
943,503	204,016	5,090,205	5,492,934	101,211	280,613	-	-
504,920	735,158	8,512,770	-	22,835	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
642,142	2,145,684	3,199,067	7,561,257	187,178	643,282	4,915	20,876
-	-	-	-	-	-	-	-
546,641	488,472	4,016,519	3,184,526	1,481,565	1,031,135	8,501	16,125
581,677,317	653,833,625	4,513,661,694	3,204,747,644	158,876,932	165,157,663	9,984,405	19,829,212

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	China Equity		Emerging Europe Middle East and Africa	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Aktiva		320,647,770	481,320,069	90,020,443	87,332,218
Wertpapierbestand zum Marktwert	2	315,157,327	471,973,814	86,044,842	81,134,694
Einstandspreis		398,528,080	581,037,053	90,437,455	92,678,533
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		-83,370,753	-109,063,239	-4,392,613	-11,543,839
Gekaufte Optionen zum Marktwert	2	-	-	-	-
Bareinlagen bei Banken und Barmittel		2,590,537	1,523,905	1,640,990	3,927,709
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		-	-	-	-
Guthaben aus Dividenden		1,932,666	1,589,351	1,832,455	1,949,528
Forderungen aus Verkauf von Wertpapieren		936,679	23,627	488,778	318,206
Forderungen aus Zeichnungen		30,484	6,208,923	13,378	2,081
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	449	-	-
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	-
Forderungen aus Spot-Austausch		77	-	-	-
Sonstige Aktiva		-	-	-	-
Passiva		824,102	3,427,028	5,554,284	2,616,609
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	-	-
Bankkredite		6,967	-	1,209,517	-
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		-	-	-	-
Verbindlichkeiten aus Rücknahmen		133,290	273,974	327,870	74,869
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	-	-	-	-
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	-	-	-
Aufgelaufene Verwaltungskosten	4	404,280	2,041,339	112,296	334,350
Verbindlichkeiten aus Spot-Austausch		-	-	315	-
Sonstige Passiva		279,565	1,111,715	3,904,286	2,207,390
Nettovermögen		319,823,668	477,893,041	84,466,159	84,715,609

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Emerging Markets Equity Focus		Emerging Markets Equity Focus ex China		Emerging Markets Equity ESG Improvers		Emerging World Equity	
30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
2,797,297,696	2,040,228,341	51,566,916	-	199,480,260	48,356,485	1,197,806,769	1,180,813,291
2,654,546,901	1,980,614,370	48,998,634	-	193,844,197	46,892,900	1,175,373,442	1,144,982,283
2,356,867,632	1,914,943,275	46,040,601	-	172,954,422	45,975,532	992,340,365	1,034,684,767
297,679,269	65,671,095	2,958,033	-	20,889,775	917,368	183,033,077	110,297,516
-	-	-	-	-	-	-	-
50,360,813	43,160,993	2,461,432	-	4,621,580	1,274,850	13,014,313	26,979,661
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
15,789,210	7,547,397	82,863	-	836,316	181,093	8,665,964	4,012,002
2,940,369	6,093,352	23,987	-	-	7,642	553,746	4,412,083
73,659,324	1,693,366	-	-	178,167	-	199,065	349,991
-	1,118,863	-	-	-	-	-	73,848
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,079	-	-	-	-	-	239	3,423
-	-	-	-	-	-	-	-
114,979,666	34,842,191	147,381	-	1,261,209	659,533	23,210,727	20,516,138
-	-	-	-	-	-	-	-
5,017,645	12,435	-	-	196,543	226	3,785,186	380,386
-	-	-	-	-	-	-	-
6,355,601	6,042,523	83,948	-	-	-	2,993,258	2,318,284
75,198,324	1,206,700	-	-	5,374	-	883,401	1,506,841
894,548	-	3,444	-	-	-	196,522	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,674,098	5,271,192	19,024	-	175,828	53,736	400,398	1,641,988
-	5,567	-	-	-	-	-	-
25,839,450	22,303,774	40,965	-	883,464	605,571	14,951,962	14,668,639
2,682,318,030	2,005,386,150	51,419,535	-	198,219,051	47,696,952	1,174,596,042	1,160,297,153

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Latin America Equity		Equity MENA	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
Aktiva		100,343,465	78,649,949	50,655,789	58,632,036
Wertpapierbestand zum Marktwert	2	98,949,695	77,132,657	48,514,709	57,088,505
Einstandspreis		103,775,887	68,476,240	45,468,428	54,032,153
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		-4,826,192	8,656,417	3,046,281	3,056,352
Gekaufte Optionen zum Marktwert	2	-	-	-	-
Bareinlagen bei Banken und Barmittel		628,621	453,019	1,814,764	1,154,478
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		-	-	463	499
Guthaben aus Dividenden		638,129	592,824	11,920	22,977
Forderungen aus Verkauf von Wertpapieren		-	-	302,132	302,704
Forderungen aus Zeichnungen		126,911	471,449	11,538	-
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	-	-	62,873
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	-
Forderungen aus Spot-Austausch		109	-	263	-
Sonstige Aktiva		-	-	-	-
Passiva		790,085	1,436,412	2,044,933	1,025,599
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	-	-
Bankkredite		-	180,655	1,602,766	30,966
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		475,076	636,362	75,667	436,576
Verbindlichkeiten aus Rücknahmen		89,061	177,038	23,222	-
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	-	-	49,597	-
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	-	-	-
Aufgelaufene Verwaltungskosten	4	106,195	311,800	44,752	182,739
Verbindlichkeiten aus Spot-Austausch		-	865	-	-
Sonstige Passiva		119,753	129,692	248,929	375,318
Nettovermögen		99,553,380	77,213,537	48,610,856	57,606,437

* Dieser Teilfonds wurde ausgesetzt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Net Zero Ambition Emerging Markets Equity		New Silk Road		Russian Equity*		SBI FM India Equity	
30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD
15,748,407	14,617,953	427,245,802	466,017,759	13,894,465	10,029,601	844,340,547	532,900,511
15,557,101	14,484,303	419,773,256	461,076,370	654,276	617,709	805,050,764	507,867,215
14,490,053	14,899,498	388,851,144	508,441,271	59,871,135	60,622,781	594,378,745	415,173,899
1,067,048	-415,195	30,922,112	-47,364,901	-59,216,859	-60,005,072	210,672,019	92,693,316
-	-	-	-	-	-	-	-
123,526	72,000	3,537,343	2,480,385	6,149,792	6,131,760	31,599,797	23,853,859
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
52,823	61,650	1,766,532	821,785	6,136,134	3,280,132	2,104,484	1,108,733
14,957	-	1,807,268	777,984	954,263	-	-	-
-	-	95,005	861,235	-	-	5,585,502	70,704
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	265,967	-	-	-	-	-
-	-	431	-	-	-	-	-
-	-	-	-	-	-	-	-
23,397	55,306	8,622,987	4,733,227	7,005,059	4,049,299	33,700,578	15,525,528
-	-	-	-	-	-	-	-
-	-	2,186,555	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	1,797,316	262,360	-	-	-	-
-	-	598,898	133,728	-	-	4,084,912	670,780
-	-	-	-	-	-	-	-
-	-	19,661	184,706	-	-	-	-
-	-	-	209,520	-	-	-	-
6,463	16,154	394,421	1,409,714	-	-	518,806	1,011,029
-	-	-	-	-	-	-	-
16,934	39,152	3,626,136	2,533,199	7,005,059	4,049,299	29,096,860	13,843,719
15,725,010	14,562,647	418,622,815	461,284,532	6,889,406	5,980,302	810,639,969	517,374,983

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Euroland Equity Dynamic Multi Factors		Euroland Equity Risk Parity	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Aktiva		616,016,886	420,501,913	149,015,873	353,000,649
Wertpapierbestand zum Marktwert	2	596,203,903	419,272,159	146,277,598	348,790,241
Einstandspreis		516,184,959	379,157,111	140,353,746	335,826,603
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		80,018,944	40,115,048	5,923,852	12,963,638
Gekaufte Optionen zum Marktwert	2	-	-	-	-
Bareinlagen bei Banken und Barmittel		1,071,179	773,002	1,922,471	690,931
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		-	-	-	-
Guthaben aus Dividenden		257,355	316,814	113,232	325,843
Forderungen aus Verkauf von Wertpapieren		18,407,847	-	688,821	3,172,002
Forderungen aus Zeichnungen		7,097	7,258	191	192
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	-	-	-
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	69,505	132,680	13,560	21,440
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	-
Forderungen aus Spot-Austausch		-	-	-	-
Sonstige Aktiva		-	-	-	-
Passiva		18,678,118	733,609	279,971	2,510,883
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	-	-
Bankkredite		-	-	-	-
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		-	-	-	-
Verbindlichkeiten aus Rücknahmen		18,166,390	260	-	2,128,862
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	-	-	-	-
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	-	-	-
Aufgelaufene Verwaltungskosten	4	152,920	336,062	29,176	232,841
Verbindlichkeiten aus Spot-Austausch		-	-	-	-
Sonstige Passiva		358,808	397,287	250,795	149,180
Nettovermögen		597,338,768	419,768,304	148,735,902	350,489,766

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

European Equity Conservative		European Equity Dynamic Multi Factors		Global Equity Conservative		Global Equity Dynamic Multi Factors	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
700,971,567	867,137,087	133,828,629	133,702,772	255,376,995	270,141,270	132,468,786	165,560,554
668,722,577	812,958,469	132,535,490	133,175,963	254,376,734	269,256,243	130,943,811	158,831,878
612,431,492	765,776,982	108,776,494	121,673,950	242,643,020	256,901,451	106,174,148	146,678,361
56,291,085	47,181,487	23,758,996	11,502,013	11,733,714	12,354,792	24,769,663	12,153,517
-	-	-	-	-	-	-	-
29,731,126	52,198,676	1,156,284	345,446	544,071	434,239	1,430,002	6,422,761
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
2,094,094	1,872,321	125,148	181,163	305,205	281,737	94,724	137,649
-	-	-	-	-	-	-	146
388,820	83,774	11,707	200	127,171	30,639	241	100
34,950	-	-	-	-	95,943	-	-
-	23,847	-	-	23,814	42,469	-	168,020
-	-	-	-	-	-	-	-
-	-	-	-	-	-	8	-
-	-	-	-	-	-	-	-
2,786,368	3,386,760	783,071	141,453	722,902	1,034,914	163,155	365,459
-	-	-	-	-	-	-	-
270	-	-	-	-	-	-	17,022
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,486,526	398,620	636,600	6,126	90,584	63,887	24	-
-	36,092	-	-	88,700	-	-	-
173	-	775	180	-	-	-	-
-	-	-	-	-	-	-	-
628,953	2,541,961	28,135	90,461	234,280	728,464	24,471	106,845
44	-	-	-	255	-	-	-
670,402	410,087	117,561	44,686	309,083	242,563	138,660	241,592
698,185,199	863,750,327	133,045,558	133,561,319	254,654,093	269,106,356	132,305,631	165,195,095

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	European Convertible Bond		Montpensier Global Convertible Bond	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Aktiva		40,689,275	46,005,572	42,642,511	58,856,438
Wertpapierbestand zum Marktwert	2	39,458,429	45,419,221	41,609,584	56,973,059
Einstandspreis		40,256,345	47,240,169	41,604,468	58,575,384
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		-797,916	-1,820,948	5,116	-1,602,325
Gekaufte Optionen zum Marktwert	2	-	35,700	-	-
Bareinlagen bei Banken und Barmittel		183,348	344,558	500,281	826,121
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		98,218	89,989	124,196	141,820
Guthaben aus Dividenden		-	2,782	-	-
Forderungen aus Verkauf von Wertpapieren		944,244	-	371,030	-
Forderungen aus Zeichnungen		5,036	-	414	1,175
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	104,412	37,006	914,263
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	-	8,910	-	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	-
Forderungen aus Spot-Austausch		-	-	-	-
Sonstige Aktiva		-	-	-	-
Passiva		82,388	125,488	223,723	191,512
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	16,065	-	-
Bankkredite		-	-	71,050	-
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		-	-	-	-
Verbindlichkeiten aus Rücknahmen		15,253	1,265	92,658	16,490
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	3,160	-	-	-
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	10,845	-	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	-	-	-
Aufgelaufene Verwaltungskosten	4	23,518	89,749	25,603	130,044
Verbindlichkeiten aus Spot-Austausch		-	-	-	-
Sonstige Passiva		29,612	18,409	34,412	44,978
Nettovermögen		40,606,887	45,880,084	42,418,788	58,664,926

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Euro Aggregate Bond		Euro Corporate ESG Bond		Euro Corporate Short Term Impact Green Bond		Euro Government Bond	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
927,131,067	939,548,010	852,811,083	957,907,876	324,101,436	281,082,122	393,443,759	441,958,363
906,363,880	908,247,082	832,610,180	927,375,096	285,753,876	263,386,994	384,859,859	426,711,568
928,026,465	969,712,800	825,008,484	965,852,584	281,868,413	266,632,856	410,468,894	477,381,969
-21,662,585	-61,465,718	7,601,696	-38,477,488	3,885,463	-3,245,862	-25,609,035	-50,670,401
172,232	177,710	321,649	533,130	218,866	133,283	-118,000	-
6,126,863	19,673,681	4,697,958	8,562,163	34,035,515	13,152,607	3,011,642	11,117,336
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
11,202,890	10,084,569	12,947,800	13,450,055	3,491,468	3,148,003	3,513,028	3,748,205
-	-	-	-	-	-	-	-
400,816	696,838	1,605,825	7,127,464	-	-	-	-
536,151	307,094	111,209	112,406	250,770	-	1,179,559	345,156
-	-	-	739,744	233,697	3,446	-	16,415
2,135,389	230,082	516,462	-	-	1,257,789	923,964	19,683
192,846	-	-	-	117,244	-	73,707	-
-	-	-	-	-	-	-	-
-	130,954	-	7,818	-	-	-	-
9,898,454	27,930,287	13,624,236	43,886,981	857,828	3,153,209	1,809,790	10,818,919
202,785	153,163	285,278	459,490	146,393	114,872	-40,000	-
9	556,757	185,055	756,351	-	-	-	-
-	-	-	11,620,610	-	998,600	-	-
4,087,988	6,867,605	8,978,264	20,719,723	-	-	-	-
1,631,749	1,787,430	432,943	554,165	11,071	2,110	577,092	2,313,538
118,732	91,911	49,183	-	-	-	44,175	-
-	-	-	114,924	63,234	-	-	-
-	13,727,596	17,268	3,218,066	-	454,587	-	6,700,848
339,451	1,082,746	260,607	909,478	49,313	118,275	186,360	473,725
-	151	-	-	-	-	-	-
3,517,740	3,662,928	3,415,638	5,534,174	587,817	1,464,765	1,042,163	1,330,808
917,232,613	911,617,723	839,186,847	914,020,895	323,243,608	277,928,913	391,633,969	431,139,444

Die beigegefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Euro Inflation Bond		Strategic Bond	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Aktiva		50,680,421	71,925,342	590,189,325	753,859,843
Wertpapierbestand zum Marktwert	2	49,108,879	67,094,236	539,048,337	672,920,299
Einstandspreis		51,815,188	71,638,215	619,954,380	868,300,636
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		-2,706,309	-4,543,979	-80,906,043	-195,380,337
Gekaufte Optionen zum Marktwert	2	-18,980	-26,530	-	-
Bareinlagen bei Banken und Barmittel		393,947	3,674,033	8,308,936	20,276,706
Reverse Pensionsgeschäfte	2, 9	-	-	3,999,812	32,195,537
Festgelder		-	-	-	-
Zinsguthaben		171,502	1,069,114	25,415,763	14,322,407
Guthaben aus Dividenden		-	-	-	-
Forderungen aus Verkauf von Wertpapieren		755,486	61,832	-	11,223,843
Forderungen aus Zeichnungen		464	560	195,895	25,258
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	47,032	-	2,895,793
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	196,261	5,065	2,078,902	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	72,862	-	10,306,085	-
Forderungen aus Spot-Austausch		-	-	-	-
Sonstige Aktiva		-	-	835,595	-
Passiva		1,118,365	8,443,019	38,305,503	21,684,346
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	-	-
Bankkredite		-	2,051,924	4,200,449	2,908,282
Pensionsgeschäfte	2, 10	-	2,430,300	2,006,000	3,690,496
Verbindlichkeiten aus Kauf von Wertpapieren		827,703	-	7,415,092	3,694,231
Verbindlichkeiten aus Rücknahmen		123,276	13,434	4,007,866	910,441
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	4,266	-	2,915,252	-
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	-	1,952,177
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	3,283,491	-	553,626
Aufgelaufene Verwaltungskosten	4	14,832	68,721	527,288	2,303,345
Verbindlichkeiten aus Spot-Austausch		-	-	1,059	84
Sonstige Passiva		148,288	595,149	17,232,497	5,671,664
Nettovermögen		49,562,056	63,482,323	551,883,822	732,175,497

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Euro High Yield Bond		Euro High Yield Short Term Bond		Global Subordinated Bond		Pioneer Global High Yield Bond	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
260,733,871	286,943,663	225,826,550	123,439,717	716,233,880	749,646,815	214,018,797	246,625,869
255,022,993	281,599,180	221,652,275	121,045,944	654,257,245	702,242,578	199,677,814	234,365,043
257,040,592	309,417,693	217,714,990	124,173,586	649,263,625	815,790,404	208,262,832	269,421,640
-2,017,599	-27,818,513	3,937,285	-3,127,642	4,993,620	-113,547,826	-8,585,018	-35,056,597
-	-	-	-	-	-	-	11,552
824,946	1,436,776	758,765	530,120	47,936,522	30,848,090	10,630,239	7,592,830
-	-	-	-	-	3,184,960	-	-
-	-	-	-	-	-	-	-
3,505,644	3,904,385	2,469,232	1,422,996	11,975,707	11,853,928	3,533,785	4,220,807
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
332,311	1,322	58,436	27,775	1,454,558	275,391	17,597	16,649
96,996	-	21,784	-	-	1,241,853	48,501	417,946
-	2,000	-	64,700	609,848	-	-	-
950,363	-	866,058	348,182	-	-	-	-
618	-	-	-	-	15	-	1,042
-	-	-	-	-	-	110,861	-
4,588,652	1,071,737	3,244,627	521,901	8,996,529	20,163,149	5,622,784	4,443,316
-	-	-	-	-	-	-	126,673
1,210,000	-	830,000	-	-	-	59	3,292
-	-	-	-	-	2,173,500	-	-
2,929,235	-	2,056,528	-	2,800,000	9,806,587	2,762,862	1,761,586
35,690	54,245	103,163	42,435	409,388	2,068,295	386,958	571,517
-	79,226	-	25,079	2,674,777	-	-	-
-	-	24,200	-	-	3,045,278	-	-
-	30,999	-	-	404,139	281,475	2,164,137	945,828
157,225	528,653	67,072	251,409	433,813	1,415,760	202,604	750,431
-	11	-	-	-	-	-	-
256,502	378,603	163,664	202,978	2,274,412	1,372,254	106,164	283,989
256,145,219	285,871,926	222,581,923	122,917,816	707,237,351	729,483,666	208,396,013	242,182,553

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Global High Yield ESG Improvers Bond		US High Yield Bond	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
Aktiva		68,645,314	53,788,206	318,909,814	382,682,814
Wertpapierbestand zum Marktwert	2	63,698,914	50,713,358	306,725,637	351,912,109
Einstandspreis		63,236,059	53,951,299	305,028,634	381,576,750
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		462,855	-3,237,941	1,697,003	-29,664,641
Gekaufte Optionen zum Marktwert	2	-	-	-	-
Bareinlagen bei Banken und Barmittel		4,027,859	1,977,864	6,339,170	19,881,326
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		897,506	845,445	4,845,828	6,299,006
Guthaben aus Dividenden		-	-	-	-
Forderungen aus Verkauf von Wertpapieren		-	-	-	-
Forderungen aus Zeichnungen		772	-	5,923	3,909,779
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	251,539	993,207	680,594
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	-
Forderungen aus Spot-Austausch		-	-	49	-
Sonstige Aktiva		20,263	-	-	-
Passiva		713,795	119,113	4,589,864	4,652,616
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	-	-
Bankkredite		-	-	-	529
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		-	-	2,688,212	1,512,374
Verbindlichkeiten aus Rücknahmen		-	-	322,086	428,413
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	680,200	-	-	-
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	-	779,469	874,347
Aufgelaufene Verwaltungskosten	4	23,901	61,614	268,887	1,036,683
Verbindlichkeiten aus Spot-Austausch		-	-	-	21,990
Sonstige Passiva		9,694	57,499	531,210	778,280
Nettovermögen		67,931,519	53,669,093	314,319,950	378,030,198

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

European Subordinated Bond ESG		Global Aggregate Bond		Global Bond		Global Corporate Bond	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
697,793,971	690,968,284	4,672,053,401	3,756,681,465	118,926,614	124,165,180	731,366,785	641,268,888
661,770,271	671,022,617	4,305,814,662	3,413,807,037	112,619,941	118,155,712	665,036,636	583,580,486
656,424,908	718,775,063	4,802,412,536	3,934,607,217	132,884,659	140,148,020	669,125,198	628,451,054
5,345,363	-47,752,446	-496,597,874	-520,800,180	-20,264,718	-21,992,308	-4,088,562	-44,870,568
680,811	888,550	-	1,289,423	-	45,508	-	-
23,205,856	3,531,611	140,682,660	177,668,175	4,948,747	4,783,693	55,435,626	37,360,867
-	-	117,935,349	103,819,801	-	-	-	10,968,685
-	-	-	-	-	-	-	-
10,521,771	10,543,033	53,130,716	35,175,502	1,265,540	1,008,102	8,581,811	6,809,514
-	-	-	-	-	-	-	-
-	328,368	16,051,307	-	-	-	-	-
7,140	2,490,686	37,862,051	1,725,347	92,386	1,980	1,573,885	2,442
147,440	1,004,938	576,656	23,015,026	-	-	-	2,546,409
1,263,760	1,158,481	-	181,154	-	170,185	738,827	-
196,922	-	-	-	-	-	-	-
-	-	-	-	-	-	-	485
-	-	-	-	-	-	-	-
9,120,763	10,425,086	1,030,750,998	620,337,847	24,522,254	19,337,166	8,011,630	13,311,935
541,963	765,816	-	694,875	-	23,906	-	-
-	2,077,575	3,233,904	-	-	1,068,222	-	-
-	-	619,690,448	467,430,495	22,805,696	16,618,565	-	-
5,024,960	359,800	377,951,497	127,661,150	-	-	1,714,800	3,371,345
316,763	487,059	2,819,539	2,107,461	208,275	79,897	597,638	127,598
-	-	-	-	146,779	509,192	980,420	-
-	-	813,782	-	120,440	-	-	316,794
-	1,534,302	4,181,701	12,354,834	694,406	621,436	1,102,081	6,533,611
330,279	1,093,957	1,298,936	3,564,489	53,861	197,210	105,202	361,237
-	-	83,744	144,872	555	4,041	705	-
2,906,798	4,106,577	20,677,447	6,379,671	492,242	214,697	3,510,784	2,601,350
688,673,208	680,543,198	3,641,302,403	3,136,343,618	94,404,360	104,828,014	723,355,155	627,956,953

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Global Corporate ESG Improvers Bond		Net Zero Ambition Global Corporate Bond	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
Aktiva		87,302,240	99,228,306	251,994,780	132,466,910
Wertpapierbestand zum Marktwert	2	82,061,173	92,046,847	240,866,982	120,875,476
Einstandspreis		83,173,184	98,227,667	236,467,545	115,854,386
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		-1,112,011	-6,180,820	4,399,437	5,021,090
Gekaufte Optionen zum Marktwert	2	-	-	-	-
Bareinlagen bei Banken und Barmittel		4,089,682	5,644,209	8,194,394	9,056,583
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		1,065,840	1,180,232	2,817,004	1,290,191
Guthaben aus Dividenden		-	-	-	-
Forderungen aus Verkauf von Wertpapieren		-	-	-	547,123
Forderungen aus Zeichnungen		55,865	-	-	-
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	357,018	-	696,937
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	29,680	-	116,400	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	-
Forderungen aus Spot-Austausch		-	-	-	600
Sonstige Aktiva		-	-	-	-
Passiva		274,916	1,134,461	511,402	3,634,209
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	-	-
Bankkredite		-	-	-	19,452
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		-	870,103	-	3,389,739
Verbindlichkeiten aus Rücknahmen		-	-	-	-
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	125,741	-	293,528	-
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	86,098	-	41,132
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	-	-	-
Aufgelaufene Verwaltungskosten	4	26,574	86,899	40,832	69,658
Verbindlichkeiten aus Spot-Austausch		111	-	-	-
Sonstige Passiva		122,490	91,361	177,042	114,228
Nettovermögen		87,027,324	98,093,845	251,483,378	128,832,701

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Global High Yield Bond		Global Inflation Short Duration Bond		Global Short Term Bond		Global Total Return Bond	
30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
144,160,482	136,752,634	40,787,377	105,368,630	115,230,817	-	25,767,305	39,323,678
130,847,250	129,190,236	39,480,178	100,120,955	108,803,119	-	25,743,914	39,216,721
139,777,043	155,324,541	39,360,556	104,770,272	109,827,407	-	28,850,856	44,345,085
-8,929,793	-26,134,305	119,622	-4,649,317	-1,024,288	-	-3,106,942	-5,128,364
-	-	-12,450	-40,530	13,053	-	-	-
10,983,874	3,926,531	267,520	1,870,594	4,719,301	-	6	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
2,277,415	2,282,978	102,660	1,870,311	1,004,060	-	-	-
-	-	-	-	-	-	-	-
-	-	-	113,360	-	-	23,287	106,957
364	4,084	40,351	39,407	-	-	98	-
-	1,346,454	15,201	1,394,533	616,450	-	-	-
-	-	270,860	-	-	-	-	-
-	-	623,057	-	74,834	-	-	-
-	2,351	-	-	-	-	-	-
51,579	-	-	-	-	-	-	-
4,103,436	3,578,101	871,634	11,407,199	636,333	-	69,840	418,704
-	-	-	-	-	-	-	-
-	1,210,387	37,730	-	-	-	-	22
-	-	-	7,492,160	-	-	-	-
1,429,125	992,310	-	-	199,388	-	-	-
184,274	126,988	173,918	136,196	-	-	23,363	107,089
809,086	-	-	-	-	-	-	-
-	-	-	62,745	268,707	-	-	-
1,579,310	911,925	-	2,244,351	-	-	-	-
38,246	136,930	10,569	88,410	14,028	-	16,448	84,982
53	-	-	-	-	-	-	-
63,342	199,561	649,417	1,383,337	154,210	-	30,029	226,611
140,057,046	133,174,533	39,915,743	93,961,431	114,594,484	-	25,697,465	38,904,974

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Impact Green Bonds		Optimal Yield	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Aktiva		27,648,338	27,664,897	202,780,118	254,863,632
Wertpapierbestand zum Marktwert	2	27,249,555	27,663,897	185,243,664	236,414,227
Einstandspreis		29,650,050	31,581,873	203,838,577	284,178,431
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		-2,400,495	-3,917,976	-18,594,913	-47,764,204
Gekaufte Optionen zum Marktwert	2	-	-	-	-
Bareinlagen bei Banken und Barmittel		1,003	1,000	10,251,006	13,163,503
Reverse Pensionsgeschäfte	2, 9	-	-	3,960,240	-
Festgelder		-	-	-	-
Zinsguthaben		-	-	2,522,203	3,413,124
Guthaben aus Dividenden		-	-	-	-
Forderungen aus Verkauf von Wertpapieren		795	-	-	-
Forderungen aus Zeichnungen		396,985	-	45,466	14,442
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	-	-	646,027
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	-	-	103,346	316,807
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	895,502
Forderungen aus Spot-Austausch		-	-	-	-
Sonstige Aktiva		-	-	654,193	-
Passiva		744,349	1,295,720	2,554,293	1,825,344
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	-	-
Bankkredite		-	-	33,391	-
Pensionsgeschäfte	2, 10	-	-	-	634,140
Verbindlichkeiten aus Kauf von Wertpapieren		396,975	-	1,200,000	-
Verbindlichkeiten aus Rücknahmen		-	-	313,310	331,759
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	338,968	1,276,830	481,780	-
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	-	197,060	-
Aufgelaufene Verwaltungskosten	4	5,095	11,752	161,360	663,643
Verbindlichkeiten aus Spot-Austausch		-	-	-	-
Sonstige Passiva		3,311	7,138	167,392	195,802
Nettovermögen		26,903,989	26,369,177	200,225,825	253,038,288

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Optimal Yield Short Term		Strategic Income		Net Zero Ambition US Corporate Bond		US Bond	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
130,713,472	191,807,796	2,154,863,846	2,241,531,245	31,623,691	24,057,480	1,879,828,217	1,688,297,245
120,847,393	177,487,950	2,045,303,711	1,959,081,119	29,202,097	23,504,625	1,826,798,299	1,526,713,523
141,424,020	224,097,413	2,126,170,717	2,159,406,061	29,285,726	23,680,089	1,866,232,888	1,628,888,689
-20,576,627	-46,609,463	-80,867,006	-200,324,942	-83,629	-175,464	-39,434,589	-102,175,166
-	-	284,031	246,644	-	-	-	-
5,779,481	9,986,180	80,351,337	174,526,783	2,073,325	231,651	26,829,128	87,181,548
1,999,743	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,892,575	2,772,080	17,783,373	18,918,257	342,516	281,489	12,351,721	10,866,233
-	-	-	-	-	-	-	-
-	700,113	3,788,006	77,960,703	-	-	6,766,314	58,110,351
2,377	35,104	3,084,918	2,323,768	-	-	3,177,472	793,824
-	486,863	237,199	8,452,629	-	-	-	4,625,045
33,356	339,506	4,030,048	-	5,753	39,715	3,905,283	-
-	-	-	-	-	-	-	-
-	-	1,223	21,342	-	-	-	6,721
158,547	-	-	-	-	-	-	-
3,188,101	3,397,975	245,157,539	118,501,968	52,427	27,227	216,372,995	117,006,936
-	-	142,009	328,090	-	-	-	-
1,615	-	4,509,619	161,583	-	-	-	861
1,178,840	2,180,350	-	-	-	-	-	-
600,000	-	220,517,222	93,316,044	34,625	-	200,718,462	103,721,917
318,331	200,328	3,730,591	3,449,343	-	-	4,539,714	1,813,901
318,570	-	-	-	-	-	3,642,403	-
-	-	-	5,788,897	-	-	-	5,010,644
504,126	415,374	12,762,488	5,858,070	-	-	5,852,238	2,476,971
90,325	465,716	1,690,690	5,894,829	6,239	13,979	805,139	2,529,787
-	-	-	-	-	-	870	-
176,294	136,207	1,804,920	3,705,112	11,563	13,248	814,169	1,452,855
127,525,371	188,409,821	1,909,706,307	2,123,029,277	31,571,264	24,030,253	1,663,455,222	1,571,290,309

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	US Corporate Bond		US Short Term Bond	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
Aktiva		317,528,797	378,833,422	545,145,681	408,097,574
Wertpapierbestand zum Marktwert	2	297,466,570	365,071,662	511,563,132	373,641,711
Einstandspreis		312,193,968	401,248,801	505,269,071	376,194,087
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		-14,727,398	-36,177,139	6,294,061	-2,552,376
Gekaufte Optionen zum Marktwert	2	-	-	-	-
Bareinlagen bei Banken und Barmittel		15,132,518	5,897,616	24,898,790	28,246,897
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		3,728,439	4,475,063	3,268,894	2,094,782
Guthaben aus Dividenden		-	-	-	-
Forderungen aus Verkauf von Wertpapieren		-	925,366	491	3,229
Forderungen aus Zeichnungen		1,040,298	19,017	5,413,978	4,110,955
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	2,408,596	396	-
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	160,944	31,361	-	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	-
Forderungen aus Spot-Austausch		28	4,741	-	-
Sonstige Aktiva		-	-	-	-
Passiva		12,463,864	3,526,240	14,534,253	2,201,136
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	-	-
Bankkredite		-	-	-	-
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		8,280,620	1,564,718	12,933,715	1,399,404
Verbindlichkeiten aus Rücknahmen		15,058	827,122	1,277,224	118,084
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	2,703,148	-	-	2,107
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	1,017,909	382,079	-	-
Aufgelaufene Verwaltungskosten	4	92,195	365,607	176,064	452,915
Verbindlichkeiten aus Spot-Austausch		-	-	79	-
Sonstige Passiva		354,934	386,714	147,171	228,626
Nettovermögen		305,064,933	375,307,182	530,611,428	405,896,438

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Asia Income ESG Bond		China RMB Aggregate Bond		Emerging Markets Blended Bond		Emerging Markets Bond	
30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
54,215,458	-	44,491,515	41,999,363	2,974,818,356	2,824,356,307	3,669,192,743	3,334,565,708
50,396,747	-	42,224,370	38,117,151	2,673,520,029	2,327,328,361	3,249,019,945	2,866,879,383
49,860,653	-	41,640,314	38,812,246	2,781,085,158	2,599,628,550	3,434,352,041	3,366,429,611
536,094	-	584,056	-695,095	-107,565,129	-272,300,189	-185,332,096	-499,550,228
-	-	-	-	-	-	-	956,691
3,041,381	-	1,657,589	3,373,245	91,848,772	86,659,391	45,100,941	131,963,352
-	-	-	-	148,342,791	283,424,872	277,287,245	268,810,370
-	-	-	-	-	-	-	-
729,021	-	537,544	508,967	55,645,976	96,150,779	49,576,344	45,692,837
-	-	-	-	-	-	-	-
-	-	-	-	-	-	1,576,990	-
731	-	-	-	461,539	276,373	5,131,324	9,874,134
-	-	-	-	-	26,268,412	37,571,111	10,375,101
47,578	-	-	-	-	4,248,119	3,781,915	-
-	-	72,012	-	4,999,249	-	-	-
-	-	-	-	-	-	-	13,840
-	-	-	-	-	-	146,928	-
1,617,892	-	179,798	659,995	79,087,630	171,805,031	69,312,450	95,734,086
-	-	-	-	-	-	-	-
21,955	-	-	399,402	-	-	-	119,156
-	-	-	-	-	-	-	76,960
1,533,455	-	-	-	34,374,709	45,720,742	40,178,127	69,669,064
-	-	-	-	800,219	469,020	9,751,407	3,975,414
10,808	-	19,051	189,894	15,570,242	-	-	-
-	-	-	-	1,094,661	-	-	1,125,477
-	-	-	-	-	8,396,877	3,421,553	2,070,182
14,825	-	13,880	43,257	661,541	2,512,057	2,766,048	7,795,122
-	-	-	-	25,871	-	408	-
36,849	-	146,867	27,442	26,560,387	114,706,335	13,194,907	10,902,711
52,597,566	-	44,311,717	41,339,368	2,895,730,726	2,652,551,276	3,599,880,293	3,238,831,622

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Emerging Markets Corporate Bond		Emerging Markets Green Bond	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
Aktiva		423,376,766	500,421,782	174,815,349	249,730,158
Wertpapierbestand zum Marktwert	2	405,282,127	457,297,652	169,523,398	235,202,065
Einstandspreis		453,580,773	555,901,774	185,609,189	288,711,933
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		-48,298,646	-98,604,122	-16,085,791	-53,509,868
Gekaufte Optionen zum Marktwert	2	-	-	-	-
Bareinlagen bei Banken und Barmittel		3,299,071	15,872,301	2,504,666	7,750,711
Reverse Pensionsgeschäfte	2, 9	7,967,700	18,578,400	-	-
Festgelder		-	-	-	-
Zinsguthaben		6,276,387	6,874,480	2,181,459	2,761,572
Guthaben aus Dividenden		-	-	-	-
Forderungen aus Verkauf von Wertpapieren		-	-	495,994	1,741,573
Forderungen aus Zeichnungen		26,811	261	9,561	4,327
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	1,798,688	-	2,269,317
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	239,088	-	100,080	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	285,582	-	-	-
Forderungen aus Spot-Austausch		-	-	191	593
Sonstige Aktiva		-	-	-	-
Passiva		5,679,599	13,754,626	3,723,795	1,030,372
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	-	-
Bankkredite		-	-	-	-
Pensionsgeschäfte	2, 10	-	2,505,958	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		3,415,000	9,278,600	1,576,378	-
Verbindlichkeiten aus Rücknahmen		5,864	290,911	461,708	173,534
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	1,601,954	-	1,460,271	-
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	431,246	-	-
Aufgelaufene Verwaltungskosten	4	146,228	536,774	96,247	474,446
Verbindlichkeiten aus Spot-Austausch		-	7	-	-
Sonstige Passiva		510,553	711,130	129,191	382,392
Nettovermögen		417,697,167	486,667,156	171,091,554	248,699,786

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Emerging Markets Corporate High Yield Bond		Emerging Markets Hard Currency Bond		Emerging Markets Local Currency Bond		Emerging Markets Short Term Bond	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD
47,630,195	50,429,153	740,614,369	638,631,334	585,923,871	934,229,406	243,351,697	250,930,484
44,618,128	47,538,996	676,656,312	565,302,848	557,450,465	845,348,187	232,929,384	228,278,318
46,675,828	53,054,904	724,727,580	688,467,944	647,738,874	917,042,853	284,086,659	335,276,891
-2,057,700	-5,515,908	-48,071,268	-123,165,096	-90,288,409	-71,694,666	-51,157,275	-106,998,573
-	-	-	-	-	-	-	-
1,341,902	1,982,472	8,095,059	13,432,122	12,647,474	30,080,170	3,380,099	12,613,364
-	-	43,081,967	46,386,497	-	41,246,013	1,077,890	3,637,879
-	-	-	-	-	-	-	-
877,825	859,973	10,614,096	8,971,481	13,534,126	15,301,663	4,757,345	4,733,434
-	-	-	-	-	-	-	-
627,733	-	-	-	1,073,385	-	-	-
82,048	-	5,422	16,725	199,334	2,249,132	130,433	39,545
-	47,712	-	2,542,297	130,329	-	-	1,579,764
42,702	-	580,290	-	393,301	4,018	-	47,431
36,041	-	1,581,223	1,979,364	495,457	-	935,874	-
8	-	-	-	-	223	35	749
3,810	-	-	-	-	-	140,637	-
1,344,845	1,560,857	8,331,507	22,055,182	6,190,503	8,411,561	3,376,697	3,159,671
-	-	-	-	-	254,072	-	-
-	-	-	-	1,354,748	93,028	-	-
-	-	-	-	-	-	-	564,593
1,116,179	1,283,296	6,550,704	20,800,832	-	1,488,180	-	649,955
34,252	1,000	26,854	6,597	434,856	210,532	250,697	342,632
46,524	-	656,285	-	-	1,713,771	2,652,530	-
-	59,551	-	282,681	-	-	6,355	-
-	48,396	-	-	-	-	-	496,946
30,777	96,379	165,707	479,962	298,012	1,586,412	158,686	594,822
-	2,297	7,025	-	-	-	-	-
117,115	69,938	924,932	485,110	4,102,887	3,065,566	308,429	510,723
46,285,350	48,868,296	732,282,862	616,576,152	579,733,368	925,817,845	239,975,000	247,770,813

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Asia Multi-Asset Target Income		Euro Multi-Asset Target Income	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
Aktiva		35,883,868	-	223,977,800	364,108,374
Wertpapierbestand zum Marktwert	2	29,456,472	-	197,203,009	321,344,840
Einstandspreis		29,369,530	-	192,294,200	330,890,814
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		86,942	-	4,908,809	-9,545,974
Gekaufte Optionen zum Marktwert	2	48,123	-	313,261	1,130,520
Bareinlagen bei Banken und Barmittel		6,063,160	-	18,454,436	33,910,165
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		213,488	-	2,972,035	4,356,308
Guthaben aus Dividenden		37,187	-	69,032	120,977
Forderungen aus Verkauf von Wertpapieren		-	-	2,565,711	2,126,551
Forderungen aus Zeichnungen		-	-	22,123	219,304
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	-	229,175	-
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	65,438	-	413,157	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	1,735,200	439,581
Forderungen aus Spot-Austausch		-	-	661	-
Sonstige Aktiva		-	-	-	460,128
Passiva		486,944	-	5,792,299	18,209,880
Leerverkauf von Optionen zu Marktpreisen	2, 13	201,541	-	1,078,846	3,109,805
Bankkredite		5,728	-	1,391,294	9,886,296
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		248,758	-	616,434	-
Verbindlichkeiten aus Rücknahmen		-	-	577,393	581,384
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	473	-	-	385,409
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	-	1,060,693
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	-	-	-
Aufgelaufene Verwaltungskosten	4	14,500	-	240,684	1,315,058
Verbindlichkeiten aus Spot-Austausch		-	-	-	-
Sonstige Passiva		15,944	-	1,887,648	1,871,235
Nettovermögen		35,396,924	-	218,185,501	345,898,494

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Global Multi-Asset		Global Multi-Asset Conservative		Global Multi-Asset Target Income		Net Zero Ambition Multi-Asset	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
504,051,844	578,763,929	2,507,359,243	3,579,850,628	375,793,751	434,856,769	190,618,480	223,275,834
476,335,776	553,115,434	2,399,338,407	3,415,286,145	320,959,376	369,941,521	177,073,637	209,739,126
455,529,009	574,111,951	2,422,116,609	3,623,059,775	314,503,436	381,391,112	166,497,884	214,445,153
20,806,767	-20,996,517	-22,778,202	-207,773,630	6,455,940	-11,449,591	10,575,753	-4,706,027
1,163,835	1,199,615	2,844,131	4,267,314	667,563	1,311,365	592,450	858,017
18,133,444	18,764,085	60,032,312	123,856,478	42,228,823	50,520,657	11,568,346	7,760,356
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
2,755,843	3,616,959	24,492,097	29,696,065	4,150,994	4,204,626	990,421	888,474
358,479	383,230	340,410	328,337	102,829	133,294	145,608	195,345
3,794,109	21,657	13,197,925	3,112,322	3,227,604	1,586,069	-	2,834,161
218,998	150,883	1,190,815	2,240,848	284,960	183,629	1,132	51,411
-	1,512,016	-	1,063,119	-	3,887,175	-	948,908
257,027	-	4,093,127	-	827,416	-	246,886	-
981,765	-	1,678,990	-	3,343,123	3,088,433	-	-
2,307	-	6,654	-	1,063	-	-	36
50,261	50	144,375	-	-	-	-	-
6,655,750	8,323,330	26,302,601	60,152,526	11,891,808	22,159,250	2,642,431	3,619,554
73,551	200,794	370,042	1,327,217	2,092,672	3,664,031	506,109	525,725
396,746	23	-	-	771,143	12,173,747	-	-
-	-	-	-	-	-	-	-
2,766,014	2,362,105	11,049,289	15,067,833	1,145,354	1,465,771	220,000	661,368
1,595,426	373,846	5,881,630	4,104,785	551,590	168,413	282,084	270,402
32,168	-	1,453,931	-	4,317,238	-	652,005	-
-	2,424,704	-	19,083,334	-	1,714,162	-	459,209
-	20,257	-	4,191,777	-	-	84,830	8,105
493,238	1,904,506	2,161,294	10,326,618	411,510	1,553,358	185,674	730,007
-	-	-	504	-	131	394	-
1,298,607	1,037,095	5,386,415	6,050,458	2,602,301	1,419,637	711,335	964,738
497,396,094	570,440,599	2,481,056,642	3,519,698,102	363,901,943	412,697,519	187,976,049	219,656,280

Die beigegefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Multi-Asset Real Return		Multi-Asset Sustainable Future	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Aktiva		382,473,602	562,624,618	949,647,466	1,193,093,464
Wertpapierbestand zum Marktwert	2	367,581,574	543,837,488	931,504,585	1,129,289,842
Einstandspreis		374,433,822	569,446,246	945,345,240	1,209,225,920
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		-6,852,248	-25,608,758	-13,840,655	-79,936,078
Gekaufte Optionen zum Marktwert	2	71,495	174,977	-	-
Bareinlagen bei Banken und Barmittel		9,544,635	14,557,587	12,459,255	59,655,357
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		2,905,338	2,863,615	3,239,544	3,269,674
Guthaben aus Dividenden		15,163	32,701	377,568	383,124
Forderungen aus Verkauf von Wertpapieren		1,705,273	1,104,292	415,297	-
Forderungen aus Zeichnungen		54,220	53,941	1,651,217	495,467
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	-	-	-
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	595,904	-	-	-
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	-
Forderungen aus Spot-Austausch		-	17	-	-
Sonstige Aktiva		-	-	-	-
Passiva		3,965,051	12,061,993	6,316,674	9,189,609
Leerverkauf von Optionen zu Marktpreisen	2, 13	33,940	54,698	-	-
Bankkredite		-	-	2,250,342	-
Pensionsgeschäfte	2, 10	-	506,600	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		518,606	-	-	-
Verbindlichkeiten aus Rücknahmen		678,726	1,340,722	2,238,259	1,402,623
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	2,188,592	7,563,626	571,941	190,052
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	512,035	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	-	-	-
Aufgelaufene Verwaltungskosten	4	269,079	1,377,896	693,330	3,220,713
Verbindlichkeiten aus Spot-Austausch		-	-	-	39
Sonstige Passiva		276,108	706,416	562,802	4,376,182
Nettovermögen		378,508,551	550,562,625	943,330,792	1,183,903,855

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Pioneer Flexible Opportunities		Income Opportunities		Real Assets Target Income		Target Coupon	
30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
36,700,802	49,515,179	1,360,342,567	836,191,008	225,470,621	319,923,077	46,680,411	66,221,132
35,694,424	45,662,714	1,297,923,849	798,659,490	197,999,311	295,138,039	46,229,374	66,028,671
34,053,603	44,059,708	1,246,173,859	800,256,062	236,411,102	339,271,104	47,066,449	70,908,536
1,640,821	1,603,006	51,749,990	-1,596,572	-38,411,791	-44,133,065	-837,075	-4,879,865
-	-	-	375,819	682,509	503,932	-	-
187,230	3,050,839	51,859,079	28,987,672	25,558,211	21,394,545	-	448
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
145,123	138,617	3,730,876	3,464,709	474,334	584,524	-	-
29,089	69,739	977,835	509,462	258,229	297,060	-	-
644,363	-	-	-	-	783,716	386,166	192,013
394	135	5,850,928	1,938,442	405,684	93,949	64,871	-
-	540,854	-	2,254,344	-	1,127,123	-	-
-	39,988	-	-	91,767	-	-	-
-	-	-	-	-	-	-	-
179	163	-	1,070	576	189	-	-
-	12,130	-	-	-	-	-	-
1,404,094	939,007	12,068,766	7,502,222	5,746,022	4,175,932	497,982	405,138
-	-	-	-	2,169,684	1,813,510	-	-
112,496	9,717	2,630,633	1,818,351	2,312	-	43	-
-	-	-	-	-	-	-	-
-	-	3,957,724	-	-	-	4,933	-
113,173	35,868	1,055,258	477,481	1,265,818	584,580	445,324	192,386
427,807	-	2,454,907	-	1,419,642	-	-	-
-	-	534,670	2,616,061	-	107,255	-	-
-	-	-	-	-	-	-	-
40,807	182,162	954,774	1,932,588	190,939	912,490	29,298	142,390
-	-	1,091	-	-	-	-	-
709,811	711,260	479,709	657,741	697,627	758,097	18,384	70,362
35,296,708	48,576,172	1,348,273,801	828,688,786	219,724,599	315,747,145	46,182,429	65,815,994

Die beigegefügt Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Absolute Return Credit		Absolute Return Multi-Strategy	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Aktiva		65,786,733	56,869,306	900,387,331	1,356,888,394
Wertpapierbestand zum Marktwert	2	58,722,836	53,284,768	696,273,816	1,048,793,495
Einstandspreis		58,870,504	57,940,485	685,897,312	1,114,754,799
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		-147,668	-4,655,717	10,376,504	-65,961,304
Gekaufte Optionen zum Marktwert	2	-	-	38,302,514	56,638,478
Bareinlagen bei Banken und Barmittel		6,126,206	2,601,250	127,578,283	175,122,416
Reverse Pensionsgeschäfte	2, 9	-	-	-	-
Festgelder		-	-	-	-
Zinsguthaben		927,702	743,713	34,749,928	42,737,495
Guthaben aus Dividenden		-	-	25,196	120,005
Forderungen aus Verkauf von Wertpapieren		-	-	2,821,188	28,972,494
Forderungen aus Zeichnungen		9,989	-	26,900	34,062
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	-	165,639	-	1,945,042
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	-	73,936	609,466	2,116,506
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	-	-	-	-
Forderungen aus Spot-Austausch		-	-	40	-
Sonstige Aktiva		-	-	-	408,401
Passiva		1,477,188	1,500,558	91,554,989	165,207,234
Leerverkauf von Optionen zu Marktpreisen	2, 13	-	-	31,160,730	28,858,808
Bankkredite		-	-	3,927,198	686,112
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		500,000	1,057,887	10,543,832	26,070,720
Verbindlichkeiten aus Rücknahmen		-	18,125	5,540,305	4,643,407
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	388,339	-	1,334,327	-
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	135,080	-	-	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	148,999	309,148	15,802,307	72,768,491
Aufgelaufene Verwaltungskosten	4	15,132	41,491	475,120	2,594,982
Verbindlichkeiten aus Spot-Austausch		-	-	-	10,929
Sonstige Passiva		289,638	73,907	22,771,170	29,573,785
Nettovermögen		64,309,545	55,368,748	808,832,342	1,191,681,160

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Absolute Return Global Opportunities Bond		Quantitative Global Absolute Return Bond		Global Macro Bonds & Currencies Low Vol		Absolute Return Forex	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
249,864,115	321,863,002	77,241,403	68,273,409	20,756,302	25,079,511	70,552,820	71,432,431
235,726,703	306,266,749	69,696,778	64,611,197	19,737,078	22,892,316	69,223,521	68,464,098
235,198,156	318,293,636	69,218,209	64,768,852	19,487,530	23,642,917	68,597,077	67,952,758
528,547	-12,026,887	478,569	-157,655	249,548	-750,601	626,444	511,340
248,477	72,754	-	-	-1,850	-	4,476	31,769
10,636,466	11,896,234	7,044,049	1,469,847	875,229	1,963,172	1,244,558	2,936,564
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
2,317,022	2,417,870	315,547	311,752	129,199	190,061	55,779	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,541	1,599	-	-	-	-	24,486	-
-	1,207,796	-	1,880,613	-	33,962	-	-
933,906	-	185,029	-	16,646	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
5,059,567	6,886,173	1,634,681	157,874	196,420	264,688	1,951,050	267,349
-	-	-	-	-	-	-	-
97	-	69,260	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	1,200,000	-
247,691	657,458	-	-	3,955	13,441	21,812	1,307
1,371,094	-	1,454,392	-	72,375	-	620,306	164,602
-	2,611,672	-	15,878	-	56,247	-	-
2,222,184	2,137,957	-	-	54,335	123,558	-	-
102,072	495,168	18,789	48,253	762	3,241	16,435	53,600
536	29	141	-	67	-	1,547	10,579
1,115,893	983,889	92,099	93,743	64,926	68,201	90,950	37,261
244,804,548	314,976,829	75,606,722	68,115,535	20,559,882	24,814,823	68,601,770	71,165,082

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Multi-Strategy Growth		Volatility Euro	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Aktiva		872,635,474	1,270,941,853	171,832,375	397,504,662
Wertpapierbestand zum Marktwert	2	613,198,094	975,255,458	81,316,262	166,144,895
Einstandspreis		595,801,764	1,017,275,216	81,112,941	165,929,735
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		17,396,330	-42,019,758	203,321	215,160
Gekaufte Optionen zum Marktwert	2	54,530,571	70,316,033	32,715,410	79,283,575
Bareinlagen bei Banken und Barmittel		150,253,854	144,317,004	729,213	8,373,381
Reverse Pensionsgeschäfte	2, 9	-	-	56,637,827	137,901,062
Festgelder		-	-	-	-
Zinsguthaben		36,870,109	48,693,544	189,946	187,401
Guthaben aus Dividenden		35,486	146,995	-	-
Forderungen aus Verkauf von Wertpapieren		6,095,080	26,377,251	-	-
Forderungen aus Zeichnungen		324,616	25,701	242,238	157,068
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	2,077,388	1,988,726	1,479	-
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	913,557	3,188,143	-	5,457,280
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	8,095,289	-	-	-
Forderungen aus Spot-Austausch		184	-	-	-
Sonstige Aktiva		241,246	632,998	-	-
Passiva		93,476,283	177,668,564	8,894,137	70,767,268
Leerverkauf von Optionen zu Marktpreisen	2, 13	42,458,732	38,454,179	8,057,000	63,654,615
Bankkredite		3,678,560	891,855	-	5,457,280
Pensionsgeschäfte	2, 10	-	-	-	-
Verbindlichkeiten aus Kauf von Wertpapieren		12,887,520	27,260,272	-	-
Verbindlichkeiten aus Rücknahmen		130,191	122,478	150,186	413,128
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	-	-	-	3,158
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	-	-	375,650	-
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	-	67,430,044	-	-
Aufgelaufene Verwaltungskosten	4	371,531	1,880,010	107,911	685,908
Verbindlichkeiten aus Spot-Austausch		-	16,597	-	-
Sonstige Passiva		33,949,749	41,613,129	203,390	553,179
Nettovermögen		779,159,191	1,093,273,289	162,938,238	326,737,394

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Volatility World		Protect 90		Cash EUR		Cash USD	
30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD
364,630,509	779,740,664	566,463,313	892,358,921	3,447,284,160	2,296,391,428	4,105,586,490	2,939,641,955
182,295,934	208,645,199	552,709,987	879,595,521	2,739,176,890	1,727,809,872	3,417,600,607	2,344,090,222
182,169,672	207,373,886	523,338,255	883,106,597	2,723,984,745	1,723,033,835	3,382,599,244	2,325,500,439
126,262	1,271,313	29,371,732	-3,511,076	15,192,145	4,776,037	35,001,363	18,589,783
92,093,905	140,231,463	417,763	-	-	-	-	-
35,813,234	131,070,230	12,089,675	4,251,506	7,578,228	11,477,101	377,238,753	154,194,234
53,567,993	285,309,130	-	-	365,456,685	259,649,545	-	129,928,809
-	-	-	-	237,000,000	254,000,000	300,000,000	300,000,000
213,915	705,925	143,404	1,371,018	36,359,996	12,798,651	10,073,572	8,091,417
-	-	-	-	-	-	-	-
-	-	-	6,349,315	-	-	-	-
645,528	332,330	33,732	10,663	61,712,361	29,889,417	437,801	2,044,795
-	13,445,598	260,591	-	-	-	-	-
-	-	-	-	-	-	69,375	685,000
-	-	808,161	780,898	-	736,606	166,382	607,478
-	789	-	-	-	-	-	-
-	-	-	-	-	30,236	-	-
14,009,192	167,320,928	2,726,239	9,171,380	28,256,383	21,388,136	1,848,176	5,979,955
9,490,630	55,638,915	516,112	-	-	-	-	-
-	49,457,938	-	-	-	-	8,875	542,000
-	-	-	-	-	-	-	-
-	53,275,300	-	-	-	-	-	-
249,675	434,023	1,417,098	4,807,962	14,331,551	14,488,491	198,777	359,427
2,762,691	-	-	175,901	-	-	-	-
898,956	6,316,368	163,816	843,455	-	-	-	-
-	-	-	-	190,549	-	-	-
248,111	1,389,782	471,688	2,612,153	997,503	907,549	564,127	527,219
-	-	-	-	-	-	-	-
359,129	808,602	157,525	731,909	12,736,780	5,992,096	1,076,397	4,551,309
350,621,317	612,419,736	563,737,074	883,187,541	3,419,027,777	2,275,003,292	4,103,738,314	2,933,662,000

Die beigegefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	30.06.2024 EUR	Konsolidiert 30.06.2023 EUR
Aktiva		79,006,626,389	74,269,237,428
Wertpapierbestand zum Marktwert	2	73,920,975,668	68,134,610,901
Einstandspreis		69,270,911,359	68,653,477,579
Nicht realisierter Nettogewinn/ (-verlust) auf das Anlagevermögen		4,650,064,309	-518,866,678
Gekaufte Optionen zum Marktwert	2	219,975,675	348,655,948
Bareinlagen bei Banken und Barmittel		2,189,491,009	2,553,426,684
Reverse Pensionsgeschäfte	2, 9	1,069,227,491	1,578,978,996
Festgelder		516,915,000	528,977,000
Zinsguthaben		513,555,568	524,058,786
Guthaben aus Dividenden		68,904,569	45,781,737
Forderungen aus Verkauf von Wertpapieren		113,873,549	275,297,344
Forderungen aus Zeichnungen		268,895,241	98,774,353
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2, 12	52,930,648	146,683,013
Nicht realisierter Nettogewinn aus Termingeschäften	2, 11	31,560,262	23,679,791
Nicht realisierter Nettogewinn aus Swapgeschäften und CFD	2, 14	38,609,917	8,567,768
Forderungen aus Spot-Austausch		18,976	63,404
Sonstige Aktiva		2,544,070	1,681,703
Passiva		2,461,939,683	2,371,560,414
Leerverkauf von Optionen zu Marktpreisen	2, 13	98,553,761	195,081,642
Bankkredite		46,918,863	94,973,585
Pensionsgeschäfte	2, 10	602,665,867	478,292,680
Verbindlichkeiten aus Kauf von Wertpapieren		998,452,742	677,683,889
Verbindlichkeiten aus Rücknahmen		227,766,930	100,523,058
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2, 12	79,218,752	15,514,588
Nicht realisierter Nettoverlust aus Termingeschäften	2, 11	5,458,386	55,801,334
Nicht realisierter Nettoverlust aus Swapgeschäften und CFD	2, 14	52,606,966	220,959,159
Aufgelaufene Verwaltungskosten	4	48,745,083	153,592,236
Verbindlichkeiten aus Spot-Austausch		126,551	220,575
Sonstige Passiva		301,425,784	378,917,668
Nettovermögen		76,544,686,707	71,897,677,014

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Climate Transition Global Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A USD (C)	LU2617093765	100.000	USD	57.28	-	-
Klasse A2 USD (C)	LU2617093682	100.000	USD	57.18	-	-
Klasse E2 EUR (C)	LU2617094490	1,000.000	EUR	5.737	-	-
Klasse F EUR (C)	LU2617094656	1,000.000	EUR	5.701	-	-
Klasse G EUR (C)	LU2617094573	1,000.000	EUR	5.730	-	-
Klasse I USD (C)	LU2617093922	5.000	USD	1,153.27	-	-
Klasse I2 USD (C)	LU2617093849	5.000	USD	1,152.32	-	-
Klasse M2 EUR (C)	LU2617094730	5.000	EUR	1,154.55	-	-
Klasse R USD (C)	LU2617094144	100.000	USD	57.55	-	-
Klasse R2 USD (C)	LU2617094060	100.000	USD	57.48	-	-
Klasse Z USD (C)	LU2617094227	2,000.000	USD	1,155.46	-	-
Gesamtvermögen			USD	2,369,975	-	-

Euroland Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CHF Hgd (C)	LU1883303551	27,251.105	CHF	94.15	87.85	70.15
Klasse A EUR AD (D)	LU1883303718	63,788.671	EUR	81.46	74.94	59.78
Klasse A EUR (C)	LU1883303635	108,739,428.078	EUR	11.90	10.84	8.55
Klasse A USD AD (D)	LU1883303981	116,345.353	USD	10.92	10.22	7.81
Klasse A USD (C)	LU1883303809	572,118.786	USD	12.74	11.82	8.93
Klasse A USD Hgd (C)	LU1883304013	30,022.341	USD	117.24	105.02	80.29
Klasse A5 EUR (C)	LU2032055621	587,236.921	EUR	77.64	70.48	55.44
Klasse A6 EUR (C)	LU2032055548	13,705.509	EUR	76.65	69.83	55.08
Klasse B USD (C)	LU1883304104	66,246.088	USD	9.96	9.33	7.09
Klasse C EUR (C)	LU1883304286	304,082.822	EUR	9.71	8.93	7.08
Klasse C USD (C)	LU1883304369	7,266.570	USD	10.41	9.75	7.40
Klasse E2 EUR (C)	LU1883304443	30,514,062.802	EUR	12.578	11.459	8.992
Klasse F EUR (C)	LU1883304526	2,514,015.828	EUR	10.137	9.294	7.369
Klasse F2 EUR (C)	LU1880391898	93,086.297	EUR	7.486	6.882	5.449
Klasse G EUR (C)	LU1883304799	8,495,539.041	EUR	7.252	6.623	5.235
Klasse I EUR AD (D)	LU1880392193	-	EUR	-	1,360.53	1,088.92
Klasse I EUR (C)	LU1880391971	13,343.305	EUR	1,613.89	1,455.82	1,138.31
Klasse I2 EUR AD (D)	LU1883304955	3,881.422	EUR	2,211.72	2,033.56	1,616.10
Klasse I2 EUR (C)	LU1883304872	48,721,315.138	EUR	15.62	14.08	10.94
Klasse I2 GBP (C)	LU1897304546	5.000	GBP	1,577.69	1,440.03	1,121.88
Klasse I2 USD (C)	LU1883305093	1,754,600.416	USD	16.71	15.35	11.42
Klasse I2 USD Hgd (C)	LU1883305176	9.845	USD	2,125.47	1,884.49	1,419.04
Klasse J2 EUR (C)	LU1883305259	218,393.837	EUR	2,339.26	2,106.00	1,632.53
Klasse M EUR (C)	LU1880392276	-	EUR	-	-	1,135.31
Klasse M2 EUR (C)	LU1883305333	90,386.833	EUR	2,576.54	2,325.86	1,808.25
Klasse O EUR (C)	LU1880392359	-	EUR	-	-	1,178.37
Klasse OR EUR (C)	LU1880392433	175,208.248	EUR	1,704.21	1,526.97	1,178.36
Klasse P2 USD (C)	LU1883305416	22,333.109	USD	92.27	85.10	63.64
Klasse P2 USD Hgd (C)	LU1883305507	1,540.000	USD	110.74	98.64	74.65
Klasse R2 CHF Hgd (C)	LU1883305762	59,859.684	CHF	83.13	77.11	60.90
Klasse R2 EUR (C)	LU1883305846	886,141.991	EUR	91.33	82.70	64.52
Klasse R2 GBP (C)	LU1883305929	-	GBP	-	-	115.21

Euroland Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse R2 USD (C)	LU1883306067	56,374.813	USD	77.64	71.59	53.51
Klasse R2 USD Hgd (C)	LU1883306141	5,803.315	USD	106.95	95.26	72.04
Klasse X EUR (C)	LU2034727730	5.000	EUR	1,777.38	1,592.44	1,228.83
Klasse Z EUR AD (D)	LU1880392789	294,541.479	EUR	1,471.26	1,353.03	1,084.99
Klasse Z EUR (C)	LU1880392607	425,002.000	EUR	1,631.12	1,467.46	1,145.79
Gesamtvermögen			EUR	4,914,859,751	4,030,859,066	3,122,420,478

European Equity ESG Improvers

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU2368112392	2,856.449	CZK	1,212.40	1,101.34	911.59
Klasse A EUR (C)	LU2151176349	1,252,093.422	EUR	74.27	69.06	60.14
Klasse A USD (C)	LU2359307068	1,987.746	USD	52.13	49.34	41.17
Klasse A2 CHF (C)	LU2359306847	42,601.072	CHF	50.79	47.96	42.91
Klasse A2 EUR (C)	LU2359306920	185,252.111	EUR	57.16	53.26	46.46
Klasse C EUR (C)	LU2359307498	6,657.508	EUR	55.55	52.17	45.88
Klasse E2 EUR (C)	LU2151176695	17,856,701.764	EUR	7.460	6.936	6.040
Klasse F EUR (C)	LU2151176778	809,863.912	EUR	7.203	6.751	5.925
Klasse G EUR (C)	LU2151176851	9,907,427.926	EUR	7.377	6.870	5.991
Klasse H EUR (C)	LU2151176935	5,390.705	EUR	1,565.52	1,438.84	1,238.20
Klasse I EUR (C)	LU2151177073	6,224.736	EUR	1,539.73	1,419.41	1,225.53
Klasse I2 EUR (C)	LU2330497277	11.172	EUR	1,202.04	1,109.19	957.75
Klasse I2 GBP (C)	LU2359306763	5.000	GBP	1,155.01	1,078.82	934.99
Klasse I2 USD (C)	LU2359307571	5.000	USD	1,066.83	1,002.15	829.63
Klasse M EUR (C)	LU2151177156	-	EUR	-	1,417.36	1,223.95
Klasse M2 EUR (C)	LU2151177230	11,998.380	EUR	1,540.90	1,421.88	1,228.42
Klasse R EUR (C)	LU2359306508	383,328.749	EUR	58.60	54.14	46.84
Klasse R2 EUR (C)	LU2359307654	7,667.646	EUR	57.96	53.65	46.52
Klasse R2 GBP (C)	LU2359306680	-	GBP	-	53.60	46.61
Klasse Z EUR (C)	LU2151177313	55,686.471	EUR	1,554.25	1,430.36	1,231.70
Gesamtvermögen			EUR	464,561,005	502,938,263	396,119,230

Euroland Equity Small Cap

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU0568607385	39,158.230	EUR	210.97	200.26	184.39
Klasse A EUR (C)	LU0568607203	295,952.489	EUR	213.43	201.23	184.85
Klasse A2 USD (C)	LU1049754531	103.947	USD	134.69	129.48	114.15
Klasse A5 EUR (C)	LU2032055894	-	EUR	-	52.77	48.21
Klasse F EUR (C)	LU2018720578	29,881.017	EUR	5.258	4.990	4.614
Klasse F2 EUR (C)	LU0568607542	26,203.374	EUR	183.43	174.52	161.77
Klasse G EUR (C)	LU0568607468	41,573.251	EUR	205.09	193.77	178.34
Klasse G USD (C)	LU1103155112	733.895	USD	105.79	101.73	89.72
Klasse I EUR AD (D)	LU0568606908	312.540	EUR	1,347.12	1,282.17	1,184.60
Klasse I EUR (C)	LU0568606817	18,779.543	EUR	2,429.95	2,270.23	2,061.84
Klasse I USD (C)	LU1103154818	-	USD	-	-	1,224.90

Euroland Equity Small Cap

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse I2 EUR (C)	LU2031984771	10,247.283	EUR	1,167.11	1,089.42	990.49
Klasse I2 USD (C)	LU2330497194	5.000	USD	860.72	817.94	712.69
Klasse M EUR (C)	LU0568607039	54,601.280	EUR	244.43	228.36	207.36
Klasse OR EUR (C)	LU0906532022	99,279.319	EUR	1,147.87	1,062.43	957.84
Klasse R EUR (C)	LU0945156379	144.317	EUR	110.07	102.91	93.67
Klasse X EUR (C)	LU2034728209	-	EUR	-	1,148.98	1,035.96
Klasse Z EUR AD (D)	LU1638831393	20,817.498	EUR	1,045.82	995.57	922.02
Klasse Z EUR (C)	LU1600319138	73,277.361	EUR	1,210.91	1,130.26	1,023.96
Gesamtvermögen			EUR	380,846,135	436,732,743	417,587,308

European Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU2769868568	100.000	EUR	50.64	-	-
Klasse A2 EUR (C)	LU2769868725	100.000	EUR	50.62	-	-
Klasse E2 EUR (C)	LU2769868998	1,000.000	EUR	5.064	-	-
Klasse F EUR (C)	LU2769869020	1,000.000	EUR	5.059	-	-
Klasse G EUR (C)	LU2769869293	1,000.000	EUR	5.062	-	-
Klasse H EUR (C)	LU2769869376	14,955.714	EUR	1,015.01	-	-
Klasse I EUR (C)	LU2769869459	5.000	EUR	1,014.40	-	-
Klasse I2 EUR (C)	LU2769869533	5.000	EUR	1,014.23	-	-
Klasse M EUR (C)	LU2769869707	5.000	EUR	1,014.40	-	-
Klasse R EUR (C)	LU2769869889	100.000	EUR	50.70	-	-
Klasse R2 EUR (C)	LU2769869962	100.000	EUR	50.69	-	-
Klasse SE2 EUR (C)	LU2819203675	23,300.000	EUR	967.52	-	-
Klasse Z EUR (C)	LU2769870036	58,128.177	EUR	1,013.50	-	-
Gesamtvermögen			EUR	96,687,230	-	-

Europe ex UK Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU2823264267	100.000	EUR	49.40	-	-
Klasse A2 EUR (C)	LU2823264341	100.000	EUR	49.40	-	-
Klasse I EUR (C)	LU2823264770	5.000	EUR	988.17	-	-
Klasse I2 EUR (C)	LU2823264853	5.000	EUR	988.22	-	-
Klasse J14 EUR AD (D)	LU2823265587	5.000	EUR	988.27	-	-
Klasse J14 GBP AD (D)	LU2823265660	4.300	GBP	992.25	-	-
Klasse J14 USD AD (D)	LU2823265744	5.400	USD	989.80	-	-
Klasse R EUR (C)	LU2823265231	100.000	EUR	49.40	-	-
Klasse R2 EUR (C)	LU2823265314	100.000	EUR	49.41	-	-
Klasse R2 GBP (C)	LU2823265405	85.000	GBP	49.60	-	-
Klasse Z EUR (C)	LU2823265827	4,950.000	EUR	988.18	-	-
Gesamtvermögen			EUR	4,941,082	-	-

European Equity Green Technology

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU2085676919	86,754.264	EUR	47.84	47.40	48.18
Klasse A EUR (C)	LU1579337525	139,363.156	EUR	122.84	121.05	121.55
Klasse F EUR (C)	LU2018721972	96,817.933	EUR	5.126	5.099	5.168
Klasse F2 EUR (C)	LU1579337871	12,827.591	EUR	113.90	113.59	115.42
Klasse G EUR (C)	LU1579337798	434,973.231	EUR	118.80	117.65	118.72
Klasse I EUR (C)	LU1579337442	25,689.758	EUR	1,304.71	1,272.73	1,264.74
Klasse I2 GBP (C)	LU2359308033	5.000	GBP	856.38	846.41	844.44
Klasse M EUR (C)	LU1954166648	441,306.020	EUR	118.69	116.02	115.52
Klasse R EUR AD (D)	LU2359307811	-	EUR	-	41.99	42.17
Klasse R2 GBP (C)	LU2359307902	-	GBP	-	42.00	42.07
Klasse Z EUR (C)	LU2305762382	11,528.127	EUR	921.04	896.89	889.02
Gesamtvermögen			EUR	171,423,577	210,652,772	231,356,044

European Equity Value

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU2176991771	29,289.293	CZK	1,755.52	1,560.96	1,250.75
Klasse A EUR AD (D)	LU1883314327	102,572.992	EUR	74.44	68.73	58.63
Klasse A EUR (C)	LU1883314244	2,741,515.730	EUR	162.52	146.71	121.59
Klasse A EUR QD (D)	LU1883314673	136,132.818	EUR	57.39	53.03	44.98
Klasse A USD (C)	LU1883314756	31,504.939	USD	174.42	160.28	127.29
Klasse A USD Hgd (C)	LU1883314830	12,155.251	USD	71.16	63.67	51.47
Klasse A2 EUR (C)	LU2339089836	153,265.954	EUR	60.62	54.80	45.49
Klasse A2 USD (C)	LU2339090099	2,000.000	USD	51.57	47.46	37.75
Klasse A5 EUR (C)	LU2032056272	6,065.185	EUR	69.11	62.17	51.52
Klasse A6 EUR (C)	LU2032056199	11,027.089	EUR	68.32	61.67	51.11
Klasse C EUR (C)	LU1883314913	36,565.263	EUR	104.43	95.21	79.70
Klasse E2 EUR (C)	LU1883315134	6,628,795.311	EUR	10.638	9.603	7.959
Klasse F EUR (C)	LU1883315217	717,430.858	EUR	14.832	13.475	11.241
Klasse G EUR (C)	LU1883315308	4,152,602.345	EUR	6.223	5.632	4.679
Klasse H EUR (C)	LU1998915455	2,097.957	EUR	1,571.96	1,400.50	1,145.43
Klasse I17 EUR (C)	LU2477811371	39,245.068	EUR	1,330.23	1,188.67	975.67
Klasse I2 EUR AD (D)	LU2490079600	5.000	EUR	1,295.98	1,196.19	982.12
Klasse I2 EUR (C)	LU1883315480	330,463.244	EUR	2,803.74	2,507.87	2,059.17
Klasse I2 GBP (C)	LU1897305436	17.648	GBP	1,400.47	1,267.90	1,044.30
Klasse I2 USD (C)	LU2359308116	17.439	USD	1,122.56	1,022.12	804.11
Klasse J2 EUR AD (D)	LU1883315720	3,049.043	EUR	1,207.01	1,113.73	951.63
Klasse J2 EUR (C)	LU1883315647	429,060.327	EUR	1,379.32	1,231.05	1,008.36
Klasse J2 USD (C)	LU2819203832	5.000	USD	978.60	-	-
Klasse J2 USD QD (D)	LU2819203915	5.000	USD	976.65	-	-
Klasse J3 GBP AD (D)	LU2052287054	5.000	GBP	1,227.33	1,146.25	981.53
Klasse J3 GBP (C)	LU2052286916	7.855	GBP	1,357.00	1,227.66	1,010.47
Klasse M2 EUR (C)	LU1883315993	81,526.572	EUR	2,404.58	2,150.82	1,766.01
Klasse P2 USD (C)	LU1883316025	100.000	USD	58.68	53.65	42.40
Klasse R EUR (C)	LU2183143846	1,411,224.054	EUR	82.86	74.20	61.16
Klasse R2 EUR (C)	LU1883316298	2,344,321.737	EUR	74.76	67.08	55.26
Klasse R3 GBP AD (D)	LU2259108558	30,280.000	GBP	12.62	11.79	10.09
Klasse R3 GBP (C)	LU2259108475	22,205.697	GBP	13.76	12.46	10.26

European Equity Value

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse X EUR (C)	LU1894679239	5.000	EUR	1,571.96	1,395.64	1,137.48
Klasse Z EUR (C)	LU2040440310	75.056	EUR	1,426.84	1,272.54	1,048.22
Gesamtvermögen			EUR	2,657,137,360	3,098,835,929	3,498,396,758

European Equity Income ESG

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 AUD Hgd QTI (D)	LU1883310846	49,197.932	AUD	49.60	44.50	39.55
Klasse A2 CHF Hgd SATI (D)	LU1883310929	80,908.783	CHF	38.09	34.99	31.80
Klasse A2 CZK Hgd (C)	LU1883311067	238,554.135	CZK	1,621.82	1,371.17	1,128.80
Klasse A2 CZK Hgd SATI (D)	LU1883311141	873,346.410	CZK	1,319.25	1,155.79	986.36
Klasse A2 EUR (C)	LU1883311224	997,219.772	EUR	85.12	73.22	63.15
Klasse A2 EUR Hgd QTI (D)	LU1883311497	-	EUR	-	45.74	41.06
Klasse A2 EUR MTI (D)	LU1883311570	8,033.195	EUR	52.91	47.13	42.16
Klasse A2 EUR SATI (D)	LU1883311653	7,574,025.750	EUR	58.00	51.71	46.26
Klasse A2 SGD Hgd QTI (D)	LU1883311737	8,048.132	SGD	49.47	44.39	39.08
Klasse A2 USD Hgd QTI (D)	LU1883311810	102,501.937	USD	51.38	45.31	39.48
Klasse A5 EUR (C)	LU2070307595	30,811.548	EUR	102.44	88.28	76.10
Klasse C EUR (C)	LU1883312032	11,818.970	EUR	84.54	73.45	63.99
Klasse C EUR SATI (D)	LU1883312115	9,469.968	EUR	40.61	36.57	33.05
Klasse E2 EUR (C)	LU1883312206	2,550,596.977	EUR	11.147	9.585	8.267
Klasse E2 EUR SATI (D)	LU1883312388	9,848,587.421	EUR	5.791	5.163	4.619
Klasse G2 EUR SATI (D)	LU1883312461	282,386.242	EUR	4.986	4.457	3.997
Klasse H EUR SATI (D)	LU1998915372	-	EUR	-	1,201.90	1,060.90
Klasse I2 EUR (C)	LU1883312545	18,165.525	EUR	1,937.24	1,649.54	1,408.10
Klasse I2 EUR Hgd SATI (D)	LU1883312628	4.000	EUR	1,112.35	987.93	877.93
Klasse I2 EUR SATI (D)	LU1883312891	33,646.402	EUR	1,328.28	1,172.20	1,037.75
Klasse J2 EUR ATI (D)	LU1883313196	-	EUR	-	1,057.40	931.91
Klasse J2 EUR (C)	LU1883312974	10.000	EUR	1,549.46	1,317.78	1,123.33
Klasse M2 EUR (C)	LU1883313279	934.307	EUR	2,610.57	2,225.08	1,900.96
Klasse M2 EUR SATI (D)	LU1883313436	12,237.591	EUR	1,117.63	987.28	874.92
Klasse R2 EUR (C)	LU1883313519	57,408.094	EUR	83.37	71.29	61.12
Klasse R2 EUR SATI (D)	LU1883313600	12,403.793	EUR	49.18	43.59	38.76
Klasse R2 GBP SATI (D)	LU1883313782	260.037	GBP	40.72	36.56	32.61
Klasse R2 USD Hgd SATI (D)	LU1883313949	25,487.925	USD	51.92	45.54	39.46
Klasse R2 USD SATI (D)	LU1883314087	3,424.984	USD	51.29	46.26	39.50
Gesamtvermögen			EUR	790,178,905	729,204,057	721,409,944

European Equity Small Cap

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU1880395964	7,858.970	EUR	58.13	52.65	49.70
Klasse A EUR (C)	LU1883306497	475,770.490	EUR	194.01	174.58	164.58
Klasse A USD (C)	LU1883306570	41,785.417	USD	207.87	190.41	172.01
Klasse A USD Hgd (C)	LU1883306653	66,382.805	USD	83.28	74.46	67.87
Klasse A5 EUR (C)	LU2070307322	-	EUR	-	50.74	47.64

European Equity Small Cap

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse B EUR (C)	LU1883306737	4,017.055	EUR	102.20	92.61	87.92
Klasse B USD (C)	LU1883306810	33,004.593	USD	109.52	101.02	91.90
Klasse C EUR (C)	LU1883306901	20,903.115	EUR	105.87	95.93	91.07
Klasse C USD (C)	LU1883307032	5,824.319	USD	113.47	104.66	95.21
Klasse C USD Hgd (C)	LU1883307115	19,247.899	USD	78.38	70.50	64.74
Klasse E2 EUR (C)	LU1883307206	6,436,308.675	EUR	9.585	8.599	8.082
Klasse F EUR (C)	LU1883307388	4,301,359.130	EUR	8.272	7.484	7.094
Klasse F2 EUR (C)	LU1880396004	50,820.718	EUR	5.642	5.118	4.863
Klasse G EUR (C)	LU1883307461	698,115.654	EUR	5.300	4.774	4.505
Klasse H EUR (C)	LU1998915299	5.000	EUR	1,366.96	1,210.52	1,122.83
Klasse I EUR (C)	LU1880396186	18.567	EUR	1,251.46	1,112.03	1,034.95
Klasse I2 EUR (C)	LU1883307545	21,321.053	EUR	2,017.41	1,794.35	1,671.64
Klasse I2 USD (C)	LU1883307628	716.184	USD	2,162.17	1,957.65	1,747.63
Klasse I2 USD Hgd (C)	LU1883307891	499.544	USD	1,571.27	1,387.04	1,250.10
Klasse M EUR (C)	LU1880396426	3.760	EUR	1,250.27	1,111.60	1,034.99
Klasse M2 EUR (C)	LU1883307974	13,505.330	EUR	2,182.01	1,940.58	1,807.86
Klasse P2 USD (C)	LU1883308196	100.000	USD	71.72	65.14	58.35
Klasse R EUR AD (D)	LU1880397077	-	EUR	-	52.71	49.92
Klasse R EUR (C)	LU1880396939	4,884.218	EUR	61.69	54.96	51.30
Klasse R2 EUR (C)	LU1883308279	18,747.461	EUR	79.71	71.12	66.48
Klasse R2 GBP (C)	LU1883308352	1,729.006	GBP	67.59	61.04	57.23
Klasse R2 USD (C)	LU1883310093	1,518.398	USD	85.44	77.60	69.51
Klasse T EUR (C)	LU1883310176	296.347	EUR	49.92	41.53	39.43
Klasse T USD (C)	LU1883310259	86.427	USD	56.43	52.00	47.30
Klasse T USD Hgd (C)	LU1883310333	400.000	USD	49.64	55.17	50.69
Klasse U EUR (C)	LU1883310416	8,759.410	EUR	53.42	48.40	45.95
Klasse U USD (C)	LU1883310507	31,259.417	USD	57.24	52.80	48.03
Klasse U USD Hgd (C)	LU1883310689	35,878.287	USD	62.18	55.88	51.28
Klasse Z EUR AD (D)	LU1880397408	-	EUR	-	1,056.09	1,003.79
Klasse Z EUR (C)	LU1880397317	1,214.891	EUR	1,270.31	1,127.10	1,046.96
Gesamtvermögen			EUR	297,861,368	289,437,623	310,551,374

Equity Japan Target

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU0568583776	13,623.242	EUR	201.03	177.83	157.72
Klasse A EUR (C)	LU0568583420	111,723.084	EUR	237.72	209.34	185.09
Klasse A EUR Hgd (C)	LU0568583933	134,956.602	EUR	336.67	260.92	204.56
Klasse A JPY AD (D)	LU0568583263	7,338.878	JPY	29,701.35	24,096.13	19,247.58
Klasse A JPY (C)	LU0568583008	24,401.469	JPY	35,116.57	28,298.00	22,516.92
Klasse A USD Hgd (C)	LU0987202867	6,403.621	USD	233.99	178.60	136.34
Klasse F EUR Hgd (C)	LU2018721626	73,457.597	EUR	8.563	6.675	5.263
Klasse F2 EUR Hgd (C)	LU0568584584	6,311.439	EUR	299.89	234.02	184.58
Klasse F2 JPY (C)	LU0568584311	1,527.241	JPY	30,183.97	24,481.01	19,616.48
Klasse G EUR Hgd (C)	LU0797053732	17,711.096	EUR	270.20	209.57	164.50
Klasse G JPY (C)	LU0568584154	7,093.888	JPY	32,903.34	26,600.64	21,198.88
Klasse I EUR Hgd (C)	LU0797053906	146.031	EUR	3,247.31	2,488.01	1,940.49
Klasse I JPY AD (D)	LU0568582455	-	JPY	-	-	203,787.38

Equity Japan Target

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse I JPY (C)	LU0568582299	4,072.521	JPY	405,359.60	323,113.91	254,756.27
Klasse I2 GBP (C)	LU1897303902	5.000	GBP	1,204.48	1,060.58	928.33
Klasse I2 GBP QD (D)	LU2031983617	5.000	GBP	1,114.63	995.70	887.35
Klasse M EUR Hgd (C)	LU0797053815	8,201.322	EUR	325.85	250.23	194.32
Klasse M JPY (C)	LU0568582612	19,165.469	JPY	41,129.08	32,791.83	25,851.34
Klasse O EUR Hgd (C)	LU1049755694	4,959.090	EUR	1,838.64	1,395.14	1,071.72
Klasse R JPY (C)	LU0823046148	135.225	JPY	29,363.56	23,453.22	18,514.01
Klasse X USD (C)	LU2034728464	5.000	USD	1,364.31	1,197.06	992.52
Klasse X3 USD (C)	LU2778930615	57,157.811	USD	1,000.74	-	-
Gesamtvermögen			JPY	29,501,761,174	19,138,599,657	14,585,310,505

Global Ecology ESG

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CHF (C)	LU1883318666	6,288.697	CHF	423.76	370.52	363.74
Klasse A EUR AD (D)	LU1883318823	1,132,628.377	EUR	105.80	91.28	87.38
Klasse A EUR (C)	LU1883318740	2,792,435.911	EUR	440.21	379.77	363.56
Klasse A USD AD (D)	LU1883319128	3,321.589	USD	113.31	99.51	91.28
Klasse A USD (C)	LU1883319045	66,087.333	USD	471.47	414.05	379.83
Klasse A2 EUR (C)	LU2070309450	571,904.843	EUR	73.76	63.73	61.10
Klasse A2 USD MTD3 (D)	LU2391858789	14,555.866	USD	43.91	40.57	39.22
Klasse A2 ZAR Hgd MTD3 (D)	LU2391858862	16,270.820	ZAR	983.80	888.17	881.89
Klasse A5 EUR (C)	LU2032056439	813,056.265	EUR	77.73	66.79	63.69
Klasse B USD (C)	LU1883319391	191,666.132	USD	58.92	52.11	48.14
Klasse C EUR (C)	LU1883319474	81,561.586	EUR	95.61	83.06	80.07
Klasse C USD (C)	LU1883319557	25,128.709	USD	102.47	90.62	83.72
Klasse E2 EUR (C)	LU1883319714	15,717,811.866	EUR	12.107	10.413	9.939
Klasse F EUR (C)	LU1883319805	2,272,704.218	EUR	10.309	8.952	8.625
Klasse G EUR (C)	LU1883319987	14,637,513.874	EUR	7.876	6.809	6.531
Klasse H EUR (C)	LU1998915539	33,451.082	EUR	1,714.02	1,455.08	1,370.49
Klasse H EUR QD (D)	LU2305762549	1.000	EUR	1,233.42	1,061.48	1,013.29
Klasse I2 EUR AD (D)	LU1883320134	7.002	EUR	1,689.87	1,453.96	1,391.87
Klasse I2 EUR (C)	LU1883320050	71,557.575	EUR	2,603.31	2,219.94	2,100.15
Klasse I2 GBP (C)	LU2176991342	47.211	GBP	1,584.25	1,367.35	1,297.58
Klasse I2 USD (C)	LU1883320217	7,642.463	USD	2,787.63	2,419.81	2,193.68
Klasse J12 EUR (C)	LU2305762465	14,577.000	EUR	1,237.24	1,052.31	993.02
Klasse M2 EUR (C)	LU1883320308	138,541.906	EUR	2,730.22	2,330.48	2,206.95
Klasse M2 EUR QD (D)	LU2279408673	10,875.608	EUR	1,247.80	1,073.80	1,024.99
Klasse R EUR (C)	LU2183143929	21,236.215	EUR	78.68	67.20	63.69
Klasse R2 EUR (C)	LU1883320480	123,343.828	EUR	128.31	109.81	104.29
Klasse R2 USD (C)	LU1883320563	59.581	USD	137.58	119.87	109.08
Klasse U USD (C)	LU1883320647	116,602.896	USD	77.82	68.82	63.57
Klasse U USD MTD3 (D)	LU2391858516	31,168.797	USD	43.23	40.18	39.07
Klasse U ZAR Hgd MTD3 (D)	LU2391858607	23,926.081	ZAR	965.75	880.03	880.51
Klasse X USD (C)	LU2034728118	-	USD	-	1,431.71	1,287.67

Global Ecology ESG

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse Z EUR (C)	LU2085675358	1,119.150	EUR	1,198.90	1,019.73	1,134.68
Gesamtvermögen			EUR	2,541,027,749	2,832,796,850	2,999,317,771

Global Equity ESG Improvers

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 EUR (C)	LU2643912376	606,477.044	EUR	60.11	-	-
Klasse A2 USD (C)	LU2344284976	5,050.386	USD	59.73	50.50	43.96
Klasse C EUR (C)	LU2643911998	537.479	EUR	59.66	-	-
Klasse C USD (C)	LU2643912020	173.717	USD	57.36	-	-
Klasse E2 EUR (C)	LU2344286328	1,447,785.002	EUR	6.580	5.460	4.950
Klasse F EUR (C)	LU2490079782	211,897.293	EUR	6.623	5.535	5.059
Klasse G EUR (C)	LU2490079865	179,603.219	EUR	6.710	5.571	5.060
Klasse H EUR (C)	LU2344286245	2,924.649	EUR	1,362.12	1,115.91	999.94
Klasse I2 EUR Hgd (C)	LU2344285510	56,801.356	EUR	1,303.11	1,112.92	-
Klasse I2 USD (C)	LU2344285353	41,536.660	USD	1,228.18	1,028.40	886.55
Klasse M2 EUR (C)	LU2440106289	4,581.602	EUR	1,307.56	1,075.47	967.38
Klasse R2 USD (C)	LU2344285601	120.000	USD	60.85	51.11	44.21
Klasse R3 GBP (C)	LU2462612370	-	GBP	-	52.21	47.12
Klasse Z USD (C)	LU2344285940	6,672.733	USD	1,239.86	1,035.26	889.40
Gesamtvermögen			USD	201,741,246	122,742,371	23,317,887

Net Zero Ambition Global Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A USD (C)	LU2531474588	100.000	USD	71.14	56.83	-
Klasse A2 CHF Hgd (C)	LU2762361132	1,200.000	CHF	49.43	-	-
Klasse A2 EUR (C)	LU2644250693	154.381	EUR	52.58	-	-
Klasse A2 USD (C)	LU2531478225	100.000	USD	71.72	56.76	-
Klasse E2 EUR (C)	LU2531477250	1,000.000	EUR	6.930	5.380	-
Klasse F EUR (C)	LU2531477508	1,000.000	EUR	6.782	5.353	-
Klasse G EUR (C)	LU2531477417	1,000.000	EUR	6.840	5.375	-
Klasse I USD (C)	LU2531478142	5.000	USD	1,438.32	1,142.73	-
Klasse I2 USD (C)	LU2531478068	5.000	USD	1,456.34	1,142.10	-
Klasse M2 EUR (C)	LU2531477680	5.000	EUR	1,403.92	1,081.52	-
Klasse R USD (C)	LU2531477920	100.000	USD	71.69	57.04	-
Klasse R2 USD (C)	LU2531477847	100.000	USD	72.48	56.99	-
Klasse Z USD (C)	LU2531477177	12,615.165	USD	1,441.90	1,144.31	-
Gesamtvermögen			USD	18,337,226	14,493,369	-

Global Equity Income ESG

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 CZK Hgd QTI (D)	LU1883320720	1,114,378.483	CZK	1,337.51	1,126.20	997.51

Global Equity Income ESG

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 EUR (C)	LU1883320993	2,228,456.098	EUR	145.58	119.62	109.30
Klasse A2 EUR MTI (D)	LU1883321025	383,697.640	EUR	69.78	59.25	56.08
Klasse A2 EUR QTI (D)	LU1883321298	5,237,219.614	EUR	72.19	61.34	58.07
Klasse A2 USD (C)	LU1883321371	70,443.123	USD	156.03	130.50	114.27
Klasse A2 USD MTD3 (D)	LU2596443726	231,251.903	USD	52.46	-	-
Klasse A2 USD MTI (D)	LU1883321454	293.354	USD	61.79	53.41	-
Klasse A2 USD QTI (D)	LU1883321538	549,907.168	USD	77.15	66.74	60.67
Klasse C USD (C)	LU1883321611	19,896.546	USD	138.06	116.62	103.15
Klasse C USD QTI (D)	LU1883321702	45,102.936	USD	66.55	58.16	53.41
Klasse E2 EUR (C)	LU1883321884	31,813,041.350	EUR	14.552	11.957	10.926
Klasse E2 EUR QTI (D)	LU1883321967	9,174,664.289	EUR	5.767	4.900	4.640
Klasse E2 EUR SATI (D)	LU1883322007	5,379,665.419	EUR	6.486	5.512	5.218
Klasse F2 EUR (C)	LU1883322429	396,173.740	EUR	12.852	10.655	9.824
Klasse G2 EUR (C)	LU2538405528	1,183.121	EUR	6.608	5.443	-
Klasse G2 EUR SATI (D)	LU1883322775	7,170,180.752	EUR	6.581	5.607	5.322
Klasse H EUR QTI (D)	LU1998915612	-	EUR	-	1,312.69	1,226.21
Klasse I19 EUR (C)	LU2696143077	101,878.002	EUR	1,207.24	-	-
Klasse I2 EUR (C)	LU1883322932	75,394.122	EUR	3,449.81	2,805.86	2,537.54
Klasse I2 EUR QTI (D)	LU1883323070	16,062.670	EUR	1,453.79	1,222.51	1,145.32
Klasse I2 GBP (C)	LU2574252743	5.000	GBP	1,276.31	1,050.67	-
Klasse I2 USD (C)	LU1883323153	2,337.466	USD	3,696.29	3,060.30	2,651.99
Klasse M2 EUR (C)	LU2002722341	258,556.393	EUR	1,838.58	1,496.87	1,355.08
Klasse M2 EUR Hgd QTI (D)	LU1883323310	1,829.664	EUR	1,084.49	927.59	856.25
Klasse M2 EUR SATI (D)	LU2002722424	24,206.296	EUR	1,552.52	1,307.09	1,225.77
Klasse P2 USD (C)	LU1883323666	11,840.267	USD	99.66	82.90	72.20
Klasse P2 USD QTI (D)	LU1883323740	-	USD	-	60.96	55.10
Klasse Q-D USD QTI (D)	LU1883324045	7,684.353	USD	63.06	55.09	50.59
Klasse R2 EUR (C)	LU1883324128	13,338.862	EUR	93.24	76.15	69.17
Klasse R2 EUR MTI (D)	LU1883324391	11,919.392	EUR	74.64	62.98	59.25
Klasse R2 EUR QTI (D)	LU1883324474	12,537.834	EUR	70.98	59.94	56.41
Klasse R2 GBP MTI (D)	LU1883324557	126,958.081	GBP	63.32	54.12	51.07
Klasse R2 USD MTI (D)	LU1883324631	9,690.917	USD	79.69	68.46	61.84
Klasse R2 USD QTI (D)	LU1883324714	100.002	USD	69.28	59.58	53.83
Klasse U USD MTD3 (D)	LU2596443569	100.000	USD	49.73	-	-
Klasse X3 EUR QD (D)	LU2538405791	85,519.527	EUR	1,246.48	1,031.22	-
Gesamtvermögen			USD	2,689,255,915	1,506,903,841	1,216,173,641

Japan Equity Engagement

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1926208726	92,587.263	EUR	117.82	108.59	102.28
Klasse A USD (C)	LU1923161894	48,081.417	USD	58.28	54.68	49.36
Klasse C EUR (C)	LU1923162355	4,014.849	EUR	58.61	54.69	52.17
Klasse C USD (C)	LU1923162272	3,581.602	USD	56.37	53.55	48.94
Klasse E2 EUR (C)	LU1923162512	1,218,319.513	EUR	6.261	5.768	5.430
Klasse E2 EUR Hgd (C)	LU1923162439	409,427.459	EUR	9.194	7.442	6.227
Klasse F EUR (C)	LU1923162603	733,825.644	EUR	5.831	5.417	5.144
Klasse G EUR (C)	LU1923162785	48,840.378	EUR	6.049	5.578	5.257

Japan Equity Engagement

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse I EUR (C)	LU1926209294	2,274.656	EUR	1,057.11	966.35	902.55
Klasse I JPY (C)	LU2249602553	5.000	JPY	130,778.00	109,343.00	91,979.00
Klasse I2 EUR (C)	LU1923163163	4,279.637	EUR	1,296.62	1,186.48	1,109.33
Klasse I2 GBP (C)	LU2176991425	5.000	GBP	1,014.97	939.88	881.48
Klasse I2 USD (C)	LU1923163080	401.830	USD	1,247.06	1,161.63	1,040.76
Klasse M2 EUR (C)	LU1923162942	80.973	EUR	1,303.21	1,191.33	1,112.76
Klasse M2 EUR Hgd (C)	LU1923162868	0.294	EUR	1,903.37	1,533.13	1,273.03
Klasse R EUR (C)	LU1926209377	366.000	EUR	122.51	112.13	104.88
Klasse R2 EUR (C)	LU1923163320	88.630	EUR	64.22	58.86	55.14
Klasse R2 GBP (C)	LU2259110539	309.007	GBP	42.80	39.70	37.31
Klasse R2 USD (C)	LU1923163247	100.000	USD	60.03	56.02	50.28
Klasse Z EUR (C)	LU2237438382	29.800	EUR	894.23	815.98	760.72
Gesamtvermögen			JPY	6,645,955,394	11,678,528,807	14,830,229,508

Japan Equity Value

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 CZK Hgd (C)	LU1049755934	59,236.377	CZK	5,963.63	4,875.65	3,936.69
Klasse A2 EUR AD (D)	LU0557867800	1,109.373	EUR	141.24	134.96	129.59
Klasse A2 EUR (C)	LU0557866588	12,477.526	EUR	212.16	202.29	193.76
Klasse A2 EUR Hgd (C)	LU0945155991	5,862.325	EUR	207.32	173.78	148.23
Klasse A2 JPY AD (D)	LU0248702275	16,977.821	JPY	31,748.00	27,747.00	23,996.00
Klasse A2 JPY (C)	LU0248702192	237,713.461	JPY	19,219.00	16,762.00	14,461.00
Klasse F2 EUR Hgd (C)	LU0945156296	3,279.721	EUR	194.53	164.55	141.33
Klasse F2 JPY (C)	LU0557868360	4,783.014	JPY	27,015.00	23,773.00	20,694.00
Klasse G2 EUR Hgd (C)	LU0945156023	33,001.799	EUR	208.97	175.68	149.85
Klasse G2 JPY (C)	LU0248702358	39,115.892	JPY	18,105.00	15,830.00	13,690.00
Klasse I2 EUR Hgd (C)	LU0945155728	67.057	EUR	2,289.44	1,901.84	1,603.27
Klasse I2 JPY (C)	LU0248702432	9,360.838	JPY	222,043.00	192,084.00	164,329.00
Klasse I2 JPY MTD2 (D)	LU0276941282	-	JPY	-	14,354.00	12,396.00
Klasse M2 EUR Hgd (C)	LU1971433393	1,099.359	EUR	189.19	157.04	132.22
Klasse M2 JPY (C)	LU0329447360	37.660	JPY	35,631.00	30,779.00	26,306.00
Klasse Q-I9 JPY (C)	LU0351776801	-	JPY	-	22,529.00	19,201.00
Gesamtvermögen			JPY	12,511,096,919	12,553,150,462	15,133,536,001

Montpensier Great European Models SRI

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 EUR (C)	LU2349693155	3,789.300	EUR	48.06	46.19	40.27
Klasse A5 EUR (C)	LU2414850482	-	EUR	-	44.26	38.29
Klasse E2 EUR (C)	LU2349693403	13,695.895	EUR	4.833	4.636	4.033
Klasse F EUR (C)	LU2490079279	-	EUR	-	5.628	4.935
Klasse G EUR (C)	LU2490079352	3,515.463	EUR	5.894	5.665	4.936
Klasse I2 EUR (C)	LU2349693239	5.000	EUR	988.48	941.19	812.68

Montpensier Great European Models SRI

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse R2 EUR (C)	LU2349693312	100.000	EUR	49.36	47.02	40.62
Gesamtvermögen			EUR	278,890	339,184	190,443

Montpensier M Climate Solutions

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 EUR (C)	LU2349693585	178,919.021	EUR	29.59	38.36	38.70
Klasse A5 EUR (C)	LU2442834896	1,076,181.732	EUR	38.06	48.97	49.03
Klasse E2 EUR (C)	LU2349693825	28,748.450	EUR	2.978	3.853	3.878
Klasse F EUR (C)	LU2490078974	27,443.463	EUR	3.638	4.747	4.809
Klasse G EUR (C)	LU2490079196	4,345.013	EUR	3.693	4.782	4.810
Klasse I2 EUR (C)	LU2349693668	5.000	EUR	608.93	782.03	781.35
Klasse R2 EUR (C)	LU2349693742	100.000	EUR	30.41	39.07	39.05
Gesamtvermögen			EUR	46,463,857	98,519,775	379,232

Global Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU1894680591	677,843.012	CZK	1,816.62	1,517.40	1,271.47
Klasse A EUR AD (D)	LU1883342534	162,328.895	EUR	125.43	107.03	96.44
Klasse A EUR (C)	LU1883342377	5,281,172.008	EUR	183.34	155.53	139.28
Klasse A EUR Hgd AD (D)	LU1880398398	32,838.032	EUR	82.94	71.45	63.23
Klasse A EUR Hgd (C)	LU1880398125	322,823.392	EUR	84.54	72.41	63.75
Klasse A USD AD (D)	LU1883342708	23,009.740	USD	136.01	118.15	101.65
Klasse A USD (C)	LU1883342617	292,738.043	USD	196.55	169.73	145.65
Klasse A2 EUR (C)	LU2070309377	772,238.859	EUR	84.57	71.85	64.47
Klasse A2 USD AD (D)	LU1880398554	371.025	USD	86.94	75.52	65.01
Klasse A2 USD (C)	LU1880398471	16,785.807	USD	87.24	75.46	64.87
Klasse C EUR (C)	LU1883342880	25,824.143	EUR	114.29	97.78	88.33
Klasse C USD (C)	LU1883342963	101,161.400	USD	122.46	106.65	92.33
Klasse E2 EUR (C)	LU1883833607	10,531,977.753	EUR	14.242	12.064	10.791
Klasse F EUR (C)	LU1883833789	2,188,461.205	EUR	12.297	10.484	9.438
Klasse F2 EUR Hgd (C)	LU1880398638	41,457.214	EUR	8.247	7.113	6.326
Klasse F2 USD (C)	LU1880398711	4,816.781	USD	8.466	7.366	6.371
Klasse G EUR (C)	LU1883833862	9,877,262.911	EUR	8.478	7.200	6.491
Klasse G EUR Hgd (C)	LU1880398802	160,048.673	EUR	84.009	72.009	63.531
Klasse G USD (C)	LU1880398984	120,638.578	USD	86.247	74.560	64.125
Klasse I EUR (C)	LU1880399016	25,826.450	EUR	1,926.91	1,617.14	1,433.86
Klasse I USD (C)	LU1880399362	10.675	USD	1,824.04	1,556.84	1,322.47
Klasse I2 EUR (C)	LU1883833946	17,339.311	EUR	3,341.70	2,804.98	2,485.52
Klasse I2 USD (C)	LU1883834084	81,458.538	USD	1,177.86	1,006.46	854.57
Klasse M USD (C)	LU1880400046	2,933.940	USD	1,824.98	1,558.52	1,322.68
Klasse M2 EUR (C)	LU1883834167	46,285.796	EUR	3,259.01	2,735.59	2,424.13
Klasse M2 USD (C)	LU2002723075	-	USD	-	1,640.59	1,393.08
Klasse P2 USD (C)	LU1883834241	3,597.169	USD	112.72	96.68	82.40
Klasse R2 EUR (C)	LU1883834324	404,586.015	EUR	97.65	82.23	73.12

Global Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse R2 USD (C)	LU1883834597	100.000	USD	91.06	78.06	66.51
Klasse R3 GBP (C)	LU2490080012	2,029.936	GBP	65.20	55.39	49.24
Klasse X USD (C)	LU2034728035	5.000	USD	1,996.34	1,693.10	1,426.96
Klasse Z EUR (C)	LU1880401010	112,078.455	EUR	1,947.83	1,630.74	1,444.32
Klasse Z USD (C)	LU2040440666	-	USD	-	1,546.63	1,310.25
Gesamtvermögen			EUR	2,101,235,730	1,401,349,127	999,544,873

US Equity Dividend Growth

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A USD (C)	LU1883848118	4,768,182.010	USD	66.48	62.67	57.78
Klasse C USD (C)	LU1883848209	-	USD	-	59.16	55.10
Klasse E2 USD (C)	LU1883848381	-	USD	-	6.270	5.780
Klasse M2 USD (C)	LU1883848548	5.000	USD	1,404.28	1,311.91	1,198.37
Klasse P2 USD (C)	LU1883848621	10,207.245	USD	67.87	63.67	58.41
Gesamtvermögen			USD	317,671,161	329,781,159	316,751,624

US Equity ESG Improvers

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU2368112475	-	CZK	-	1,024.55	897.36
Klasse A EUR AD (D)	LU2146567792	69,916.465	EUR	69.18	62.58	58.40
Klasse A EUR (C)	LU2146567529	899,804.542	EUR	69.18	62.58	58.40
Klasse A EUR Hgd (C)	LU2146567875	36,943.517	EUR	56.76	53.31	49.32
Klasse A USD AD (D)	LU2643912889	10,141.583	USD	52.30	-	-
Klasse A USD (C)	LU2146567289	676,741.310	USD	75.47	69.49	61.81
Klasse A2 USD (C)	LU2643913002	5,400.482	USD	52.20	-	-
Klasse B USD (C)	LU2146567958	748.923	USD	59.49	55.32	49.95
Klasse C EUR (C)	LU2146568170	1,562.828	EUR	67.30	61.48	57.93
Klasse C USD (C)	LU2146568097	21,133.069	USD	59.48	55.31	49.94
Klasse E2 EUR (C)	LU2146568253	920,757.494	EUR	8.019	7.253	6.766
Klasse F EUR (C)	LU2146568337	539,419.830	EUR	7.688	7.010	6.579
Klasse F EUR Hgd (C)	LU2643912533	237,052.067	EUR	5.099	-	-
Klasse F USD (C)	LU2643912616	97,529.639	USD	5.191	-	-
Klasse G EUR (C)	LU2146568410	349,893.430	EUR	7.821	7.085	6.598
Klasse G EUR Hgd (C)	LU2643912459	146,370.596	EUR	5.130	-	-
Klasse G USD (C)	LU2643912707	671,807.062	USD	5.223	-	-
Klasse I EUR Hgd (C)	LU2643912962	102.396	EUR	1,035.63	-	-
Klasse I USD AD (D)	LU2643911642	7.885	USD	1,054.81	-	-
Klasse I USD (C)	LU2146567446	66.224	USD	1,159.65	-	-
Klasse I2 EUR (C)	LU2146568501	96.532	EUR	1,429.00	1,282.69	1,187.26
Klasse I2 GBP (C)	LU2359306250	5.000	GBP	1,213.00	1,102.05	1,023.26
Klasse I2 USD (C)	LU2146568683	569.421	USD	1,553.71	1,419.66	1,259.18
Klasse M2 EUR (C)	LU2146568766	10.609	EUR	1,635.79	1,468.31	1,359.08
Klasse P2 USD (C)	LU2146568840	128.944	USD	62.41	57.22	50.91
Klasse R USD (C)	LU2359306417	2,704.000	USD	55.83	51.08	45.10

US Equity ESG Improvers

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse R2 EUR (C)	LU2146569061	1,493.000	EUR	55.05	49.57	46.04
Klasse R2 GBP (C)	LU2359306334	-	GBP	-	54.75	51.00
Klasse R2 USD (C)	LU2146568923	571,448.000	USD	51.96	47.63	42.39
Klasse T USD (C)	LU2146569228	-	USD	-	-	50.03
Klasse U USD (C)	LU2146569574	-	USD	-	-	50.03
Klasse Z USD (C)	LU2146569657	6,631.115	USD	1,553.55	1,415.74	1,254.25
Gesamtvermögen			USD	190,356,576	157,817,563	147,980,067

US Equity Fundamental Growth

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1883854199	878,286.069	EUR	567.12	435.78	364.36
Klasse A EUR Hgd (C)	LU1883854272	441,478.698	EUR	200.18	159.33	132.01
Klasse A USD AD (D)	LU1883854439	24,365.658	USD	149.87	117.22	93.85
Klasse A USD (C)	LU1883854355	741,474.837	USD	608.38	475.84	381.11
Klasse A2 USD (C)	LU2819204210	100.000	USD	51.89	-	-
Klasse A5 EUR (C)	LU2032056603	3,460.444	EUR	101.97	78.27	65.30
Klasse C EUR (C)	LU1883854603	45,927.685	EUR	490.63	380.70	321.57
Klasse C USD (C)	LU1883854785	228,534.716	USD	525.86	415.36	336.19
Klasse E2 EUR (C)	LU1883854868	13,539,063.616	EUR	45.748	35.146	29.392
Klasse E2 EUR Hgd (C)	LU1883854942	188,665.975	EUR	367.330	292.409	242.391
Klasse F EUR (C)	LU1883855089	1,030,223.103	EUR	51.046	39.470	33.206
Klasse G EUR (C)	LU1883855162	8,483,341.700	EUR	12.524	9.647	8.094
Klasse G EUR Hgd (C)	LU2036673700	1,917,346.030	EUR	8.873	7.080	5.890
Klasse I EUR (C)	LU2361678019	5.000	EUR	1,474.53	1,121.82	929.81
Klasse I2 EUR (C)	LU1883855246	14,508.204	EUR	13,206.01	10,053.02	8,328.72
Klasse I2 EUR Hgd AD (D)	LU1883855592	2,638.000	EUR	2,772.58	2,188.89	1,797.09
Klasse I2 EUR Hgd (C)	LU1883855329	5,371.531	EUR	2,672.08	2,107.86	1,733.92
Klasse I2 GBP (C)	LU1897311590	5.000	GBP	2,027.36	1,562.10	1,298.12
Klasse I2 USD AD (D)	LU1883855758	174.636	USD	3,142.10	2,434.87	1,933.01
Klasse I2 USD (C)	LU1883855675	26,357.059	USD	14,153.61	10,967.92	8,707.30
Klasse J2 EUR (C)	LU2732984955	31,290.029	EUR	1,089.98	-	-
Klasse J2 GBP (C)	LU1883855832	16,401.070	GBP	2,603.57	2,001.04	1,658.91
Klasse J2 USD (C)	LU1883855915	148,395.987	USD	3,290.10	2,543.97	2,014.74
Klasse J3 GBP AD (D)	LU2052287567	5.000	GBP	2,051.97	1,578.43	1,309.47
Klasse J3 GBP (C)	LU2052287484	5.000	GBP	2,054.38	1,580.23	1,310.98
Klasse M2 EUR (C)	LU1883856053	12,712.619	EUR	10,419.59	7,931.90	6,571.37
Klasse M2 EUR Hgd (C)	LU2002723661	288.477	EUR	1,938.19	1,530.56	1,256.48
Klasse P2 USD (C)	LU1883856137	196,501.155	USD	154.01	119.79	95.47
Klasse Q-D USD (C)	LU1883856210	52,860.188	USD	243.49	192.27	155.61
Klasse R12 EUR (C)	LU2778930532	100.000	EUR	53.61	-	-
Klasse R2 EUR (C)	LU1883856301	230,845.577	EUR	244.46	186.69	155.20
Klasse R2 EUR Hgd (C)	LU1883856483	160,328.782	EUR	109.96	87.02	71.74
Klasse R2 GBP (C)	LU1883856566	11,284.972	GBP	310.11	239.70	199.86
Klasse R2 USD (C)	LU1883856640	94,710.772	USD	262.03	203.70	162.26
Klasse R3 GBP AD (D)	LU2259109366	500.000	GBP	16.63	12.80	10.63
Klasse R3 GBP (C)	LU2259109283	1,351.368	GBP	16.64	12.81	10.63
Klasse X USD (C)	LU2034727813	5.000	USD	2,241.02	1,723.70	1,358.25

US Equity Fundamental Growth

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse Z USD (C)	LU2040440740	1,320.160	USD	2,087.99	1,614.42	1,279.14
Gesamtvermögen			EUR	3,389,483,720	2,279,535,637	1,780,657,980

Pioneer US Equity Mid Cap

	ISIN	Anzahl Anteile 03.11.2023	Währung	NIW je Anteil 03.11.2023*	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU0568602824	30,925.531	EUR	315.71	330.54	310.36
Klasse A EUR Hgd (C)	LU0568603129	5,942.110	EUR	192.37	206.28	190.72
Klasse A USD AD (D)	LU0568602741	2,767.190	USD	234.46	249.58	224.56
Klasse A USD (C)	LU0568602667	68,995.514	USD	234.59	249.65	224.61
Klasse F EUR Hgd (C)	LU2018723085	23,909.804	EUR	5.349	5.750	5.347
Klasse F2 EUR Hgd (C)	LU0568603558	6,620.247	EUR	165.13	177.63	165.13
Klasse F2 USD (C)	LU0568603475	2,264.641	USD	204.39	218.18	196.07
Klasse G EUR Hgd (C)	LU0797054037	4,340.109	EUR	167.70	179.91	166.61
Klasse G USD (C)	LU0568603392	15,567.467	USD	213.73	227.61	205.11
Klasse I EUR Hgd (C)	LU0568585391	3.877	EUR	2,166.96	2,314.49	2,121.11
Klasse I USD AD (D)	LU0568585045	4.639	USD	2,624.60	2,814.30	2,513.68
Klasse I USD (C)	LU0568584741	25.053	USD	2,643.57	2,802.43	2,498.92
Klasse I2 USD (C)	LU2330499059	5.000	USD	989.39	1,049.20	924.73
Klasse M EUR Hgd (C)	LU0568585714	-	EUR	-	-	207.99
Klasse P2 USD (C)	LU2199618393	100.000	USD	69.60	73.87	65.30
Klasse Q-I13 USD (C)	LU1600319724	415.256	USD	1,349.76	1,432.85	1,267.29
Klasse Q-S2 USD (C)	LU1737509940	1,984.486	USD	121.09	129.20	115.99
Gesamtvermögen			USD	35,323,381	40,514,796	39,274,086

US Equity Research

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1883859230	1,012,759.513	EUR	19.94	17.45	15.97
Klasse A EUR Hgd (C)	LU1883859313	67,586.526	EUR	130.16	118.12	107.10
Klasse A USD (C)	LU1883859404	2,353,709.192	USD	21.38	19.04	16.70
Klasse A5 EUR (C)	LU2070308486	-	EUR	-	70.48	64.45
Klasse C EUR (C)	LU1883859586	70,401.609	EUR	17.07	15.05	13.88
Klasse C USD (C)	LU1883859669	144,270.209	USD	18.29	16.42	14.51
Klasse E2 EUR (C)	LU1883859743	5,159,190.380	EUR	20.347	17.802	16.295
Klasse E2 EUR Hgd (C)	LU1883859826	1,414,714.678	EUR	11.783	10.690	9.703
Klasse F EUR (C)	LU1883860089	2,683,807.961	EUR	16.901	14.883	13.712
Klasse G EUR (C)	LU1883860162	316,221.011	EUR	9.314	8.170	7.498
Klasse I2 EUR (C)	LU1883860246	209,382.586	EUR	24.86	21.53	19.51
Klasse I2 USD (C)	LU1883860329	3,014,843.621	USD	26.63	23.49	20.40
Klasse M2 EUR (C)	LU1883860592	13,452.414	EUR	5,103.07	4,424.20	4,011.98
Klasse M2 EUR Hgd (C)	LU1883860675	216.642	EUR	3,309.85	2,976.69	2,677.39
Klasse P2 USD (C)	LU1883860758	100.000	USD	116.13	102.87	89.74
Klasse R2 EUR (C)	LU1883860832	100.000	EUR	88.84	77.27	70.30
Klasse R2 USD (C)	LU1883860915	9.508	USD	182.08	161.23	140.57

* Weitere Einzelheiten finden Sie in Anmerkung 1 dieses Berichts.

US Equity Research

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse Z USD (C)	LU2031986800	2,317.318	USD	1,631.87	1,436.60	1,245.39
Gesamtvermögen			EUR	402,601,404	513,682,526	603,713,510

US Equity Research Value

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU1894682613	291,913.688	CZK	1,396.24	1,302.85	1,223.44
Klasse A EUR AD (D)	LU1894682886	34,306.759	EUR	73.16	67.70	67.49
Klasse A EUR (C)	LU1894682704	613,908.888	EUR	233.43	215.26	214.51
Klasse A EUR Hgd (C)	LU1894682969	565,975.071	EUR	62.68	59.96	59.23
Klasse A USD AD (D)	LU1894683181	20,872.297	USD	69.54	65.51	62.58
Klasse A USD (C)	LU1894683009	304,277.720	USD	251.05	235.68	225.05
Klasse A2 USD AD (D)	LU1894683348	100.000	USD	70.22	66.15	63.26
Klasse A2 USD (C)	LU1894683264	384.319	USD	70.36	66.15	63.26
Klasse B USD (C)	LU1894683421	1,279.134	USD	67.27	63.78	61.52
Klasse C EUR (C)	LU1894683694	1,910.656	EUR	204.54	190.51	191.75
Klasse C USD (C)	LU1894683777	34,267.204	USD	219.20	207.84	200.47
Klasse E2 EUR (C)	LU1894683850	1,781,245.543	EUR	20.531	18.934	18.868
Klasse E2 EUR Hgd (C)	LU1894683934	741,966.795	EUR	6.339	6.061	5.987
Klasse F EUR (C)	LU1894684072	196,179.545	EUR	21.043	19.533	19.591
Klasse F2 EUR Hgd (C)	LU1894684155	36,280.033	EUR	6.061	5.850	5.832
Klasse F2 USD (C)	LU1894684239	117,363.216	USD	6.760	6.403	6.170
Klasse G EUR (C)	LU1894684312	172,877.684	EUR	7.429	6.869	6.863
Klasse G EUR Hgd (C)	LU1894684403	582,571.950	EUR	6.194	5.940	5.885
Klasse G USD (C)	LU1894684585	719,777.228	USD	6.904	6.497	6.220
Klasse H EUR (C)	LU1998916859	5.000	EUR	1,591.45	1,448.55	1,424.40
Klasse I EUR Hgd (C)	LU1894684668	251.455	EUR	1,310.70	1,241.07	1,214.51
Klasse I USD AD (D)	LU1894684825	588.087	USD	1,386.61	1,307.01	1,249.27
Klasse I USD (C)	LU1894684742	4,662.492	USD	1,459.23	1,356.06	1,281.64
Klasse I2 EUR (C)	LU1894685046	8,378.042	EUR	5,503.79	5,029.48	4,965.30
Klasse I2 USD (C)	LU1894685129	3,613.134	USD	5,898.65	5,487.14	5,190.95
Klasse M EUR Hgd (C)	LU1894685392	2,150.408	EUR	1,308.33	1,239.86	1,214.40
Klasse M USD (C)	LU1894685475	1,657.998	USD	1,460.49	1,357.93	1,284.10
Klasse M2 EUR (C)	LU1894685558	45,381.015	EUR	1,565.90	1,430.97	1,412.72
Klasse P2 USD (C)	LU1894685632	7,613.348	USD	72.69	67.87	64.46
Klasse Q-D USD (C)	LU1894685715	20,919.995	USD	71.02	67.31	64.92
Klasse R USD AD (D)	LU1894686440	10,474.481	USD	69.45	65.45	62.55
Klasse R USD (C)	LU1894686366	18,493.437	USD	72.44	67.47	63.89
Klasse R2 EUR (C)	LU1894686523	234,295.648	EUR	82.44	75.58	74.86
Klasse R2 EUR Hgd (C)	LU1894686796	42,410.116	EUR	65.39	62.19	61.08
Klasse R2 USD (C)	LU1894686879	489.692	USD	88.37	82.47	78.28
Klasse R3 GBP (C)	LU2490078545	-	GBP	-	49.75	49.27
Klasse Z USD (C)	LU2110862203	-	USD	-	1,457.57	1,374.91
Gesamtvermögen			EUR	509,136,493	917,625,308	1,228,460,010

Polen Capital Global Growth

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 CZK Hgd (C)	LU2199618476	1,000,067.669	CZK	1,118.07	996.36	837.37
Klasse A2 EUR AD (D)	LU2237438200	285,326.338	EUR	62.38	54.91	48.84
Klasse A2 EUR (C)	LU1956955550	1,851,183.835	EUR	161.12	141.82	126.14
Klasse A2 EUR Hgd (C)	LU1956955477	124,121.466	EUR	136.13	124.33	110.03
Klasse A2 SGD Hgd (C)	LU2414850300	-	SGD	-	45.02	38.88
Klasse A2 USD (C)	LU1691799644	3,353,240.242	USD	19.01	17.03	14.52
Klasse C USD (C)	LU2162036235	46,452.137	USD	66.98	60.62	52.18
Klasse E2 EUR (C)	LU2199619011	464,388.078	EUR	6.577	5.772	5.119
Klasse E2 EUR Hgd (C)	LU2199619102	131,075.009	EUR	5.572	5.076	4.477
Klasse F EUR Hgd (C)	LU2199619367	727,158.107	EUR	5.386	4.946	4.400
Klasse F USD (C)	LU2199619284	259,928.538	USD	5.871	5.289	4.533
Klasse G EUR (C)	LU2199618807	35,678.115	EUR	6.475	5.707	5.081
Klasse G EUR Hgd (C)	LU2199618989	2,062,009.897	EUR	5.482	5.012	4.437
Klasse G USD (C)	LU2176991938	2,011,222.760	USD	6.597	5.917	5.047
Klasse I2 EUR (C)	LU1956955634	22,337.615	EUR	1,693.89	1,474.91	1,297.60
Klasse I2 EUR Hgd (C)	LU1956955717	14,345.757	EUR	1,438.35	1,300.53	1,137.93
Klasse I2 GBP (C)	LU2052289001	1.000	GBP	1,564.09	1,378.45	1,216.50
Klasse I2 USD (C)	LU1691799990	5,460,595.388	USD	27.88	24.71	20.83
Klasse J3 GBP AD (D)	LU2110862468	1,552.654	GBP	1,416.88	1,246.71	1,098.47
Klasse J3 GBP (C)	LU2110862385	3,187.940	GBP	1,416.85	1,246.69	1,098.44
Klasse J3 GBP Hgd (C)	LU2224462106	109.785	GBP	1,156.02	1,029.40	887.08
Klasse M2 EUR (C)	LU2002723745	8,189.483	EUR	1,574.43	1,368.86	1,202.46
Klasse P2 USD (C)	LU2052289779	98,035.749	USD	74.48	66.24	56.03
Klasse R EUR (C)	LU2183143259	8,363.322	EUR	68.50	59.77	52.83
Klasse R EUR Hgd (C)	LU2183143333	2,000.000	EUR	60.22	54.49	47.70
Klasse R USD (C)	LU2183143176	8,194.379	USD	65.20	58.05	49.43
Klasse R3 GBP (C)	LU2208987334	19,132.410	GBP	12.78	11.25	9.91
Klasse R3 GBP AD (D)	LU2208988142	10,923.280	GBP	12.78	11.25	9.92
Gesamtvermögen			USD	753,398,110	721,060,438	735,375,056

Net Zero Ambition Top European Players

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU1883868736	477,483.630	CZK	3,228.74	2,911.25	2,391.85
Klasse A EUR AD (D)	LU1880406910	43,126.717	EUR	69.25	64.15	55.79
Klasse A EUR (C)	LU1883868819	14,463,926.485	EUR	11.81	10.84	9.32
Klasse A USD AD (D)	LU1883869031	52,117.759	USD	10.88	10.26	8.55
Klasse A USD (C)	LU1883868900	619,447.122	USD	12.66	11.83	9.74
Klasse A USD Hgd (C)	LU1883869114	40,879.964	USD	99.41	90.22	75.60
Klasse A2 CHF Hgd (C)	LU2762361058	1,020.482	CHF	48.78	-	-
Klasse A2 USD AD (D)	LU1880407215	100.000	USD	68.19	64.32	53.62
Klasse A2 USD (C)	LU1880407132	100.000	USD	69.78	65.35	53.88
Klasse A5 EUR (C)	LU2070308569	394.165	EUR	68.87	63.04	54.07
Klasse B EUR (C)	LU1883869205	19,039.773	EUR	9.33	8.65	7.51
Klasse B USD AD (D)	LU1883869460	-	USD	-	-	7.62
Klasse B USD (C)	LU1883869387	135,425.207	USD	9.97	9.42	7.83
Klasse C EUR (C)	LU1883869544	281,995.073	EUR	10.03	9.31	8.08
Klasse C USD (C)	LU1883869627	180,844.098	USD	10.75	10.15	8.44

Net Zero Ambition Top European Players

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse C USD Hgd (C)	LU1883869890	37,931.980	USD	90.45	82.86	70.09
Klasse E2 EUR (C)	LU1883869973	9,216,784.139	EUR	12.661	11.630	9.991
Klasse F EUR (C)	LU1883870047	5,458,178.041	EUR	10.295	9.518	8.229
Klasse F2 EUR (C)	LU1880407306	31,895.080	EUR	6.948	6.439	5.582
Klasse G EUR (C)	LU1883870120	776,752.040	EUR	6.623	6.098	5.252
Klasse I EUR AD (D)	LU1880407561	-	EUR	-	-	1,114.61
Klasse I EUR (C)	LU1880407488	2.626	EUR	1,510.14	1,373.18	1,167.45
Klasse I2 EUR (C)	LU1883870393	211,601.813	EUR	15.42	14.03	11.94
Klasse I2 USD (C)	LU1883870476	200,857.409	USD	16.53	15.31	12.49
Klasse I2 USD Hgd (C)	LU1883870559	99.606	USD	1,755.86	1,578.67	1,309.43
Klasse J2 EUR AD (D)	LU1883870716	-	EUR	-	1,301.81	1,134.31
Klasse J2 EUR (C)	LU1883870633	-	EUR	-	1,425.51	1,210.25
Klasse M EUR (C)	LU1880407645	-	EUR	-	-	1,169.76
Klasse M2 EUR (C)	LU1883870807	38,146.387	EUR	2,161.06	1,966.94	1,673.97
Klasse P2 USD (C)	LU1883870989	160.249	USD	83.52	77.67	63.59
Klasse P2 USD Hgd (C)	LU1883871011	1,577.539	USD	97.48	87.94	73.23
Klasse R2 EUR (C)	LU1883871102	78,271.142	EUR	98.03	89.51	76.44
Klasse R2 GBP (C)	LU1883871284	513.904	GBP	126.00	116.45	99.74
Klasse R2 USD (C)	LU1883871367	2,382.218	USD	105.05	97.64	79.89
Klasse R2 USD Hgd (C)	LU1883871441	1,756.773	USD	86.00	77.54	64.53
Klasse U EUR (C)	LU1883871953	7,597.492	EUR	61.19	56.77	49.26
Klasse U USD (C)	LU1883872092	24,105.345	USD	65.58	61.93	51.49
Klasse U USD Hgd (C)	LU1883872175	11,020.631	USD	69.05	63.35	53.58
Klasse X EUR (C)	LU1998917402	-	EUR	-	-	1,223.47
Klasse Z EUR AD (D)	LU1880408452	32,431.053	EUR	1,375.84	1,275.09	1,112.33
Klasse Z EUR (C)	LU1880408379	1,691.901	EUR	1,534.90	1,393.28	1,181.84
Gesamtvermögen			EUR	581,677,317	655,632,649	534,932,478

US Pioneer Fund

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU1883872258	909,090.376	CZK	5,747.90	4,308.70	3,747.91
Klasse A EUR AD (D)	LU2330498838	59,449.423	EUR	70.94	52.78	48.72
Klasse A EUR (C)	LU1883872332	40,207,412.464	EUR	23.08	17.06	15.75
Klasse A USD (C)	LU1883872415	43,130,046.933	USD	24.73	18.62	16.47
Klasse A2 EUR (C)	LU2070308726	465,200.568	EUR	97.12	71.92	66.49
Klasse A2 USD (C)	LU2237438978	166.446	USD	81.27	61.27	54.26
Klasse B USD (C)	LU1883872506	1,212,650.462	USD	19.76	14.99	13.35
Klasse C EUR (C)	LU1883872688	7,011,629.725	EUR	19.94	14.85	13.81
Klasse C EUR Hgd (C)	LU1883872761	5,558.512	EUR	187.64	145.05	133.90
Klasse C USD (C)	LU1883872845	603,794.030	USD	21.37	16.21	14.44
Klasse E2 EUR (C)	LU1883872928	5,295,838.516	EUR	23.571	17.429	16.088
Klasse E2 EUR Hgd (C)	LU1883873066	745,650.099	EUR	13.890	10.655	9.761
Klasse F EUR (C)	LU1883873140	1,422,898.444	EUR	19.597	14.585	13.551
Klasse G EUR (C)	LU1883873223	1,321,790.768	EUR	12.085	8.982	8.312
Klasse I15 USD (C)	LU2428739630	85,283.964	USD	1,284.56	957.54	838.56
Klasse I2 EUR (C)	LU1883873496	7,269,700.725	EUR	28.79	21.10	19.29
Klasse I2 EUR Hgd (C)	LU1883873579	1,446.348	EUR	3,840.94	2,919.57	2,647.50

US Pioneer Fund

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse I2 USD (C)	LU1883873652	11,345,346.698	USD	30.86	23.02	20.17
Klasse M2 EUR (C)	LU1883873736	60,749.039	EUR	6,060.11	4,440.33	4,060.50
Klasse M2 EUR Hgd (C)	LU1883873819	25,077.660	EUR	3,804.01	2,892.71	2,624.93
Klasse OR EUR (C)	LU2347635711	14.273	EUR	996.55	-	-
Klasse P2 USD (C)	LU1883873900	85,434.541	USD	149.21	111.70	98.26
Klasse R EUR (C)	LU2450198820	669,300.883	EUR	63.61	47.33	43.30
Klasse R EUR Hgd (C)	LU2450198747	111,949.127	EUR	58.23	44.96	40.80
Klasse R USD (C)	LU2450199042	268.655	USD	62.66	46.88	41.13
Klasse R2 EUR (C)	LU1883874031	31,850.788	EUR	198.29	145.76	133.72
Klasse R2 USD (C)	LU1883874114	108,012.988	USD	212.43	158.95	139.74
Klasse R3 GBP (C)	LU2490080103	-	GBP	-	54.03	49.56
Klasse T USD (C)	LU1883874205	18,422.705	USD	132.56	100.53	89.59
Klasse U USD (C)	LU1883874387	62,734.327	USD	135.05	102.41	91.26
Klasse X USD (C)	LU2034727904	182,678.029	USD	2,228.12	1,649.53	1,434.77
Klasse Z EUR (C)	LU2040440823	5.000	EUR	2,104.05	1,545.51	1,408.64
Klasse Z USD (C)	LU2031987014	213,295.573	USD	1,970.94	1,474.41	1,287.74
Gesamtvermögen			EUR	4,513,661,694	3,204,747,644	3,446,894,313

Asia Equity Focus

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU0557854147	180,921.825	EUR	170.56	147.95	157.54
Klasse A USD AD (D)	LU0119085867	101,305.777	USD	35.04	30.94	31.57
Klasse A USD (C)	LU0119085271	838,333.867	USD	35.88	31.68	32.33
Klasse A2 USD AD (D)	LU0823039010	24,193.086	USD	34.67	30.67	31.36
Klasse A2 USD (C)	LU0823038988	435,679.214	USD	35.33	31.26	31.96
Klasse A5 EUR (C)	LU2032055381	-	EUR	-	54.67	57.95
Klasse C EUR (C)	LU1882444166	5,272.308	EUR	60.86	53.39	57.51
Klasse C USD (C)	LU1882444240	7,742.489	USD	58.53	52.27	53.95
Klasse E2 EUR (C)	LU1882444323	2,454,816.533	EUR	6.518	5.642	5.996
Klasse F EUR (C)	LU1882444596	1,868,786.477	EUR	6.180	5.400	5.794
Klasse F2 USD (C)	LU0557854493	4,623.263	USD	111.79	99.69	102.75
Klasse G EUR (C)	LU1882444679	65,921.923	EUR	6.307	5.488	5.861
Klasse G EUR Hgd (C)	LU1103154735	12,930.232	EUR	103.70	93.44	98.49
Klasse G USD (C)	LU0119086162	160,895.781	USD	32.62	28.89	29.56
Klasse I USD (C)	LU0119082419	-	USD	-	3,661.06	3,694.97
Klasse I2 USD AD (D)	LU1880382806	5.000	USD	1,233.50	1,085.45	1,096.63
Klasse I2 USD (C)	LU1882444836	25,539.068	USD	1,304.54	1,140.87	1,152.71
Klasse M USD (C)	LU0329440605	22.708	USD	129.93	113.50	114.56
Klasse M2 EUR AD (D)	LU1882445056	11.686	EUR	1,333.00	1,152.11	1,214.17
Klasse M2 EUR (C)	LU1882444919	3,153.280	EUR	1,359.83	1,167.67	1,230.56
Klasse R2 EUR (C)	LU1882445130	341.054	EUR	67.00	57.69	60.98
Klasse R2 USD (C)	LU1882445213	100.000	USD	62.90	55.13	55.84
Klasse Z EUR (C)	LU2040439908	5.000	EUR	1,318.53	1,128.64	1,185.28
Gesamtvermögen			USD	158,876,932	165,157,663	180,119,738

China A Shares

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A USD (C)	LU2440810880	100.000	USD	32.26	39.15	-
Klasse A2 USD (C)	LU2440810708	100.000	USD	32.14	39.08	-
Klasse E2 EUR (C)	LU2440811342	23,827.067	EUR	3.075	3.666	-
Klasse F EUR (C)	LU2440811698	46,677.892	EUR	3.021	3.635	-
Klasse G EUR (C)	LU2440811425	99,209.833	EUR	3.057	3.656	-
Klasse I USD (C)	LU2440811003	5.000	USD	657.45	790.25	-
Klasse I2 USD (C)	LU2440810963	5.000	USD	656.17	789.49	-
Klasse R USD (C)	LU2440811268	100.000	USD	32.73	39.42	-
Klasse R2 USD (C)	LU2440811185	100.000	USD	32.64	39.37	-
Klasse Z USD (C)	LU2440811771	14,293.491	USD	658.35	789.63	-
Gesamtvermögen			USD	9,984,405	19,829,212	-

China Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU1880383101	337.949	EUR	37.78	41.79	54.72
Klasse A EUR (C)	LU1882445569	5,562,038.495	EUR	11.10	12.28	16.08
Klasse A USD AD (D)	LU1880383283	142,496.779	USD	35.74	40.24	50.50
Klasse A USD (C)	LU1882445643	4,827,400.025	USD	11.90	13.39	16.81
Klasse A2 USD AD (D)	LU1880383440	2,539.506	USD	36.35	40.99	51.50
Klasse A2 USD (C)	LU1880383366	432,328.443	USD	36.35	40.99	51.51
Klasse A5 EUR (C)	LU2070305623	18,479.820	EUR	37.42	41.19	53.67
Klasse B USD (C)	LU1882445726	448,785.641	USD	9.75	11.06	13.97
Klasse C EUR (C)	LU1882445999	127,060.594	EUR	9.88	11.01	14.52
Klasse C USD (C)	LU1882446021	35,299.903	USD	10.59	12.00	15.17
Klasse E2 EUR (C)	LU1882446294	5,511,197.610	EUR	12.308	13.574	17.721
Klasse F EUR (C)	LU1882446377	2,264,581.193	EUR	9.822	10.934	14.411
Klasse F2 USD (C)	LU1880383523	343,360.796	USD	3.500	3.977	5.035
Klasse G EUR (C)	LU1882446450	6,680,486.005	EUR	3.320	3.679	4.828
Klasse G USD (C)	LU1880383796	7,323,517.968	USD	3.541	3.995	5.022
Klasse H EUR (C)	LU2339089240	8,765.506	EUR	576.29	627.20	807.95
Klasse I USD (C)	LU1880383879	41.882	USD	761.46	846.60	1,048.18
Klasse I2 EUR (C)	LU1882446534	410,587.077	EUR	14.45	15.79	20.44
Klasse I2 GBP (C)	LU2259109523	5.000	GBP	545.87	604.14	784.26
Klasse I2 USD (C)	LU1882446617	388,287.230	USD	15.48	17.23	21.36
Klasse I2 USD MTD2 (D)	LU1880384091	-	USD	-	810.39	1,025.82
Klasse M USD (C)	LU1880384174	1,481.369	USD	756.52	841.99	1,044.13
Klasse M2 EUR (C)	LU1882446708	3,311.194	EUR	1,502.54	1,643.58	2,127.87
Klasse P2 USD (C)	LU1882446880	100.000	USD	50.94	56.81	70.61
Klasse Q-I4 USD (C)	LU1880384331	23,955.283	USD	781.72	868.74	1,076.03
Klasse R USD (C)	LU1880385148	5,107.327	USD	37.61	41.91	52.03
Klasse R2 EUR (C)	LU1882446963	4,336.440	EUR	40.32	44.18	57.29
Klasse R2 GBP (C)	LU2259109879	-	GBP	-	30.03	39.06
Klasse R2 USD (C)	LU1882447003	100.000	USD	35.31	39.39	48.95
Klasse T USD (C)	LU1882447185	1,814.741	USD	33.75	38.26	48.34
Klasse U USD (C)	LU1882447268	9,578.540	USD	32.65	37.02	46.77
Klasse X USD (C)	LU2034728381	5.000	USD	858.51	947.39	1,164.71

China Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse Z EUR (C)	LU2040440070	244.327	EUR	817.81	891.57	1,150.28
Gesamtvermögen			EUR	319,823,668	477,893,041	629,628,595

Emerging Europe Middle East and Africa

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK (C)	LU1882447342	317,401.675	CZK	513.57	405.42	342.11
Klasse A EUR (C)	LU1882447425	1,790,528.279	EUR	20.45	17.03	13.83
Klasse A USD AD (D)	LU1882447771	2,159.361	USD	19.47	16.74	13.00
Klasse A USD (C)	LU1882447698	540,441.080	USD	21.96	18.60	14.46
Klasse B EUR (C)	LU1882447854	647.932	EUR	17.16	14.08	11.35
Klasse B USD (C)	LU1882447938	57,168.150	USD	18.40	15.37	11.87
Klasse C EUR (C)	LU1882448076	228,945.764	EUR	18.40	15.09	12.17
Klasse C USD AD (D)	LU1882448233	307.000	USD	18.33	15.54	12.00
Klasse C USD (C)	LU1882448159	12,827.204	USD	19.72	16.47	12.72
Klasse E2 EUR (C)	LU1882448316	557,681.567	EUR	22.991	18.677	15.049
Klasse F EUR (C)	LU1882448407	428,256.389	EUR	17.600	14.724	11.950
Klasse G EUR (C)	LU1882448589	27,176.804	EUR	5.618	4.683	3.794
Klasse I2 EUR (C)	LU1882448662	8,286.745	EUR	26.85	21.64	17.38
Klasse I2 USD (C)	LU1882448746	19,671.368	USD	28.79	23.60	18.16
Klasse M2 EUR (C)	LU1882448829	912.534	EUR	1,201.47	968.07	777.48
Klasse R2 EUR (C)	LU1882449041	1,339.080	EUR	67.22	54.31	43.71
Klasse SP EUR (C)	LU2600584523	10,000,000.007	EUR	0.09	0.01	-
Klasse T EUR (C)	LU1882449124	11.905	EUR	64.43	52.83	42.56
Klasse T USD (C)	LU1882449397	1,738.940	USD	69.08	57.64	44.51
Klasse U EUR (C)	LU1882449470	657.662	EUR	64.16	52.64	42.43
Klasse U USD (C)	LU1882449553	19,668.856	USD	68.79	57.45	44.38
Gesamtvermögen			EUR	84,466,159	84,715,609	75,333,693

Emerging Markets Equity Focus

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CHF Hgd (C)	LU1808314444	25,624.775	CHF	86.11	82.79	83.46
Klasse A EUR AD (D)	LU0552028341	110,960.083	EUR	152.77	146.26	147.69
Klasse A EUR (C)	LU0552028184	2,643,426.987	EUR	162.55	147.20	148.64
Klasse A EUR Hgd (C)	LU0613075240	479,540.840	EUR	103.54	97.24	96.89
Klasse A USD AD (D)	LU0319686076	52,686.371	USD	173.26	169.03	163.55
Klasse A USD (C)	LU0319685854	275,329.404	USD	127.49	117.52	113.73
Klasse A2 EUR (C)	LU2070309880	3,226,124.852	EUR	57.81	52.42	53.01
Klasse A2 USD (C)	LU0823040885	36,773.534	USD	128.62	118.73	115.06
Klasse A5 EUR (C)	LU2032055209	86,288.536	EUR	62.37	56.31	56.62
Klasse A6 EUR (C)	LU2032055464	97,232.907	EUR	60.97	55.27	55.81
Klasse E2 EUR (C)	LU2036674005	5,766,908.311	EUR	6.096	5.515	5.558
Klasse F USD (C)	LU2018721543	43,136.357	USD	5.637	5.240	5.109
Klasse F2 USD (C)	LU0557857595	9,221.740	USD	110.35	102.84	100.50
Klasse G EUR (C)	LU0552028770	401,962.372	EUR	159.32	144.85	146.70

Emerging Markets Equity Focus

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse G USD (C)	LU0319686159	119,715.887	USD	118.90	110.04	106.80
Klasse H USD (C)	LU1998918046	9,214.426	USD	1,328.84	1,207.65	1,150.71
Klasse I USD (C)	LU0319685342	58,658.811	USD	1,440.48	1,315.12	1,258.82
Klasse I18 USD (C)	LU2696142939	100,000.000	USD	1,132.29	-	-
Klasse I2 EUR (C)	LU2098275659	120,805.604	EUR	1,115.78	1,001.69	1,001.56
Klasse I2 GBP (C)	LU1897303738	5.000	GBP	1,210.26	1,099.76	1,103.06
Klasse I2 SEK (C)	LU2384576026	8.899	SEK	10,822.06	10,086.87	9,168.85
Klasse I2 USD (C)	LU2609514240	365.859	USD	1,068.43	-	-
Klasse I20 USD (C)	LU2696143150	277,561.332	USD	1,101.96	-	-
Klasse I21 EUR (C)	LU2801257689	68,137.779	EUR	999.27	-	-
Klasse J13 USD (C)	LU2664275570	128,420.000	USD	1,170.01	-	-
Klasse J2 USD (C)	LU2085675788	76,796.571	USD	1,132.52	1,032.10	985.90
Klasse J5 EUR (C)	LU2643913184	4,155.597	EUR	1,124.78	-	-
Klasse M USD (C)	LU0329442304	277,648.877	USD	152.33	139.07	133.12
Klasse M2 EUR (C)	LU2237439190	7,547.499	EUR	1,139.77	1,022.73	1,022.09
Klasse M2 USD (C)	LU2002720568	86,824.635	USD	1,296.55	1,184.29	1,134.13
Klasse P2 USD (C)	LU2052289340	1,327.721	USD	59.93	54.84	52.61
Klasse Q-A5 CZK (C)	LU1706528780	91.786	CZK	3,059.18	2,633.66	2,772.72
Klasse Q-A5 PLN Hgd (C)	LU1706531222	-	PLN	-	-	375.04
Klasse Q-A5 USD (C)	LU1706528947	-	USD	-	-	92.59
Klasse Q-I GBP (C)	LU1891089317	201,592.200	GBP	1,212.43	1,094.48	1,090.93
Klasse Q-I4 USD (C)	LU0729060128	9.024	USD	1,910.23	1,735.33	1,653.21
Klasse Q-I8 USD (C)	LU0906530919	84,513.998	USD	1,284.63	1,170.85	1,119.24
Klasse Q-OF EUR (C)	LU1600318916	3,605.000	EUR	1,332.80	1,185.28	1,174.38
Klasse Q-X USD (C)	LU0319685698	-	USD	-	1,410.31	1,349.04
Klasse R EUR Hgd (C)	LU0823040455	3,981.164	EUR	97.50	90.79	89.70
Klasse R GBP Hgd (C)	LU0987197331	10.000	GBP	120.98	111.17	108.07
Klasse R USD (C)	LU1661675402	4,266.388	USD	119.14	108.94	104.47
Klasse R2 EUR (C)	LU2446087871	250,678.049	EUR	55.95	50.33	-
Klasse X USD (C)	LU1998920885	44,626.070	USD	1,355.20	1,226.71	1,164.22
Klasse X19 CAD (C)	LU2643911725	151,706.445	CAD	1,128.44	-	-
Klasse Z USD (C)	LU2132231270	817.230	USD	1,065.97	970.79	-
Gesamtvermögen			USD	2,682,318,030	2,005,386,150	1,701,303,660

Emerging Markets Equity Focus ex China

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU2778930706	100.000	EUR	51.23	-	-
Klasse A EUR Hgd (C)	LU2778930888	2,000.000	EUR	50.63	-	-
Klasse A USD (C)	LU2665730813	100.000	USD	57.13	-	-
Klasse A2 USD (C)	LU2665730904	100.000	USD	57.09	-	-
Klasse E2 EUR (C)	LU2665725227	1,000.000	EUR	5.768	-	-
Klasse F EUR (C)	LU2665725573	1,000.000	EUR	5.728	-	-
Klasse G EUR (C)	LU2665725730	1,000.000	EUR	5.751	-	-
Klasse I USD (C)	LU2665725060	5.000	USD	1,149.66	-	-
Klasse I2 USD (C)	LU2665725144	5.000	USD	1,149.22	-	-
Klasse M2 EUR (C)	LU2665725656	5.000	EUR	1,159.03	-	-
Klasse R EUR (C)	LU2778930961	100.000	EUR	51.34	-	-

Emerging Markets Equity Focus ex China

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse R EUR Hgd (C)	LU2778931001	2,000.000	EUR	50.74	-	-
Klasse R USD (C)	LU2665725490	100.000	USD	57.42	-	-
Klasse R2 USD (C)	LU2665728080	100.000	USD	57.39	-	-
Klasse Z USD (C)	LU2665725813	44,470.974	USD	1,149.79	-	-
Gesamtvermögen			USD	51,419,535	-	-

Emerging Markets Equity ESG Improvers

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 EUR (C)	LU2386146430	100.000	EUR	54.51	47.55	48.24
Klasse A2 USD (C)	LU2386146513	100.000	USD	52.74	46.83	45.53
Klasse A3 EUR (C)	LU2551097079	2,039,388.316	EUR	59.19	51.51	-
Klasse E2 EUR (C)	LU2386147164	1,000.000	EUR	5.446	4.742	4.801
Klasse F EUR (C)	LU2490078628	39,185.744	EUR	5.552	4.892	5.013
Klasse G EUR (C)	LU2490078891	67,854.797	EUR	5.617	4.921	5.014
Klasse H USD QD (D)	LU2386146786	20,745.857	USD	1,034.85	924.45	903.15
Klasse I2 USD (C)	LU2386146604	22,804.827	USD	1,081.30	950.18	913.83
Klasse M2 USD QD (D)	LU2386146869	-	USD	-	924.59	903.23
Klasse R2 USD (C)	LU2386147081	100.000	USD	53.72	47.32	45.64
Klasse R3 GBP (C)	LU2462612297	-	GBP	-	49.83	50.15
Klasse Z USD QD (D)	LU2386146943	20,425.231	USD	1,080.20	965.01	942.76
Gesamtvermögen			USD	198,219,051	47,696,952	19,314,343

Emerging World Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU1049754457	52,266.996	CZK	2,744.59	2,516.36	2,423.15
Klasse A EUR AD (D)	LU0557858213	22,046.450	EUR	148.67	136.00	138.82
Klasse A EUR (C)	LU0557858130	653,686.700	EUR	155.13	140.70	143.62
Klasse A USD AD (D)	LU0347592270	26,005.161	USD	115.37	107.45	105.09
Klasse A USD (C)	LU0347592197	411,001.944	USD	120.21	110.99	108.55
Klasse B USD (C)	LU1882465674	-	USD	-	-	51.60
Klasse C EUR (C)	LU1882465757	12,116.917	EUR	58.03	53.24	54.98
Klasse C USD (C)	LU1882465831	13,697.497	USD	55.80	52.11	51.58
Klasse E2 EUR (C)	LU1882465914	2,815,517.759	EUR	6.213	5.624	5.730
Klasse F EUR (C)	LU1882466052	2,394,785.369	EUR	5.908	5.399	5.553
Klasse F2 USD (C)	LU0557858304	5,725.736	USD	98.78	92.11	91.03
Klasse G EUR (C)	LU1882466136	61,822.650	EUR	6.036	5.491	5.622
Klasse G USD (C)	LU0347592353	28,678.811	USD	112.91	104.56	102.58
Klasse H EUR (C)	LU1998918392	5.000	EUR	1,348.83	1,204.96	1,211.58
Klasse I EUR (C)	LU0906531487	60,648.421	EUR	1,662.03	1,490.08	1,509.20
Klasse I USD (C)	LU0347592437	48,141.773	USD	1,376.68	1,257.02	1,219.24
Klasse I2 EUR (C)	LU1882466219	4,646.939	EUR	1,293.08	1,161.61	1,174.40
Klasse I2 GBP (C)	LU2052289266	5.000	GBP	1,199.71	1,090.83	1,106.30
Klasse I2 USD (C)	LU1882466300	16.989	USD	1,245.88	1,139.27	1,101.98
Klasse M USD (C)	LU0347591975	89,188.751	USD	151.14	138.03	133.87

Emerging World Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse M2 EUR (C)	LU1882466482	9,086.763	EUR	1,296.25	1,163.85	1,176.07
Klasse O EUR (C)	LU1327395288	176,167.645	EUR	1,791.25	1,593.80	1,596.07
Klasse OR EUR (C)	LU2566039264	320.000	EUR	1,015.78	-	-
Klasse P2 USD (C)	LU1882466565	103.935	USD	61.17	56.11	54.51
Klasse Q-O1 USD (C)	LU0552028853	201,913.692	USD	1,686.29	1,528.27	1,467.90
Klasse R EUR (C)	LU1737510872	221.000	EUR	125.33	112.63	114.20
Klasse R USD (C)	LU0823041859	3,661.401	USD	150.47	137.69	134.03
Klasse R2 EUR (C)	LU1882466649	79.742	EUR	63.89	57.52	58.29
Klasse R2 USD (C)	LU1882466722	100.000	USD	59.92	54.91	53.32
Klasse X EUR (C)	LU1882467456	52,565.000	EUR	1,357.14	1,207.54	1,209.27
Klasse Z USD (C)	LU2031984854	1,056.289	USD	1,176.50	1,071.76	1,037.48
Gesamtvermögen			USD	1,174,596,042	1,160,297,153	1,061,875,533

Latin America Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU0552029406	80,463.118	EUR	85.00	88.09	69.25
Klasse A USD AD (D)	LU0201602173	4,612.488	USD	378.57	419.98	334.14
Klasse A USD (C)	LU0201575346	71,279.469	USD	500.49	527.12	395.94
Klasse A2 USD AD (D)	LU0823046577	116.161	USD	381.72	423.43	336.88
Klasse A2 USD (C)	LU0823046494	21,601.475	USD	498.29	525.44	395.28
Klasse A5 EUR (C)	LU2070308213	-	EUR	-	56.82	44.36
Klasse F2 USD (C)	LU0557869764	5,547.341	USD	60.45	64.28	48.77
Klasse G EUR (C)	LU0552029661	20,860.893	EUR	83.88	87.15	68.52
Klasse G USD (C)	LU0201575858	9,896.798	USD	465.43	491.59	370.36
Klasse I USD AD (D)	LU0201602413	8,662.016	USD	1,311.61	1,456.66	1,160.87
Klasse I USD (C)	LU0201576070	4,388.379	USD	5,537.78	5,815.59	4,343.03
Klasse I2 GBP (C)	LU2052288961	17.966	GBP	1,083.56	1,123.47	874.65
Klasse M USD (C)	LU0329447527	9,636.669	USD	89.16	93.25	69.79
Klasse Q-X USD (C)	LU0276938817	0.986	USD	1,644.52	1,717.62	1,275.50
Klasse R USD AD (D)	LU0823047112	880.514	USD	80.96	90.01	71.66
Klasse R USD (C)	LU0823047039	5,333.129	USD	104.56	109.48	81.58
Gesamtvermögen			USD	99,553,380	77,213,537	59,725,986

Equity MENA

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU0569690554	6,006.635	EUR	286.39	271.38	289.61
Klasse A EUR Hgd (C)	LU0569690471	3,960.505	EUR	178.75	175.11	183.43
Klasse A USD AD (D)	LU0568614084	421.121	USD	203.95	199.36	203.83
Klasse A USD (C)	LU0568613946	16,752.554	USD	213.35	205.85	210.52
Klasse A2 USD (C)	LU0823047385	44,456.962	USD	214.99	207.26	211.27
Klasse F2 EUR Hgd (C)	LU0568614597	2,034.558	EUR	152.72	150.95	159.77
Klasse F2 USD (C)	LU0568614324	1,437.942	USD	183.67	178.55	183.56
Klasse G EUR Hgd (C)	LU0568614241	10,423.525	EUR	167.56	164.46	172.81
Klasse G USD (C)	LU0568614167	12,587.543	USD	202.42	195.78	200.69

Equity MENA

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse I EUR Hgd (C)	LU0568613607	15.000	EUR	1,952.15	1,892.97	1,963.78
Klasse I USD AD (D)	LU0568613516	10.000	USD	2,081.77	2,040.14	2,090.10
Klasse I USD (C)	LU0568613433	7,242.177	USD	2,331.57	2,230.42	2,260.96
Klasse M USD (C)	LU0568613789	63,169.582	USD	171.57	164.13	166.38
Klasse Z USD QD (D)	LU2070304147	-	USD	-	817.46	843.16
Gesamtvermögen			USD	48,610,856	57,606,437	91,998,292

Net Zero Ambition Emerging Markets Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A USD (C)	LU2569079176	100.000	USD	51.62	48.38	-
Klasse A2 CHF Hgd (C)	LU2762361215	0.491	CHF	50.24	-	-
Klasse A2 USD (C)	LU2569079259	100.000	USD	51.47	48.34	-
Klasse E2 EUR (C)	LU2569079762	1,000.000	EUR	5.230	4.816	-
Klasse F EUR (C)	LU2569079846	1,000.000	EUR	5.164	4.798	-
Klasse G EUR (C)	LU2569079929	1,000.000	EUR	5.207	4.807	-
Klasse H EUR (C)	LU2569080265	5.000	EUR	1,065.82	968.53	-
Klasse I USD (C)	LU2569079333	5.000	USD	1,045.71	969.87	-
Klasse I2 USD (C)	LU2569079416	5.000	USD	1,044.95	971.12	-
Klasse M2 EUR (C)	LU2569080000	5.000	EUR	1,058.98	966.73	-
Klasse R USD (C)	LU2569079507	100.000	USD	52.14	48.46	-
Klasse R2 USD (C)	LU2569079689	100.000	USD	52.06	48.50	-
Klasse Z USD (C)	LU2569080182	14,945.000	USD	1,048.22	970.71	-
Gesamtvermögen			USD	15,725,010	14,562,647	-

New Silk Road

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1941681014	1,533,957.619	EUR	133.77	115.14	120.19
Klasse F EUR (C)	LU2018721386	84,729.997	EUR	6.377	5.542	5.837
Klasse F2 EUR (C)	LU1941681105	216.192	EUR	130.69	113.85	120.22
Klasse G EUR (C)	LU1941681873	896,900.803	EUR	132.20	114.01	119.19
Klasse H EUR (C)	LU2036674690	32,399.853	EUR	1,483.05	1,260.50	1,298.27
Klasse I EUR (C)	LU1941681287	8,132.927	EUR	1,399.50	1,198.77	1,238.86
Klasse I USD (C)	LU1941681360	-	USD	-	-	1,148.72
Klasse I2 GBP (C)	LU2031984268	5.000	GBP	1,389.42	1,200.74	1,246.13
Klasse M EUR (C)	LU1941681444	47,815.278	EUR	138.58	118.87	122.99
Klasse R EUR (C)	LU1941681790	593.732	EUR	138.36	118.73	122.90
Klasse R USD (C)	LU1941681527	972.000	USD	131.63	114.63	114.06
Gesamtvermögen			USD	418,622,815	461,284,532	471,594,951

Russian Equity*

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1883867761	152,032.902	EUR	7.06	6.13	7.12
Klasse A USD (C)	LU1883867845	28,141.254	USD	7.59	6.71	7.46
Klasse C EUR (C)	LU1883867928	4,124.421	EUR	7.94	6.90	7.98
Klasse C HUF (C)	LU1883868066	313.176	HUF	3,138.02	2,574.58	3,168.49
Klasse E2 EUR (C)	LU1883868140	1,934,003.461	EUR	0.730	0.634	0.736
Klasse F EUR (C)	LU1883868223	1,037,526.683	EUR	0.669	0.581	0.675
Klasse G EUR (C)	LU1883868496	681,460.570	EUR	0.682	0.592	0.687
Klasse M2 EUR (C)	LU1883868579	1,314.000	EUR	156.64	135.84	157.54
Klasse R2 EUR (C)	LU1883868652	748.988	EUR	7.47	6.49	7.53
Klasse Z EUR (C)	LU2414850565	31,662.795	EUR	88.46	76.71	88.97
Gesamtvermögen			EUR	6,889,406	5,980,302	6,939,652

SBI FM India Equity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK (C)	LU2716742528	97,742.648	CZK	1,274.26	-	-
Klasse A EUR AD (D)	LU0552029315	29,588.495	EUR	284.25	221.44	199.94
Klasse A EUR (C)	LU0552029232	375,548.717	EUR	283.21	220.62	199.15
Klasse A USD AD (D)	LU0236502158	10,099.810	USD	347.13	275.27	238.07
Klasse A USD (C)	LU0236501697	107,075.379	USD	427.81	339.25	293.41
Klasse A2 USD (C)	LU0823045413	50,007.674	USD	440.44	349.80	302.98
Klasse A5 EUR (C)	LU2032056785	100.000	EUR	96.76	75.07	67.48
Klasse F2 USD (C)	LU0557865937	16,617.657	USD	220.18	176.35	154.04
Klasse G EUR (C)	LU2778931183	1,000.000	EUR	5.600	-	-
Klasse G USD (C)	LU0236502315	152,916.678	USD	399.06	317.40	275.35
Klasse I USD AD (D)	LU0236502661	11.000	USD	1,745.53	1,364.83	1,177.40
Klasse I USD (C)	LU0236502588	821.822	USD	4,938.91	3,870.46	3,324.23
Klasse I2 GBP (C)	LU2052289183	5.000	GBP	1,845.95	1,441.46	1,292.18
Klasse I2 USD (C)	LU2330498754	2,225.000	USD	1,523.47	1,196.48	1,024.59
Klasse I2 USD MTD (D)	LU0276940391	-	USD	-	-	1,187.04
Klasse M USD (C)	LU0329446719	13,664.002	USD	242.35	190.07	162.86
Klasse M2 USD (C)	LU2002724123	2,747.229	USD	1,877.43	1,473.73	1,261.40
Klasse O USD (C)	LU0557866406	5.270	USD	1,861.52	1,448.04	1,228.34
Klasse P2 USD (C)	LU2052289852	5,818.041	USD	90.48	71.15	61.01
Klasse Q-I4 USD (C)	LU0236503040	974,181.934	USD	532.46	417.13	356.47
Klasse Q-I6 USD (C)	LU1880406837	6,187.320	USD	1,761.06	1,384.44	1,187.22
Klasse Q-I9 USD (C)	LU0351777106	451.000	USD	343.93	269.04	229.56
Klasse R2 GBP (C)	LU2259110612	100.000	GBP	82.41	64.49	57.95
Klasse X USD (C)	LU2034728548	5.000	USD	2,025.91	1,575.87	1,336.71
Gesamtvermögen			USD	810,639,969	517,374,983	395,005,859

Euroland Equity Dynamic Multi Factors

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1691800590	254,347.825	EUR	140.64	125.06	104.29
Klasse I EUR (C)	LU1691800673	56,682.714	EUR	1,461.94	1,292.67	1,071.47

* Dieser Teilfonds wurde ausgesetzt/die ausgewiesenen Zahlen sind nicht der offizielle NIW. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Euroland Equity Dynamic Multi Factors

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse Q-X EUR (C)	LU1691800830	325,659.996	EUR	1,469.92	1,299.21	1,076.32
Klasse R EUR (C)	LU1691800756	100.000	EUR	69.02	61.22	50.90
Gesamtvermögen			EUR	597,338,768	419,768,304	465,683,547

Euroland Equity Risk Parity

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1328850950	3,766.561	EUR	147.60	141.39	126.63
Klasse A5 EUR (C)	LU2070306944	-	EUR	-	55.87	50.03
Klasse I EUR AD (D)	LU1328850521	75,137.672	EUR	1,294.43	1,266.21	1,157.98
Klasse I EUR (C)	LU1328850448	407.267	EUR	125,026.42	119,322.25	106,402.47
Klasse J2 EUR (C)	LU2098277358	-	EUR	-	1,093.14	-
Klasse X EUR (C)	LU2034727490	-	EUR	-	1,243.65	1,113.79
Gesamtvermögen			EUR	148,735,902	350,271,041	401,451,332

European Equity Conservative

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CHF Hgd (C)	LU1808314287	48,515.346	CHF	121.69	117.45	109.53
Klasse A EUR AD (D)	LU0755949921	427,493.392	EUR	171.04	163.22	152.40
Klasse A EUR (C)	LU0755949848	1,706,492.522	EUR	200.72	189.10	174.07
Klasse A2 EUR (C)	LU1103154495	104,387.423	EUR	125.71	118.61	109.33
Klasse A5 EUR (C)	LU2032055977	2,884.864	EUR	61.07	57.36	52.62
Klasse F EUR (C)	LU2018720651	7,186.577	EUR	5.853	5.550	5.142
Klasse F2 EUR (C)	LU0755950184	11,319.456	EUR	177.84	169.05	157.01
Klasse G EUR (C)	LU0755950002	76,741.378	EUR	199.75	188.66	174.08
Klasse H EUR (C)	LU1998919283	5.000	EUR	1,307.81	1,216.19	1,104.73
Klasse I EUR AD (D)	LU0755949509	-	EUR	-	-	887.64
Klasse I EUR (C)	LU0755949418	18,421.963	EUR	3,544.24	3,302.08	3,005.26
Klasse I2 EUR (C)	LU2031984698	655.984	EUR	1,269.43	1,183.88	1,078.45
Klasse M EUR (C)	LU0755949681	2,295.641	EUR	272.99	254.70	232.15
Klasse Q-I11 EUR (C)	LU1103155468	-	EUR	-	-	1,417.68
Klasse Q-I17 EUR (C)	LU1737510526	1,002,175.669	EUR	136.37	126.98	115.54
Klasse Q-OF EUR (C)	LU1567497968	1,868.000	EUR	1,506.55	1,398.05	1,267.69
Klasse R EUR (C)	LU0945156700	146,991.223	EUR	139.04	129.81	118.43
Klasse X EUR (C)	LU2034727656	-	EUR	-	1,254.84	1,135.79
Klasse Z EUR AD (D)	LU1638831559	15,875.703	EUR	1,199.23	1,145.32	1,071.48
Gesamtvermögen			EUR	698,185,199	863,750,327	832,025,476

European Equity Dynamic Multi Factors

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1691800913	17,897.744	EUR	146.17	127.84	113.01
Klasse A5 EUR (C)	LU2070307165	-	EUR	-	58.63	51.83

European Equity Dynamic Multi Factors

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse I EUR (C)	LU1691801051	63,428.989	EUR	1,527.74	1,328.58	1,167.65
Klasse M2 EUR (C)	LU2298072187	5.000	EUR	1,360.19	1,184.09	1,041.69
Klasse Q-X EUR (C)	LU1691801218	21,970.078	EUR	1,525.37	1,325.86	1,165.14
Klasse R EUR (C)	LU1691801135	100.000	EUR	70.33	61.35	54.10
Gesamtvermögen			EUR	133,045,558	133,561,319	148,860,730

European Equity Risk Parity

	ISIN	Anzahl Anteile 07.06.2024	Währung	NIW je Anteil 07.06.2024*	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1691800087	1,038.826	EUR	56.39	51.56	47.72
Klasse A5 EUR (C)	LU2070307249	-	EUR	-	56.58	52.34
Klasse I EUR AD (D)	LU1691800244	10,476.450	EUR	1,214.41	1,134.19	1,072.47
Klasse I EUR (C)	LU1691800160	21,895.900	EUR	1,379.72	1,257.42	1,158.36
Gesamtvermögen			EUR	42,991,542	70,223,586	72,031,861

Global Equity Conservative

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU0985951473	149,185.601	EUR	162.71	153.01	147.56
Klasse A EUR (C)	LU0985951127	495,235.231	EUR	217.46	204.27	196.98
Klasse A EUR Hgd (C)	LU0987200739	27,332.340	EUR	125.06	121.79	116.08
Klasse A USD AD (D)	LU0801842716	5,413.835	USD	182.10	174.33	161.06
Klasse A USD (C)	LU0801842559	105,743.626	USD	214.27	204.89	189.29
Klasse A2 USD (C)	LU1534099194	268,670.098	USD	128.45	123.26	114.19
Klasse F2 USD (C)	LU0801842989	1,740.832	USD	161.37	156.00	145.61
Klasse G EUR (C)	LU1534099434	19,738.206	EUR	146.50	138.24	133.95
Klasse G EUR Hgd (C)	LU1534098543	13,575.082	EUR	115.89	113.34	108.53
Klasse G USD (C)	LU0801842807	17,391.218	USD	204.13	196.07	181.96
Klasse H USD (C)	LU1998919952	5.000	USD	1,330.12	1,257.87	1,148.30
Klasse I EUR (C)	LU0801841585	256.025	EUR	2,733.61	2,544.51	2,430.57
Klasse I USD (C)	LU0801841312	1.000	USD	1,902.79	1,803.57	1,651.07
Klasse M2 EUR (C)	LU2002722267	5.000	EUR	1,351.18	1,260.29	1,205.42
Klasse O USD (C)	LU0801843102	-	USD	-	-	2,172.96
Klasse Q-I13 USD (C)	LU1650130260	2,025.003	USD	1,498.28	1,415.46	1,291.27
Klasse R EUR (C)	LU1638825668	-	EUR	-	147.52	140.61
Klasse X USD (C)	LU2034727573	-	USD	-	1,282.48	1,166.70
Klasse Z EUR (C)	LU1743287739	22,805.657	EUR	1,595.03	1,482.11	1,412.62
Gesamtvermögen			USD	254,654,093	269,106,356	244,203,899

Global Equity Dynamic Multi Factors

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A USD (C)	LU1691801309	985.987	USD	172.24	144.11	127.28
Klasse I USD (C)	LU1691801564	1.000	USD	1,820.81	1,515.25	1,327.33

* Weitere Einzelheiten finden Sie in Anmerkung 1 dieses Berichts.

Global Equity Dynamic Multi Factors

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse Q-I EUR (C)	LU1860902680	14,207.277	EUR	1,850.70	1,512.18	1,387.28
Klasse Q-X USD (C)	LU1691802026	41,906.794	USD	1,831.17	1,522.65	1,334.46
Klasse R USD (C)	LU1691801721	100.000	USD	69.29	57.83	50.85
Klasse X CAD (C)	LU2279408830	25,514.554	CAD	1,459.22	1,170.47	999.90
Gesamtvermögen			USD	132,305,631	165,195,095	188,285,839

European Convertible Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU0568615214	15,708.198	EUR	98.72	99.16	90.69
Klasse A EUR (C)	LU0568615057	74,974.817	EUR	104.11	104.58	95.65
Klasse A5 EUR (C)	LU2070307082	-	EUR	-	46.18	42.07
Klasse F EUR (C)	LU2018721899	3,313.959	EUR	4.476	4.519	4.150
Klasse F2 EUR (C)	LU0568615487	7,531.050	EUR	96.43	97.49	89.67
Klasse G EUR (C)	LU0568615305	41,670.090	EUR	100.23	100.89	92.41
Klasse I EUR (C)	LU0568614670	16,136.731	EUR	1,152.16	1,147.98	1,042.91
Klasse M EUR (C)	LU0568614837	29,488.955	EUR	115.00	114.53	104.01
Klasse M2 EUR AD (D)	LU2002721459	-	EUR	-	952.85	863.47
Klasse R EUR AD (D)	LU0987194825	1,902.311	EUR	92.37	92.76	84.36
Klasse R EUR (C)	LU0987194742	8,868.524	EUR	92.00	91.78	83.47
Klasse Z EUR (C)	LU2132231197	3,866.000	EUR	868.48	864.03	781.29
Gesamtvermögen			EUR	40,606,887	45,880,084	54,773,347

Montpensier Global Convertible Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU0119109048	131,030.532	EUR	12.87	12.89	12.33
Klasse A EUR (C)	LU0119108826	696,570.081	EUR	13.38	13.34	12.76
Klasse A5 EUR (C)	LU2070307751	-	EUR	-	53.34	50.81
Klasse F2 EUR (C)	LU0557862835	4,863.950	EUR	116.15	116.53	112.23
Klasse G EUR (C)	LU0119109550	242,340.769	EUR	14.01	13.99	13.41
Klasse H EUR (C)	LU2036674344	5.000	EUR	1,132.43	1,117.32	1,058.16
Klasse I EUR AD (D)	LU0194910997	-	EUR	-	-	1,099.29
Klasse I EUR (C)	LU0119108156	3,165.849	EUR	1,750.65	1,733.22	1,647.95
Klasse I USD Hgd (C)	LU0613078699	-	USD	-	915.17	847.84
Klasse I2 GBP (C)	LU2259109796	5.000	GBP	819.69	822.17	784.43
Klasse M2 EUR AD (D)	LU2002721962	-	EUR	-	1,090.87	1,035.98
Klasse R EUR (C)	LU0839541918	2.000	EUR	117.09	115.91	110.35
Klasse R2 GBP (C)	LU2259110455	100.000	GBP	40.77	40.95	39.14
Klasse Z EUR (C)	LU2224462015	20,749.218	EUR	1,055.21	1,043.24	989.79
Gesamtvermögen			EUR	42,418,788	58,664,926	65,979,214

Euro Aggregate Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU0616241559	241,869.572	EUR	110.61	107.44	111.11
Klasse A EUR (C)	LU0616241476	738,962.892	EUR	124.91	120.57	124.69
Klasse A2 EUR AD (D)	LU1103159619	329,183.301	EUR	89.84	87.25	90.22
Klasse A2 EUR (C)	LU1103159536	429,024.855	EUR	89.42	86.39	89.33
Klasse A2 EUR MTD (D)	LU1882467613	2,157.062	EUR	42.37	42.06	44.06
Klasse A2 EUR QTD (D)	LU1882467704	22,354.190	EUR	42.43	42.08	43.94
Klasse A2 USD Hgd (C)	LU1882467886	7,799.410	USD	48.41	46.06	46.45
Klasse A5 EUR (C)	LU2070306357	-	EUR	-	42.45	43.86
Klasse C EUR (C)	LU1882467969	40,533.454	EUR	42.51	41.49	43.33
Klasse E2 EUR AD (D)	LU1882468181	1,905,463.173	EUR	4.442	4.313	4.451
Klasse E2 EUR (C)	LU1882468009	9,013,370.556	EUR	4.517	4.356	4.495
Klasse E2 EUR QTD (D)	LU1882468264	3,193,814.593	EUR	4.286	4.243	4.421
Klasse F EUR AD (D)	LU1882468421	1,772,602.774	EUR	4.379	4.244	4.403
Klasse F EUR (C)	LU1882468348	3,195,434.347	EUR	4.388	4.252	4.411
Klasse F2 EUR (C)	LU0616241989	14,074.117	EUR	118.69	115.18	119.64
Klasse G EUR (C)	LU0616241807	201,192.699	EUR	122.52	118.38	122.52
Klasse H EUR (C)	LU1998918475	4,480.000	EUR	901.45	862.66	883.82
Klasse I EUR (C)	LU0616240585	40,840.883	EUR	1,337.38	1,284.98	1,322.67
Klasse I2 EUR (C)	LU1882468694	57,008.010	EUR	923.87	887.10	911.50
Klasse I2 EUR MTD2 (D)	LU0616240825	14,205.000	EUR	435.29	480.32	564.15
Klasse I2 EUR QTD (D)	LU1882468777	132.325	EUR	875.02	862.00	894.31
Klasse I2 SEK Hgd (C)	LU2477811884	19,090.000	SEK	9,701.29	9,340.99	-
Klasse I2 USD Hgd (C)	LU1882468850	248.597	USD	998.71	946.03	948.26
Klasse J2 EUR (C)	LU1882468934	104,696.353	EUR	929.72	891.64	914.88
Klasse M EUR (C)	LU0616241047	418,697.479	EUR	132.04	126.91	130.69
Klasse M2 EUR AD (D)	LU1882469155	3.589	EUR	889.54	863.57	892.30
Klasse M2 EUR (C)	LU1882469072	101,132.423	EUR	921.05	884.84	909.65
Klasse M2 EUR QTD (D)	LU1882469239	41,975.864	EUR	872.82	860.71	893.43
Klasse O EUR (C)	LU0616241393	84,631.552	EUR	1,211.78	1,158.37	1,185.01
Klasse Q-X EUR (C)	LU1250881981	-	EUR	-	-	925.77
Klasse R EUR AD (D)	LU0839528733	50.002	EUR	89.57	87.08	90.16
Klasse R EUR (C)	LU0839528493	20,794.081	EUR	92.09	88.53	91.23
Klasse R2 EUR AD (D)	LU1882469403	3,378.086	EUR	44.39	43.12	44.54
Klasse R2 EUR (C)	LU1882469312	5,444.515	EUR	43.92	42.22	43.43
Klasse R2 EUR MTD (D)	LU1882469585	-	EUR	-	42.73	44.56
Klasse R2 USD Hgd AD (D)	LU1882469668	357.169	USD	48.12	46.03	46.36
Klasse Z EUR (C)	LU2085674898	104,934.696	EUR	902.33	865.81	891.75
Gesamtvermögen			EUR	917,232,613	911,617,723	682,182,612

Euro Corporate ESG Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU1049751511	39,931.175	CZK	2,820.97	2,597.88	2,514.66
Klasse A EUR AD (D)	LU0119100179	798,998.162	EUR	10.78	10.28	10.46
Klasse A EUR (C)	LU0119099819	1,018,193.217	EUR	19.04	17.87	18.06
Klasse A2 EUR AD (D)	LU0839529202	40,781.521	EUR	91.72	87.58	89.06
Klasse A2 EUR (C)	LU0839528907	138,604.878	EUR	94.75	89.03	90.08
Klasse A2 EUR MTD (D)	LU1882469742	227.253	EUR	44.20	43.11	44.39

Euro Corporate ESG Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A2 USD (C)	LU0987187969	4,519.909	USD	90.78	86.83	84.19
Klasse A2 USD Hgd MTD (D)	LU1882470088	-	USD	-	46.01	46.24
Klasse A2 USD MTD (D)	LU1882470161	1,308.117	USD	42.52	42.22	41.67
Klasse A5 EUR (C)	LU2070306431	-	EUR	-	43.73	44.17
Klasse C EUR (C)	LU1882470245	18,785.254	EUR	45.05	42.76	43.70
Klasse C USD (C)	LU1882470591	395.145	USD	43.32	41.85	40.98
Klasse C USD MTD (D)	LU1882470674	-	USD	-	40.67	40.54
Klasse E2 EUR (C)	LU1882521765	5,803,867.532	EUR	4.785	4.488	4.532
Klasse E2 EUR QTD (D)	LU1882522060	1,831,651.791	EUR	4.477	4.354	4.452
Klasse F EUR (C)	LU1882522144	2,698,730.883	EUR	4.665	4.396	4.462
Klasse F2 EUR (C)	LU0557859294	9,833.152	EUR	116.99	110.42	112.23
Klasse G EUR (C)	LU0119100252	704,996.084	EUR	18.32	17.21	17.42
Klasse H EUR QTD (D)	LU1998918715	-	EUR	-	868.46	881.75
Klasse I EUR (C)	LU0119099496	90,340.103	EUR	2,053.31	1,916.52	1,928.61
Klasse I2 EUR AD (D)	LU1882472456	1,260.145	EUR	915.24	874.21	889.82
Klasse I2 EUR (C)	LU1882472373	23,695.231	EUR	978.58	913.83	918.82
Klasse I2 EUR MTD2 (D)	LU0158083906	224,000.000	EUR	31.03	34.49	40.86
Klasse I2 EUR QTD (D)	LU1882472530	19,735.680	EUR	912.69	883.76	899.91
Klasse M EUR (C)	LU0329442999	24,626.877	EUR	157.63	147.20	148.21
Klasse M2 EUR AD (D)	LU1882472886	60.826	EUR	915.74	874.65	890.25
Klasse M2 EUR (C)	LU1882472704	178,313.734	EUR	976.07	911.94	917.40
Klasse M2 EUR QTD (D)	LU1882472969	-	EUR	-	-	900.08
Klasse O EUR (C)	LU0557859377	98.000	EUR	1,073.30	-	-
Klasse R EUR AD (D)	LU0839529897	45,317.299	EUR	101.67	97.08	98.89
Klasse R EUR (C)	LU0839529467	1,937.000	EUR	111.59	104.30	105.07
Klasse R2 EUR (C)	LU1882473009	72,777.824	EUR	48.51	45.38	45.71
Klasse R2 USD (C)	LU1882473181	-	USD	-	43.54	42.03
Klasse X EUR (C)	LU1998921008	27,051.070	EUR	967.29	899.26	900.19
Klasse Z EUR (C)	LU2070304063	292,712.410	EUR	951.37	887.10	891.95
Gesamtvermögen			EUR	839,186,847	914,020,895	851,586,611

Euro Corporate Short Term Impact Green Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A EUR (C)	LU0945151578	568,180.835	EUR	99.02	94.27	93.59
Klasse F2 EUR (C)	LU0945151818	1,974.006	EUR	94.25	90.29	90.21
Klasse G EUR (C)	LU0945151735	54,815.911	EUR	97.43	92.88	92.38
Klasse H EUR (C)	LU2036674260	5.000	EUR	1,019.62	967.14	955.14
Klasse I EUR AD (D)	LU0945151065	2,200.000	EUR	941.35	910.57	909.02
Klasse I EUR (C)	LU0945150927	139,717.950	EUR	1,032.80	980.78	970.53
Klasse I2 CHF Hgd (C)	LU2498476154	30,873.842	CHF	1,015.10	988.18	-
Klasse M EUR (C)	LU0945151149	6,204.608	EUR	101.73	96.65	95.59
Klasse M2 EUR (C)	LU2002721020	14,009.101	EUR	1,006.01	956.29	946.23
Klasse OR EUR (C)	LU0945151495	2,094.122	EUR	32,261.53	30,560.70	30,135.93
Klasse R EUR (C)	LU0987188264	2,547.500	EUR	99.02	94.13	93.26

Euro Corporate Short Term Impact Green Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse X EUR (C)	LU1998921180	-	EUR	-	-	957.02
Gesamtvermögen			EUR	323,243,608	277,928,913	177,827,321

Euro Government Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU0518421978	42,794.809	EUR	98.90	96.55	100.79
Klasse A EUR (C)	LU0518421895	394,880.141	EUR	118.33	115.21	120.28
Klasse A2 EUR AD (D)	LU1882473348	24,839.653	EUR	43.11	42.06	43.91
Klasse A2 EUR (C)	LU1882473264	1,275,501.772	EUR	43.39	42.26	44.12
Klasse A2 EUR MTD (D)	LU1882473421	2,258.706	EUR	41.30	41.22	43.45
Klasse A2 USD (C)	LU1882473694	19,099.193	USD	41.02	40.67	40.69
Klasse A2 USD MTD (D)	LU1882473777	8.668	USD	39.20	39.87	40.31
Klasse A5 EUR (C)	LU2070306514	-	EUR	-	41.25	43.07
Klasse C EUR (C)	LU1882473850	28,206.164	EUR	41.04	40.42	42.67
Klasse C EUR MTD (D)	LU1882473934	13.855	EUR	39.23	39.48	42.01
Klasse C USD (C)	LU1882474072	270.528	USD	38.80	38.89	39.34
Klasse C USD MTD (D)	LU1882474155	962.196	USD	37.30	38.32	39.14
Klasse E2 EUR (C)	LU1882474239	9,061,136.501	EUR	4.384	4.261	4.440
Klasse E2 EUR QTD (D)	LU1882474312	813,853.028	EUR	4.215	4.191	4.396
Klasse F EUR (C)	LU1882474403	2,118,532.583	EUR	4.273	4.174	4.372
Klasse F2 EUR (C)	LU0557859450	4,183.843	EUR	114.34	111.86	117.31
Klasse G EUR (C)	LU0557859708	111,238.460	EUR	114.74	111.81	116.83
Klasse H EUR QTD (D)	LU1998918988	-	EUR	-	825.97	860.92
Klasse I EUR (C)	LU0518422273	25,649.826	EUR	1,293.76	1,254.91	1,305.02
Klasse I2 EUR (C)	LU1882474585	52,903.381	EUR	891.68	864.03	897.26
Klasse M EUR (C)	LU0557859534	247.970	EUR	128.80	124.93	129.90
Klasse M2 EUR (C)	LU1882474668	86,290.849	EUR	891.66	864.01	897.23
Klasse M2 EUR QTD (D)	LU1882474742	18,984.215	EUR	853.97	846.27	884.67
Klasse O EUR (C)	LU0557859617	12,404.519	EUR	1,378.60	1,329.89	1,374.95
Klasse R EUR (C)	LU1103151475	930.000	EUR	99.16	96.28	100.22
Klasse R2 EUR (C)	LU1882474825	151,324.174	EUR	44.25	42.94	44.65
Klasse X EUR (C)	LU1998921263	994.706	EUR	876.60	845.63	874.27
Klasse Z EUR (C)	LU2085674971	21,007.950	EUR	879.77	852.30	884.47
Gesamtvermögen			EUR	391,633,969	431,139,444	378,625,344

Euro Inflation Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU0201602504	11,702.016	EUR	118.98	120.33	123.13
Klasse A EUR (C)	LU0201576401	69,495.735	EUR	138.00	139.58	142.82
Klasse A5 EUR (C)	LU2070306860	-	EUR	-	46.92	47.99
Klasse F EUR (C)	LU2018720495	152,141.022	EUR	4.482	4.549	4.671
Klasse F2 EUR (C)	LU0557860110	11,194.543	EUR	98.76	100.38	103.23
Klasse G EUR (C)	LU0201576666	71,998.271	EUR	133.52	135.11	138.32
Klasse I EUR AD (D)	LU0201602843	15.744	EUR	918.29	926.86	947.63

Euro Inflation Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse I EUR (C)	LU0201577045	3,081.837	EUR	1,540.30	1,549.87	1,577.43
Klasse M EUR (C)	LU0329443377	10,349.107	EUR	126.86	127.65	129.92
Klasse OR EUR (C)	LU0906523039	18,367.683	EUR	1,032.50	1,034.79	1,049.07
Klasse Q-X EUR (C)	LU0752741818	112.000	EUR	1,077.78	1,082.86	1,100.90
Klasse R EUR AD (D)	LU0839532255	18,868.166	EUR	98.61	99.51	101.71
Klasse R EUR (C)	LU0839532099	1,504.000	EUR	105.23	106.01	108.05
Gesamtvermögen			EUR	49,562,056	63,482,323	80,516,380

Strategic Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU1882475806	579,122.939	CZK	1,676.99	1,490.69	1,360.40
Klasse A EUR AD (D)	LU1882476010	165,250.045	EUR	38.93	38.05	38.98
Klasse A EUR (C)	LU1882475988	360,389.118	EUR	98.65	89.81	86.25
Klasse C EUR (C)	LU1882476101	15,325.965	EUR	88.25	80.94	78.32
Klasse E2 EUR AD (D)	LU1882476366	19,941,095.828	EUR	3.801	3.715	3.801
Klasse E2 EUR (C)	LU1882476283	13,528,276.702	EUR	10.959	9.972	9.572
Klasse E2 EUR QTD (D)	LU1882476440	23,541,067.089	EUR	4.687	4.450	4.435
Klasse F EUR AD (D)	LU1882476796	2,686,556.654	EUR	3.766	3.670	3.756
Klasse F EUR (C)	LU1882476523	6,420,711.165	EUR	8.853	8.096	7.811
Klasse F EUR QTD (D)	LU1882476879	4,139,067.230	EUR	4.326	4.128	4.135
Klasse G EUR AD (D)	LU1894679072	403,938.553	EUR	4.132	4.033	4.124
Klasse G EUR QD (D)	LU1894679155	52,383.207	EUR	3.807	3.808	3.928
Klasse H EUR QTD (D)	LU1998915026	-	EUR	-	856.51	845.08
Klasse I2 EUR (C)	LU1883302660	26,769.930	EUR	118.00	106.66	101.69
Klasse I2 EUR QD (D)	LU1883302744	535.269	EUR	699.50	699.82	721.84
Klasse M2 EUR AD (D)	LU1883303049	390.860	EUR	796.92	779.17	799.38
Klasse M2 EUR (C)	LU1883302827	21,422.647	EUR	1,983.41	1,791.93	1,707.56
Klasse R2 EUR AD (D)	LU1883303478	-	EUR	-	37.61	38.55
Klasse R2 EUR (C)	LU1883303395	2,637.661	EUR	59.75	54.07	51.62
Klasse Z EUR (C)	LU2085675192	1,983.347	EUR	1,075.56	969.66	921.43
Gesamtvermögen			EUR	551,883,822	732,175,497	1,007,422,534

Euro High Yield Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU1049751867	166,243.546	CZK	3,214.90	2,841.74	2,556.81
Klasse A EUR AD (D)	LU0119110996	311,832.093	EUR	10.30	9.58	9.31
Klasse A EUR (C)	LU0119110723	2,042,496.174	EUR	23.03	20.85	19.75
Klasse A USD Hgd (C)	LU0987188777	1,000.255	USD	136.18	121.50	112.20
Klasse A2 AUD Hgd MTD3 (D)	LU2098274686	18,487.048	AUD	35.53	35.21	36.33
Klasse A2 EUR (C)	LU0839530044	323,348.767	EUR	22.81	20.66	19.59
Klasse A2 EUR MTD3 (D)	LU2098274769	5,742.982	EUR	38.65	37.49	37.94
Klasse A2 USD Hgd MTD (D)	LU1650130187	8,136.096	USD	76.80	74.12	74.16
Klasse A2 USD Hgd MTD3 (D)	LU2098274843	36,286.558	USD	37.41	36.48	37.04
Klasse A2 ZAR Hgd MTD3 (D)	LU2098274926	18,847.463	ZAR	735.16	729.53	752.85

Euro High Yield Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A5 EUR (C)	LU2070306605	-	EUR	-	47.07	44.37
Klasse F EUR (C)	LU2018719729	67,996.476	EUR	4.967	4.520	4.303
Klasse F EUR MTD (D)	LU2018719992	21,057.854	EUR	4.206	4.070	4.033
Klasse F2 EUR (C)	LU0557859880	23,232.291	EUR	135.61	123.59	117.82
Klasse F2 EUR MTD (D)	LU0906522494	9,420.210	EUR	84.31	81.71	81.10
Klasse G AUD Hgd MTD (D)	LU1327396179	68.323	AUD	73.65	72.24	73.30
Klasse G EUR (C)	LU0119111028	928,517.357	EUR	21.78	19.76	18.75
Klasse G EUR MTD (D)	LU0906522734	98,937.366	EUR	86.56	83.51	82.51
Klasse G USD Hgd MTD (D)	LU1327396336	1,447.280	USD	75.59	73.09	73.21
Klasse H EUR (C)	LU1998919010	-	EUR	-	-	907.72
Klasse I EUR AD (D)	LU0194908405	8,951.446	EUR	1,001.92	932.64	907.65
Klasse I EUR (C)	LU0119109980	13,369.056	EUR	2,913.80	2,620.81	2,460.36
Klasse I USD Hgd (C)	LU0987188850	28.000	USD	1,464.45	1,295.37	1,184.38
Klasse I2 EUR MTD2 (D)	LU0187736193	905,200.000	EUR	12.32	13.29	15.48
Klasse I2 GBP (C)	LU1897298805	5.000	GBP	1,040.91	946.15	891.38
Klasse I2 GBP Hgd (C)	LU1897298987	18,850.658	GBP	1,104.56	979.41	905.96
Klasse J EUR AD (D)	LU2036672561	-	EUR	-	-	852.11
Klasse M EUR (C)	LU0329443294	7,316.027	EUR	200.73	180.28	169.31
Klasse O EUR (C)	LU0557859963	10,558.925	EUR	1,024.55	-	1,399.76
Klasse R EUR (C)	LU0839530630	13,381.868	EUR	132.55	119.20	112.19
Klasse U AUD HGD MTD3 (D)	LU2070304733	4,855.494	AUD	33.66	33.71	35.24
Klasse U EUR MTD3 (D)	LU2070304816	121,122.266	EUR	36.58	35.87	36.76
Klasse U USD HGD MTD3 (D)	LU2070304907	109,107.042	USD	35.40	34.86	35.93
Klasse U ZAR HGD MTD3 (D)	LU2070305037	379,540.382	ZAR	34.71	34.90	36.59
Klasse X EUR (C)	LU1998921347	5,120.203	EUR	1,092.48	975.84	911.60
Klasse Z EUR (C)	LU2132230207	25,996.940	EUR	1,094.54	981.32	919.93
Gesamtvermögen			EUR	256,145,219	284,821,113	448,279,377

Euro High Yield Short Term Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A CZK Hgd (C)	LU1049751941	15,431.893	CZK	2,978.61	2,723.85	2,431.80
Klasse A EUR AD (D)	LU0907331689	2,668.955	EUR	85.36	82.07	78.92
Klasse A EUR (C)	LU0907331507	32,362.331	EUR	113.18	106.05	99.66
Klasse A5 EUR (C)	LU2070306787	-	EUR	-	49.98	46.79
Klasse F EUR (C)	LU2018720065	44,261.390	EUR	5.113	4.815	4.547
Klasse F EUR MTD (D)	LU2018720222	2,343.292	EUR	4.574	4.527	4.394
Klasse F2 EUR (C)	LU0907331929	32,798.063	EUR	106.16	100.12	94.70
Klasse F2 EUR MTD (D)	LU0945157427	10,987.696	EUR	83.39	82.66	80.34
Klasse G EUR (C)	LU0907331846	347,056.635	EUR	112.22	105.36	99.21
Klasse G EUR MTD (D)	LU0945157344	72,134.136	EUR	86.30	85.15	82.39
Klasse I EUR AD (D)	LU0907330871	20,259.335	EUR	853.79	820.98	790.13
Klasse I EUR (C)	LU0907330798	17,568.214	EUR	1,258.28	1,169.80	1,090.41
Klasse J2 EUR (C)	LU2414849989	6,703.000	EUR	1,153.05	1,071.16	-
Klasse M EUR (C)	LU0907331176	63,123.876	EUR	123.79	115.13	107.39
Klasse M2 EUR (C)	LU2002721293	980.420	EUR	1,091.17	1,015.08	946.98
Klasse M2 EUR AD (D)	LU2002721376	-	EUR	-	928.26	893.13
Klasse O EUR (C)	LU0907331259	30,193.000	EUR	1,294.79	1,198.02	1,111.59

Euro High Yield Short Term Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse R EUR (C)	LU0987189072	620.000	EUR	53.10	49.42	46.12
Klasse X EUR (C)	LU2036674187	64,458.018	EUR	1,115.56	1,032.20	957.67
Gesamtvermögen			EUR	222,581,923	122,917,816	191,028,203

Global Subordinated Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1883334275	65,409.503	EUR	63.92	54.20	54.41
Klasse A2 USD Hgd (C)	LU2183144141	-	USD	-	48.65	47.71
Klasse A5 EUR (C)	LU2070308130	-	EUR	-	45.69	45.64
Klasse E2 EUR (C)	LU1883334358	20,349,959.566	EUR	6.583	5.556	5.577
Klasse E2 EUR QTD (D)	LU1883334432	20,329,871.711	EUR	4.934	4.476	4.694
Klasse G EUR (C)	LU2085676752	3,347,611.735	EUR	5.155	4.375	4.400
Klasse G EUR QTD (D)	LU2085676836	4,507,419.570	EUR	4.336	3.957	4.158
Klasse H EUR (C)	LU2098276202	5.000	EUR	1,100.90	917.72	910.14
Klasse H EUR QTD (D)	LU1998915703	-	EUR	-	858.64	889.23
Klasse I USD Hgd (C)	LU2085675945	17,100.000	USD	1,147.58	957.07	929.43
Klasse I2 EUR (C)	LU1883334515	17,727.767	EUR	1,386.40	1,161.06	1,156.49
Klasse I2 EUR QD (D)	LU1883334606	45,057.467	EUR	983.10	865.93	903.28
Klasse I2 GBP (C)	LU1897308299	5.000	GBP	1,084.53	919.27	918.43
Klasse I2 GBP Hgd (C)	LU2132230629	14,434.182	GBP	1,404.28	1,161.55	1,140.58
Klasse I2 USD Hgd (C)	LU2085676083	6,291.835	USD	1,162.76	958.49	932.09
Klasse J4 EUR QTD (D)	LU2237439273	1.000	EUR	956.06	866.49	897.92
Klasse M2 EUR (C)	LU1883334861	135,184.677	EUR	1,390.71	1,165.25	1,161.27
Klasse M2 EUR QTD (D)	LU1883334945	31,971.857	EUR	1,023.30	921.33	958.97
Klasse Q-J2 EUR AD (D)	LU1883334788	-	EUR	-	878.50	906.36
Klasse R2 EUR (C)	LU1883335082	1,152,382.454	EUR	58.64	49.17	49.04
Klasse R3 GBP Hgd (C)	LU2259109440	10,009.800	GBP	10.89	9.01	8.85
Klasse Z EUR QD (D)	LU2085675432	22,795.396	EUR	1,124.17	1,000.76	-
Gesamtvermögen			EUR	707,237,351	729,483,666	931,547,085

Pioneer Global High Yield Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A AUD MTD3 (D)	LU1883834670	269,768.303	AUD	17.24	18.72	21.47
Klasse A CZK Hgd (C)	LU1883834753	95,958.764	CZK	1,508.61	1,356.16	1,269.77
Klasse A EUR AD (D)	LU1883834910	5,985.008	EUR	52.35	48.84	51.08
Klasse A EUR (C)	LU1883834837	17,460.900	EUR	128.41	114.29	114.06
Klasse A USD (C)	LU1883835057	47,555.902	USD	137.63	124.69	119.24
Klasse A USD MGI (D)	LU1883835305	4,155,883.134	USD	30.81	30.06	30.68
Klasse A USD MTD (D)	LU1883835131	157,808.265	USD	41.57	40.45	40.75
Klasse A USD MTD3 (D)	LU1883835214	114,493.105	USD	23.34	24.98	28.01
Klasse A ZAR MTD3 (D)	LU1883835487	622,340.836	ZAR	260.11	293.26	357.33
Klasse B AUD MTD3 (D)	LU1883835560	60.895	AUD	48.24	-	-
Klasse B USD MGI (D)	LU1883836022	3,379.496	USD	50.09	49.28	-
Klasse B USD MTD3 (D)	LU1883835990	9,077.714	USD	22.87	24.70	27.67

Pioneer Global High Yield Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
ISIN		30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse B ZAR MTD3 (D)	LU1883836295	8,172.722	ZAR	849.11	962.68	-
Klasse C EUR (C)	LU1883836378	1,704.701	EUR	110.39	99.08	100.02
Klasse C USD (C)	LU1883836451	30,058.365	USD	118.30	108.09	104.57
Klasse C USD MTD (D)	LU1883836535	34,685.234	USD	40.48	39.74	40.50
Klasse E2 EUR (C)	LU1883836618	418,188.644	EUR	13.443	11.947	11.941
Klasse E2 EUR QTD (D)	LU1883836709	3,904,382.757	EUR	5.269	5.027	5.254
Klasse F EUR (C)	LU1883836881	321,294.724	EUR	11.090	9.905	9.922
Klasse F EUR QTD (D)	LU1883836964	502,485.440	EUR	4.844	4.645	4.867
Klasse G EUR Hgd AD (D)	LU1894680674	33,258.627	EUR	3.845	3.715	3.858
Klasse H EUR Hgd QTD (D)	LU1998916263	-	EUR	-	796.17	815.17
Klasse I2 EUR (C)	LU1883837004	572.000	EUR	2,513.95	2,215.95	2,195.97
Klasse I2 EUR Hgd (C)	LU1883837186	8,227.483	EUR	1,092.06	997.40	975.13
Klasse I2 USD (C)	LU1883837343	1,595.348	USD	2,693.98	2,417.33	2,296.10
Klasse M2 EUR AD (D)	LU1883837699	53.349	EUR	925.82	864.11	907.07
Klasse M2 EUR (C)	LU1883837426	56.451	EUR	2,643.05	2,330.91	2,311.65
Klasse M2 EUR Hgd (C)	LU1883837772	2.686	EUR	1,569.45	1,433.31	1,402.33
Klasse M2 EUR Hgd QTD (D)	LU1883837855	-	EUR	-	764.59	784.46
Klasse P2 USD MTD (D)	LU1883838077	-	USD	-	41.38	41.54
Klasse Q-D USD MTD (D)	LU1883838150	888.133	USD	47.03	46.15	47.04
Klasse R2 GBP (C)	LU1883838317	136.322	GBP	93.65	83.73	83.44
Klasse R2 USD (C)	LU1883838408	232.474	USD	63.45	57.06	54.32
Klasse T USD MGI (D)	LU1883838663	200.868	USD	50.86	50.03	-
Klasse T ZAR MTD3 (D)	LU1883838747	15,249.820	ZAR	267.84	304.80	375.83
Klasse U USD MGI (D)	LU1883839125	-	USD	-	49.81	-
Klasse U USD MTD3 (D)	LU1883839042	307.602	USD	48.89	-	27.95
Klasse Z USD (C)	LU2031986123	1,675.629	USD	1,226.53	1,098.84	1,037.56
Gesamtvermögen			EUR	208,396,013	242,182,553	298,248,894

Global High Yield ESG Improvers Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
ISIN		30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A2 EUR (C)	LU2359304396	-	EUR	-	49.89	48.05
Klasse A2 USD AD (D)	LU2359304479	-	USD	-	44.21	42.59
Klasse A2 USD (C)	LU2280507844	355.950	USD	51.47	46.88	43.26
Klasse E2 EUR (C)	LU2280508578	2,168.358	EUR	5.754	5.148	4.958
Klasse E2 EUR Hgd (C)	LU2280508495	-	EUR	-	4.497	4.267
Klasse F EUR (C)	LU2490079436	26,141.036	EUR	5.728	5.151	4.985
Klasse G EUR (C)	LU2490079519	23,095.100	EUR	5.761	5.166	4.985
Klasse H EUR Hgd QD (D)	LU2330498671	-	EUR	-	806.34	811.24
Klasse H USD (C)	LU2280509204	-	USD	-	960.17	876.73
Klasse I2 GBP (C)	LU2359304719	5.000	GBP	1,129.86	1,015.03	972.55
Klasse I2 SEK Hgd (C)	LU2477811702	39,480.000	SEK	10,956.74	10,093.35	-
Klasse I2 USD (C)	LU2280508909	5.000	USD	1,057.65	955.53	874.37
Klasse M2 EUR Hgd (C)	LU2450199398	100.000	EUR	1,031.68	948.76	893.15
Klasse M2 USD (C)	LU2280509113	-	USD	-	954.31	873.82
Klasse R2 GBP (C)	LU2359304636	-	GBP	-	50.53	48.52
Klasse R2 USD AD (D)	LU2359304552	-	USD	-	44.43	42.83
Klasse R2 USD (C)	LU2280508735	100.000	USD	52.48	47.51	43.59

Global High Yield ESG Improvers Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse Z USD (C)	LU2280509030	25,037.002	USD	1,063.30	959.15	876.23
Gesamtvermögen			USD	67,931,519	53,669,093	21,378,345

US High Yield Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A AUD MTD3 (D)	LU1883861053	1,456,274.824	AUD	25.47	26.67	28.83
Klasse A EUR (C)	LU1883861137	722,960.138	EUR	14.86	13.39	13.23
Klasse A EUR Hgd (C)	LU1883861210	8,923.121	EUR	97.89	91.35	88.87
Klasse A EUR MTD (D)	LU1883861301	55,092.157	EUR	4.60	4.45	4.62
Klasse A USD (C)	LU1883861483	2,302,943.444	USD	15.94	14.62	13.84
Klasse A USD MGI (D)	LU1883861723	2,181,920.997	USD	44.69	43.95	44.43
Klasse A USD MTD (D)	LU1883861566	1,013,609.825	USD	4.90	4.82	4.80
Klasse A USD MTD3 (D)	LU1883861640	105,038.490	USD	31.39	32.36	34.23
Klasse A ZAR MTD3 (D)	LU1883861996	1,388,170.324	ZAR	416.85	447.86	507.65
Klasse B AUD MTD3 (D)	LU1883862028	11,045.621	AUD	22.86	24.19	26.52
Klasse B USD (C)	LU1883862374	804.402	USD	55.52	51.34	11.09
Klasse B USD MGI (D)	LU1883862614	22,173.870	USD	36.88	36.57	37.35
Klasse B USD MTD3 (D)	LU1883862531	20,596.000	USD	30.04	31.41	33.63
Klasse B ZAR MTD3 (D)	LU1883862705	30,009.919	ZAR	387.05	419.70	480.35
Klasse C EUR (C)	LU1883862887	14,882.348	EUR	12.52	11.37	11.35
Klasse C USD (C)	LU1883863000	1,109,683.742	USD	13.42	12.41	11.87
Klasse C USD MTD (D)	LU1883863182	1,372,508.778	USD	4.72	4.69	4.72
Klasse E2 EUR (C)	LU1883863265	260,394.606	EUR	15.812	14.223	14.052
Klasse E2 EUR Hgd (C)	LU1883863349	444,008.652	EUR	8.659	8.062	7.846
Klasse F EUR (C)	LU1883863422	192,384.155	EUR	13.694	12.380	12.276
Klasse H EUR (C)	LU1998916933	5.000	EUR	1,256.27	1,116.50	1,089.56
Klasse H EUR Hgd (C)	LU2098276111	-	EUR	-	965.88	927.97
Klasse I2 EUR (C)	LU1883863695	76,804.400	EUR	18.84	16.81	16.47
Klasse I2 EUR Hgd (C)	LU1883863778	5,856.169	EUR	1,380.56	1,269.56	1,224.78
Klasse I2 GBP Hgd (C)	LU1897311913	224.456	GBP	1,121.35	1,022.40	971.29
Klasse I2 USD (C)	LU1883863851	1,467,036.506	USD	20.19	18.34	17.22
Klasse I2 USD QD (D)	LU1883863935	27,975.954	USD	942.75	912.93	909.35
Klasse M2 EUR (C)	LU1883864073	1,588.632	EUR	3,268.65	2,917.80	2,860.12
Klasse M2 EUR Hgd (C)	LU1883864156	4,133.568	EUR	1,978.23	1,828.85	1,764.91
Klasse P2 USD (C)	LU1883864230	99.999	USD	53.11	-	57.77
Klasse P2 USD MTD (D)	LU1883864313	692.923	USD	45.50	44.52	44.11
Klasse Q-D USD MTD (D)	LU1883864404	2,813.101	USD	55.26	54.89	55.23
Klasse R2 EUR (C)	LU1883864586	1,386.817	EUR	62.78	56.14	55.13
Klasse R2 EUR Hgd (C)	LU1883864669	1,883.400	EUR	54.00	49.98	48.32
Klasse R2 USD (C)	LU1883864743	28,670.000	USD	98.90	90.02	84.71
Klasse T AUD MTD3 (D)	LU1883864826	4,108.092	AUD	24.67	26.11	28.54
Klasse T USD (C)	LU1883865047	129.427	USD	55.90	51.69	-
Klasse T USD MGI (D)	LU1883865393	1,636.285	USD	34.26	33.98	34.69
Klasse T ZAR MTD3 (D)	LU1883865476	12,417.925	ZAR	404.72	439.00	503.85
Klasse U AUD MTD3 (D)	LU1883865559	3,982.838	AUD	24.06	25.46	27.80
Klasse U USD (C)	LU1883865633	797.320	USD	54.78	50.64	-
Klasse U USD MGI (D)	LU1883865807	5,195.233	USD	50.58	50.15	-

US High Yield Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse U USD MTD3 (D)	LU1883865716	5,586.643	USD	48.29	49.00	-
Klasse U ZAR MTD3 (D)	LU1883865989	79,254.662	ZAR	400.41	433.74	499.08
Klasse Z USD (C)	LU2031986636	2,556.000	USD	1,221.27	1,107.47	1,038.50
Gesamtvermögen			EUR	314,319,950	378,030,198	481,161,237

European Subordinated Bond ESG

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 EUR AD (D)	LU1328849432	3,467.373	EUR	108.48	99.94	102.23
Klasse A2 EUR (C)	LU1328849358	585,711.578	EUR	130.56	116.69	116.12
Klasse A5 EUR (C)	LU2414850052	-	EUR	-	45.77	45.33
Klasse A6 EUR (C)	LU2401725424	3,389,264.505	EUR	50.98	45.36	45.19
Klasse F2 EUR (C)	LU1328849606	11,732.688	EUR	121.54	109.34	109.53
Klasse G EUR (C)	LU1328849515	41,872.236	EUR	123.37	110.82	110.99
Klasse H EUR (C)	LU1998920455	28,566.000	EUR	1,156.41	1,021.18	1,003.84
Klasse H EUR QTD (D)	LU2279408590	-	EUR	-	885.94	906.07
Klasse I2 EUR AD (D)	LU2477812007	95,773.000	EUR	1,058.33	975.17	963.62
Klasse I2 EUR (C)	LU1328848970	840,086.272	EUR	139.26	123.53	121.97
Klasse M2 EUR (C)	LU2002724479	19,505.939	EUR	1,129.10	1,002.03	989.89
Klasse M2 EUR QTD (D)	LU2279408327	28,223.759	EUR	916.00	875.46	899.77
Klasse R2 EUR AD (D)	LU1328849861	2,910.300	EUR	109.26	100.67	102.26
Klasse R2 EUR (C)	LU1328849788	55,725.546	EUR	139.66	124.03	122.66
Klasse Z EUR (C)	LU2132230389	115,107.877	EUR	1,086.74	962.28	956.00
Gesamtvermögen			EUR	688,673,208	680,543,198	859,113,880

Global Aggregate Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CHF Hgd (C)	LU0945157773	104,156.914	CHF	96.06	95.12	97.63
Klasse A CZK Hgd (C)	LU1049752758	448,140.636	CZK	2,778.86	2,622.42	2,521.04
Klasse A EUR AD (D)	LU0557861357	1,081,958.578	EUR	155.41	147.31	153.98
Klasse A EUR (C)	LU0557861274	1,074,692.357	EUR	185.59	173.24	178.33
Klasse A EUR Hgd AD (D)	LU0906524276	312,772.823	EUR	88.46	86.90	89.56
Klasse A EUR Hgd (C)	LU0906524193	2,327,871.482	EUR	104.18	100.78	102.06
Klasse A EUR MTD (D)	LU1327396765	1,126,424.029	EUR	94.56	92.39	97.66
Klasse A USD AD (D)	LU0319688288	137,761.252	USD	118.56	114.43	114.69
Klasse A USD (C)	LU0319688015	290,547.849	USD	246.86	234.52	231.33
Klasse A USD MTD (D)	LU0906524433	10,655.625	USD	91.82	91.33	92.57
Klasse A2 EUR AD (D)	LU2070309617	74,811.000	EUR	49.24	46.62	48.60
Klasse A2 EUR (C)	LU1883316371	170,913.188	EUR	55.35	51.69	53.15
Klasse A2 EUR MTD (D)	LU1883316454	2,563.549	EUR	49.47	48.35	51.06
Klasse A2 SGD (C)	LU1327396849	31.195	SGD	115.89	110.02	111.47
Klasse A2 SGD Hgd MTD (D)	LU1049752089	5,310.899	SGD	86.37	87.53	89.29
Klasse A2 SGD MTD (D)	LU1327396922	80.346	SGD	91.11	90.47	94.17
Klasse A2 USD (C)	LU1049752592	107,882.075	USD	115.54	109.83	108.21
Klasse A2 USD MTD (D)	LU1049752162	2,912.669	USD	91.88	91.43	92.58

Global Aggregate Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A5 EUR (C)	LU2032056355	2,309.944	EUR	51.76	48.27	49.64
Klasse B USD MTD (D)	LU1883316702	21,701.556	USD	44.53	44.77	45.79
Klasse C EUR (C)	LU1883316884	552.122	EUR	52.62	49.63	51.54
Klasse C USD (C)	LU1883317007	3,435.637	USD	49.76	47.77	47.54
Klasse C USD MTD (D)	LU1883317189	1,385.843	USD	44.53	44.76	45.79
Klasse E2 EUR (C)	LU1883317262	2,000,640.198	EUR	5.580	5.203	5.342
Klasse E2 EUR QTD (D)	LU1883317346	810,590.406	EUR	5.020	4.893	5.136
Klasse F EUR (C)	LU1883317429	878,485.981	EUR	5.389	5.051	5.223
Klasse F EUR Hgd (C)	LU2208986013	269,863.765	EUR	4.518	4.386	4.462
Klasse F EUR Hgd MTD (D)	LU2018719646	20,862.815	EUR	4.008	4.074	4.261
Klasse F USD (C)	LU2208986872	5,207.585	USD	4.800	4.580	4.538
Klasse F2 EUR Hgd (C)	LU0613077535	140,295.502	EUR	106.05	103.09	104.76
Klasse F2 EUR Hgd MTD (D)	LU0613077709	472,262.633	EUR	73.28	74.64	77.98
Klasse F2 USD (C)	LU0557861431	160,123.768	USD	127.82	122.11	120.92
Klasse F2 USD MTD (D)	LU1250884811	4,270.047	USD	90.80	90.82	92.43
Klasse G EUR Hgd (C)	LU0613076990	827,655.816	EUR	113.36	109.79	111.37
Klasse G EUR Hgd MTD (D)	LU0613077295	1,516,993.583	EUR	76.28	77.39	80.69
Klasse G EUR Hgd QTD (D)	LU1706545289	61,371.049	EUR	80.76	81.80	84.96
Klasse G GBP Hgd AD (D)	LU0797053575	3,866.461	GBP	95.92	92.90	94.29
Klasse G USD (C)	LU0319688361	496,750.093	USD	238.97	227.35	224.67
Klasse G USD MTD (D)	LU1327397060	10,504.701	USD	90.19	89.83	91.22
Klasse H EUR Hgd (C)	LU1998919440	-	EUR	-	-	992.37
Klasse H EUR Hgd QTD (D)	LU1998919796	-	EUR	-	866.66	889.38
Klasse I CAD Hgd AD (D)	LU0906524789	354.000	CAD	1,030.17	1,003.71	1,011.65
Klasse I CHF Hgd (C)	LU0945157690	18,388.026	CHF	1,012.38	998.72	1,018.76
Klasse I EUR AD (D)	LU0839535860	11,962.895	EUR	1,124.18	1,067.38	1,116.69
Klasse I EUR (C)	LU0839535514	16,091.727	EUR	1,641.05	1,525.89	1,563.30
Klasse I EUR Hgd AD (D)	LU0987191722	52,871.027	EUR	856.99	843.17	870.79
Klasse I EUR Hgd (C)	LU0839535357	71,319.357	EUR	1,143.66	1,102.38	1,112.35
Klasse I GBP Hgd AD (D)	LU0987191649	19.000	GBP	929.41	901.26	916.62
Klasse I GBP Hgd (C)	LU0987191565	14,460.394	GBP	1,130.45	1,072.99	1,063.70
Klasse I USD AD (D)	LU0319687710	2,016.629	USD	1,087.48	1,051.29	1,054.54
Klasse I USD (C)	LU0319687637	28,307.687	USD	2,460.01	2,328.64	2,285.95
Klasse I USD MTD (D)	LU1327396419	2,940.425	USD	979.70	970.77	979.21
Klasse I2 EUR (C)	LU1883317692	51,148.954	EUR	1,143.15	1,060.91	1,084.07
Klasse I2 EUR Hgd (C)	LU1883317775	11,410.365	EUR	988.51	950.79	955.08
Klasse I2 GBP (C)	LU1897299365	5.000	GBP	1,014.39	952.87	976.65
Klasse I2 GBP QD (D)	LU2031983880	5.000	GBP	912.26	880.54	921.37
Klasse I2 USD AD (D)	LU2330497350	5.000	USD	958.11	923.88	924.21
Klasse I2 USD (C)	LU1883317858	206,822.954	USD	1,029.52	972.61	952.36
Klasse I2 USD MTD (D)	LU2330497434	5.000	USD	915.55	905.57	911.19
Klasse M EUR Hgd (C)	LU0613076487	1,129,671.326	EUR	123.18	118.74	119.61
Klasse M USD (C)	LU0329444938	452,710.921	USD	161.46	152.86	150.04
Klasse M2 EUR (C)	LU1883317932	57,777.644	EUR	1,143.16	1,060.91	1,084.07
Klasse M2 EUR Hgd AD (D)	LU2002721616	163.458	EUR	877.36	860.85	886.24
Klasse M2 EUR Hgd (C)	LU2002721889	36,867.509	EUR	956.55	919.44	924.41
Klasse M2 EUR Hgd QTD (D)	LU1883318070	640.794	EUR	881.09	885.65	911.37
Klasse M2 EUR QTD (D)	LU1883318153	13,080.668	EUR	1,026.71	995.95	1,040.31
Klasse M2 USD (C)	LU2002721707	13.042	USD	1,042.30	984.72	964.23
Klasse O USD (C)	LU0557861514	5,607.224	USD	1,563.76	1,469.99	1,432.27

Global Aggregate Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse OR USD AD (D)	LU1392371701	1,106.784	USD	1,046.89	1,009.54	1,010.14
Klasse P2 USD (C)	LU1883318237	4,570.956	USD	53.40	50.56	49.62
Klasse Q-I0 EUR Hgd (C)	LU1378916545	-	EUR	-	990.46	996.16
Klasse Q-I0 GBP Hgd (C)	LU1049752915	-	GBP	-	-	1,082.17
Klasse Q-I11 USD (C)	LU1103162241	393.607	USD	1,197.99	1,131.77	1,108.63
Klasse Q-I19 EUR (C)	LU1854487383	-	EUR	-	-	1,153.73
Klasse Q-I19 EUR Hgd (C)	LU1854487466	261,470.443	EUR	988.92	952.13	958.82
Klasse Q-I8 EUR Hgd AD (D)	LU1832661448	-	EUR	-	-	894.65
Klasse Q-R GBP AD (D)	LU0839533816	1,665.000	GBP	141.51	135.57	141.73
Klasse Q-R GBP (C)	LU0839533659	819.668	GBP	117.17	110.32	113.39
Klasse Q-R GBP Hgd AD (D)	LU0906524946	932.993	GBP	98.54	95.30	96.52
Klasse Q-R GBP Hgd (C)	LU0906524862	6,487.162	GBP	121.48	115.50	114.50
Klasse Q-R2 EUR Hgd (C)	LU1508889729	138,324.581	EUR	101.68	97.77	98.36
Klasse R CHF Hgd AD (D)	LU1873222944	3,751.937	CHF	85.25	85.86	89.63
Klasse R CHF Hgd (C)	LU1250884738	950.000	CHF	93.05	91.86	93.91
Klasse R EUR AD (D)	LU1327397227	2,778.563	EUR	114.53	108.67	113.66
Klasse R EUR (C)	LU1327397144	108,621.721	EUR	119.97	111.71	114.58
Klasse R EUR Hgd AD (D)	LU0839534384	15,723.420	EUR	89.79	88.30	91.17
Klasse R EUR Hgd (C)	LU0839534111	151,868.969	EUR	109.18	105.50	106.56
Klasse R USD AD (D)	LU0839534970	2,406.148	USD	106.73	103.04	103.34
Klasse R USD (C)	LU0839534624	36,563.340	USD	129.57	122.78	120.74
Klasse R2 GBP (C)	LU2259110299	-	GBP	-	48.90	50.18
Klasse R2 USD (C)	LU1883318583	137,951.352	USD	53.66	50.76	49.76
Klasse X EUR Hgd AD (D)	LU2085676323	962,528.023	EUR	879.90	863.38	889.11
Klasse Z EUR Hgd (C)	LU2347636446	24,733.151	EUR	1,036.33	997.48	-
Gesamtvermögen			USD	3,641,302,403	3,136,343,618	2,992,275,927

Global Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A EUR AD (D)	LU0557861944	255,899.530	EUR	103.31	102.33	110.03
Klasse A EUR (C)	LU0557861860	161,600.661	EUR	136.78	134.43	143.60
Klasse A USD AD (D)	LU0119133691	112,925.279	USD	12.38	12.48	12.86
Klasse A USD (C)	LU0119133188	657,032.391	USD	25.02	25.03	25.62
Klasse A2 USD AD (D)	LU0839533220	85.470	USD	13.01	13.08	13.45
Klasse A2 USD (C)	LU0839533063	79,002.751	USD	25.64	25.62	26.20
Klasse A5 EUR (C)	LU2070307678	-	EUR	-	42.59	45.45
Klasse F EUR Hgd MTD (D)	LU2018722194	149,578.005	EUR	3.354	3.584	3.901
Klasse F2 EUR Hgd (C)	LU0557862082	1,005.269	EUR	75.45	77.16	81.60
Klasse F2 EUR Hgd MTD (D)	LU0613078343	8,721.817	EUR	55.26	59.21	64.61
Klasse F2 USD (C)	LU0557862165	5,037.758	USD	92.84	93.11	95.54
Klasse G EUR Hgd (C)	LU0557862678	22,125.937	EUR	81.62	83.07	87.40
Klasse G EUR Hgd MTD (D)	LU0613078186	76,403.323	EUR	55.03	58.67	63.67
Klasse G USD (C)	LU0119133931	183,028.071	USD	23.55	23.56	24.12
Klasse I USD (C)	LU0119131489	69.394	USD	2,573.14	2,564.12	2,610.79
Klasse I2 GBP (C)	LU2052288888	5.000	GBP	868.45	857.66	912.16
Klasse M EUR AD (D)	LU1971432825	-	EUR	-	88.88	95.67
Klasse M EUR (C)	LU1971432742	81,515.772	EUR	95.68	93.68	99.55

Global Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse M EUR Hgd (C)	LU0557862322	1,876.591	EUR	81.03	81.94	86.09
Klasse M USD (C)	LU0329445158	5,642.882	USD	139.78	139.30	141.82
Klasse P2 USD (C)	LU2052289423	100.000	USD	42.08	41.90	42.67
Klasse Q-I15 EUR AD (D)	LU0228160049	654.811	EUR	947.28	936.28	1,004.98
Klasse R2 GBP (C)	LU2259110372	-	GBP	-	41.99	44.72
Gesamtvermögen			USD	94,404,360	104,828,014	127,878,564

Global Corporate Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A EUR AD (D)	LU0557863130	94,623.049	EUR	149.99	140.55	146.65
Klasse A EUR (C)	LU0557863056	132,922.889	EUR	201.78	185.60	191.56
Klasse A EUR Hgd (C)	LU0839536322	35,809.463	EUR	111.01	105.78	107.80
Klasse A EUR Hgd MTD (D)	LU0906525240	22,032.676	EUR	72.94	73.23	77.04
Klasse A USD AD (D)	LU0319688874	19,937.711	USD	124.59	118.84	118.88
Klasse A USD (C)	LU0319688791	72,270.685	USD	184.17	172.44	170.54
Klasse A2 USD (C)	LU1103153331	180.817	USD	94.46	88.54	87.64
Klasse A5 EUR (C)	LU2070307835	-	EUR	-	48.15	49.60
Klasse F EUR Hgd MTD (D)	LU2018722780	35,224.176	EUR	3.883	3.914	4.131
Klasse F2 EUR Hgd MTD (D)	LU1103153091	11,004.733	EUR	68.23	68.84	72.78
Klasse F2 USD (C)	LU0557863213	6,470.711	USD	137.60	129.54	128.82
Klasse G EUR Hgd MTD (D)	LU1103152879	121,353.354	EUR	71.69	72.02	75.77
Klasse G USD (C)	LU0319688957	39,897.716	USD	179.28	168.03	166.34
Klasse H EUR Hgd (C)	LU1998919879	100.000	EUR	970.56	917.97	925.93
Klasse H EUR Hgd QTD (D)	LU2110861148	-	EUR	-	810.53	842.51
Klasse I EUR Hgd (C)	LU0839536082	31,670.887	EUR	1,187.22	1,125.76	1,138.40
Klasse I USD (C)	LU0319688445	6,126.974	USD	1,994.24	1,858.03	1,826.49
Klasse I2 USD (C)	LU2183143416	7,006.666	USD	991.52	923.24	907.80
Klasse J19 CHF Hgd (C)	LU2782805787	10,029.000	CHF	1,000.52	-	-
Klasse J19 EUR Hgd (C)	LU2782805431	45,621.000	EUR	1,003.37	-	-
Klasse J19 GBP Hgd (C)	LU2782805514	100.000	GBP	1,006.62	-	-
Klasse J19 GBP Hgd QD (D)	LU2782805605	481.000	GBP	1,001.84	-	-
Klasse J19 USD (C)	LU2782805357	34,606.000	USD	1,006.75	-	-
Klasse M EUR HGD (C)	LU1971433120	32,061.553	EUR	99.70	94.57	95.59
Klasse M USD (C)	LU0329445315	1,394.950	USD	149.74	139.45	137.05
Klasse M2 EUR Hgd (C)	LU2002722002	48,028.673	EUR	958.83	908.93	918.73
Klasse M2 EUR Hgd QTD (D)	LU2110861221	7,149.465	EUR	809.63	806.31	838.49
Klasse M2 USD (C)	LU2002722184	-	USD	-	977.88	961.37
Klasse O EUR Hgd (C)	LU1103153174	11,572.026	EUR	1,095.20	1,033.05	1,038.79
Klasse O USD (C)	LU0557863304	173,384.830	USD	1,585.13	1,468.52	1,436.79
Klasse Q-I12 EUR Hgd (C)	LU1732799140	-	EUR	-	-	982.63
Klasse Q-I4 USD (C)	LU1327397573	820.175	USD	1,202.04	1,119.71	1,101.88
Klasse Q-R GBP Hgd (C)	LU0906525752	-	GBP	-	-	105.04
Klasse R EUR Hgd AD (D)	LU0906525679	300.000	EUR	87.99	85.45	88.09
Klasse R EUR Hgd (C)	LU0906525596	142,067.364	EUR	98.70	93.90	95.14
Klasse R USD (C)	LU1737510369	50,732.175	USD	54.69	51.02	-
Klasse X EUR Hgd (C)	LU1998921693	30,118.379	EUR	984.82	929.13	934.29

Global Corporate Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse X USD (C)	LU2401725697	80,100.963	USD	1,069.84	991.14	969.72
Gesamtvermögen			USD	723,355,155	627,956,953	701,045,236

Global Corporate ESG Improvers Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 EUR Hgd (C)	LU2330497517	2,000.000	EUR	43.65	42.01	42.64
Klasse A2 USD AD (D)	LU2359305369	-	USD	-	42.37	42.34
Klasse A2 USD (C)	LU2280506101	100.000	USD	46.29	43.76	43.22
Klasse E2 EUR (C)	LU2280506879	134,385.036	EUR	5.206	4.825	4.965
Klasse E2 EUR Hgd (C)	LU2280506796	-	EUR	-	4.223	4.277
Klasse F EUR (C)	LU2280506523	18,820.558	EUR	5.254	4.894	5.060
Klasse G EUR (C)	LU2280506366	1,063,616.688	EUR	5.285	4.908	5.060
Klasse H USD (C)	LU2280507505	5.000	USD	951.96	892.17	873.76
Klasse I2 EUR Hgd (C)	LU2330497608	10,908.748	EUR	891.52	852.24	859.57
Klasse I2 GBP (C)	LU2359305872	5.000	GBP	1,006.45	939.71	965.05
Klasse I2 USD AD (D)	LU2359305443	5.000	USD	878.43	852.38	852.45
Klasse I2 USD (C)	LU2280507257	5.000	USD	946.64	888.98	872.00
Klasse M2 EUR Hgd (C)	LU2450199125	14,524.449	EUR	960.84	919.45	926.23
Klasse M2 USD (C)	LU2280507414	-	USD	-	888.98	872.00
Klasse R2 GBP (C)	LU2359305799	-	GBP	-	46.77	48.14
Klasse R2 USD AD (D)	LU2359305526	-	USD	-	42.55	42.52
Klasse R2 USD (C)	LU2280507091	100.000	USD	46.95	44.19	43.46
Klasse Z EUR Hgd (C)	LU2330497780	3,400.000	EUR	896.50	855.84	861.67
Klasse Z USD (C)	LU2280507331	53,987.926	USD	951.64	892.27	873.80
Gesamtvermögen			USD	87,027,324	98,093,845	72,235,103

Net Zero Ambition Global Corporate Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A USD (C)	LU2531475981	-	USD	-	53.24	-
Klasse A2 CHF Hgd (C)	LU2762361306	303.925	CHF	50.08	-	-
Klasse A2 USD (C)	LU2531475809	-	USD	-	53.21	-
Klasse F EUR (C)	LU2531475122	-	EUR	-	4.867	-
Klasse G EUR (C)	LU2531475049	-	EUR	-	4.876	-
Klasse G EUR Hgd (C)	LU2531474828	-	EUR	-	5.232	-
Klasse H EUR Hgd (C)	LU2533008764	19,970.278	EUR	1,095.06	1,052.20	-
Klasse I USD (C)	LU2531475718	-	USD	-	1,069.00	-
Klasse I2 USD (C)	LU2531475635	-	USD	-	1,068.97	-
Klasse J20 USD (C)	LU2801257929	132,000.000	USD	1,007.16	-	-
Klasse M2 EUR (C)	LU2531475395	-	EUR	-	979.75	-
Klasse R USD (C)	LU2531475551	-	USD	-	53.39	-
Klasse R2 USD (C)	LU2531475478	-	USD	-	53.36	-
Klasse Z EUR Hgd (C)	LU2531478498	55,007.901	EUR	1,093.64	1,051.19	-
Klasse Z EUR Hgd QTD (D)	LU2531478571	-	EUR	-	1,039.36	-
Klasse Z USD (C)	LU2531474745	27,000.000	USD	1,133.64	1,069.71	-

Net Zero Ambition Global Corporate Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse Z USD QTD (D)	LU2531474661	-	USD	-	1,057.52	-
Gesamtvermögen			USD	251,483,378	128,832,701	-

Global High Yield Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR Hgd (C)	LU1162499526	15,348.703	EUR	102.50	94.28	93.19
Klasse A USD (C)	LU1162499369	1,564.448	USD	136.43	123.38	118.78
Klasse A5 EUR (C)	LU2070307918	-	EUR	-	48.39	48.29
Klasse F EUR Hgd MTD (D)	LU2018722863	24,208.397	EUR	3.705	3.685	3.865
Klasse F2 EUR Hgd (C)	LU1162500042	4,007.647	EUR	106.97	99.14	99.08
Klasse F2 EUR Hgd MTD (D)	LU1250883417	5,395.187	EUR	69.88	69.64	73.40
Klasse F2 USD (C)	LU1162499955	8,362.305	USD	125.85	114.67	111.55
Klasse G EUR Hgd (C)	LU1162499872	28,335.081	EUR	111.01	102.44	101.62
Klasse G EUR Hgd MTD (D)	LU1250883334	366,079.577	EUR	71.13	70.56	73.72
Klasse G USD (C)	LU1162499799	12,905.933	USD	130.75	118.60	114.56
Klasse H USD (C)	LU1998920026	5.000	USD	1,135.56	1,017.10	972.49
Klasse I EUR Hgd (C)	LU1162498981	600.000	EUR	1,211.82	1,106.28	1,083.73
Klasse I USD (C)	LU1162498718	406.454	USD	1,452.33	1,303.47	1,245.07
Klasse I14 GBP Hgd QD (D)	LU2330497947	2,536.084	GBP	85.47	81.99	83.70
Klasse I2 GBP (C)	LU1897300478	5.000	GBP	1,083.39	967.40	970.70
Klasse I2 GBP QD (D)	LU2031984003	5.000	GBP	834.59	791.01	836.39
Klasse I2 USD (C)	LU2330497863	5.000	USD	1,038.06	932.10	893.28
Klasse J3 GBP (C)	LU2052287138	5.000	GBP	1,076.50	961.03	964.20
Klasse J3 GBP Hgd (C)	LU2110861650	106.501	GBP	1,025.53	924.04	896.05
Klasse J3 GBP QD (D)	LU2052287211	5.000	GBP	829.76	786.48	831.59
Klasse O USD (C)	LU1162499286	2,000.000	USD	1,514.44	1,352.49	1,289.32
Klasse P2 USD (C)	LU2052289696	100.000	USD	54.22	48.84	46.97
Klasse Q-I21 GBP Hgd (C)	LU1891089077	15,305.667	GBP	1,116.91	1,004.55	972.63
Klasse R3 GBP (C)	LU2259108806	-	GBP	-	10.16	10.20
Klasse R3 GBP Hgd (C)	LU2259108988	10,004.700	GBP	10.54	9.51	9.22
Klasse R3 GBP QD (D)	LU2259109010	-	GBP	-	8.93	9.44
Klasse X USD (C)	LU1998921776	66,374.446	USD	1,153.82	1,030.43	982.33
Gesamtvermögen			USD	140,057,046	133,174,533	230,753,581

Global Inflation Short Duration Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU0442406376	6,732.639	EUR	89.43	87.27	96.93
Klasse A EUR (C)	LU0442405998	51,676.048	EUR	102.30	99.82	110.88
Klasse A EUR MTD (D)	LU0906528699	412.177	EUR	49.26	-	-
Klasse A USD Hgd (C)	LU0752742972	-	USD	-	-	102.42
Klasse A2 EUR (C)	LU1883324805	4,839.716	EUR	42.59	41.60	46.26
Klasse A5 EUR (C)	LU2070308056	1,622.072	EUR	42.53	41.48	46.05
Klasse E2 EUR (C)	LU1883324987	112,380.310	EUR	4.314	4.203	4.662
Klasse F EUR (C)	LU2018722277	41,492.592	EUR	4.119	4.034	4.496

Global Inflation Short Duration Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
ISIN		30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse F2 EUR (C)	LU0557864377	7,673.423	EUR	85.69	84.04	93.81
Klasse G EUR (C)	LU0442406459	86,503.587	EUR	100.34	97.96	108.87
Klasse G USD Hgd (C)	LU0752743277	302.510	USD	102.80	98.87	106.96
Klasse H EUR (C)	LU1998920299	5.000	EUR	857.60	830.52	915.54
Klasse I EUR (C)	LU0442406616	179.741	EUR	1,112.53	1,080.06	1,193.32
Klasse I USD Hgd (C)	LU0752743194	-	USD	-	984.83	1,059.23
Klasse M EUR (C)	LU0442406533	60,373.601	EUR	103.83	100.80	111.37
Klasse M2 EUR (C)	LU1883325109	261.625	EUR	879.30	854.07	944.10
Klasse O EUR (C)	LU0557864534	15,810.430	EUR	991.84	959.06	1,055.47
Klasse Q-I13 EUR (C)	LU1272328227	917.944	EUR	920.29	890.25	980.45
Klasse Q-I13 GBP Hgd (C)	LU1272326791	-	GBP	-	-	1,040.41
Klasse Q-I13 USD Hgd (C)	LU1272326445	187.830	USD	1,082.13	1,031.03	1,105.56
Klasse R EUR AD (D)	LU0839539938	116.000	EUR	90.06	87.51	96.93
Klasse R EUR (C)	LU0839539771	2,987.000	EUR	92.53	89.93	99.49
Klasse R2 EUR (C)	LU1883325281	94.988	EUR	43.57	42.37	46.89
Gesamtvermögen			EUR	39,915,743	93,961,431	150,245,973

Global Short Term Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
ISIN		30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A USD (C)	LU2665725904	100.000	USD	51.52	-	-
Klasse A2 USD (C)	LU2665726118	100.000	USD	51.50	-	-
Klasse E2 EUR (C)	LU2665726209	35,999.049	EUR	5.272	-	-
Klasse G EUR Hgd (C)	LU2665726035	19,999.999	EUR	5.098	-	-
Klasse H EUR (C)	LU2665726381	5.000	EUR	1,057.39	-	-
Klasse I USD (C)	LU2665726464	5.000	USD	1,031.66	-	-
Klasse I2 USD (C)	LU2665728163	5.000	USD	1,031.86	-	-
Klasse M2 EUR (C)	LU2665726621	5.000	EUR	1,056.18	-	-
Klasse R USD (C)	LU2665726977	100.000	USD	51.57	-	-
Klasse R2 USD (C)	LU2665727199	100.000	USD	51.58	-	-
Klasse Z USD (C)	LU2665726894	110,720.198	USD	1,031.79	-	-
Gesamtvermögen			USD	114,594,484	-	-

Global Total Return Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
ISIN		30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A EUR AD (D)	LU1253539677	7,863.044	EUR	89.77	92.14	91.24
Klasse A EUR (C)	LU1253539594	39,434.542	EUR	105.50	102.48	99.45
Klasse A EUR QTD (D)	LU1253539750	-	EUR	-	92.89	91.80
Klasse F EUR QTD (D)	LU2018722350	18,522.890	EUR	4.127	4.190	4.174
Klasse F2 EUR (C)	LU1253540097	2,274.865	EUR	105.11	102.19	98.23
Klasse F2 EUR QTD (D)	LU1583992539	5,676.553	EUR	84.92	85.95	84.48
Klasse G EUR (C)	LU1253539917	23,753.662	EUR	105.36	102.49	99.58
Klasse G EUR QTD (D)	LU1583994071	205,752.203	EUR	85.17	86.27	85.63
Klasse I EUR AD (D)	LU1253539321	-	EUR	-	921.29	913.49
Klasse I EUR (C)	LU1253539248	1.000	EUR	1,086.03	1,050.66	1,016.10

Global Total Return Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse M2 EUR (C)	LU2002722853	5.000	EUR	1,006.09	967.93	920.88
Gesamtvermögen			EUR	25,697,465	38,904,974	62,450,203

Impact Green Bonds

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 EUR (C)	LU2349692348	667.916	EUR	40.63	39.34	41.27
Klasse E2 EUR (C)	LU2349692421	1,468,721.965	EUR	4.086	3.949	4.134
Klasse F2 EUR (C)	LU2349692694	-	EUR	-	4.302	4.534
Klasse G2 EUR (C)	LU2349692777	1,000.000	EUR	4.466	4.329	4.540
Klasse I2 EUR (C)	LU2349692850	2,154.387	EUR	830.88	798.47	831.37
Klasse I2 GBP (C)	LU2401725770	5.000	GBP	841.89	818.82	855.15
Klasse J2 EUR (C)	LU2349692934	5.000	EUR	832.48	799.59	831.90
Klasse J2 JPY Hgd (C)	LU2440106446	-	JPY	-	82,331.00	87,559.00
Klasse J8 JPY Hgd (C)	LU2713449028	32,600.400	JPY	100,808.00	-	-
Klasse R2 EUR (C)	LU2349693072	100.000	EUR	41.16	39.67	41.44
Klasse R2 GBP (C)	LU2414850136	100.000	GBP	41.24	40.24	42.15
Gesamtvermögen			EUR	26,903,989	26,369,177	25,003,060

Optimal Yield

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU1883336643	180,651.740	EUR	60.03	56.66	55.02
Klasse A EUR (C)	LU1883336569	123,335.426	EUR	107.19	98.08	92.36
Klasse A SEK Hgd (C)	LU1883336726	500.000	SEK	1,177.37	1,078.57	1,012.57
Klasse A USD Hgd (C)	LU1883336999	23,516.714	USD	100.35	90.47	83.13
Klasse A USD Hgd MTD (D)	LU1883337021	958.640	USD	70.82	66.55	63.47
Klasse A2 EUR AD (D)	LU2259111263	1,187.258	EUR	46.58	43.97	42.68
Klasse A2 EUR (C)	LU2259111180	100.000	EUR	50.01	45.83	43.22
Klasse C EUR (C)	LU1883337294	2.112	EUR	73.05	66.71	62.46
Klasse E2 EUR (C)	LU1883337377	5,138,554.914	EUR	11.688	10.689	10.061
Klasse E2 EUR QTD (D)	LU1883337450	4,485,676.586	EUR	5.489	5.230	5.107
Klasse F EUR (C)	LU1883337534	2,020,410.502	EUR	9.983	9.175	8.679
Klasse F EUR QTD (D)	LU1883337617	912,925.837	EUR	4.852	4.647	4.561
Klasse G EUR (C)	LU2176991185	84,487.359	EUR	5.336	4.890	4.612
Klasse G EUR QD (D)	LU1894680088	172,387.370	EUR	4.473	4.229	4.111
Klasse H EUR (C)	LU2098276038	5.000	EUR	1,057.95	955.70	888.72
Klasse H EUR QTD (D)	LU1998916008	-	EUR	-	878.64	847.39
Klasse I2 EUR (C)	LU1883337708	23,062.014	EUR	2,225.60	2,018.89	1,884.54
Klasse I2 USD Hgd (C)	LU1883337963	-	USD	-	1,267.45	1,154.49
Klasse M2 EUR (C)	LU1883338003	4,825.577	EUR	2,368.76	2,149.83	2,007.76
Klasse R2 EUR AD (D)	LU1883338342	1,861.000	EUR	46.31	43.71	42.47
Klasse R2 EUR (C)	LU1883338268	4,160.620	EUR	63.29	57.53	53.83
Klasse R2 GBP (C)	LU1883338425	1,696.108	GBP	83.52	76.85	72.13
Klasse R2 SEK Hgd (C)	LU1883338771	-	SEK	-	981.35	915.37
Klasse R2 USD AD (D)	LU1883338854	0.002	USD	50.00	47.63	44.45

Optimal Yield

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse R2 USD Hgd (C)	LU1883338938	-	USD	-	54.40	49.66
Klasse R2 USD Hgd MTD (D)	LU1883339076	-	USD	-	46.09	43.65
Klasse X EUR (C)	LU2428739713	-	EUR	-	934.80	867.95
Gesamtvermögen			EUR	200,225,825	253,038,288	322,149,743

Optimal Yield Short Term

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1883339233	100.208	EUR	52.62	46.95	44.66
Klasse E2 EUR (C)	LU1883339316	9,659,036.665	EUR	5.264	4.697	4.468
Klasse E2 EUR QTD (D)	LU1883339407	6,978,725.467	EUR	4.408	4.096	4.026
Klasse F EUR (C)	LU1883339589	1,976,084.728	EUR	5.082	4.558	4.357
Klasse F EUR QTD (D)	LU1883339662	1,005,001.094	EUR	4.306	4.022	3.974
Klasse G EUR AD (D)	LU1894680245	775,470.303	EUR	4.417	4.125	4.117
Klasse G EUR (C)	LU1894680161	2,818,884.556	EUR	5.168	4.621	4.404
Klasse I2 EUR (C)	LU1883339746	4,951.000	EUR	1,100.70	976.77	923.58
Klasse M2 EUR (C)	LU1883339829	7,401.677	EUR	1,092.66	969.95	917.72
Klasse M2 EUR QTD (D)	LU1883340082	-	EUR	-	836.75	818.01
Klasse R2 EUR (C)	LU1883340165	100.546	EUR	52.52	46.72	44.31
Gesamtvermögen			EUR	127,525,371	188,409,821	291,445,544

Strategic Income

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A AUD MTD3 (D)	LU1883840644	3,221,673.002	AUD	24.90	27.04	30.45
Klasse A CHF Hgd (C)	LU1883840727	8,895.100	CHF	45.31	45.45	47.51
Klasse A CZK Hgd (C)	LU1883840990	892,190.845	CZK	1,481.64	1,415.36	1,389.59
Klasse A EUR (C)	LU1883841022	1,896,171.206	EUR	11.31	10.69	11.22
Klasse A EUR Hgd AD (D)	LU1883841378	57,093.128	EUR	39.08	39.50	42.03
Klasse A EUR Hgd (C)	LU1883841295	317,693.979	EUR	79.19	77.57	80.21
Klasse A EUR Hgd MGI (D)	LU1883841451	1,263,361.797	EUR	26.77	27.70	30.12
Klasse A USD (C)	LU1883841535	10,844,264.604	USD	12.13	11.66	11.73
Klasse A USD MGI (D)	LU1883841881	4,088,951.503	USD	42.82	43.50	46.03
Klasse A USD MTD (D)	LU1883841618	2,831,192.098	USD	5.57	5.65	5.86
Klasse A USD MTD3 (D)	LU1883841709	5,745,662.789	USD	30.33	32.38	35.86
Klasse A ZAR MTD3 (D)	LU1883841964	6,395,985.586	ZAR	393.98	440.15	520.65
Klasse A2 EUR AD (D)	LU2070308999	-	EUR	-	45.80	49.35
Klasse A2 EUR (C)	LU2070309294	100.000	EUR	51.70	48.93	51.48
Klasse A2 USD MD (D)	LU2574252404	100.000	USD	48.49	48.44	-
Klasse A5 EUR (C)	LU2032056512	2,141,352.582	EUR	53.00	49.76	51.84
Klasse B AUD MTD3 (D)	LU1883842004	882,869.625	AUD	23.66	25.81	29.22
Klasse B USD (C)	LU1883842186	1,103,328.826	USD	10.28	9.93	10.04
Klasse B USD MTD (D)	LU1883842269	-	USD	-	-	5.90
Klasse B USD MGI (D)	LU1883842426	933,750.380	USD	38.00	38.79	41.26
Klasse B USD MTD3 (D)	LU1883842343	5,500,659.670	USD	30.62	32.87	36.58
Klasse B ZAR MTD3 (D)	LU1883842699	1,000,564.192	ZAR	398.10	446.94	531.33

Strategic Income

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse C EUR (C)	LU1883842772	102,651.171	EUR	10.34	9.82	10.36
Klasse C EUR Hgd (C)	LU1883842855	4,940.796	EUR	45.78	45.03	46.79
Klasse C EUR Hgd MGI (D)	LU1883842939	10,810.944	EUR	28.91	30.05	32.85
Klasse C USD (C)	LU1883843077	3,664,669.899	USD	11.08	10.71	10.83
Klasse C USD MTD (D)	LU1883843150	1,884,910.945	USD	5.55	5.66	5.91
Klasse E2 EUR AD (D)	LU1883843317	1,530,604.633	EUR	5.831	5.681	6.121
Klasse E2 EUR (C)	LU1883843234	5,698,879.356	EUR	12.778	12.033	12.597
Klasse E2 EUR Hgd AD (D)	LU1883843580	13,129,688.174	EUR	4.082	4.119	4.381
Klasse E2 EUR Hgd (C)	LU1883843408	6,038,527.625	EUR	9.134	8.917	9.199
Klasse E2 EUR Hgd QTD (D)	LU1883843663	2,742,118.232	EUR	3.959	4.077	4.318
Klasse E2 EUR QTD (D)	LU1883843747	2,763,064.144	EUR	6.074	6.029	6.473
Klasse F EUR AD (D)	LU1883844042	114,647.487	EUR	5.896	5.740	6.185
Klasse F EUR (C)	LU1883843820	457,859.055	EUR	10.957	10.370	10.910
Klasse F EUR Hgd AD (D)	LU1883844398	527,829.736	EUR	3.886	3.926	4.167
Klasse F EUR Hgd (C)	LU1883844125	849,850.377	EUR	8.089	7.935	8.215
Klasse F EUR QTD (D)	LU1883844471	224,038.649	EUR	5.705	5.692	6.142
Klasse G EUR (C)	LU2036673379	458,007.551	EUR	5.174	4.883	5.122
Klasse G EUR Hgd AD (D)	LU1894682456	1,648,441.671	EUR	4.183	4.227	4.502
Klasse G EUR Hgd (C)	LU2036673619	6,207,659.359	EUR	4.633	4.534	4.690
Klasse G EUR Hgd QD (D)	LU1894682530	2,801,028.773	EUR	4.024	4.096	4.368
Klasse G EUR QTD (D)	LU2036673452	5,963,517.610	EUR	4.525	4.504	4.849
Klasse H EUR Hgd QTD (D)	LU1998916420	-	EUR	-	883.07	925.33
Klasse I2 EUR (C)	LU1883844554	4,522.000	EUR	140.25	131.20	136.41
Klasse I2 EUR Hgd (C)	LU1883844638	2,151.353	EUR	1,121.01	1,086.52	1,111.98
Klasse I2 EUR Hgd QTD (D)	LU1883844711	-	EUR	-	852.48	897.20
Klasse I2 EUR QD (D)	LU1883844802	113.000	EUR	999.27	980.33	1,061.68
Klasse I2 GBP Hgd (C)	LU1883844984	18,440.665	GBP	1,185.26	1,133.74	1,143.79
Klasse I2 USD (C)	LU1883845106	939,640.689	USD	150.30	143.14	142.61
Klasse I2 USD QD (D)	LU1883845288	17,160.893	USD	1,070.81	1,069.38	1,109.77
Klasse I4 USD QTD (D)	LU2347634748	16,801.291	USD	848.70	838.02	869.63
Klasse M2 EUR (C)	LU1883845361	22,929.498	EUR	2,664.00	2,490.89	2,588.65
Klasse M2 EUR Hgd (C)	LU2002723232	290.843	EUR	982.82	952.80	976.11
Klasse P2 USD (C)	LU1883845528	287,968.761	USD	57.88	55.26	55.22
Klasse P2 USD MTD (D)	LU1883845791	663.601	USD	46.16	46.48	47.92
Klasse Q-D USD MTD (D)	LU1883845874	23,855.678	USD	58.69	59.80	62.41
Klasse R2 EUR AD (D)	LU1883846179	24,321.501	EUR	53.17	51.87	55.89
Klasse R2 EUR (C)	LU1883846096	19,181.999	EUR	80.58	75.51	78.65
Klasse R2 EUR Hgd AD (D)	LU1883846336	11,919.643	EUR	39.63	40.12	42.77
Klasse R2 EUR Hgd (C)	LU1883846252	981,148.739	EUR	52.68	51.12	52.51
Klasse R2 EUR Hgd MGI (D)	LU1883846419	5,430.478	EUR	35.87	36.80	39.70
Klasse R2 GBP AD (D)	LU1883846682	2,366.536	GBP	45.13	44.55	48.12
Klasse R2 GBP (C)	LU1883846500	-	GBP	-	80.69	84.31
Klasse R2 USD AD (D)	LU1883846849	63,088.588	USD	56.91	56.56	58.49
Klasse R2 USD (C)	LU1883846765	41,401.067	USD	86.34	82.36	82.22
Klasse T AUD MTD3 (D)	LU1883847060	39,617.360	AUD	25.17	27.45	31.01
Klasse T USD (C)	LU1883847144	249.258	USD	53.90	52.08	52.63
Klasse T USD MGI (D)	LU1883847490	40,137.879	USD	35.69	36.44	38.74
Klasse T USD MTD3 (D)	LU1883847227	187,775.399	USD	29.68	31.87	35.46
Klasse T ZAR MTD3 (D)	LU1883847573	27,668.877	ZAR	414.02	465.00	552.92
Klasse U AUD MTD3 (D)	LU1883847656	355,615.458	AUD	26.45	28.84	32.65

Strategic Income

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse U USD (C)	LU1883847730	98,723.495	USD	53.57	51.76	52.34
Klasse U USD MGI (D)	LU1883847904	337,307.990	USD	35.39	36.13	38.43
Klasse U USD MTD3 (D)	LU1883847813	1,822,771.723	USD	29.70	31.88	35.48
Klasse U ZAR MTD3 (D)	LU1883848035	550,590.366	ZAR	442.43	496.46	590.66
Klasse Z EUR HGD QTD (D)	LU2085675515	437.302	EUR	818.37	837.83	879.02
Gesamtvermögen			EUR	1,909,706,307	2,123,029,277	2,173,311,852

Net Zero Ambition US Corporate Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A USD (C)	LU2559893917	100.000	USD	52.23	50.13	-
Klasse A2 USD (C)	LU2559894055	100.000	USD	52.15	50.10	-
Klasse E2 EUR (C)	LU2559895375	1,000.000	EUR	5.148	4.848	-
Klasse F EUR (C)	LU2559894642	1,000.000	EUR	5.108	4.835	-
Klasse G EUR (C)	LU2559894725	1,000.000	EUR	5.131	4.842	-
Klasse H USD (C)	LU2559894998	8,882.465	USD	1,059.84	1,007.86	-
Klasse I USD (C)	LU2559894139	5.000	USD	1,054.72	1,006.18	-
Klasse I2 USD (C)	LU2559894212	3,879.583	USD	1,054.76	1,006.09	-
Klasse M2 EUR (C)	LU2559894568	5.000	EUR	1,037.09	972.20	-
Klasse R USD (C)	LU2559894303	100.000	USD	52.65	50.28	-
Klasse R2 USD (C)	LU2559894485	100.000	USD	52.61	50.26	-
Klasse Z USD (C)	LU2559895029	17,061.000	USD	1,055.74	1,006.56	-
Klasse Z USD QTD (D)	LU2559895292	5.000	USD	991.63	994.36	-
Gesamtvermögen			USD	31,571,264	24,030,253	-

US Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU1880401283	1,759.585	EUR	46.40	45.61	49.48
Klasse A EUR (C)	LU1880401101	186,264.616	EUR	52.38	50.00	53.36
Klasse A EUR Hgd (C)	LU1880401366	914,232.143	EUR	44.76	44.32	46.61
Klasse A USD AD (D)	LU1880401796	79,847.837	USD	43.83	43.87	45.66
Klasse A USD (C)	LU1880401523	791,614.606	USD	49.60	48.19	49.28
Klasse A2 AUD Hgd MTD3 (D)	LU2070305110	48,944.137	AUD	35.87	37.84	41.86
Klasse A2 EUR AD (D)	LU2070309021	8,296.993	EUR	46.11	45.31	49.16
Klasse A2 EUR (C)	LU1883848977	87,659.477	EUR	94.97	90.92	97.33
Klasse A2 EUR Hgd (C)	LU1883849199	306,893.868	EUR	46.75	46.37	48.95
Klasse A2 EUR MTD (D)	LU1883849272	1,204.444	EUR	51.17	51.35	56.41
Klasse A2 EUR QD (D)	LU1883849355	977.972	EUR	50.91	50.44	55.37
Klasse A2 GBP Hgd QD (D)	LU1883849439	4,620.000	GBP	40.87	41.37	44.09
Klasse A2 SGD Hgd (C)	LU1883849512	29,178.811	SGD	55.33	54.89	56.84
Klasse A2 SGD Hgd MGI (D)	LU2237438549	6,284.300	SGD	38.91	40.45	43.50
Klasse A2 USD AD (D)	LU1883849785	142,975.679	USD	67.63	67.67	70.41
Klasse A2 USD (C)	LU1883849603	1,353,805.854	USD	101.79	99.20	101.75
Klasse A2 USD MD (D)	LU2574252586	100.000	USD	48.11	48.53	-
Klasse A2 USD MGI (D)	LU1883850015	597,024.303	USD	53.17	54.31	57.87

US Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 USD MTD (D)	LU1883849868	135,851.288	USD	54.65	55.83	58.81
Klasse A2 USD MTD3 (D)	LU1883849942	1,277,121.573	USD	36.34	37.94	41.23
Klasse A2 ZAR Hgd MTD3 (D)	LU2098275063	-	ZAR	-	755.19	872.37
Klasse A2 ZAR MTD3 (D)	LU1883850288	1,417,944.504	ZAR	577.81	627.50	726.17
Klasse A2-7 USD (C)	LU2347634235	980.999	USD	44.92	43.76	44.86
Klasse A5 EUR (C)	LU2070308304	-	EUR	-	47.83	51.02
Klasse B AUD Hgd MTD3 (D)	LU2070305201	158,756.657	AUD	34.37	36.65	40.92
Klasse B USD (C)	LU1883850361	195,119.542	USD	76.57	75.33	78.00
Klasse B USD MGI (D)	LU1883850791	414,632.156	USD	45.05	46.45	49.97
Klasse B USD MTD3 (D)	LU1883850528	2,575,586.018	USD	34.56	36.50	40.14
Klasse B ZAR Hgd MTD3 (D)	LU2070305383	2,933,112.754	ZAR	30.50	33.43	39.05
Klasse C USD (C)	LU1883850874	479,285.058	USD	71.67	70.50	73.01
Klasse C USD MTD (D)	LU1883850957	53,477.479	USD	55.53	57.28	60.92
Klasse E2 CHF Hgd (C)	LU1883851096	57,388.785	CHF	4.355	4.411	4.692
Klasse E2 EUR (C)	LU1883851179	9,170,790.833	EUR	9.641	9.206	9.830
Klasse E2 EUR Hgd (C)	LU1883851252	1,130,025.809	EUR	4.722	4.668	4.908
Klasse E2 USD (C)	LU1883851336	97,209.219	USD	10.330	10.042	10.275
Klasse F EUR (C)	LU1883851419	670,895.732	EUR	8.736	8.384	8.997
Klasse F EUR Hgd QTD (D)	LU2018722947	20,012.705	EUR	3.857	4.021	4.342
Klasse F USD (C)	LU2208987094	12,201.966	USD	4.467	4.365	4.487
Klasse F2 EUR Hgd (C)	LU1880402091	359,602.001	EUR	4.396	4.376	4.631
Klasse F2 EUR Hgd QTD (D)	LU1880402174	36,273.323	EUR	3.849	4.019	4.346
Klasse F2 USD (C)	LU1880402257	291,847.318	USD	4.814	4.710	4.851
Klasse G EUR Hgd (C)	LU1880402331	2,442,781.976	EUR	4.476	4.437	4.678
Klasse G EUR Hgd MTD (D)	LU1880402414	129,792.984	EUR	3.924	4.080	4.415
Klasse G EUR Hgd QTD (D)	LU1880402505	5,721,231.671	EUR	3.927	4.082	4.395
Klasse G USD (C)	LU1880402687	2,871,691.516	USD	4.904	4.776	4.897
Klasse H USD (C)	LU1998916776	-	USD	-	983.20	997.85
Klasse I EUR Hgd (C)	LU1880402760	178,502.822	EUR	928.07	913.89	955.58
Klasse I USD AD (D)	LU1880402927	2,637.341	USD	868.73	870.19	905.92
Klasse I USD (C)	LU1880402844	26,695.015	USD	1,016.95	982.98	999.91
Klasse I2 CHF Hgd (C)	LU2162036151	107.000	CHF	891.83	898.54	950.80
Klasse I2 EUR (C)	LU1883851500	919.000	EUR	2,432.63	2,311.03	2,454.49
Klasse I2 EUR Hgd (C)	LU1883851682	30,861.866	EUR	1,002.26	987.18	1,032.90
Klasse I2 GBP (C)	LU1897310782	5.000	GBP	960.33	923.36	983.75
Klasse I2 GBP QD (D)	LU2031984185	5.000	GBP	844.55	846.81	932.54
Klasse I2 USD AD (D)	LU1883851849	22,061.380	USD	1,270.57	1,272.66	1,324.85
Klasse I2 USD (C)	LU1883851765	81,755.491	USD	2,607.06	2,521.22	2,565.91
Klasse J2 USD (C)	LU2176990534	279,126.075	USD	940.04	908.34	923.60
Klasse M EUR Hgd (C)	LU1880403065	26,121.786	EUR	921.61	909.05	951.42
Klasse M USD (C)	LU1880403149	-	USD	-	-	998.14
Klasse M2 EUR (C)	LU1883851922	42,358.364	EUR	2,431.98	2,311.56	2,456.27
Klasse M2 USD (C)	LU2002723406	335.393	USD	1,003.39	970.83	988.52
Klasse O USD (C)	LU1880403222	1,948.093	USD	1,044.90	1,005.98	1,019.30
Klasse P2 USD (C)	LU1883852060	847,985.596	USD	54.54	52.89	53.98
Klasse P2 USD MTD (D)	LU1883852144	6,176.387	USD	44.71	45.45	47.62
Klasse Q-D USD MTD (D)	LU1883852227	130,889.858	USD	57.09	58.88	62.62
Klasse Q-OF EUR (C)	LU1880404204	6,953.383	EUR	1,096.46	1,038.03	1,099.04
Klasse R EUR (C)	LU2183144067	68,964.832	EUR	49.41	46.98	49.94
Klasse R EUR Hgd (C)	LU1880404626	38,459.845	EUR	43.08	42.44	44.45

US Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse R USD AD (D)	LU1880405359	1,000.005	USD	43.79	43.85	45.64
Klasse R USD (C)	LU1880405276	107,702.957	USD	50.42	48.79	49.70
Klasse R2 EUR (C)	LU1883852573	3,731.030	EUR	73.75	70.16	74.65
Klasse R2 EUR Hgd (C)	LU1883852656	366,177.556	EUR	48.87	48.16	50.54
Klasse R2 EUR QD (D)	LU1883852730	100.000	EUR	46.21	45.78	50.26
Klasse R2 USD (C)	LU1883852904	276,244.322	USD	79.01	76.53	78.04
Klasse T USD (C)	LU1883853118	10,928.637	USD	49.81	49.00	50.75
Klasse T USD MGI (D)	LU1883853381	8,494.331	USD	35.89	37.01	39.81
Klasse T USD MTD3 (D)	LU1883853209	51,957.827	USD	33.88	35.78	39.34
Klasse T ZAR MTD3 (D)	LU1883853464	25,401.868	ZAR	538.30	590.19	689.95
Klasse U AUD Hgd MTD3 (D)	LU2070305466	28,647.933	AUD	34.33	36.63	40.90
Klasse U USD (C)	LU1883853548	110,019.219	USD	49.48	48.67	50.40
Klasse U USD MGI (D)	LU1883853894	182,030.105	USD	35.62	36.73	39.51
Klasse U USD MTD3 (D)	LU1883853621	574,568.648	USD	33.72	35.61	39.16
Klasse U ZAR MTD3 (D)	LU1883853977	201,404.214	ZAR	535.84	586.80	686.46
Klasse X USD (C)	LU1998917311	9,000.000	USD	1,010.37	972.75	985.65
Klasse Z USD (C)	LU2031986479	231.000	USD	1,007.61	-	1,003.20
Gesamtvermögen			EUR	1,663,455,222	1,571,290,309	1,614,248,484

US Corporate Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR Hgd (C)	LU1162498122	101,403.230	EUR	97.67	94.65	96.72
Klasse A USD AD (D)	LU1162498049	7,876.211	USD	88.72	87.22	88.66
Klasse A USD (C)	LU1162497827	45,030.367	USD	124.65	118.35	117.27
Klasse A2 USD MD (D)	LU2659282425	100.000	USD	51.75	-	-
Klasse C USD (C)	LU2732984872	100.000	USD	50.29	-	-
Klasse F2 EUR Hgd (C)	LU1162498635	380.705	EUR	96.06	93.39	95.78
Klasse F2 USD (C)	LU1162498551	3,316.489	USD	114.58	109.36	108.95
Klasse G EUR Hgd (C)	LU1162498478	25,099.876	EUR	102.88	99.58	101.68
Klasse G USD (C)	LU1162498395	39,016.192	USD	123.47	117.32	116.36
Klasse I EUR Hgd (C)	LU1162497314	2,485.000	EUR	1,067.67	1,026.39	1,041.60
Klasse I USD (C)	LU1162497157	87,717.247	USD	1,287.96	1,215.15	1,195.77
Klasse I2 EUR Hgd (C)	LU2162036078	39,184.321	EUR	863.17	829.73	840.14
Klasse I2 JPY (C)	LU2401725853	11,187.413	JPY	131,606.00	111,558.00	103,238.00
Klasse I2 SEK Hgd (C)	LU2477811967	59,230.000	SEK	10,230.90	9,859.39	-
Klasse I2 USD (C)	LU2224462361	538.016	USD	1,046.12	-	-
Klasse J2 USD (C)	LU2098277606	5.000	USD	1,029.74	-	-
Klasse M EUR Hgd (C)	LU1162497660	943.933	EUR	109.03	105.10	106.46
Klasse M USD (C)	LU1162497587	10,872.985	USD	109.33	103.18	101.59
Klasse M2 EUR (C)	LU2085676166	59.885	EUR	1,060.75	983.55	1,011.05
Klasse M2 EUR Hgd (C)	LU2002723588	128.842	EUR	951.22	914.57	926.87
Klasse M2 EUR Hgd QTD (D)	LU2305762622	12,670.464	EUR	789.54	793.01	836.75
Klasse O USD (C)	LU1162497744	2,883.567	USD	1,390.44	1,305.88	1,280.02
Klasse P2 USD (C)	LU2659282698	100.000	USD	53.62	-	-
Klasse Q-A3 SEK Hgd (C)	LU1408339320	651.745	SEK	102.07	98.54	99.60
Klasse R2 USD (C)	LU2790898634	100.000	USD	50.42	-	-

US Corporate Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse Z EUR Hgd (C)	LU2347636016	48,656.342	EUR	860.40	828.38	837.92
Gesamtvermögen			USD	305,064,933	375,307,182	316,238,386

US Short Term Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 AUD Hgd MTD3 (D)	LU2585852754	22,285.826	AUD	50.17	-	-
Klasse A2 EUR (C)	LU1882441816	1,544,015.547	EUR	7.13	6.58	6.58
Klasse A2 HKD MTD3 (D)	LU2585852671	2,592,792.482	HKD	50.00	-	-
Klasse A2 RMB Hgd MTD3 (D)	LU2585852838	274,416.501	CNH	50.29	-	-
Klasse A2 USD AD (D)	LU1882442111	59,207.287	USD	67.92	66.49	64.15
Klasse A2 USD (C)	LU1882441907	30,911,936.708	USD	7.64	7.18	6.88
Klasse A2 USD MD (D)	LU2574252669	14,197.025	USD	50.50	50.17	-
Klasse A2 USD MTD (D)	LU1882442202	2,609,577.942	USD	5.23	5.18	5.07
Klasse A2 USD MTD3 (D)	LU2585852598	1,021,256.238	USD	50.55	50.54	-
Klasse A2 ZAR Hgd MTD3 (D)	LU2596443304	2,000.000	ZAR	1,015.15	999.15	-
Klasse B USD (C)	LU1882442467	1,015,564.255	USD	5.65	5.36	5.20
Klasse B USD MTD3 (D)	LU2596443130	100.000	USD	50.73	49.87	-
Klasse B ZAR Hgd MTD3 (D)	LU2596443056	2,000.000	ZAR	1,001.47	995.82	-
Klasse C EUR (C)	LU1882442541	273,947.070	EUR	5.63	5.25	5.31
Klasse C USD (C)	LU1882442897	1,692,837.670	USD	6.03	5.72	5.55
Klasse C USD MTD (D)	LU1882442970	53,079.041	USD	4.74	4.74	4.71
Klasse E2 EUR (C)	LU1882443192	3,250,308.079	EUR	7.349	6.783	6.780
Klasse F EUR (C)	LU1882443275	1,939,924.323	EUR	6.736	6.245	6.274
Klasse G EUR (C)	LU2085676596	431,117.647	EUR	5.710	5.285	5.298
Klasse H EUR (C)	LU1998917071	5.000	EUR	1,193.40	1,096.72	1,089.70
Klasse I2 USD (C)	LU1882443358	51,932.546	USD	2,299.26	2,154.04	2,053.91
Klasse M2 EUR (C)	LU1882443432	3,552.201	EUR	1,917.15	1,765.26	1,758.20
Klasse P2 USD (C)	LU1882443515	230,586.459	USD	59.68	55.98	53.55
Klasse R2 EUR (C)	LU1882443606	26,377.947	EUR	55.18	50.81	50.66
Klasse R2 USD (C)	LU1882443788	89,934.613	USD	59.18	55.47	53.00
Klasse T USD (C)	LU1882443861	83,627.359	USD	53.36	50.65	49.12
Klasse U USD (C)	LU1882443945	348,029.790	USD	53.18	50.46	48.96
Klasse U USD MTD3 (D)	LU2596442918	100.000	USD	50.73	49.87	-
Klasse U ZAR Hgd MTD3 (D)	LU2596442835	2,000.000	ZAR	1,001.47	995.82	-
Klasse Z USD (C)	LU2031986552	676.410	USD	1,057.77	-	-
Gesamtvermögen			EUR	530,611,428	405,896,438	304,505,615

Asia Income ESG Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A USD (C)	LU2665729302	100.000	USD	51.80	-	-
Klasse A2 SGD HGD MGI (D)	LU2665729641	16,408.253	SGD	49.59	-	-
Klasse A2 USD (C)	LU2665729484	100.000	USD	51.76	-	-
Klasse A2 USD MGI (D)	LU2665726548	103.167	USD	50.17	-	-
Klasse E2 EUR (C)	LU2665729724	1,000.000	EUR	5.213	-	-

Asia Income ESG Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse G EUR Hgd (C)	LU2665729997	1,000.000	EUR	5.130	-	-
Klasse H EUR (C)	LU2665730060	3,436.036	EUR	1,048.46	-	-
Klasse I USD (C)	LU2665730144	5.000	USD	1,040.43	-	-
Klasse I2 USD (C)	LU2665730227	5.000	USD	1,040.07	-	-
Klasse M2 EUR (C)	LU2665730490	5.000	EUR	1,047.03	-	-
Klasse R USD (C)	LU2665730573	100.000	USD	51.95	-	-
Klasse R2 USD (C)	LU2665730656	100.000	USD	51.92	-	-
Klasse Z USD (C)	LU2665730730	46,204.187	USD	1,040.67	-	-
Gesamtvermögen			USD	52,597,566	-	-

China RMB Aggregate Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A USD (C)	LU2534777094	100.000	USD	51.92	48.85	-
Klasse A2 EUR Hgd (C)	LU2534778738	2,000.000	EUR	54.81	51.07	-
Klasse A2 USD (C)	LU2534776955	100.000	USD	51.84	48.82	-
Klasse A2 USD Hgd (C)	LU2534778225	2,000.000	USD	56.33	51.71	-
Klasse E2 EUR AD (D)	LU2534777763	1,010.564	EUR	5.050	4.715	-
Klasse F EUR AD (D)	LU2534777250	1,008.467	EUR	5.021	4.701	-
Klasse G EUR AD (D)	LU2534777334	1,008.453	EUR	5.038	4.707	-
Klasse G EUR Hgd (C)	LU2534777680	20,000.000	EUR	5.468	5.103	-
Klasse I USD (C)	LU2534779207	5.000	USD	1,052.48	982.73	-
Klasse I2 EUR Hgd (C)	LU2534778654	100.000	EUR	1,114.02	1,027.52	-
Klasse I2 USD (C)	LU2534779116	5.000	USD	1,053.55	982.21	-
Klasse I2 USD Hgd (C)	LU2534778068	100.000	USD	1,144.70	1,040.40	-
Klasse M2 EUR (C)	LU2534777177	5.000	EUR	1,034.24	947.20	-
Klasse R USD (C)	LU2534779389	100.000	USD	52.51	49.10	-
Klasse R2 EUR Hgd (C)	LU2534778571	2,000.000	EUR	55.54	51.34	-
Klasse R2 USD (C)	LU2534778902	100.000	USD	52.53	49.08	-
Klasse R2 USD Hgd (C)	LU2534777920	2,000.000	USD	57.07	51.98	-
Klasse Z EUR Hgd (C)	LU2534778498	100.000	EUR	1,115.60	1,027.82	-
Klasse Z USD (C)	LU2534778811	41,000.000	USD	1,053.90	983.29	-
Klasse Z USD Hgd (C)	LU2534777847	100.000	USD	1,146.75	1,040.94	-
Gesamtvermögen			USD	44,311,717	41,339,368	-

Emerging Markets Blended Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A EUR AD (D)	LU1161086316	190,719.253	EUR	86.03	82.44	80.48
Klasse A EUR (C)	LU1161086159	944,926.475	EUR	181.90	171.86	163.66
Klasse A USD Hgd (C)	LU1543731449	150.000	USD	103.69	96.76	90.42
Klasse A2 EUR AD (D)	LU2070310110	142,511.000	EUR	45.20	43.27	42.13
Klasse A2 EUR (C)	LU1534096844	69,304.406	EUR	102.55	96.98	92.32
Klasse A2 SGD Hgd (C)	LU1534096091	393.263	SGD	105.46	99.89	93.86
Klasse A2 SGD Hgd MTD (D)	LU1534095879	515.900	SGD	74.48	73.97	72.70
Klasse A5 EUR (C)	LU2070305896	-	EUR	-	47.22	44.79

Emerging Markets Blended Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse E2 EUR (C)	LU2036673965	266,398.095	EUR	4.903	4.631	4.404
Klasse F EUR (C)	LU2018719489	14,204.109	EUR	4.787	4.548	4.354
Klasse F EUR QTD (D)	LU2018719562	19,531.435	EUR	3.795	3.776	3.803
Klasse F2 EUR (C)	LU1161086589	53,296.521	EUR	96.32	91.58	87.65
Klasse F2 EUR QTD (D)	LU1600318759	45,171.042	EUR	67.59	67.32	67.78
Klasse G EUR (C)	LU1161086407	1,210,900.184	EUR	107.41	101.76	97.12
Klasse G EUR QTD (D)	LU1600318833	1,334,761.570	EUR	69.43	68.90	69.17
Klasse I EUR (C)	LU1161085698	173.281	EUR	48,574.09	45,588.41	43,136.25
Klasse I2 EUR (C)	LU2538405445	32,082.665	EUR	1,155.40	1,083.16	-
Klasse J2 EUR (C)	LU2034727227	90,430.761	EUR	1,020.86	955.79	900.41
Klasse M EUR (C)	LU1161085938	594,029.233	EUR	104.09	97.69	92.44
Klasse M2 EUR (C)	LU2002720485	89.255	EUR	1,016.14	952.13	897.89
Klasse OR EUR AD (D)	LU1534097065	-	EUR	-	1,019.43	785.71
Klasse Q-I11 EUR (C)	LU1161085854	22.000	EUR	9,594,694.95	8,978,762.10	8,474,310.12
Klasse Q-I14 GBP Hgd (C)	LU1361117796	1,283,880.079	GBP	1,338.62	1,231.64	1,137.91
Klasse Q-OF EUR AD (D)	LU1600318676	1,717.000	EUR	1,081.15	1,007.02	944.34
Klasse X3 EUR QD (D)	LU2630492929	21,085.663	EUR	978.40	-	-
Klasse Z EUR (C)	LU2347636289	1,096.325	EUR	1,013.26	949.90	897.30
Gesamtvermögen			EUR	2,895,730,726	2,652,551,276	2,327,354,431

Emerging Markets Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A AUD MTD3 (D)	LU1882449637	8,115,769.740	AUD	19.27	21.23	24.16
Klasse A CZK Hgd (C)	LU1882449710	113,237.828	CZK	1,510.84	1,356.25	1,259.83
Klasse A EUR AD (D)	LU1882449983	1,212,133.805	EUR	43.18	41.05	42.69
Klasse A EUR (C)	LU1882449801	3,350,220.410	EUR	18.64	16.52	16.31
Klasse A EUR Hgd AD (D)	LU1882450130	611,637.944	EUR	26.91	26.51	27.41
Klasse A EUR Hgd (C)	LU1882450056	46,795.079	EUR	51.32	47.17	45.89
Klasse A EUR MTD (D)	LU1882450213	2,414,922.782	EUR	4.75	4.44	4.62
Klasse A USD AD (D)	LU1882450486	95,965.438	USD	46.17	44.74	44.70
Klasse A USD (C)	LU1882450304	2,292,278.078	USD	19.95	18.02	17.02
Klasse A USD MGI (D)	LU1882450726	3,631,915.568	USD	41.68	40.97	42.04
Klasse A USD MTD (D)	LU1882450569	10,710,061.405	USD	5.03	4.78	4.78
Klasse A USD MTD3 (D)	LU1882450643	10,090,822.574	USD	23.36	25.15	27.98
Klasse A ZAR MTD3 (D)	LU1882450999	50,658,845.433	ZAR	283.96	328.84	403.47
Klasse A2 AUD Hgd MTD3 (D)	LU2110860256	3,300.000	AUD	35.65	35.54	37.37
Klasse A2 EUR AD (D)	LU2070309963	6,537.000	EUR	42.96	40.64	42.48
Klasse A2 EUR (C)	LU2070310037	100.000	EUR	51.98	45.96	45.60
Klasse A2 HKD MTD3 (D)	LU2110860330	920.000	HKD	36.44	36.26	37.79
Klasse A2 RMB Hgd MTD3 (D)	LU2401860049	16,000.000	CNH	36.57	36.33	39.15
Klasse A2 SGD Hgd MGI (D)	LU2237438622	3,200.000	SGD	37.41	37.27	38.90
Klasse A2 USD (C)	LU2110860504	100.000	USD	46.53	41.88	39.81
Klasse A2 USD MGI (D)	LU2237438895	100.000	USD	38.46	37.64	38.86
Klasse A2 USD MTD3 (D)	LU2110860769	1,807.414	USD	36.25	35.95	37.45
Klasse B AUD MTD3 (D)	LU1882451021	590,085.958	AUD	17.43	19.42	22.47
Klasse B EUR (C)	LU1882451294	15,447.760	EUR	14.45	12.88	12.87
Klasse B USD (C)	LU1882451377	136,694.138	USD	15.49	14.05	13.46

Emerging Markets Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse B USD MGI (D)	LU1882451617	206,651.711	USD	36.90	36.40	37.88
Klasse B USD MTD3 (D)	LU1882451534	4,095,117.964	USD	21.96	23.98	27.15
Klasse B ZAR MTD3 (D)	LU1882451708	3,370,450.576	ZAR	275.36	318.13	393.72
Klasse C EUR (C)	LU1882451880	127,160.683	EUR	15.74	14.02	14.01
Klasse C EUR MTD (D)	LU1882451963	4,991.000	EUR	4.63	4.34	4.58
Klasse C USD (C)	LU1882452003	302,412.344	USD	16.86	15.29	14.65
Klasse C USD MTD (D)	LU1882452185	194,311.379	USD	4.91	4.68	4.75
Klasse E2 EUR (C)	LU1882452268	14,063,648.106	EUR	19.862	17.520	17.337
Klasse E2 EUR Hgd (C)	LU1882452425	4,602,263.605	EUR	12.457	11.379	11.110
Klasse E2 EUR QTD (D)	LU1882452698	7,207,061.808	EUR	5.156	4.782	5.004
Klasse E2 USD AD (D)	LU1882452854	57,550.864	USD	5.273	5.083	5.101
Klasse E2 USD (C)	LU1882452771	-	USD	-	19.115	18.124
Klasse F EUR (C)	LU1882452938	1,548,974.193	EUR	16.638	14.813	14.640
Klasse F EUR QTD (D)	LU1882453076	1,142,526.316	EUR	4.994	4.676	4.889
Klasse G EUR (C)	LU2036673023	1,082,397.927	EUR	5.078	4.510	4.447
Klasse G EUR Hgd AD (D)	LU1894676722	1,163,238.961	EUR	3.775	3.713	3.834
Klasse G EUR Hgd (C)	LU2834370277	20,000.000	EUR	4.987	-	-
Klasse G EUR QTD (D)	LU2036673296	963,765.822	EUR	3.938	3.678	3.835
Klasse H EUR (C)	LU1998914052	65,492.962	EUR	1,118.18	976.90	957.61
Klasse H EUR Hgd (C)	LU1998914136	-	EUR	-	880.39	851.19
Klasse H EUR QTD (D)	LU1998914219	-	EUR	-	795.34	824.12
Klasse I2 CHF Hgd (C)	LU2110860843	20,029.427	CHF	1,029.39	-	-
Klasse I2 EUR (C)	LU1882453159	7,909,242.930	EUR	23.82	20.84	20.46
Klasse I2 EUR Hgd AD (D)	LU1882453316	61,348.651	EUR	644.00	631.25	658.15
Klasse I2 EUR Hgd (C)	LU1882453233	41,878.726	EUR	1,190.12	1,077.96	1,043.94
Klasse I2 EUR QTD (D)	LU1882453407	20,773.449	EUR	1,130.60	1,040.03	1,079.34
Klasse I2 GBP (C)	LU1897302250	5.000	GBP	1,077.08	953.83	939.25
Klasse I2 GBP Hgd QD (D)	LU1882453589	3,869.005	GBP	711.26	688.00	709.52
Klasse I2 USD (C)	LU1882453662	29,107,623.429	USD	25.53	22.74	21.39
Klasse I2 USD QD (D)	LU1882453746	1,325.670	USD	752.74	725.51	737.29
Klasse I2 USD QTD (D)	LU1882453829	7,672.571	USD	1,200.57	1,124.19	1,122.96
Klasse J2 EUR Hgd (C)	LU1882454124	34,313.488	EUR	990.22	896.45	866.82
Klasse J3 GBP (C)	LU2052287724	5.000	GBP	1,026.52	909.50	895.97
Klasse J3 GBP QD (D)	LU2052287997	5.000	GBP	750.55	719.28	765.02
Klasse M EUR (C)	LU2085676240	-	EUR	-	942.12	921.23
Klasse M2 EUR AD (D)	LU1882454637	5,766.822	EUR	1,156.76	1,095.18	1,146.18
Klasse M2 EUR (C)	LU1882454553	32,920.960	EUR	2,843.42	2,489.10	2,443.89
Klasse M2 EUR Hgd (C)	LU1882454710	21,765.201	EUR	1,626.28	1,476.39	1,430.59
Klasse P2 USD (C)	LU1882454983	113,889.565	USD	60.44	54.01	50.96
Klasse P2 USD MTD (D)	LU1882455014	13,069.495	USD	41.17	38.67	38.65
Klasse Q-D USD MTD (D)	LU1882455105	5,762.448	USD	51.09	48.71	49.45
Klasse R2 EUR (C)	LU1882455287	12,602.259	EUR	88.77	77.78	76.52
Klasse R2 EUR Hgd (C)	LU1882455360	365,216.688	EUR	48.09	43.63	42.32
Klasse R2 GBP (C)	LU1882455444	131.314	GBP	96.43	85.58	84.44
Klasse R2 USD AD (D)	LU1882455790	137,447.551	USD	39.92	38.52	38.73
Klasse R2 USD (C)	LU1882455527	21,923.358	USD	95.08	84.87	80.00
Klasse R3 GBP (C)	LU2259108632	-	GBP	-	9.19	9.06
Klasse R3 GBP QD (D)	LU2259108715	-	GBP	-	7.81	8.30
Klasse T AUD MTD3 (D)	LU1882455873	68,557.625	AUD	18.91	21.06	24.32
Klasse T EUR (C)	LU1882455956	146.941	EUR	55.06	-	48.01

Emerging Markets Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse T USD (C)	LU1882456095	2,087.058	USD	57.80	52.42	50.20
Klasse T USD MGI (D)	LU1882456251	17,362.800	USD	31.11	30.68	31.92
Klasse T USD MTD3 (D)	LU1882456178	442,238.008	USD	21.81	23.81	26.96
Klasse T ZAR MTD3 (D)	LU1882456335	790,509.021	ZAR	292.71	338.46	418.82
Klasse U AUD MTD3 (D)	LU1882456418	985,081.876	AUD	19.72	21.95	25.36
Klasse U EUR (C)	LU1882456509	6,964.296	EUR	60.33	53.75	53.72
Klasse U USD (C)	LU1882456681	30,009.611	USD	64.66	58.64	56.16
Klasse U USD MGI (D)	LU1882456848	257,225.062	USD	30.97	30.55	31.79
Klasse U USD MTD3 (D)	LU1882456764	4,186,801.122	USD	21.80	23.80	26.95
Klasse U ZAR MTD3 (D)	LU1882456921	8,677,391.265	ZAR	308.89	356.75	441.57
Klasse X EUR (C)	LU1882457069	3,176.229	EUR	1,269.84	1,105.01	1,078.88
Klasse Z EUR Hgd AD (D)	LU2085674625	4,679.253	EUR	735.92	727.73	756.78
Klasse Z USD (C)	LU2040440153	4,431.136	USD	1,043.28	934.56	874.72
Gesamtvermögen			EUR	3,599,880,293	3,238,831,622	3,363,476,466

Emerging Markets Corporate Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU0755948873	4,739.317	EUR	101.73	96.97	101.83
Klasse A EUR (C)	LU0755948790	6,734.160	EUR	151.41	137.75	139.22
Klasse A EUR Hgd (C)	LU0755948956	5,646.698	EUR	102.66	96.71	96.20
Klasse A USD AD (D)	LU0755948527	40,357.952	USD	84.68	82.24	82.90
Klasse A USD (C)	LU0755948444	6,966.008	USD	122.10	113.07	109.51
Klasse A5 EUR (C)	LU2070305979	-	EUR	-	46.61	46.70
Klasse F EUR Hgd MTD (D)	LU2018722608	215,186.438	EUR	3.426	3.410	3.596
Klasse F2 EUR Hgd (C)	LU0755949335	2,379.836	EUR	94.93	89.85	89.89
Klasse F2 EUR Hgd MTD (D)	LU0945158151	11,582.083	EUR	59.43	59.27	62.62
Klasse F2 USD (C)	LU0755949251	2,939.134	USD	111.64	103.91	101.14
Klasse G EUR Hgd (C)	LU0755949178	28,140.411	EUR	100.21	94.46	94.09
Klasse G EUR Hgd MTD (D)	LU0945158078	77,840.381	EUR	62.85	62.35	65.56
Klasse G USD (C)	LU0755949095	9,549.266	USD	117.02	108.43	105.07
Klasse H USD (C)	LU1998917824	9,258.857	USD	1,044.13	954.76	912.87
Klasse I EUR AD (D)	LU0755948014	28,973.931	EUR	893.59	851.98	896.21
Klasse I EUR (C)	LU0755947982	1,734.862	EUR	1,285.57	1,156.66	1,155.84
Klasse I EUR Hgd AD (D)	LU2339089083	40,980.729	EUR	787.35	777.60	811.70
Klasse I EUR Hgd (C)	LU0755947800	67,669.485	EUR	882.11	822.03	808.86
Klasse I USD AD (D)	LU0755947719	15,164.463	USD	822.54	799.19	807.55
Klasse I USD (C)	LU0755947636	13,724.261	USD	1,672.71	1,532.01	1,467.01
Klasse J2 EUR AD (D)	LU2176992076	54,709.000	EUR	924.50	881.39	927.26
Klasse M EUR (C)	LU1971433047	-	EUR	-	100.36	100.33
Klasse M EUR Hgd (C)	LU0755948287	991.300	EUR	91.47	85.18	83.89
Klasse M USD (C)	LU0755948105	5,537.836	USD	130.83	119.88	114.86
Klasse O EUR Hgd (C)	LU1103155898	6,014.446	EUR	1,056.08	978.21	957.58
Klasse O USD (C)	LU0755948360	18,751.225	USD	1,439.07	1,310.69	1,248.15
Klasse Z EUR QD (D)	LU2052290199	10,456.856	EUR	824.06	789.31	836.35
Klasse Z USD (C)	LU2036672488	119,671.103	USD	1,035.25	946.85	904.96

Emerging Markets Corporate Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse Z USD QD (D)	LU2052289936	5,001.000	USD	795.66	775.80	787.72
Gesamtvermögen			USD	417,697,167	486,667,156	551,846,207

Emerging Markets Green Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A USD (C)	LU2138398024	4,825.000	USD	44.90	42.48	42.53
Klasse A2 AUD Hgd MTD3 (D)	LU2305762200	9,305.323	AUD	34.03	35.27	38.31
Klasse A2 HKD MTD3 (D)	LU2305762119	449,758.355	HKD	34.65	35.87	38.73
Klasse A2 RMB Hgd MTD3 (D)	LU2305763786	49,159.630	CNH	33.35	34.45	38.37
Klasse A2 USD (C)	LU2138387506	605.281	USD	45.04	42.66	42.78
Klasse A2 USD MTD3 (D)	LU2305762036	35,649.495	USD	34.54	35.63	38.41
Klasse E2 EUR (C)	LU2138390393	2,176,211.630	EUR	4.776	4.437	4.633
Klasse E2 EUR Hgd (C)	LU2259110968	2,513,558.657	EUR	4.008	3.856	3.961
Klasse F EUR (C)	LU2138390716	206,972.429	EUR	4.678	4.365	4.579
Klasse G EUR (C)	LU2138390559	3,048,797.095	EUR	4.742	4.407	4.605
Klasse G EUR Hgd (C)	LU2259111008	3,766,473.885	EUR	4.005	3.855	3.962
Klasse H EUR (C)	LU2138389544	5.000	EUR	998.20	917.35	947.39
Klasse H EUR QD (D)	LU2339089166	-	EUR	-	854.32	916.28
Klasse I USD (C)	LU2138388066	826.000	USD	937.08	878.47	871.35
Klasse I2 EUR Hgd (C)	LU2138388736	1,339.229	EUR	876.09	834.90	850.62
Klasse I2 GBP (C)	LU2359303745	5.000	GBP	940.23	876.82	910.76
Klasse I2 GBP Hgd (C)	LU2138388579	9,199.341	GBP	917.67	863.50	865.63
Klasse I2 USD (C)	LU2138388223	4,283.923	USD	938.15	879.91	873.20
Klasse J EUR Hgd (C)	LU2138389387	10.000	EUR	883.07	840.53	854.69
Klasse J USD (C)	LU2138388900	5.000	USD	944.85	884.53	875.85
Klasse J2 EUR Hgd (C)	LU2138389460	10.000	EUR	881.09	839.07	853.65
Klasse J2 USD (C)	LU2138389114	5.000	USD	943.97	884.30	876.22
Klasse M2 EUR (C)	LU2138389890	-	EUR	-	910.67	942.71
Klasse M2 EUR Hgd (C)	LU2138390047	20.918	EUR	876.73	836.08	851.55
Klasse R USD (C)	LU2138387688	100.000	USD	46.45	43.66	43.43
Klasse R2 GBP (C)	LU2259109952	183.969	GBP	46.02	43.05	44.87
Klasse R2 GBP Hgd (C)	LU2347634581	2,057.021	GBP	42.44	40.07	40.35
Klasse R2 USD (C)	LU2138387845	100.000	USD	46.29	43.55	43.37
Klasse R4 EUR Hgd (C)	LU2347636875	44,326.000	EUR	41.61	39.54	40.13
Klasse R4 EUR Hgd (D)	LU2368111824	27,698.000	EUR	38.45	37.96	40.13
Klasse R4 GBP Hgd AD (D)	LU2368111741	18,206.015	GBP	39.80	38.79	40.21
Klasse R4 GBP Hgd (C)	LU2347634318	12,370.545	GBP	42.73	40.13	40.15
Klasse R4 USD AD (D)	LU2368112046	-	USD	-	39.90	40.74
Klasse R4 USD (C)	LU2347634409	-	USD	-	40.81	40.40
Klasse SE EUR Hgd (C)	LU2138391102	-	EUR	-	-	852.61
Klasse SE USD (C)	LU2138390989	26,841.005	USD	939.32	880.57	873.43
Klasse Z EUR Hgd (C)	LU2279408756	74,606.121	EUR	821.95	782.78	795.78
Gesamtvermögen			USD	171,091,554	248,699,786	461,138,049

Emerging Markets Corporate High Yield Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
ISIN		30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A EUR AD (D)	LU1882457226	9,922.855	EUR	50.23	47.54	48.83
Klasse A EUR (C)	LU1882457143	10,245.237	EUR	91.14	79.42	76.29
Klasse A USD (C)	LU1882457572	27,344.921	USD	97.68	86.65	79.76
Klasse A USD MTD (D)	LU1882457655	4,246.793	USD	56.06	52.51	51.30
Klasse A2 USD (C)	LU2762361728	100.000	USD	51.36	-	-
Klasse A2 USD MD (D)	LU2762361645	100.000	USD	49.90	-	-
Klasse C EUR (C)	LU1882457739	252.709	EUR	81.00	71.30	69.17
Klasse C USD (C)	LU1882457903	8,479.468	USD	86.82	77.79	72.32
Klasse C USD MTD (D)	LU1882458034	2,256.562	USD	53.56	50.68	50.03
Klasse E2 EUR (C)	LU1882458117	817,972.616	EUR	9.212	8.015	7.688
Klasse E2 EUR QTD (D)	LU1882458208	817,862.543	EUR	5.570	5.114	5.194
Klasse F EUR QTD (D)	LU1882458380	398,662.520	EUR	5.430	5.012	5.117
Klasse G EUR QTD (D)	LU2085676679	89,780.615	EUR	4.374	4.025	4.096
Klasse I2 EUR (C)	LU1882458463	15.088	EUR	2,044.86	1,764.92	1,679.04
Klasse I2 EUR Hgd AD (D)	LU2596442678	2,353.000	EUR	1,102.96	1,001.17	-
Klasse I2 EUR Hgd (C)	LU1882458547	2,225.000	EUR	1,368.91	1,223.06	1,146.00
Klasse I2 USD (C)	LU1882458620	1,205.764	USD	2,192.11	1,925.98	1,755.46
Klasse M2 EUR (C)	LU1882458893	-	EUR	-	-	1,651.80
Klasse P2 USD (C)	LU1882458976	18.060	USD	66.90	58.92	53.86
Klasse P2 USD MTD (D)	LU1882459198	100.000	USD	52.84	-	-
Klasse R2 EUR AD (D)	LU1882459354	2,653.376	EUR	44.44	42.07	43.26
Klasse R2 EUR (C)	LU1882459271	1,594.020	EUR	101.41	87.67	83.54
Klasse R2 USD (C)	LU1882459438	111.384	USD	108.70	95.66	87.35
Klasse Z EUR (C)	LU2098275733	11,578.724	EUR	1,133.53	975.73	924.95
Klasse Z USD (C)	LU2052290272	4,725.486	USD	1,157.09	1,013.90	920.97
Gesamtvermögen			EUR	46,285,350	48,868,296	50,444,329

Emerging Markets Hard Currency Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
ISIN		30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A EUR AD (D)	LU0907913544	1,639.505	EUR	197.90	192.81	197.61
Klasse A EUR (C)	LU0907913460	17,585.052	EUR	649.33	600.00	585.97
Klasse A2 EUR (C)	LU1534102832	123.445	EUR	88.89	82.28	80.42
Klasse A2 EUR MTD (D)	LU1534103137	995.000	EUR	73.99	71.81	74.03
Klasse A2 SGD Hgd (C)	LU1534103723	163.972	SGD	103.05	95.43	91.52
Klasse A2 SGD Hgd MTD (D)	LU1534104291	25.474	SGD	71.60	69.60	70.33
Klasse A2 USD Hgd MTD (D)	LU1534102592	137.372	USD	75.17	71.52	71.32
Klasse A5 EUR (C)	LU2070306191	-	EUR	-	42.79	41.54
Klasse F2 EUR (C)	LU0907913890	797.943	EUR	94.61	88.05	86.55
Klasse G EUR (C)	LU0907913627	23,133.455	EUR	101.69	94.22	92.20
Klasse I EUR AD (D)	LU0907912652	92,794.882	EUR	757.36	739.83	760.26
Klasse I EUR (C)	LU0907912579	632.780	EUR	42,204.27	38,754.36	37,477.26
Klasse I EUR MD (D)	LU2801257416	25,501.414	EUR	1,010.62	-	-
Klasse I USD (C)	LU1543737727	10,562.621	USD	1,034.32	968.30	898.44
Klasse I USD Hgd (C)	LU0907912736	909.987	USD	1,133.80	1,024.98	965.79
Klasse I2 CHF Hgd (C)	LU2070304659	27,714.902	CHF	906.32	851.33	834.66
Klasse I2 GBP (C)	LU2052288706	5.000	GBP	925.28	858.57	833.77
Klasse J2 EUR (C)	LU2176989445	21,023.586	EUR	1,112.07	1,018.16	-

Emerging Markets Hard Currency Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse M EUR (C)	LU0907913031	52,729.991	EUR	108.33	99.63	96.44
Klasse M2 EUR (C)	LU2002720642	376.698	EUR	934.88	857.47	830.14
Klasse M2 EUR AD (D)	LU2002720725	-	EUR	-	752.15	772.52
Klasse O EUR (C)	LU0907913114	8,219.858	EUR	1,201.64	1,095.48	1,054.61
Klasse Q-A5 EUR (C)	LU1706539126	-	EUR	-	-	84.00
Klasse Q-A5 USD Hgd (C)	LU1778762168	-	USD	-	-	92.89
Klasse Q-I0 USD Hgd (C)	LU1191004966	259,327.000	USD	1,355.31	1,218.87	1,145.25
Klasse Q-I13 USD Hgd (C)	LU1543738535	-	USD	-	-	988.60
Klasse Q-I14 USD Hgd (C)	LU1602583905	804.802	USD	1,113.86	1,004.92	947.18
Klasse R EUR (C)	LU1756691595	21,103.053	EUR	94.73	87.04	84.41
Klasse X EUR (C)	LU1998920968	95,544.040	EUR	962.52	877.49	844.76
Klasse Z EUR (C)	LU2279408244	85,047.958	EUR	1,128.12	1,031.91	996.14
Gesamtvermögen			EUR	732,282,862	616,576,152	575,770,297

Emerging Markets Local Currency Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU1880385494	39,149.141	CZK	903.32	903.66	823.33
Klasse A EUR AD (D)	LU1882459602	170,596.411	EUR	38.10	39.75	40.14
Klasse A EUR (C)	LU1882459511	210,100.341	EUR	67.84	67.01	64.42
Klasse A USD AD (D)	LU1882459867	10,224.635	USD	40.73	43.30	42.00
Klasse A USD (C)	LU1882459784	36,652.288	USD	72.94	73.36	67.36
Klasse A USD MGI (D)	LU1882460014	84,837.910	USD	26.20	28.57	28.25
Klasse A USD MTD3 (D)	LU1882459941	2,506,407.440	USD	18.20	20.84	23.20
Klasse A2 EUR AD (D)	LU2070309708	28,403.000	EUR	38.95	40.63	41.15
Klasse A2 USD AD (D)	LU1880385908	100.000	USD	38.19	40.61	39.50
Klasse A2 USD (C)	LU1880385817	6,251.121	USD	45.31	45.62	42.06
Klasse A5 EUR (C)	LU2070306274	-	EUR	-	46.87	44.55
Klasse B USD MGI (D)	LU1882460287	19,998.644	USD	23.21	25.52	25.49
Klasse B USD MTD3 (D)	LU1882460105	377,942.681	USD	16.94	19.58	22.06
Klasse E2 EUR AD (D)	LU1882460527	1,660,616.407	EUR	3.294	3.432	3.470
Klasse E2 EUR (C)	LU1882460444	5,113,426.330	EUR	6.905	6.819	6.552
Klasse E2 EUR QTD (D)	LU1882460790	1,473,208.367	EUR	3.775	3.859	3.796
Klasse F EUR AD (D)	LU1882460956	538,056.180	EUR	3.276	3.411	3.438
Klasse F EUR (C)	LU1882460873	1,904,989.346	EUR	6.355	6.308	6.073
Klasse F EUR QTD (D)	LU1882461178	285,899.604	EUR	3.687	3.788	3.735
Klasse F2 EUR Hgd (C)	LU1880386039	30,434.970	EUR	3.978	4.101	3.925
Klasse F2 EUR Hgd MTD (D)	LU1880386112	116,594.143	EUR	3.345	3.584	3.518
Klasse F2 USD (C)	LU1880386203	39,037.114	USD	4.418	4.471	4.143
Klasse G EUR Hgd (C)	LU1880386385	320,309.897	EUR	4.011	4.116	3.917
Klasse G EUR Hgd MTD (D)	LU1880386468	551,461.744	EUR	3.370	3.595	3.514
Klasse G USD (C)	LU1880386542	806,825.462	USD	4.519	4.552	4.187
Klasse H EUR (C)	LU1998914300	388.462	EUR	1,008.47	984.82	935.55
Klasse I EUR Hgd (C)	LU1880386625	25,224.797	EUR	847.60	859.61	808.39
Klasse I USD AD (D)	LU1880387789	-	USD	-	-	764.79
Klasse I USD (C)	LU1880387607	40,781.660	USD	956.77	952.35	865.76
Klasse I11 EUR Hgd (C)	LU2297685658	3,130.000	EUR	40.80	41.50	39.05
Klasse I2 EUR AD (D)	LU1882461335	4.000	EUR	768.66	802.78	813.43

Emerging Markets Local Currency Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse I2 EUR (C)	LU1882461251	44,533.257	EUR	1,571.70	1,537.38	1,462.64
Klasse I2 EUR QD (D)	LU1882461418	2,901.097	EUR	708.08	745.78	757.06
Klasse I2 GBP QD (D)	LU2031984425	2,697.605	GBP	698.56	744.73	758.38
Klasse I2 USD (C)	LU1882461509	8,556.077	USD	1,684.44	1,677.26	1,529.12
Klasse J2 EUR AD (D)	LU2428739804	7,407.920	EUR	918.86	958.61	939.49
Klasse J2 EUR (C)	LU1895000252	26,424.230	EUR	1,182.26	1,155.31	1,098.02
Klasse J2 USD (C)	LU2176989957	70,640.923	USD	918.42	913.22	831.47
Klasse M EUR Hgd (C)	LU1880387946	5.178	EUR	836.11	855.15	805.59
Klasse M USD (C)	LU1880388084	58.859	USD	953.26	949.65	863.27
Klasse M2 EUR AD (D)	LU1882461764	233.633	EUR	768.21	801.97	812.61
Klasse M2 EUR (C)	LU1882461681	3,927.319	EUR	1,526.29	1,494.41	1,423.23
Klasse M2 USD (C)	LU2002720998	-	USD	-	949.75	866.81
Klasse O USD (C)	LU1880388167	116,906.480	USD	986.18	976.52	885.37
Klasse R USD (C)	LU1880388910	-	USD	-	48.51	43.86
Klasse R11 EUR Hgd (C)	LU2391858433	2,000.000	EUR	43.83	44.54	41.96
Klasse R2 EUR (C)	LU1882461848	35,018.380	EUR	53.11	52.09	49.70
Klasse R2 GBP (C)	LU2259110026	-	GBP	-	46.06	44.08
Klasse R2 USD (C)	LU1882461921	100.000	USD	47.31	47.23	43.18
Klasse T USD MGI (D)	LU1882462143	-	USD	-	32.18	32.13
Klasse T USD MTD3 (D)	LU1882462069	15,462.396	USD	17.08	19.73	22.23
Klasse U USD MGI (D)	LU1882462499	9,696.942	USD	27.85	30.62	30.59
Klasse U USD MTD3 (D)	LU1882462226	288,655.862	USD	17.07	19.73	22.22
Klasse X USD (C)	LU1998917238	377.000	USD	983.99	974.33	883.37
Klasse Z EUR AD (D)	LU2052288532	87,877.917	EUR	773.59	808.07	818.03
Klasse Z EUR QD (D)	LU2052288458	-	EUR	-	761.05	770.37
Gesamtvermögen			EUR	579,733,368	925,817,845	897,197,965

Emerging Markets Short Term Bond

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A2 CZK Hgd (C)	LU1882462572	128,473.518	CZK	1,163.04	1,001.81	929.45
Klasse A2 EUR (C)	LU1882462655	31,867.534	EUR	57.08	48.70	48.36
Klasse A2 EUR Hgd (C)	LU1882462739	123,580.007	EUR	51.19	45.19	44.16
Klasse A2 USD (C)	LU1882462812	15,702.813	USD	61.19	53.14	50.55
Klasse A2 USD MTD (D)	LU1882462903	19,732.246	USD	41.78	37.98	37.91
Klasse C USD (C)	LU1882463034	19,891.342	USD	53.62	47.03	45.19
Klasse C USD MTD (D)	LU1882463117	4,353.560	USD	39.89	36.64	36.94
Klasse E2 EUR (C)	LU1882463208	3,445,889.210	EUR	6.289	5.365	5.327
Klasse E2 EUR Hgd (C)	LU1882463380	4,794,985.346	EUR	5.181	4.576	4.472
Klasse E2 EUR Hgd QTD (D)	LU1882463463	10,407,944.336	EUR	3.784	3.500	3.592
Klasse E2 EUR QTD (D)	LU1882463547	2,598,098.385	EUR	4.728	4.220	4.384
Klasse F2 EUR QTD (D)	LU1882463893	1,348,484.285	EUR	4.579	4.114	4.303
Klasse G2 EUR (C)	LU2036672645	139,506.893	EUR	5.419	4.633	4.609
Klasse G2 EUR Hgd (C)	LU1894676995	598,571.257	EUR	4.994	4.418	4.323
Klasse G2 EUR Hgd QTD (D)	LU2036672991	184,887.299	EUR	3.909	3.621	3.726
Klasse G2 EUR QTD (D)	LU2036672728	1,967.170	EUR	4.398	3.933	4.094
Klasse H EUR QD (D)	LU1998914565	-	EUR	-	750.84	814.82
Klasse I2 EUR (C)	LU1882463976	-	EUR	-	-	1,020.51

Emerging Markets Short Term Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse I2 EUR Hgd AD (D)	LU1882464271	11.000	EUR	687.66	661.50	697.60
Klasse I2 EUR Hgd (C)	LU1882464198	35,201.270	EUR	1,105.69	967.23	937.53
Klasse I2 EUR Hgd QTD (D)	LU1882464354	48,067.566	EUR	771.40	707.65	720.61
Klasse I2 GBP (C)	LU1897303142	5.000	GBP	1,078.89	924.50	913.54
Klasse I2 GBP Hgd (C)	LU2176991268	100.000	GBP	1,153.22	997.17	950.50
Klasse I2 USD (C)	LU1882464511	5.000	USD	1,008.05	-	-
Klasse M2 EUR (C)	LU1882464602	483.636	EUR	1,041.80	1,154.12	1,136.15
Klasse M2 EUR Hgd (C)	LU1882464784	18,868.508	EUR	1,093.70	958.63	929.53
Klasse P2 USD (C)	LU1882464941	99.999	USD	55.72	-	48.70
Klasse R2 EUR (C)	LU1882465088	100.000	EUR	59.20	50.25	49.63
Klasse R2 EUR Hgd (C)	LU1882465161	10,122.868	EUR	49.45	43.46	42.24
Klasse X EUR (C)	LU1882464438	2.000	EUR	1,259.93	1,060.90	1,039.87
Klasse Z USD (C)	LU2098275816	339.551	USD	1,035.58	-	-
Gesamtvermögen			USD	239,975,000	247,770,813	337,322,407

Asia Multi-Asset Target Income

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 USD (C)	LU2665727355	100.000	USD	50.51	-	-
Klasse E2 EUR (C)	LU2665727439	1,000.000	EUR	5.111	-	-
Klasse G2 EUR Hgd (C)	LU2665727512	20,000.000	EUR	5.041	-	-
Klasse H EUR (C)	LU2665727603	7,015.000	EUR	1,022.13	-	-
Klasse I2 USD (C)	LU2665727785	12,165.000	USD	1,011.30	-	-
Klasse J2 EUR Hgd (C)	LU2665728247	100.000	EUR	1,009.69	-	-
Klasse J2 USD (C)	LU2665729567	15,000.000	USD	1,011.50	-	-
Klasse M2 EUR (C)	LU2665727868	5.000	EUR	1,023.10	-	-
Klasse R2 USD (C)	LU2665727942	100.000	USD	50.53	-	-
Gesamtvermögen			USD	35,396,924	-	-

Euro Multi-Asset Target Income

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 CZK Hgd (C)	LU1882475046	14,846.266	CZK	1,274.96	1,171.00	1,110.86
Klasse A2 CZK Hgd QTI (D)	LU1882475129	53,005.326	CZK	1,058.26	1,014.23	997.49
Klasse A2 EUR (C)	LU1882475392	49,410.498	EUR	55.50	52.20	52.13
Klasse A2 EUR QTI (D)	LU1882475475	32,710.634	EUR	45.98	45.17	46.80
Klasse E2 EUR QTI (D)	LU1882475558	18,695,647.037	EUR	4.397	4.320	4.476
Klasse G2 EUR QTI (D)	LU1882475632	28,426,394.685	EUR	4.333	4.265	4.428
Klasse I2 EUR QTI (D)	LU2347634664	-	EUR	-	887.06	909.43
Klasse M2 EUR (C)	LU2490078461	5.000	EUR	1,080.45	1,006.94	996.28
Klasse M2 EUR QTI (D)	LU1882475715	5,950.619	EUR	933.00	908.12	932.07
Gesamtvermögen			EUR	218,185,501	345,898,494	533,646,035

Global Multi-Asset

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1883327816	347,153.363	EUR	119.38	111.73	111.76
Klasse A USD (C)	LU1883327907	18,303.263	USD	127.96	121.92	116.85
Klasse A2 EUR (C)	LU2183143689	851,986.647	EUR	59.94	56.22	56.34
Klasse A2 USD (C)	LU2183143762	14,871.000	USD	57.46	54.86	52.68
Klasse C EUR (C)	LU1883328038	45,739.952	EUR	104.86	99.13	100.15
Klasse C USD (C)	LU1883328111	12,726.325	USD	112.39	108.15	104.69
Klasse E2 EUR (C)	LU1883328202	9,840,701.742	EUR	12.107	11.332	11.334
Klasse F EUR (C)	LU1883328384	1,624,727.009	EUR	10.813	10.171	10.223
Klasse G EUR (C)	LU1883328467	20,189,844.679	EUR	5.818	5.456	5.468
Klasse I2 CZK Hgd (C)	LU2199618633	5,407.703	CZK	11,702.07	10,585.17	9,952.78
Klasse I2 EUR (C)	LU1883328541	21,137.241	EUR	1,590.50	1,473.64	1,458.79
Klasse I2 GBP (C)	LU1897306830	5.000	GBP	1,162.43	1,090.17	1,082.57
Klasse I2 USD (C)	LU1883328624	30.628	USD	1,704.38	1,607.51	1,524.88
Klasse I2 USD Hgd (C)	LU1883328897	112.000	USD	1,559.02	1,421.97	1,370.68
Klasse M2 EUR (C)	LU1883328970	67,192.452	EUR	1,565.73	1,452.13	1,438.92
Klasse R2 EUR (C)	LU1883329192	500.000	EUR	63.81	59.34	58.97
Gesamtvermögen			EUR	497,396,094	570,440,599	701,775,863

Global Multi-Asset Conservative

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1883329432	7,889,187.817	EUR	63.85	61.46	62.09
Klasse A EUR QD (D)	LU2339089596	-	EUR	-	44.83	46.05
Klasse A10 USD Hgd (C)	LU2339089323	43,138.302	USD	49.21	46.64	45.77
Klasse A2 EUR (C)	LU2183143507	130,195.059	EUR	52.00	50.13	50.71
Klasse A9 CHF Hgd (C)	LU1883329358	202,746.945	CHF	51.62	50.96	52.14
Klasse C EUR (C)	LU1883329515	128,200.651	EUR	53.41	51.93	52.98
Klasse E2 EUR AD (D)	LU2330498085	24,002,324.439	EUR	4.657	4.559	4.631
Klasse E2 EUR (C)	LU1883329606	123,358,403.751	EUR	6.564	6.312	6.370
Klasse F EUR (C)	LU1883329788	25,698,726.524	EUR	5.534	5.356	5.440
Klasse G EUR (C)	LU1883329861	94,975,754.066	EUR	5.318	5.129	5.191
Klasse G EUR QTD (D)	LU1883329945	8,559,696.147	EUR	5.006	4.957	5.091
Klasse I EUR (C)	LU2079696212	10,885.213	EUR	1,079.29	1,029.45	1,030.74
Klasse I2 CZK Hgd (C)	LU2199618559	199.127	CZK	10,650.61	9,927.73	9,446.12
Klasse I2 EUR (C)	LU2079696568	45,740.193	EUR	1,096.93	1,047.33	1,049.21
Klasse I2 GBP (C)	LU1897307218	30.000	GBP	1,036.80	1,001.94	1,006.84
Klasse I2 JPY HGD (C)	LU2450199471	-	JPY	-	92,785.00	94,967.00
Klasse I2 USD Hgd (C)	LU1883330018	745.048	USD	1,380.14	1,296.84	1,266.51
Klasse J11 EUR (C)	LU2510724003	21,562.893	EUR	1,073.61	-	-
Klasse J2 JPY Hgd (C)	LU2359305955	-	JPY	-	900.00	920.00
Klasse J7 JPY Hgd (C)	LU2713448996	124,737.261	JPY	102,534.00	-	-
Klasse M2 EUR (C)	LU1883330109	123,902.223	EUR	1,412.41	1,348.53	1,350.95
Klasse R2 EUR (C)	LU1883330281	63,729.609	EUR	57.40	55.00	55.31
Klasse R5 EUR (C)	LU2391858359	4,173.324	EUR	48.54	46.41	46.57
Gesamtvermögen			EUR	2,481,056,642	3,519,698,102	4,484,756,327

Global Multi-Asset Target Income

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 CZK Hgd (C)	LU1883330364	213,676.513	CZK	1,195.96	1,108.15	1,050.15
Klasse A2 CZK Hgd QTI (D)	LU1883330448	1,544,885.623	CZK	759.47	744.73	741.27
Klasse A2 EUR (C)	LU1883330521	226,665.483	EUR	85.17	78.07	78.96
Klasse A2 EUR Hgd (C)	LU1883330794	258,521.716	EUR	51.76	49.16	49.13
Klasse A2 EUR Hgd QTI (D)	LU1883330877	2,791,016.366	EUR	33.74	33.94	35.62
Klasse A2 EUR QTI (D)	LU1883330950	489,243.430	EUR	50.12	48.60	51.55
Klasse A2 GBP Hgd (C)	LU2368112129	119,223.728	GBP	49.78	46.66	45.77
Klasse A2 HUF Hgd QTI (D)	LU1883331099	56,682.790	HUF	9,821.75	9,228.73	8,569.35
Klasse A2 RON Hgd (C)	LU1883331255	173,940.570	RON	67.47	62.77	59.60
Klasse A2 USD (C)	LU1883331339	393,515.096	USD	63.48	59.24	57.41
Klasse A2 USD MTI (D)	LU1883331412	1,605.485	USD	56.92	56.15	57.21
Klasse A2 USD QTI (D)	LU1883331503	144,557.235	USD	53.54	52.85	53.84
Klasse C USD (C)	LU1883331685	32,877.641	USD	57.50	54.20	53.05
Klasse C USD QTI (D)	LU1883331768	8,171.818	USD	36.45	36.36	37.42
Klasse E2 EUR (C)	LU1883331842	-	EUR	-	6.031	6.100
Klasse E2 EUR Hgd SATI (D)	LU1883331925	7,913,780.267	EUR	3.469	3.486	3.655
Klasse E2 EUR QTI (D)	LU1883332063	997,027.534	EUR	5.002	4.849	5.144
Klasse E2 EUR SATI (D)	LU1883332147	10,368,095.499	EUR	3.772	3.657	3.877
Klasse G2 EUR Hgd QTI (D)	LU1883332576	435,414.774	EUR	3.758	3.788	3.980
Klasse I2 USD (C)	LU1883332659	17.931	USD	1,407.91	1,300.54	1,247.40
Klasse M2 EUR Hgd (C)	LU1883332816	512.610	EUR	1,167.21	1,098.89	1,086.05
Klasse M2 EUR Hgd SATI (D)	LU2002722697	-	EUR	-	-	948.36
Klasse M2 EUR SATI (D)	LU1883332907	9,254.754	EUR	1,100.33	1,057.10	1,109.46
Klasse M2 USD (C)	LU1883333038	323.205	USD	1,376.86	1,273.13	1,222.35
Klasse P2 USD (C)	LU1883333202	-	USD	-	61.85	59.61
Klasse P2 USD QTI (D)	LU1883333384	-	USD	-	46.77	47.38
Klasse Q-D USD QTI (D)	LU1883333467	-	USD	-	37.33	38.42
Klasse R2 EUR (C)	LU1883333541	41,365.902	EUR	52.79	59.47	59.72
Klasse R2 EUR Hgd QTI (D)	LU1883333624	9,327.086	EUR	40.08	40.07	41.82
Klasse R2 EUR QTI (D)	LU1883333897	13,059.656	EUR	52.30	50.37	53.09
Klasse R2 USD (C)	LU1883333970	100.000	USD	62.80	58.23	56.06
Klasse R2 USD MTI (D)	LU1883334192	104.095	USD	46.93	45.99	46.55
Klasse R2 USD QTI (D)	LU1883331172	644.582	USD	47.24	46.31	46.86
Gesamtvermögen			USD	363,901,943	412,697,519	417,270,131

Net Zero Ambition Multi-Asset

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU1327398548	149,754.678	CZK	3,081.12	2,789.54	2,662.56
Klasse A EUR AD (D)	LU0907915242	152,709.859	EUR	109.79	102.30	102.99
Klasse A EUR (C)	LU0907915168	597,321.277	EUR	117.99	109.39	109.94
Klasse A2 CHF Hgd (C)	LU2762361561	1,000.000	CHF	50.60	-	-
Klasse F EUR (C)	LU2018720735	83,560.552	EUR	5.351	4.990	5.045
Klasse F2 EUR (C)	LU0907915598	81,942.747	EUR	111.64	104.38	105.82
Klasse G EUR (C)	LU0907915325	498,383.165	EUR	114.50	106.47	107.32
Klasse I EUR AD (D)	LU0907914609	200.000	EUR	1,167.02	1,088.00	1,096.43
Klasse I EUR (C)	LU0907914518	7,038.502	EUR	1,271.78	1,168.38	1,163.21
Klasse I USD (C)	LU2330498168	5.000	USD	895.08	837.21	798.67

Net Zero Ambition Multi-Asset

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse I2 CZK Hgd (C)	LU2199618716	2,128.394	CZK	11,449.12	10,278.14	9,729.60
Klasse M EUR (C)	LU0907914781	26,313.371	EUR	126.30	116.21	115.89
Klasse M2 EUR (C)	LU2002722770	1,239.063	EUR	1,167.52	1,074.74	1,072.37
Klasse R EUR AD (D)	LU1049757559	-	EUR	-	108.44	109.22
Klasse R EUR (C)	LU1049757476	5,314.163	EUR	125.42	115.59	115.51
Gesamtvermögen			EUR	187,976,049	219,656,280	251,794,444

Multi-Asset Real Return

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU1650130344	104,872.650	CZK	2,781.70	2,604.07	2,504.28
Klasse A EUR AD (D)	LU1253540410	374.877	EUR	101.60	97.79	99.04
Klasse A EUR (C)	LU1253540170	6,770.685	EUR	104.03	99.74	101.01
Klasse F EUR (C)	LU2018720818	47,663.926	EUR	4.848	4.685	4.783
Klasse F EUR QTD (D)	LU2018721030	5,013.253	EUR	4.464	4.429	4.596
Klasse F2 EUR (C)	LU1253541814	25,261.235	EUR	96.91	93.84	95.99
Klasse F2 EUR QTD (D)	LU1327398381	6,319.814	EUR	86.53	86.04	89.45
Klasse G EUR (C)	LU1253541574	1,937,412.974	EUR	99.93	96.24	97.91
Klasse G EUR QTD (D)	LU1327398209	531,883.582	EUR	89.13	88.12	91.11
Klasse I EUR AD (D)	LU1253541145	-	EUR	-	989.22	1,001.56
Klasse I EUR (C)	LU1253540840	2,010.398	EUR	1,091.83	1,039.38	1,044.92
Klasse M EUR (C)	LU1327398035	103,832.317	EUR	111.34	106.09	106.77
Klasse Q-I JPY Hgd AD (D)	LU1253542119	19,611.780	JPY	98,913.00	99,352.00	102,780.00
Klasse Q-I JPY Hgd (C)	LU1253542036	153,541.112	JPY	108,742.00	107,937.00	110,788.00
Klasse Q-I4 EUR (C)	LU1253542200	-	EUR	-	-	1,074.71
Klasse Q-OF EUR (C)	LU1600318593	-	EUR	-	-	1,065.83
Gesamtvermögen			EUR	378,508,551	550,562,625	721,256,836

Multi-Asset Sustainable Future

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CHF Hgd (C)	LU2110861817	187,370.079	CHF	47.59	46.09	46.47
Klasse A CZK Hgd (C)	LU2176991698	820,012.526	CZK	1,167.28	1,076.63	1,016.77
Klasse A EUR AD (D)	LU1941682095	86,441.534	EUR	104.15	98.41	97.96
Klasse A EUR (C)	LU1941681956	1,810,216.634	EUR	104.09	98.35	97.90
Klasse A USD (C)	LU1941682681	39,504.825	USD	99.28	95.49	91.10
Klasse A2 EUR (C)	LU2040441128	2,081.606	EUR	50.47	47.76	47.70
Klasse E2 EUR (C)	LU2036673882	17,204,059.956	EUR	5.099	4.815	4.800
Klasse F EUR (C)	LU2018721113	553,655.834	EUR	4.900	4.667	4.678
Klasse F2 EUR (C)	LU1941682418	2,895.692	EUR	100.44	95.80	96.46
Klasse G EUR (C)	LU1941682335	3,653,585.995	EUR	103.89	98.21	97.81
Klasse I EUR (C)	LU1941682178	27,139.277	EUR	1,082.62	1,014.13	1,002.46
Klasse I16 EUR (C)	LU2462611307	27.000	EUR	1,027.84	962.25	-
Klasse I2 EUR (C)	LU2031984342	16,967.311	EUR	1,060.83	994.70	984.32
Klasse I2 GBP (C)	LU2359308629	5.000	GBP	961.03	911.93	905.04
Klasse J2 EUR (C)	LU2085675861	45,501.000	EUR	1,054.48	987.80	976.39

Multi-Asset Sustainable Future

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse M EUR (C)	LU1941682509	823,201.315	EUR	108.41	101.60	100.47
Klasse M2 EUR (C)	LU2011223687	34,511.278	EUR	1,063.78	997.47	987.06
Klasse R EUR AD (D)	LU2359306094	100.000	EUR	47.91	45.20	44.80
Klasse R EUR (C)	LU1941682251	5,721.493	EUR	106.96	100.51	99.60
Klasse R2 GBP (C)	LU2359308546	-	GBP	-	45.29	45.11
Klasse R5 EUR (C)	LU2391859084	49,605.534	EUR	48.19	45.19	44.73
Gesamtvermögen			EUR	943,330,792	1,183,903,855	1,550,580,583

Pioneer Flexible Opportunities

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU1883340249	37,413.458	CZK	1,601.83	1,480.53	1,393.68
Klasse A EUR (C)	LU1883340322	13,391.291	EUR	96.26	87.84	87.87
Klasse A EUR Hgd (C)	LU1883340595	9,760.999	EUR	63.31	59.96	59.36
Klasse A USD (C)	LU1883340678	28,442.064	USD	104.87	97.43	93.39
Klasse C EUR Hgd (C)	LU1883340751	8,413.884	EUR	56.80	54.33	54.34
Klasse C USD (C)	LU1883340835	21,673.495	USD	91.80	86.13	83.39
Klasse E2 EUR (C)	LU1883340918	517,115.222	EUR	6.873	6.273	6.274
Klasse E2 EUR Hgd (C)	LU1883341056	1,859,030.857	EUR	5.500	5.211	5.160
Klasse F EUR (C)	LU1883341130	206,365.266	EUR	6.276	5.756	5.787
Klasse G EUR (C)	LU1894680328	82,967.174	EUR	5.692	5.205	5.217
Klasse G EUR Hgd (C)	LU1883341213	1,743,485.863	EUR	4.350	4.129	4.096
Klasse I USD (C)	LU1883341486	147.718	USD	1,033.85	-	1,944.61
Klasse I2 USD (C)	LU2330498598	5.000	USD	951.36	874.94	830.00
Klasse P USD (C)	LU1883341643	100.000	USD	66.59	61.48	58.55
Klasse Q-D USD AD (D)	LU1883341726	-	USD	-	76.98	74.89
Klasse R EUR (C)	LU1837136800	419.116	EUR	59.99	54.34	53.94
Klasse R EUR Hgd (C)	LU1883341999	-	EUR	-	45.78	45.00
Klasse R GBP (C)	LU1883342021	701.504	GBP	70.36	64.51	64.24
Klasse R USD (C)	LU1883342294	1,749.302	USD	90.85	83.77	79.69
Gesamtvermögen			USD	35,296,708	48,576,172	63,688,792

Income Opportunities

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 AUD Hgd MTD3 (D)	LU2585853059	17,813.920	AUD	51.03	-	-
Klasse A2 EUR (C)	LU1894680757	167,863.796	EUR	59.11	53.55	51.29
Klasse A2 EUR Hgd (C)	LU1894680831	2,387.220	EUR	57.94	54.40	51.45
Klasse A2 EUR Hgd QTD (D)	LU1894680914	-	EUR	-	45.36	45.11
Klasse A2 EUR QTD (D)	LU1894681052	18,253.908	EUR	48.68	46.34	46.47
Klasse A2 HKD MTD3 (D)	LU2585853133	1,215,388.493	HKD	51.11	-	-
Klasse A2 RMB Hgd MTD3 (D)	LU2585853307	503,929.781	CNH	51.02	-	-
Klasse A2 USD (C)	LU1883839398	253,385.136	USD	63.35	58.42	53.62
Klasse A2 USD MD (D)	LU2574252313	41,149.878	USD	49.53	47.74	-
Klasse A2 USD MGI (D)	LU1894681136	101.415	USD	43.56	42.98	44.09
Klasse A2 USD MTD3 (D)	LU2585852911	107,619.417	USD	51.11	-	-

Income Opportunities

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A2 USD QTD (D)	LU1894681219	7,788.910	USD	51.90	50.30	48.49
Klasse C USD (C)	LU1883839471	11,487.982	USD	60.58	56.43	52.31
Klasse E2 EUR (C)	LU1883839554	6,204,996.976	EUR	6.955	6.300	6.035
Klasse E2 EUR Hgd (C)	LU1883839638	524,386.864	EUR	5.629	5.285	5.004
Klasse E2 EUR Hgd QTI (D)	LU1883839711	1,003,280.404	EUR	4.856	4.720	4.605
Klasse E2 EUR PHgd QTI (D)	LU1894681300	6,354,813.888	EUR	5.373	5.177	5.090
Klasse E2 EUR QTI (D)	LU1883839802	4,490,763.931	EUR	5.396	5.149	5.162
Klasse G EUR (C)	LU1883839984	15,484,748.282	EUR	6.716	6.096	5.851
Klasse G EUR Hgd (C)	LU1883840057	6,987,604.350	EUR	5.460	5.137	4.869
Klasse G EUR Hgd QTI (D)	LU1883840131	5,210,286.402	EUR	4.707	4.587	4.484
Klasse G EUR PHgd QTI (D)	LU1894681482	22,372,248.149	EUR	5.152	4.975	4.904
Klasse G EUR QTI (D)	LU1883840214	15,314,713.802	EUR	5.212	4.984	5.007
Klasse I2 EUR (C)	LU1894681565	92.149	EUR	1,259.80	1,129.68	1,070.85
Klasse I2 EUR Hgd (C)	LU1894681649	2,952.160	EUR	1,231.00	1,142.35	1,069.20
Klasse I2 EUR Hgd QTD (D)	LU1894681722	-	EUR	-	943.68	928.57
Klasse I2 EUR QTD (D)	LU1894681995	5.528	EUR	1,021.34	962.00	954.30
Klasse I2 USD (C)	LU1883840305	43,386.727	USD	1,350.35	1,232.66	1,119.65
Klasse I2 USD QTD (D)	LU1894682027	5.094	USD	1,085.90	1,041.26	993.03
Klasse I3 USD QTI (D)	LU2110862112	633,414.632	USD	1,085.34	1,054.64	1,011.40
Klasse M2 EUR (C)	LU2002723158	29,412.682	EUR	1,412.24	1,267.64	1,202.81
Klasse M2 EUR Hgd QTD (D)	LU1883840487	-	EUR	-	892.41	879.03
Klasse P2 USD (C)	LU1883840560	3,332.267	USD	66.38	60.88	55.57
Klasse R2 USD (C)	LU1894682290	99.998	USD	67.48	61.83	56.37
Klasse R2 USD QTD (D)	LU1894682373	-	USD	-	51.29	49.11
Gesamtvermögen			USD	1,348,273,801	828,688,786	475,912,141

Real Assets Target Income

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A2 AUD Hgd MTI (D)	LU2538405957	-	AUD	-	49.23	-
Klasse A2 EUR (C)	LU1883866011	340,078.725	EUR	60.53	58.99	58.64
Klasse A2 EUR Hgd MTI (D)	LU1883866102	16,661.130	EUR	35.70	38.67	40.59
Klasse A2 EUR Hgd QTI (D)	LU1883866284	1,265,945.131	EUR	35.73	38.72	40.61
Klasse A2 EUR QTI (D)	LU1883866367	210,161.941	EUR	33.81	35.25	37.23
Klasse A2 HKD MTI (D)	LU2498475776	14,020.826	HKD	44.35	47.33	-
Klasse A2 RMB Hgd MTI (D)	LU2538405874	-	CNH	-	49.19	-
Klasse A2 SGD Hgd (C)	LU2462611489	226,558.012	SGD	52.25	52.83	-
Klasse A2 SGD Hgd MTI (D)	LU2462611562	554,679.676	SGD	40.70	44.07	45.28
Klasse A2 USD (C)	LU1883866441	17,316.506	USD	64.89	64.38	61.32
Klasse A2 USD MTI (D)	LU2462611646	266,831.555	USD	46.71	49.58	-
Klasse A2 USD QTI (D)	LU1883866524	90,779.352	USD	36.05	38.28	38.85
Klasse E2 EUR ATI (D)	LU1883866797	2,513,558.795	EUR	3.374	3.519	3.732
Klasse E2 EUR (C)	LU2477811538	-	EUR	-	4.720	4.693
Klasse E2 EUR Hgd SATI (D)	LU1883866870	452,087.487	EUR	3.141	3.397	3.558
Klasse F2 EUR ATI (D)	LU1883867092	1,116,665.390	EUR	3.108	3.266	3.490
Klasse G2 EUR (C)	LU2477811454	-	EUR	-	4.710	4.692
Klasse G2 EUR Hgd QTI (D)	LU1883867258	598,157.648	EUR	3.496	3.794	3.989
Klasse H USD (C)	LU2237438465	22,824.374	USD	1,179.56	1,153.76	1,083.51

Real Assets Target Income

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse I2 EUR (C)	LU1883867332	12,284.869	EUR	1,347.95	1,300.36	1,279.37
Klasse I2 EUR Hgd QTI (D)	LU1883867415	96.615	EUR	770.85	826.40	857.64
Klasse I2 USD (C)	LU1883867506	5,812.138	USD	1,014.31	996.08	939.13
Klasse M2 EUR (C)	LU2477811611	-	EUR	-	953.93	939.35
Klasse M2 EUR Hgd SATI (D)	LU2002723828	-	EUR	-	984.59	964.21
Klasse M2 USD ATI (D)	LU2002724040	13,604.180	USD	932.67	982.47	987.97
Klasse R2 EUR (C)	LU1883867688	12,058.634	EUR	69.18	66.98	66.15
Klasse Z EUR QD (D)	LU2070303842	5,518.470	EUR	1,232.97	1,218.56	1,226.88
Klasse Z USD QTI (D)	LU2085675606	11,244.573	USD	934.86	981.23	983.90
Gesamtvermögen			USD	219,724,599	315,747,145	322,724,103

Target Coupon

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 EUR AD (D)	LU1386074709	100.002	EUR	93.57	90.15	90.93
Klasse F2 EUR AD (D)	LU1386074964	5,672.700	EUR	90.25	87.59	88.43
Klasse G2 EUR AD (D)	LU1386074881	427,942.817	EUR	93.42	90.19	90.65
Klasse I2 EUR AD (D)	LU1386074618	900.000	EUR	97.95	93.77	94.03
Klasse M2 EUR AD (D)	LU2002724396	334.332	EUR	1,004.51	961.67	959.66
Klasse Q-A4 EUR AD (D)	LU1638825742	612,411.158	EUR	8.59	8.30	8.39
Gesamtvermögen			EUR	46,182,429	65,815,994	113,785,523

Absolute Return Credit

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1622150198	1,214.484	EUR	114.97	104.77	102.31
Klasse A USD (C)	LU1622150867	10.000	USD	104.70	97.16	90.89
Klasse A USD Hgd (C)	LU1622150941	117.514	USD	124.43	111.97	106.90
Klasse F2 EUR (C)	LU1622151246	6,266.071	EUR	104.72	95.91	94.55
Klasse G EUR (C)	LU1622151329	25,512.969	EUR	106.52	97.31	95.41
Klasse I EUR (C)	LU1622150271	33,164.713	EUR	1,215.76	1,103.71	1,072.07
Klasse I GBP Hgd (C)	LU1622150438	10.000	GBP	1,260.37	1,130.41	1,081.32
Klasse I2 GBP (C)	LU2052288615	5.000	GBP	1,092.69	998.75	973.66
Klasse M EUR (C)	LU1622151592	10.000	EUR	113.25	102.73	99.73
Klasse O EUR (C)	LU1622150511	16,773.261	EUR	1,218.48	1,094.88	1,058.81
Klasse Q-A3 EUR AD (D)	LU1622150602	-	EUR	-	-	90.92
Klasse Q-I0 EUR AD (D)	LU1622151089	-	EUR	-	-	935.79
Klasse R EUR (C)	LU1622151162	10.000	EUR	111.87	101.72	99.06
Gesamtvermögen			EUR	64,309,545	55,368,748	56,023,525

Absolute Return Multi-Strategy

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU1882439240	482,783.569	CZK	1,140.27	1,046.70	1,082.13

Absolute Return Multi-Strategy

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR (C)	LU1882439323	798,568.279	EUR	60.17	56.57	61.58
Klasse A USD Hgd (C)	LU1882439679	5,744.257	USD	57.36	53.10	56.53
Klasse A2 EUR (C)	LU2070310201	100.000	EUR	50.23	47.32	51.62
Klasse A5 EUR (C)	LU2032054905	8,670.834	EUR	50.26	47.19	51.30
Klasse C EUR (C)	LU1882439752	3,274.124	EUR	46.10	43.78	48.14
Klasse C USD Hgd (C)	LU1882439919	1,683.852	USD	52.92	49.48	53.15
Klasse E2 EUR (C)	LU1882440099	33,099,757.969	EUR	6.250	5.871	6.385
Klasse F EUR (C)	LU1882440255	2,070,444.651	EUR	5.194	4.910	5.375
Klasse G EUR (C)	LU1882440339	2,300,186.884	EUR	4.774	4.498	4.906
Klasse H EUR (C)	LU1998913914	1,000.000	EUR	998.26	927.92	1,083.91
Klasse I EUR (C)	LU1882440503	53,303.105	EUR	1,418.18	1,323.24	1,429.24
Klasse I GBP (C)	LU1894676300	4.265	GBP	1,202.89	1,135.83	1,230.78
Klasse I GBP Hgd (C)	LU1894676482	99.999	GBP	1,078.73	994.01	1,058.12
Klasse I2 EUR (C)	LU1882440685	34,524.766	EUR	1,078.19	1,007.02	1,088.78
Klasse I2 GBP (C)	LU1897298045	5.000	GBP	981.64	927.85	1,006.22
Klasse I2 GBP Hgd (C)	LU2047618173	100.000	GBP	1,097.98	1,012.74	1,079.04
Klasse J EUR (C)	LU1882440925	58,490.332	EUR	1,013.04	944.28	1,018.98
Klasse J3 GBP (C)	LU2052286833	5.000	GBP	1,006.36	950.28	1,029.47
Klasse J6 JPY Hgd (C)	LU2713448723	83,503.920	JPY	100,363.00	-	-
Klasse M2 EUR (C)	LU1882441147	105,691.714	EUR	1,411.80	1,317.29	1,422.82
Klasse P2 USD Hgd (C)	LU2098276384	-	USD	-	49.23	52.19
Klasse Q-I22 EUR QTD (D)	LU1894676565	122,323.054	EUR	1,059.49	987.57	1,066.04
Klasse R EUR (C)	LU1882441220	44,272.882	EUR	50.29	47.05	50.97
Klasse R GBP Hgd (C)	LU1882441576	1,708.464	GBP	54.39	50.25	53.64
Klasse R USD Hgd (C)	LU1882441659	7,164.000	USD	56.83	52.36	55.33
Klasse R3 GBP (C)	LU2259108392	500.000	GBP	9.10	8.60	9.32
Klasse X EUR (C)	LU1894676649	4,801.000	EUR	1,110.55	1,030.04	1,105.99
Klasse Z EUR (C)	LU2110859837	383.348	EUR	976.70	910.02	981.14
Gesamtvermögen			EUR	808,832,342	1,191,681,160	1,825,277,950

Absolute Return Global Opportunities Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CZK Hgd (C)	LU1894677373	18,250.868	CZK	1,097.93	1,051.52	1,018.61
Klasse A EUR (C)	LU1894677027	1,605,451.750	EUR	46.13	45.25	46.15
Klasse A USD (C)	LU1894677290	5,011.713	USD	49.44	49.37	48.26
Klasse C EUR (C)	LU1894677613	2,835.471	EUR	45.60	45.17	46.54
Klasse C EUR MTD (D)	LU1894677704	98.705	EUR	44.93	44.97	46.53
Klasse C USD (C)	LU1894677886	3,031.029	USD	48.88	49.29	48.66
Klasse E2 EUR (C)	LU1894678009	6,132,287.325	EUR	4.638	4.554	4.650
Klasse F EUR (C)	LU1894678181	2,703,107.062	EUR	4.621	4.567	4.693
Klasse G EUR (C)	LU1894678264	682,754.569	EUR	4.696	4.625	4.736
Klasse H EUR (C)	LU1998914995	106,816.227	EUR	995.02	968.10	979.37
Klasse I EUR (C)	LU1894678348	5,792.348	EUR	957.51	933.91	947.08
Klasse I2 EUR (C)	LU2339089752	5.000	EUR	927.70	905.34	918.49
Klasse M2 EUR (C)	LU1894678694	13,588.014	EUR	961.55	938.79	952.97
Klasse OR EUR (C)	LU2498475859	5.000	EUR	999.54	970.92	-
Klasse R EUR (C)	LU1837134698	8,068.404	EUR	49.03	47.90	48.67

Absolute Return Global Opportunities Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse R GBP (C)	LU1894678777	-	GBP	-	41.12	41.90
Klasse SE EUR (C)	LU1894678934	-	EUR	-	969.39	979.23
Klasse Z EUR (C)	LU2040440237	5.000	EUR	992.85	967.05	979.51
Gesamtvermögen			EUR	244,804,548	314,976,829	410,225,018

Quantitative Global Absolute Return Bond

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 USD (C)	LU2247575652	100.000	USD	50.42	48.99	47.24
Klasse H USD (C)	LU2247577195	22,000.000	USD	1,045.18	1,004.72	958.32
Klasse I2 GBP (C)	LU2819203162	5.000	GBP	977.74	-	-
Klasse I2 USD (C)	LU2247576031	2,505.000	USD	1,036.12	998.48	954.68
Klasse J2 GBP (C)	LU2819203329	5.000	GBP	977.82	-	-
Klasse R2 GBP (C)	LU2819203246	100.000	GBP	48.87	-	-
Klasse R2 USD (C)	LU2247575819	100.000	USD	51.24	49.54	47.52
Klasse Z EUR Hgd (C)	LU2247576205	25,700.000	EUR	987.53	965.61	945.67
Klasse Z USD (C)	LU2247576387	21,827.080	USD	1,044.03	1,004.10	957.85
Gesamtvermögen			USD	75,606,722	68,115,535	54,710,812

Global Macro Bonds & Currencies

	ISIN	Anzahl Anteile 12.03.2024	Währung	NIW je Anteil 12.03.2024*	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU0996172176	2,630.613	EUR	76.68	75.73	82.03
Klasse A EUR (C)	LU0996172093	60,330.235	EUR	84.14	83.09	90.01
Klasse A USD Hgd AD (D)	LU1073017714	94.103	USD	88.05	86.11	90.98
Klasse F EUR (C)	LU2018724992	5,558.152	EUR	4.251	4.215	4.590
Klasse F2 EUR (C)	LU0996172507	4,944.309	EUR	78.93	78.35	85.52
Klasse F2 EUR MTD (D)	LU1103150238	354.000	EUR	65.00	65.04	71.29
Klasse G EUR (C)	LU0996172333	40,807.287	EUR	82.75	81.83	88.82
Klasse G EUR MTD (D)	LU1103150071	15,386.400	EUR	66.85	66.63	72.63
Klasse G USD Hgd (C)	LU0996172416	124.714	USD	91.86	89.94	95.21
Klasse I EUR (C)	LU0996171368	180.352	EUR	909.88	894.09	961.43
Klasse M EUR (C)	LU0996171798	133,372.400	EUR	89.29	87.74	94.35
Klasse O EUR (C)	LU0996171954	-	EUR	-	887.64	950.32
Gesamtvermögen			EUR	22,210,753	51,417,981	60,355,399

Global Macro Bonds & Currencies Low Vol

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse AE (C)	LU0210817283	3,211.519	EUR	103.07	99.70	102.51
Klasse AE (D)	LU0244994728	280.794	EUR	82.91	81.03	83.33
Klasse AHG (C)	LU0615785101	6.081	GBP	95.36	91.21	92.47
Klasse AHU (C)	LU0752743517	872.375	USD	124.55	118.73	119.11
Klasse AHU (D)	LU0752743608	-	USD	-	95.48	95.82

* Weitere Einzelheiten finden Sie in Anmerkung 1 dieses Berichts.

Global Macro Bonds & Currencies Low Vol

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse FE (C)	LU0557852794	727.711	EUR	85.00	82.46	85.04
Klasse IE (C)	LU0210817879	17.417	EUR	1,109.03	1,068.05	1,093.28
Klasse ME (C)	LU0329439698	217.473	EUR	101.95	98.28	100.72
Klasse OE (C)	LU0557852950	-	EUR	-	-	938.36
Klasse OR (C)	LU0906519359	19,414.163	EUR	970.42	931.79	950.98
Klasse RE (C)	LU0987185328	50.000	EUR	90.57	87.46	89.77
Klasse SE (C)	LU0210817440	10,639.387	EUR	100.96	97.75	100.61
Klasse SHU (C)	LU0752743863	716.561	USD	122.19	116.59	117.07
Gesamtvermögen			EUR	20,559,882	24,814,823	52,313,894

Absolute Return Forex

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU0568619711	731.420	EUR	97.29	94.97	94.20
Klasse A EUR (C)	LU0568619638	31,034.700	EUR	98.63	96.27	95.49
Klasse A USD (C)	LU1883326172	142.306	USD	47.55	47.25	44.91
Klasse C EUR (C)	LU1883326768	202.741	EUR	47.64	46.84	46.81
Klasse C USD (C)	LU1883326925	13,642.115	USD	45.15	45.19	43.28
Klasse C USD MTD (D)	LU1883327063	-	USD	-	46.16	44.21
Klasse E2 EUR (C)	LU1883327147	288,126.644	EUR	5.002	4.874	4.828
Klasse F EUR (C)	LU1883327220	30,806.133	EUR	4.825	4.733	4.719
Klasse F2 EUR (C)	LU0568620057	1,787.823	EUR	91.87	90.30	90.20
Klasse G EUR (C)	LU0568619802	8,852.518	EUR	97.01	94.83	94.21
Klasse I EUR (C)	LU0568619042	23,750.984	EUR	1,041.30	1,011.66	998.66
Klasse M EUR (C)	LU0568619398	10,729.575	EUR	103.03	100.09	98.80
Klasse M2 EUR (C)	LU1883327576	3,846.139	EUR	1,014.75	986.34	974.12
Klasse O EUR (C)	LU0568619554	16,045.766	EUR	1,059.97	1,025.18	1,007.51
Klasse R EUR (C)	LU0987184941	77.287	EUR	99.18	96.71	95.82
Klasse R USD (C)	LU1883327659	-	USD	-	46.75	44.40
Klasse X EUR (C)	LU1883327733	-	EUR	-	-	991.43
Klasse Z EUR (C)	LU2040440401	15,156.701	EUR	1,023.34	993.27	979.75
Gesamtvermögen			EUR	68,601,770	71,165,082	83,329,011

Multi-Strategy Growth

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A EUR AD (D)	LU1883335249	163,386.498	EUR	47.41	45.04	51.66
Klasse A EUR (C)	LU1883335165	107,684.914	EUR	67.15	63.12	71.76
Klasse A USD Hgd (C)	LU1883335322	39,331.204	USD	60.26	55.74	61.88
Klasse E2 EUR (C)	LU1883335678	2,764,802.366	EUR	7.061	6.631	7.531
Klasse G EUR (C)	LU1883335751	447,110.426	EUR	4.807	4.527	5.157
Klasse H EUR (C)	LU1998915968	71,437.771	EUR	1,124.56	1,044.02	1,172.15
Klasse I EUR AD (D)	LU1883335918	6,599.386	EUR	1,374.98	1,307.80	1,501.82
Klasse I EUR (C)	LU1883335835	1,766.877	EUR	1,537.89	1,433.80	1,616.58
Klasse I GBP (C)	LU1894679312	4.013	GBP	1,310.59	1,236.74	1,398.77
Klasse I GBP Hgd (C)	LU1894679403	100.000	GBP	1,098.81	1,011.48	1,123.72

Multi-Strategy Growth

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse I USD Hgd (C)	LU1883336056	-	USD	-	1,166.37	1,285.66
Klasse I2 CHF Hgd (C)	LU2359308207	19.810	CHF	854.83	819.37	937.81
Klasse I2 EUR AD (D)	LU1894679585	-	EUR	-	986.67	1,132.53
Klasse I2 EUR (C)	LU1883336130	40,823.680	EUR	1,149.72	1,073.01	1,211.01
Klasse I2 GBP (C)	LU1897309008	5.000	GBP	1,018.09	961.59	1,088.72
Klasse I2 GBP Hgd (C)	LU2049412971	231,302.741	GBP	1,122.07	1,034.43	1,152.59
Klasse I2 NOK Hgd (C)	LU1894679742	45,746.419	NOK	11,347.38	10,570.17	11,827.16
Klasse J3 GBP (C)	LU2052287302	5.000	GBP	1,036.58	977.63	1,105.01
Klasse M2 EUR AD (D)	LU1883336304	45.920	EUR	1,381.73	1,314.06	1,508.68
Klasse M2 EUR (C)	LU1883336213	109,202.405	EUR	1,628.68	1,518.50	1,712.07
Klasse P2 USD Hgd (C)	LU2098276467	-	USD	-	49.55	54.88
Klasse R EUR (C)	LU1837136479	9,456.740	EUR	51.16	47.82	54.07
Klasse R3 GBP (C)	LU2259109101	-	GBP	-	8.29	9.38
Klasse R3 GBP Hgd (C)	LU2330498242	3,530,462.421	GBP	9.48	8.73	9.70
Klasse X EUR (C)	LU1894679825	4,351.000	EUR	1,155.43	1,070.33	1,199.06
Klasse X USD Hgd (C)	LU2224462288	30,000.000	USD	949.08	864.93	947.43
Gesamtvermögen			EUR	779,159,191	1,093,273,289	1,555,442,668

Volatility Euro

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A CHF Hgd (C)	LU0613079408	1,647.029	CHF	67.28	70.35	79.54
Klasse A EUR AD (D)	LU0272942359	14,251.042	EUR	100.27	102.25	114.12
Klasse A EUR (C)	LU0272941971	148,194.073	EUR	111.10	113.30	126.44
Klasse A5 EUR (C)	LU2070308643	-	EUR	-	56.48	62.96
Klasse F EUR (C)	LU2018721469	644,459.527	EUR	5.204	5.347	6.008
Klasse F2 EUR (C)	LU0557872123	28,743.187	EUR	71.11	73.20	82.96
Klasse G EUR (C)	LU0272942433	267,260.108	EUR	105.07	107.58	120.50
Klasse H EUR (C)	LU1998920539	5.000	EUR	1,204.43	1,216.07	1,351.14
Klasse I CHF Hgd (C)	LU0613079150	195.000	CHF	727.83	756.47	852.39
Klasse I EUR AD (D)	LU0272941385	2,627.000	EUR	813.03	826.92	920.83
Klasse I EUR (C)	LU0272941112	46,108.983	EUR	1,242.63	1,259.45	1,401.26
Klasse I2 GBP (C)	LU1897298128	5.000	GBP	1,100.61	1,130.29	1,266.03
Klasse J EUR (C)	LU2098275220	4.999	EUR	988.19	-	1,004.23
Klasse M EUR (C)	LU0329449069	92,414.535	EUR	107.86	109.32	121.54
Klasse M2 EUR (C)	LU2002724552	5,112.380	EUR	1,178.80	1,195.35	1,334.09
Klasse O EUR (C)	LU0557872396	3,189.062	EUR	993.33	999.29	1,106.48
Klasse Q-H EUR (C)	LU0272944215	1,831.825	EUR	100.01	102.63	115.41
Klasse Q-R3 EUR AD (D)	LU1638825312	1,873.903	EUR	94.19	95.75	106.14
Klasse R EUR AD (D)	LU0839525986	11.095	EUR	99.79	101.53	113.26
Klasse R EUR (C)	LU0839525630	1,920.729	EUR	85.51	86.72	96.70
Klasse R GBP Hgd AD (D)	LU0906520951	10.000	GBP	77.31	77.56	85.00
Klasse Z EUR (C)	LU2040441045	28,953.884	EUR	1,110.89	1,124.11	1,247.98
Gesamtvermögen			EUR	162,938,238	326,737,394	389,818,085

Volatility World

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A CHF Hgd (C)	LU0752741651	1,063.153	CHF	86.85	90.76	99.62
Klasse A EUR AD (D)	LU0557872552	16,744.914	EUR	89.07	88.48	97.45
Klasse A EUR (C)	LU0557872479	105,891.658	EUR	98.27	97.00	106.92
Klasse A EUR Hgd AD (D)	LU0644000290	17,618.448	EUR	60.52	62.21	67.04
Klasse A EUR Hgd (C)	LU0442406889	89,407.393	EUR	64.60	65.94	71.05
Klasse A GBP Hgd (C)	LU0615786091	334.150	GBP	57.03	57.43	60.94
Klasse A SGD Hgd (C)	LU0752742626	273.612	SGD	69.31	71.00	75.99
Klasse A USD AD (D)	LU0319687397	20,589.019	USD	92.40	93.46	98.54
Klasse A USD (C)	LU0319687124	180,408.344	USD	103.16	103.66	109.37
Klasse A2 USD (C)	LU1103150824	152,643.610	USD	95.58	96.19	101.94
Klasse F EUR Hgd (C)	LU2018722434	200,231.716	EUR	5.101	5.245	5.709
Klasse F USD (C)	LU2018722517	63,605.542	USD	5.506	5.574	5.924
Klasse F2 EUR Hgd (C)	LU0644000456	51,739.745	EUR	56.62	58.36	63.87
Klasse F2 USD (C)	LU0557872800	41,481.002	USD	71.36	72.39	77.34
Klasse G EUR Hgd (C)	LU0644000373	302,855.924	EUR	59.27	60.72	65.66
Klasse G USD (C)	LU0319687470	198,153.107	USD	98.65	99.53	105.25
Klasse H EUR Hgd (C)	LU1998920612	-	EUR	-	1,185.54	1,273.27
Klasse I CHF Hgd (C)	LU0752741578	338.000	CHF	626.40	651.14	705.95
Klasse I EUR Hgd (C)	LU0487547167	27,251.982	EUR	718.01	728.94	781.20
Klasse I GBP Hgd AD (D)	LU0442407184	6.882	GBP	619.22	627.56	662.07
Klasse I USD AD (D)	LU0319687041	-	USD	-	-	901.49
Klasse I USD (C)	LU0319686829	41,686.505	USD	1,171.10	1,169.62	1,223.66
Klasse I2 GBP (C)	LU1897298391	99.241	GBP	1,192.60	1,185.28	1,306.17
Klasse J EUR (C)	LU2098275147	-	EUR	-	-	1,027.96
Klasse J EUR Hgd (C)	LU2098275493	10.000	EUR	990.77	978.25	1,048.66
Klasse J USD (C)	LU2098275576	-	USD	-	960.91	-
Klasse M EUR HGD (C)	LU1954167539	104,026.051	EUR	105.71	107.28	114.92
Klasse M USD (C)	LU0329449143	11,533.338	USD	81.98	81.87	85.94
Klasse M2 EUR Hgd (C)	LU2002724636	639.869	EUR	1,147.15	1,164.28	1,255.53
Klasse Q-H USD (C)	LU0319687553	65,321.787	USD	94.25	95.35	101.10
Klasse Q-I0 AUD Hgd AD (D)	LU1120874604	20,774.712	AUD	973.74	995.88	1,058.77
Klasse Q-I0 EUR Hgd (C)	LU1120874786	79,642.903	EUR	931.06	944.86	1,019.21
Klasse Q-I0 USD (C)	LU1120874356	-	USD	-	996.47	1,048.81
Klasse Q-R3 EUR Hgd AD (D)	LU1638825403	800.973	EUR	94.28	96.90	103.71
Klasse Q-R3 USD AD (D)	LU1638825585	-	USD	-	-	114.31
Klasse R EUR (C)	LU0839526877	526,253.387	EUR	54.86	53.88	59.00
Klasse R EUR Hgd (C)	LU0839527339	381,713.799	EUR	71.88	73.00	78.35
Klasse R USD (C)	LU0839527842	9,283.239	USD	83.89	83.89	87.87
Klasse R2 GBP (C)	LU2259110703	74,875.880	GBP	51.83	51.58	56.92
Gesamtvermögen			USD	350,621,317	612,419,736	884,832,906

Protect 90

		Anzahl Anteile		NIW je Anteil	NIW je Anteil	NIW je Anteil
	ISIN	30.06.2024	Währung	30.06.2024	30.06.2023	30.06.2022
Klasse A2 EUR (C)	LU1433245245	5,534,669.966	EUR	94.36	90.14	90.85

Protect 90

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse G2 EUR (C)	LU1534106825	437,084.732	EUR	94.97	90.73	91.44
Gesamtvermögen			EUR	563,737,074	883,187,541	1,354,320,398

Cash EUR

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A2 EUR AD (D)	LU0568620644	282,624.766	EUR	100.70	98.34	97.00
Klasse A2 EUR (C)	LU0568620560	18,627,703.987	EUR	102.48	98.87	97.52
Klasse F2 EUR (C)	LU0568620990	3,510,156.852	EUR	102.08	98.53	97.18
Klasse G2 EUR (C)	LU0568620727	124,134.437	EUR	102.39	98.81	97.46
Klasse H EUR (C)	LU1998917584	8,045.667	EUR	1,041.99	1,001.80	985.68
Klasse I2 EUR AD (D)	LU0568620214	45,844.163	EUR	1,009.30	984.69	970.25
Klasse I2 EUR (C)	LU0568620131	240,831.354	EUR	1,039.72	1,001.11	986.41
Klasse J2-10 EUR (C)	LU2297685492	207,868.150	EUR	1,048.18	1,007.88	991.59
Klasse M2 EUR (C)	LU0568620305	2,695,321.963	EUR	104.06	100.20	98.71
Klasse O EUR (C)	LU0568620487	-	EUR	-	-	999.71
Klasse Q-X EUR AD (D)	LU1327400385	126,049.016	EUR	1,026.08	1,000.68	984.71
Klasse R2 EUR AD (D)	LU0987193348	1,008,172.603	EUR	101.76	99.28	97.90
Klasse R2 EUR (C)	LU0987193264	737,430.876	EUR	102.00	98.28	96.92
Gesamtvermögen			EUR	3,419,027,777	2,275,003,292	1,954,415,834

Cash USD

	ISIN	Anzahl Anteile 30.06.2024	Währung	NIW je Anteil 30.06.2024	NIW je Anteil 30.06.2023	NIW je Anteil 30.06.2022
Klasse A11 USD (C)	LU2819203592	100.000	USD	50.20	-	-
Klasse A2 USD AD (D)	LU0568621709	150,267.924	USD	109.22	107.37	103.34
Klasse A2 USD (C)	LU0568621618	15,154,257.459	USD	120.03	113.90	109.38
Klasse F2 USD (C)	LU0568622186	714,892.246	USD	119.93	113.87	109.36
Klasse G2 USD (C)	LU0568622004	116,822.827	USD	119.98	113.89	109.38
Klasse I2 USD AD (D)	LU0568621295	39,706.550	USD	1,062.57	1,042.95	1,003.89
Klasse I2 USD (C)	LU0568621022	677,426.042	USD	1,204.76	1,140.64	1,094.62
Klasse J2 USD (C)	LU2009162558	462,207.291	USD	1,127.06	1,065.54	1,022.15
Klasse M2 USD (C)	LU0568621378	205,244.688	USD	120.48	114.06	109.46
Klasse P2 USD (C)	LU2110859910	3,811.869	USD	55.13	52.26	50.18
Klasse Q-X USD AD (D)	LU1327400542	131.076	USD	1,060.57	1,040.42	1,001.28
Klasse Q-X USD (C)	LU1327400468	481,543.580	USD	1,191.30	1,126.56	1,080.95
Klasse R2 USD (C)	LU0987193777	449,566.981	USD	115.93	109.85	105.49
Klasse Z USD (C)	LU2359308389	125,512.766	USD	1,103.82	1,043.52	1,001.00
Gesamtvermögen			USD	4,103,738,314	2,933,662,000	2,577,075,314

	Erläut	Climate Transition Global Equity ¹		Euroland Equity	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
Erträge		43,986	-	139,522,187	102,463,456
Nettodividenden	2	41,939	-	137,046,013	100,618,005
Zinsen auf Schuldverschreibungen	2	-	-	-	-
Bankzinsen	2	2,047	-	510,741	134,782
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Zinseinnahmen aus Swapgeschäften		-	-	211,187	-
Sonstige Erträge	7, 15	-	-	1,754,246	1,710,669
Ausgaben		20,084	-	59,298,348	52,732,063
Managementgebühren	4	6,608	-	38,254,993	26,937,840
Erfolgskosten	5	-	-	123,482	12,514,760
Verwaltungsgebühren	4	1,776	-	7,929,578	4,849,596
„Taxe d'abonnement“	6	236	-	1,184,291	829,384
Vertriebsgebühren	4	16	-	212,912	173,505
Transaktions- und Maklergebühren		9,977	-	7,955,168	4,899,836
Gebühren für Annahme und Übermittlung von Aufträgen	22	1,376	-	3,016,051	1,899,032
Bankzinsen und ähnliche Kosten		78	-	1,114	22,775
Zinsen aus Swapgeschäften		-	-	-	-
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Sonstige Ausgaben	8, 15	17	-	620,759	605,335
Realisierter Nettogewinn/ (-verlust) aus Anlagen		23,902	-	80,223,839	49,731,393
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	33,980	-	336,436,787	46,529,954
Realisierter Nettogewinn/ (-verlust) aus Optionen		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-	-	-1,216,112	530,824
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		-78	-	719,021	-148,099
Realisierter Nettogewinn/ (-verlust)		57,804	-	416,163,535	96,644,072
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		260,694	-	80,977,324	749,281,061
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		-	-	253,440	-470,819
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		-	-	-	-
Nettovermögensergebnis gemäß Erfolg		318,498	-	497,394,299	845,454,314
Dividendenausschüttungen	25	-	-	-7,183,303	-8,229,955
Zeichnungen		2,055,767	-	2,344,257,963	1,235,197,841
Rücknahmen		-4,290	-	-1,950,468,274	-1,163,983,612
Zunahme/ (Abnahme) des Nettovermögens		2,369,975	-	884,000,685	908,438,588
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		-	-	4,030,859,066	3,122,420,478
Nettovermögen am Ende des Jahres		2,369,975	-	4,914,859,751	4,030,859,066

¹ Dieser Teilfonds wurde aufgelegt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

European Equity ESG Improvers		Euroland Equity Small Cap		European Equity ¹		Europe ex UK Equity ¹	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
13,789,274	13,314,642	10,762,205	11,271,402	173,353	-	-	-
13,245,620	13,050,239	10,582,661	11,153,369	171,956	-	-	-
-	-	-	-	-	-	-	-
313,709	72,344	14,710	11,712	1,021	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
229,945	192,059	164,834	106,321	376	-	-	-
8,225,247	8,478,969	4,125,515	4,993,279	231,467	-	735	-
4,857,525	4,712,015	2,545,592	3,600,774	35,093	-	212	-
198	509	389,899	36,527	-	-	260	-
968,820	811,699	554,087	578,077	10,687	-	61	-
180,435	176,444	67,034	109,266	2,373	-	123	-
348,053	418,952	36,112	38,362	-	-	-	-
1,251,100	1,692,428	430,435	381,650	143,924	-	-	-
527,648	586,788	47,119	207,420	39,390	-	79	-
-	13,332	896	5,932	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
91,468	66,802	54,341	35,271	-	-	-	-
5,564,027	4,835,673	6,636,690	6,278,123	-58,114	-	-735	-
21,153,574	-3,231,686	9,168,081	-27,126,801	-9,371	-	-	-
-	-	-	-	-	-	-	-
-1,776	11,035	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-31,242	152,264	-180	-222	-5,769	-	2,955	-
26,684,583	1,767,286	15,804,591	-20,848,900	-73,254	-	2,220	-
4,673,168	59,769,214	1,331,749	59,862,889	-2,369,360	-	-61,309	-
-	-	-	-	-	-	-	-
-1,858	-944	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
31,355,893	61,535,556	17,136,340	39,013,989	-2,442,614	-	-59,089	-
-	-	-469,449	-614,924	-	-	-	-
248,779,549	237,092,803	97,524,559	75,250,348	99,970,584	-	5,006,549	-
-318,512,700	-191,809,326	-170,078,058	-94,503,978	-840,740	-	-6,378	-
-38,377,258	106,819,033	-55,886,608	19,145,435	96,687,230	-	4,941,082	-
-	-	-	-	-	-	-	-
502,938,263	396,119,230	436,732,743	417,587,308	-	-	-	-
464,561,005	502,938,263	380,846,135	436,732,743	96,687,230	-	4,941,082	-

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

		Erläut. European Equity Green Technology ²		European Equity Value	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Erträge		5,686,678	5,348,134	113,287,967	141,180,815
Nettodividenden	2	5,286,917	5,173,808	110,328,724	138,948,428
Zinsen auf Schuldverschreibungen	2	-	-	-	-
Bankzinsen	2	63,812	41,389	1,529,759	688,995
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Zinseinnahmen aus Swapgeschäften		-	-	-	-
Sonstige Erträge	7, 15	335,949	132,937	1,429,484	1,543,392
Ausgaben		3,271,393	3,755,211	31,548,248	38,768,789
Managementgebühren	4	2,079,356	2,429,294	22,786,224	28,547,655
Erfolgskosten	5	-	-	102,587	808,241
Verwaltungsgebühren	4	361,203	346,146	4,453,830	4,611,185
„Taxe d’abonnement“	6	52,732	60,236	616,488	794,426
Vertriebsgebühren	4	302,233	376,526	163,574	175,823
Transaktions- und Maklergebühren		241,032	317,497	1,505,840	1,566,552
Gebühren für Annahme und Übermittlung von Aufträgen	22	119,821	131,968	1,437,695	1,114,836
Bankzinsen und ähnliche Kosten		1,637	11,810	-	58,004
Zinsen aus Swapgeschäften		-	-	-	-
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Sonstige Ausgaben	8, 15	113,379	81,734	482,010	1,092,067
Realisierter Nettogewinn/ (-verlust) aus Anlagen		2,415,285	1,592,923	81,739,719	102,412,026
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	-4,250,586	-32,007,620	151,772,303	71,593,869
Realisierter Nettogewinn/ (-verlust) aus Optionen		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-	-	-48,070	236,481
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		442,644	865,917	-	-
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		12,879	-101,829	353,818	333,486
Realisierter Nettogewinn/ (-verlust)		-1,379,778	-29,650,609	233,817,770	174,575,862
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		4,921,204	29,425,498	55,016,748	488,255,072
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		-	-	3,372	-91,686
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		5,113	56,209	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		-	-	-	-
Nettovermögensergebnis gemäß Erfolg		3,546,539	-168,902	288,837,890	662,739,248
Dividendenausschüttungen	25	-26,467	-55,446	-1,360,589	-1,853,333
Zeichnungen		17,077,869	28,945,212	833,150,878	1,478,005,545
Rücknahmen		-59,827,136	-49,424,136	-1,562,326,748	-2,538,452,289
Zunahme/ (Abnahme) des Nettovermögens		-39,229,195	-20,703,272	-441,698,569	-399,560,829
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		210,652,772	231,356,044	3,098,835,929	3,498,396,758
Nettovermögen am Ende des Jahres		171,423,577	210,652,772	2,657,137,360	3,098,835,929

² Dieser Teilfonds wurde umbenannt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

European Equity Income ESG ²		European Equity Small Cap		Equity Japan Target		Global Ecology ESG	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 JPY	30.06.2023 JPY	30.06.2024 EUR	30.06.2023 EUR
29,383,961	30,495,791	8,028,705	8,246,756	607,591,695	404,851,766	50,613,291	57,516,522
28,835,198	30,423,701	7,844,409	8,135,224	607,478,623	404,610,157	44,985,127	55,805,995
-	-	-	-	-	-	-	-
214,263	72,090	180,697	110,751	87,915	90,441	4,763,200	1,710,360
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
334,500	-	3,599	781	25,157	151,168	864,964	167
13,658,658	12,281,479	5,586,289	6,037,673	453,374,467	313,990,915	50,664,278	58,835,596
10,290,286	9,748,165	4,289,924	4,708,286	277,532,975	211,004,184	33,908,806	38,494,075
25,718	11,900	8,012	220	38,784,783	23,932,094	-	-
1,634,710	1,370,531	582,244	564,048	43,654,173	26,299,241	5,371,055	5,301,796
341,892	307,764	115,517	119,510	7,605,518	6,260,095	1,017,602	1,135,287
19,207	20,740	137,930	184,098	3,360,179	2,294,650	5,232,801	6,100,647
904,173	270,816	297,359	319,757	48,542,485	31,261,026	2,069,327	2,742,139
327,166	176,848	152,463	139,266	32,490,767	11,568,830	2,648,634	3,168,838
2,857	9,881	2,604	2,488	1,373,343	1,313,147	103,521	424,095
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
112,649	364,834	236	-	30,244	57,648	312,532	1,468,719
15,725,303	18,214,312	2,442,416	2,209,083	154,217,228	90,860,851	-50,987	-1,319,074
52,914,200	3,317,312	10,470,417	-11,537,513	3,933,871,298	1,482,478,077	223,866,033	-163,247,853
-	-	-	-	-	-	-	-
-1,470,976	5,712,807	209,045	-192,600	1,792,101,887	451,967,420	-1,494,496	50,674,680
81,804	-	-	-	32,071,900	-11,028,356	-	-
-	-	-	-	-	-	-	-
23,108	-47,691	12,911	-178,038	-43,068,955	2,636,845	1,937,594	-7,066,546
67,273,439	27,196,740	13,134,789	-9,699,068	5,869,193,358	2,016,914,837	224,258,144	-120,958,793
47,082,578	86,259,108	13,777,217	29,095,199	791,445,617	2,146,521,476	159,902,345	279,989,249
-	-	-	-	-	-	-	-
-451,068	-711,279	445,940	-695,771	-407,300,986	685,004,961	3,477,763	-20,585,251
-	-	-	-	-	8,540,000	-	-
-	-	-	-	-	-	-	-
113,904,949	112,744,569	27,357,946	18,700,360	6,253,337,989	4,856,981,274	387,638,252	138,445,205
-21,562,745	-22,643,444	-2,890	-859	-2,584,498	-1,733,457	-258,153	-237,363
232,009,661	56,626,821	55,940,203	16,257,495	23,997,716,816	4,558,411,170	331,794,727	544,563,342
-263,377,017	-138,933,833	-74,871,514	-56,070,747	-19,885,308,790	-4,860,369,835	-1,010,943,927	-849,292,105
60,974,848	7,794,113	8,423,745	-21,113,751	10,363,161,517	4,553,289,152	-291,769,101	-166,520,921
-	-	-	-	-	-	-	-
729,204,057	721,409,944	289,437,623	310,551,374	19,138,599,657	14,585,310,505	2,832,796,850	2,999,317,771
790,178,905	729,204,057	297,861,368	289,437,623	29,501,761,174	19,138,599,657	2,541,027,749	2,832,796,850

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Global Equity ESG Improvers		Net Zero Ambition Global Equity	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
Erträge		3,130,905	1,856,143	312,260	166,674
Nett dividenden	2	3,048,702	1,822,314	304,021	164,369
Zinsen auf Schuldverschreibungen	2	-	-	-	-
Bankzinsen	2	78,291	33,829	8,239	2,305
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Zinseinnahmen aus Swapgeschäften		-	-	-	-
Sonstige Erträge	7, 15	3,912	-	-	-
Ausgaben		1,947,493	956,245	345,527	52,028
Managementgebühren	4	1,426,616	597,812	68,831	25,117
Erfolgskosten	5	354	-	234,474	-
Verwaltungsgebühren	4	286,449	109,839	23,766	8,197
„Taxe d'abonnement“	6	32,939	10,293	1,669	908
Vertriebsgebühren	4	3,080	163	22	12
Transaktions- und Maklergebühren		109,038	134,445	11,984	14,465
Gebühren für Annahme und Übermittlung von Aufträgen	22	88,384	94,692	4,732	3,307
Bankzinsen und ähnliche Kosten		633	8,941	21	13
Zinsen aus Swapgeschäften		-	-	-	-
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Sonstige Ausgaben	8, 15	-	60	28	9
Realisierter Nettogewinn/ (-verlust) aus Anlagen		1,183,412	899,898	-33,267	114,646
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	8,222,011	-1,776,102	687,543	13,868
Realisierter Nettogewinn/ (-verlust) aus Optionen		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-239,367	2,245,577	-	-
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		-34,018	-576,459	-2,952	-10,872
Realisierter Nettogewinn/ (-verlust)		9,132,038	792,914	651,324	117,642
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		27,804,130	16,282,783	3,118,772	1,361,865
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		-2,400,737	1,301,704	-350	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		-	-	-	-
Nettovermögensergebnis gemäß Erfolg		34,535,431	18,377,401	3,769,746	1,479,507
Dividendenausschüttungen	25	-	-	-	-
Zeichnungen		102,342,442	91,755,640	144,059	13,018,250
Rücknahmen		-57,878,998	-10,708,557	-69,948	-4,388
Zunahme/ (Abnahme) des Nettovermögens		78,998,875	99,424,484	3,843,857	14,493,369
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		122,742,371	23,317,887	14,493,369	-
Nettovermögen am Ende des Jahres		201,741,246	122,742,371	18,337,226	14,493,369

² Dieser Teilfonds wurde umbenannt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Global Equity Income ESG²		Japan Equity Engagement		Japan Equity Value		Montpensier Great European Models SRI	
30.06.2024 USD	30.06.2023 USD	30.06.2024 JPY	30.06.2023 JPY	30.06.2024 JPY	30.06.2023 JPY	30.06.2024 EUR	30.06.2023 EUR
51,325,326	39,694,688	167,901,490	218,079,984	214,972,905	317,006,440	1,382	1,489
48,991,240	38,871,916	167,845,932	218,012,885	212,740,198	316,451,083	1,368	1,482
-	-	-	-	-	-	-	-
1,856,881	817,235	361	16	2,232,527	555,273	14	7
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
477,205	5,537	55,197	67,083	180	84	-	-
29,449,994	20,050,969	136,847,468	184,671,462	214,179,694	290,416,705	6,797	7,723
22,165,388	15,752,172	99,530,203	142,038,762	156,406,429	218,293,562	3,323	3,729
-	10,889	-	451,071	-	-	-	-
3,866,527	2,350,707	17,384,943	21,369,027	24,739,515	30,169,794	253	274
725,624	477,233	2,689,150	3,982,940	4,966,490	6,651,401	124	147
181,317	100,047	793,213	725,465	6,813,246	7,381,988	39	23
1,404,026	379,517	4,572,893	5,781,023	19,926,807	26,910,330	3,050	3,550
893,972	572,123	10,829,018	9,076,699	-	-	-	-
62,693	115,854	996,940	1,218,127	1,327,159	1,004,455	8	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
150,447	292,427	51,108	28,348	48	5,175	-	-
21,875,332	19,643,719	31,054,022	33,408,522	793,211	26,589,735	-5,415	-6,234
26,942,654	21,951,282	1,013,100,164	-294,961,512	1,041,791,940	1,105,837,699	-6,740	-1,851
-	-	-	-	-	-	-	-
3,110,618	946,213	101,674,288	26,133,027	612,715,040	384,173,559	-	-
30,478,861	-37,086,497	-2,414	12,759,144	-	-	-	-
-	-	-	-	-	-	-	-
-1,378,823	2,696,909	-563,213	-41,163,207	6,277,758	1,500,104	-	-
81,028,642	8,151,626	1,145,262,847	-263,824,026	1,661,577,949	1,518,101,097	-12,155	-8,085
270,710,340	167,598,209	275,678,156	2,247,399,408	534,840,200	926,809,349	10,468	44,594
-	-	-	-	-	-	-	-
5,923,929	-1,731,873	-23,951,568	42,994,183	-219,749,728	332,342,220	-	-
-5,216,579	16,604,331	-	-	-	-	-	-
-	-	-	-	-	-	-	-
352,446,332	190,622,293	1,396,989,435	2,026,569,565	1,976,668,421	2,777,252,666	-1,687	36,509
-22,899,696	-21,127,169	-	-	-1,668,999	-1,870,217	-	-
1,372,375,940	462,937,547	256,947,493	2,564,193,285	1,499,594,288	5,386,088,709	91,998	168,959
-519,570,502	-341,702,471	-6,686,510,341	-7,742,463,551	-3,516,647,253	-10,741,856,697	-150,605	-56,727
1,182,352,074	290,730,200	-5,032,573,413	-3,151,700,701	-42,053,543	-2,580,385,539	-60,294	148,741
-	-	-	-	-	-	-	-
1,506,903,841	1,216,173,641	11,678,528,807	14,830,229,508	12,553,150,462	15,133,536,001	339,184	190,443
2,689,255,915	1,506,903,841	6,645,955,394	11,678,528,807	12,511,096,919	12,553,150,462	278,890	339,184

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

		Erläut		Montpensier M Climate Solutions		Global Equity ²	
				30.06.2024	30.06.2023	30.06.2024	30.06.2023
				EUR	EUR	EUR	EUR
Erträge				113,344	1,051,842	42,925,771	30,309,233
Nett dividenden	2			111,202	1,049,810	40,795,617	28,728,339
Zinsen auf Schuldverschreibungen	2			-	-	-	-
Bankzinsen	2			2,142	2,032	2,127,822	513,993
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften				-	-	-	-
Zinseinnahmen aus Swapgeschäften				-	-	-	-
Sonstige Erträge	7, 15			-	-	2,332	1,066,901
Ausgaben				666,812	623,063	30,782,016	21,382,503
Managementgebühren	4			553,266	509,153	23,124,103	15,278,987
Erfolgskosten	5			-	-	37,876	496,461
Verwaltungsgebühren	4			66,789	62,731	3,602,794	2,073,749
„Taxe d'abonnement“	6			30,687	38,039	716,053	455,208
Vertriebsgebühren	4			25	18	429,323	279,756
Transaktions- und Maklergebühren				15,840	13,070	2,869,085	2,791,484
Gebühren für Annahme und Übermittlung von Aufträgen	22			-	-	-	-
Bankzinsen und ähnliche Kosten				63	31	623	5,486
Zinsen aus Swapgeschäften				-	-	-	-
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften				-	-	-	-
Sonstige Ausgaben	8, 15			142	21	2,159	1,372
Realisierter Nettogewinn/ (-verlust) aus Anlagen				-553,468	428,779	12,143,755	8,926,730
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2			-17,932,396	-1,547,151	53,855,914	52,191,923
Realisierter Nettogewinn/ (-verlust) aus Optionen				-	-	-	2,236,927
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften				-	-	498,002	1,457,350
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften				-	-	-	932
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD				-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften				-	-	-885,589	-724,857
Realisierter Nettogewinn/ (-verlust)				-18,485,864	-1,118,372	65,612,082	64,089,005
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften				-4,780,259	-13,126,014	228,724,907	58,950,913
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen				-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften				-	-	-2,107,168	1,376,204
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften				-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD				-	-	-	-
Nettovermögensergebnis gemäß Erfolg				-23,266,123	-14,244,386	292,229,821	124,416,122
Dividendenausschüttungen	25			-	-	-67,519	-18,150
Zeichnungen				17,446,218	125,715,198	803,221,964	662,752,667
Rücknahmen				-46,236,013	-13,330,269	-395,497,663	-385,346,385
Zunahme/ (Abnahme) des Nettovermögens				-52,055,918	98,140,543	699,886,603	401,804,254
Neubewertung des kombinierten Nettovermögens				-	-	-	-
Nettovermögen zu Beginn des Jahres				98,519,775	379,232	1,401,349,127	999,544,873
Nettovermögen am Ende des Jahres				46,463,857	98,519,775	2,101,235,730	1,401,349,127

² Dieser Teilfonds wurde umbenannt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

³ Dieser Teilfonds wurde zusammengelegt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

US Equity Dividend Growth ²		US Equity ESG Improvers ²		US Equity Fundamental Growth ²		Pioneer US Equity Mid Cap ³	
30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR	03.11.2023 USD	30.06.2023 USD
6,967,777	6,455,005	2,851,352	2,777,123	16,387,410	14,368,538	226,434	903,024
6,689,323	6,334,277	2,705,727	2,348,735	13,759,622	11,891,401	182,294	852,393
-	-	-	-	-	-	-	-
278,454	120,728	135,357	88,553	2,627,622	1,163,669	44,140	50,090
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	10,268	339,835	166	1,313,468	-	541
5,901,014	5,847,096	2,900,035	2,489,133	39,457,137	30,096,292	361,218	1,323,796
4,723,672	4,836,481	2,209,778	1,836,827	31,414,741	23,902,145	226,081	708,293
-	682	26	41,623	70,939	545,102	-	378,916
724,817	665,564	394,031	298,989	5,189,230	3,375,672	30,526	85,589
159,277	160,041	83,681	69,267	1,006,373	729,064	4,071	17,347
43	57	33,646	30,092	1,564,862	1,330,926	5,289	17,435
292,639	183,911	177,935	212,104	207,042	207,568	47,797	82,866
-	-	-	-	-	-	-	-
-	13	628	34	-	3,484	47,413	30,994
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
566	347	310	197	3,950	2,331	41	2,356
1,066,763	607,909	-48,683	287,990	-23,069,727	-15,727,754	-134,784	-420,772
34,581,390	9,546,113	8,464,738	953,258	123,190,334	56,225,799	-1,407,026	-512,160
-	-	-	-	-	-	-	-
-	-	-16,408	-24,320	-795,246	-6,255,804	-28,177	-99,403
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-517	1,104	69,879	144,813	-830,784	-2,743,230	1,158,589	-59,560
35,647,636	10,155,126	8,469,526	1,361,741	98,494,577	31,499,011	-411,398	-1,091,895
-18,640,331	15,703,805	9,600,914	15,642,159	639,123,189	332,289,848	-1,936,958	5,239,943
-	-	-	-	-	-	-	-
-	-	-92,536	51,382	-6,539,448	7,268,448	-60,724	167,877
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
17,007,305	25,858,931	17,977,904	17,055,282	731,078,318	371,057,307	-2,409,080	4,315,925
-	-	-	-	-	-	-308	-16
9,194,800	408,498	48,262,565	17,516,930	1,270,187,781	693,363,499	356,494	3,333,643
-38,312,103	-13,237,894	-33,701,456	-24,734,716	-891,318,016	-565,543,149	-38,461,902	-6,408,842
-12,109,998	13,029,535	32,539,013	9,837,496	1,109,948,083	498,877,657	-40,514,796	1,240,710
-	-	-	-	-	-	-	-
329,781,159	316,751,624	157,817,563	147,980,067	2,279,535,637	1,780,657,980	40,514,796	39,274,086
317,671,161	329,781,159	190,356,576	157,817,563	3,389,483,720	2,279,535,637	-	40,514,796

Die beigegefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	US Equity Research ²		US Equity Research Value ²	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Erträge		6,040,733	7,726,393	14,619,215	24,644,875
Nett dividenden	2	5,702,409	7,318,366	13,775,461	23,894,486
Zinsen auf Schuldverschreibungen	2	-	-	-	-
Bankzinsen	2	338,324	408,027	843,543	750,389
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Zinseinnahmen aus Swapgeschäften		-	-	-	-
Sonstige Erträge	7, 15	-	-	211	-
Ausgaben		6,680,330	8,490,418	11,015,329	20,511,422
Managementgebühren	4	5,389,655	6,755,415	8,319,504	15,021,882
Erfolgskosten	5	-	43	-	12,580
Verwaltungsgebühren	4	861,906	924,803	1,370,342	2,135,306
„Taxe d'abonnement“	6	144,006	181,066	240,027	444,233
Vertriebsgebühren	4	46,735	48,020	151,668	326,712
Transaktions- und Maklergebühren		236,572	578,687	932,462	2,565,398
Gebühren für Annahme und Übermittlung von Aufträgen	22	-	-	-	-
Bankzinsen und ähnliche Kosten		503	1,713	22	3,686
Zinsen aus Swapgeschäften		-	-	-	-
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Sonstige Ausgaben	8, 15	953	671	1,304	1,625
Realisierter Nettogewinn/ (-verlust) aus Anlagen		-639,597	-764,025	3,603,886	4,133,453
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	21,915,776	34,422,830	-11,389,162	29,694,550
Realisierter Nettogewinn/ (-verlust) aus Optionen		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-139,938	-1,123,261	-3,134,612	-4,827,105
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		-	-344	34,824	-
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		-755,406	-689,991	1,668,921	-1,053,418
Realisierter Nettogewinn/ (-verlust)		20,380,835	31,845,209	-9,216,143	27,947,480
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		35,259,661	18,080,810	54,201,267	-24,713,966
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		-903,040	1,289,896	-3,299,621	7,188,292
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		-	-	-	-
Nettovermögensergebnis gemäß Erfolg		54,737,456	51,215,915	41,685,503	10,421,806
Dividendenausschüttungen	25	-	-	-41,309	-77,103
Zeichnungen		35,135,304	61,488,318	63,889,872	273,654,990
Rücknahmen		-200,953,882	-202,735,217	-514,022,881	-594,834,395
Zunahme/ (Abnahme) des Nettovermögens		-111,081,122	-90,030,984	-408,488,815	-310,834,702
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		513,682,526	603,713,510	917,625,308	1,228,460,010
Nettovermögen am Ende des Jahres		402,601,404	513,682,526	509,136,493	917,625,308

² Dieser Teilfonds wurde umbenannt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Polen Capital Global Growth		Net Zero Ambition Top European Players		US Pioneer Fund		Asia Equity Focus ²	
30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD
5,685,045	5,232,644	16,409,903	15,945,750	39,806,451	40,384,273	2,955,220	3,393,192
4,388,708	4,250,696	15,894,302	15,414,342	38,333,071	38,940,516	2,878,643	3,371,156
-	-	-	-	-	-	-	-
1,294,647	981,948	58,982	15,763	1,473,380	1,443,746	76,577	21,671
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,690	-	456,619	515,645	-	11	-	365
13,537,739	10,700,911	11,748,341	9,988,376	52,405,645	48,458,371	3,655,083	3,862,101
11,053,540	8,604,124	8,562,961	7,589,166	34,368,323	34,074,007	2,384,852	2,597,930
14,522	69,195	-	156	2,443,504	29	-	-
1,645,435	1,342,937	1,343,500	1,038,480	6,950,620	5,772,184	300,849	452,713
282,402	212,942	253,995	224,828	1,286,120	1,144,245	60,294	63,056
144,353	171,405	135,064	158,580	6,244,157	6,012,177	41,310	44,653
346,671	269,075	878,912	594,448	1,107,353	1,437,814	201,208	145,054
-	-	422,242	199,108	-	-	72,594	49,960
49,461	30,291	2,657	2,234	13	13,343	11,795	12,320
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
1,355	942	149,010	181,376	5,555	4,572	582,181	496,415
-7,852,694	-5,468,267	4,661,562	5,957,374	-12,599,194	-8,074,098	-699,863	-468,909
43,183,242	-75,655,337	31,246,806	369,162	398,578,047	71,217,708	-11,386,663	-10,138,099
-	-	-	-	-	-	1,003,804	-
-1,202,871	-651,039	-2,352,286	4,402,509	-2,983,348	3,066,317	-3,858	-39,545
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-314,307	-97,331	-171,677	-80,470	426,403	-7,223,253	-87,076	-281,469
33,813,370	-81,871,974	33,384,405	10,648,575	383,421,908	58,986,674	-11,173,656	-10,928,022
47,936,588	188,919,738	21,135,779	78,909,585	744,308,661	201,879,345	30,237,423	7,250,305
-	-	-	-	-	-	-	-
-4,035,432	3,888,126	230,238	-898,281	-11,880,063	8,179,104	-45,256	53,257
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
77,714,526	110,935,890	54,750,422	88,659,879	1,115,850,506	269,045,123	19,018,511	-3,624,460
-	-	-1,141,398	-1,053,429	-	-	-125	-
212,785,614	199,825,428	94,541,900	134,624,510	1,044,839,183	914,299,281	17,232,799	15,518,077
-258,162,468	-325,075,936	-220,307,232	-103,329,813	-851,775,639	-1,425,491,073	-42,531,916	-26,855,692
32,337,672	-14,314,618	-72,156,308	118,901,147	1,308,914,050	-242,146,669	-6,280,731	-14,962,075
-	-	-	-	-	-	-	-
721,060,438	735,375,056	653,833,625	534,932,478	3,204,747,644	3,446,894,313	165,157,663	180,119,738
753,398,110	721,060,438	581,677,317	653,833,625	4,513,661,694	3,204,747,644	158,876,932	165,157,663

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	China A Shares		China Equity	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
Erträge		233,510	283,464	7,974,172	10,256,331
Nett dividenden	2	217,346	266,947	7,517,934	10,041,398
Zinsen auf Schuldverschreibungen	2	-	-	-	-
Bankzinsen	2	16,164	16,517	153,307	171,279
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Zinseinnahmen aus Swapgeschäften		-	-	-	-
Sonstige Erträge	7, 15	-	-	302,931	43,654
Ausgaben		146,711	177,753	8,211,092	11,865,168
Managementgebühren	4	74,184	83,593	6,019,367	8,625,238
Erfolgskosten	5	-	55	4,252	88,564
Verwaltungsgebühren	4	30,058	33,385	1,250,192	1,689,600
„Taxe d'abonnement“	6	1,515	2,173	160,005	246,412
Vertriebsgebühren	4	525	27	340,452	491,724
Transaktions- und Maklergebühren		33,447	46,530	190,197	474,024
Gebühren für Annahme und Übermittlung von Aufträgen	22	6,580	10,409	223,059	229,547
Bankzinsen und ähnliche Kosten		368	1,573	13,801	6,387
Zinsen aus Swapgeschäften		-	-	-	-
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Sonstige Ausgaben	8, 15	34	8	9,767	13,672
Realisierter Nettogewinn/ (-verlust) aus Anlagen		86,799	105,711	-236,920	-1,608,837
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	-3,497,644	-1,189,209	-68,801,987	-54,316,971
Realisierter Nettogewinn/ (-verlust) aus Optionen		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-	-	-3,567	-68,034
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		2,516	-51,419	-136,530	-26,465
Realisierter Nettogewinn/ (-verlust)		-3,408,329	-1,134,917	-69,179,004	-56,020,307
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		695,258	-4,186,008	25,692,487	-98,069,934
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		-	-	-449	449
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		-	-	-	-
Nettovermögensergebnis gemäß Erfolg		-2,713,071	-5,320,925	-43,486,966	-154,089,792
Dividendenausschüttungen	25	-	-	-2,072	-2,569
Zeichnungen		553,455	25,777,369	49,250,276	186,712,263
Rücknahmen		-7,685,191	-627,232	-163,830,611	-184,355,456
Zunahme/ (Abnahme) des Nettovermögens		-9,844,807	19,829,212	-158,069,373	-151,735,554
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		19,829,212	-	477,893,041	629,628,595
Nettovermögen am Ende des Jahres		9,984,405	19,829,212	319,823,668	477,893,041

¹ Dieser Teilfonds wurde aufgelegt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Emerging Europe Middle East and Africa		Emerging Markets Equity Focus		Emerging Markets Equity Focus ex China¹		Emerging Markets Equity ESG Improvers	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
3,552,250	3,327,019	63,193,535	139,315,635	876,442	-	4,185,635	1,387,690
3,450,307	3,122,827	62,996,737	138,709,427	836,076	-	4,048,183	1,365,137
27,594	-	-	-	-	-	-	-
70,973	199,903	110,813	65,400	40,150	-	137,215	19,547
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
3,376	4,289	85,985	540,808	216	-	237	3,006
3,281,388	1,071,072	33,355,661	32,247,830	286,725	-	2,501,150	498,309
1,480,118	334,349	19,481,617	17,516,961	107,334	-	1,608,124	219,863
1,295,723	405,826	-	31,437	1,344	-	1,230	154
275,204	248,788	4,914,299	3,665,836	43,627	-	397,475	72,181
40,927	39,506	547,427	438,617	3,082	-	63,591	5,061
74,887	-	450,379	666,496	25	-	582	34
84,265	32,165	2,758,423	2,123,812	98,849	-	126,633	75,932
22,834	8,904	1,325,841	890,822	30,888	-	57,840	8,809
6,756	1,436	701,744	-	1,562	-	1,934	458
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
674	98	3,175,931	6,913,849	14	-	243,741	115,817
270,862	2,255,947	29,837,874	107,067,805	589,717	-	1,684,485	889,381
9,244,605	1,281,771	-41,295,814	-138,595,746	646,837	-	2,073,480	-1,357,218
-	-	-	-	-	-	-	-
2,437	-	-269,814	-1,545,814	884	-	-6,819	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-7,938	-421,650	-1,414,352	-2,951,663	-12,721	-	-100,196	-97,258
9,509,966	3,116,068	-13,142,106	-36,025,418	1,224,717	-	3,650,950	-565,095
7,151,226	14,474,896	232,008,173	100,707,129	2,958,033	-	19,972,407	2,965,666
-	-	-	-	-	-	-	-
-	-	-2,013,410	2,449,018	-3,444	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
16,661,192	17,590,964	216,852,657	67,130,729	4,179,306	-	23,623,357	2,400,571
-539	-	-1,475,263	-	-	-	-883,899	-964,558
14,700,664	3,354,961	1,430,128,939	820,480,599	49,495,377	-	149,693,482	41,633,551
-31,610,767	-11,564,009	-968,574,453	-583,528,838	-2,255,148	-	-21,910,841	-14,686,955
-249,450	9,381,916	676,931,880	304,082,490	51,419,535	-	150,522,099	28,382,609
-	-	-	-	-	-	-	-
84,715,609	75,333,693	2,005,386,150	1,701,303,660	-	-	47,696,952	19,314,343
84,466,159	84,715,609	2,682,318,030	2,005,386,150	51,419,535	-	198,219,051	47,696,952

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Emerging World Equity		Latin America Equity	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
Erträge		32,034,045	36,648,436	5,238,596	5,134,694
Nett dividenden	2	31,019,503	36,560,527	5,182,092	5,125,516
Zinsen auf Schuldverschreibungen	2	-	-	-	-
Bankzinsen	2	36,736	24,979	12,782	5,738
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Zinseinnahmen aus Swapgeschäften		-	-	-	-
Sonstige Erträge	7, 15	977,806	62,930	43,722	3,440
Ausgaben		9,930,449	13,947,905	1,958,595	1,424,629
Managementgebühren	4	4,997,065	6,226,049	1,344,946	1,045,377
Erfolgskosten	5	4,772	456,271	72,526	44,124
Verwaltungsgebühren	4	2,237,940	2,150,687	276,822	189,596
„Taxe d'abonnement“	6	188,890	207,862	36,927	29,937
Vertriebsgebühren	4	33,786	40,193	36,083	32,738
Transaktions- und Maklergebühren		1,763,398	1,603,040	93,440	52,873
Gebühren für Annahme und Übermittlung von Aufträgen	22	578,349	640,788	52,619	26,439
Bankzinsen und ähnliche Kosten		23,771	30,232	1,771	2,601
Zinsen aus Swapgeschäften		-	-	-	-
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Sonstige Ausgaben	8, 15	102,478	2,592,783	43,461	944
Realisierter Nettogewinn/ (-verlust) aus Anlagen		22,103,596	22,700,531	3,280,001	3,710,065
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	9,160,427	-18,808,899	3,040,140	-3,917,461
Realisierter Nettogewinn/ (-verlust) aus Optionen		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-87,934	286,341	-	-
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		-489,554	-1,899,036	-77,878	39,732
Realisierter Nettogewinn/ (-verlust)		30,686,535	2,278,937	6,242,263	-167,664
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		72,735,561	25,755,054	-13,482,608	18,268,080
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		-270,370	182,842	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		-	-	-	-
Nettovermögensergebnis gemäß Erfolg		103,151,726	28,216,833	-7,240,345	18,100,416
Dividendenausschüttungen	25	-56,621	-	-651,959	-117,294
Zeichnungen		90,967,753	383,900,721	68,423,078	22,576,276
Rücknahmen		-179,763,969	-313,695,934	-38,190,931	-23,071,847
Zunahme/ (Abnahme) des Nettovermögens		14,298,889	98,421,620	22,339,843	17,487,551
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		1,160,297,153	1,061,875,533	77,213,537	59,725,986
Nettovermögen am Ende des Jahres		1,174,596,042	1,160,297,153	99,553,380	77,213,537

* Dieser Teilfonds wurde ausgesetzt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Equity MENA		Net Zero Ambition Emerging Markets Equity		New Silk Road		Russian Equity*	
30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
1,736,784	2,765,796	383,987	162,533	8,947,936	11,972,574	288,461	385,523
1,728,576	2,757,282	355,343	160,288	8,758,467	11,824,407	66,573	286,971
4,428	-	-	-	-	-	-	-
3,639	8,514	1,771	2,245	116,983	131,404	221,888	96,048
-	-	-	-	-	-	-	-
-	-	-	-	8,199	142	-	-
141	-	26,873	-	64,287	16,621	-	2,504
1,361,955	1,887,356	142,205	91,009	9,623,141	10,102,482	22,289	41,075
654,698	905,631	75,134	26,517	5,333,845	5,322,474	-	-
182,187	302,690	10,252	26,869	110,220	47,861	-	-
138,972	166,749	29,200	11,729	1,310,253	1,223,839	17,184	15,370
14,332	17,891	1,395	684	189,350	189,794	2,083	487
24,328	29,355	21	9	597,557	724,637	-	-
269,917	385,968	22,053	20,464	777,326	710,526	97	22,874
58,698	67,162	4,073	4,737	252,844	267,249	2,575	134
18,758	11,790	52	-	10,231	7,816	-	2,200
-	-	-	-	-	19,928	-	-
-	-	-	-	-	-	-	-
65	120	25	-	1,041,515	1,588,358	350	10
374,829	878,440	241,782	71,524	-675,205	1,870,092	266,172	344,448
2,098,394	-1,132,787	-561,310	-95,987	-23,041,713	-43,304,868	-302,424	-2,188,133
-	-	-	-	-	178,235	-	-
-15,748	-327,858	-	-	-7,426	47,992	-	-
-	-	-	-	-1,227,160	-571,398	-	-
-	-	-	-	-657,010	-24,018	-	-
-26,275	-33,835	-382	153	1,128	-415,688	157,143	-662,257
2,431,200	-616,040	-319,910	-24,310	-25,607,386	-42,219,653	120,891	-2,505,942
-10,071	-2,399,989	1,482,243	-415,195	78,287,012	37,309,698	788,213	1,546,592
-	-	-	-	-	-	-	-
-112,470	268,543	-	-	-	-	-	-
-	-	-	-	165,045	-335,696	-	-
-	-	-	-	475,487	-1,049,072	-	-
2,308,659	-2,747,486	1,162,333	-439,505	53,320,158	-6,294,723	909,104	-959,350
-4,474	-3,008	-	-	-	-	-	-
10,986,746	21,868,710	138	15,007,540	71,174,324	141,191,088	-	-
-22,286,512	-53,510,071	-108	-5,388	-167,156,199	-145,206,784	-	-
-8,995,581	-34,391,855	1,162,363	14,562,647	-42,661,717	-10,310,419	909,104	-959,350
-	-	-	-	-	-	-	-
57,606,437	91,998,292	14,562,647	-	461,284,532	471,594,951	5,980,302	6,939,652
48,610,856	57,606,437	15,725,010	14,562,647	418,622,815	461,284,532	6,889,406	5,980,302

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	SBI FM India Equity		Euroland Equity Dynamic Multi Factors	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
Erträge		6,129,393	4,246,219	17,322,486	15,148,748
Nett dividenden	2	5,351,884	3,942,129	17,080,032	13,681,200
Zinsen auf Schuldverschreibungen	2	-	-	-	-
Bankzinsen	2	766,464	304,090	54,542	11,442
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Zinseinnahmen aus Swapgeschäften		-	-	-	-
Sonstige Erträge	7, 15	11,045	-	187,912	1,456,106
Ausgaben		35,652,308	17,375,055	3,384,456	3,239,601
Managementgebühren	4	5,496,195	3,923,604	1,641,553	1,401,830
Erfolgskosten	5	9,330	34,051	527	183,181
Verwaltungsgebühren	4	2,523,886	1,642,326	396,155	313,852
„Taxe d'abonnement“	6	155,628	104,557	67,828	54,574
Vertriebsgebühren	4	224,677	173,827	-	-
Transaktions- und Maklergebühren		784,811	422,969	712,257	775,273
Gebühren für Annahme und Übermittlung von Aufträgen	22	275,871	153,468	498,581	444,925
Bankzinsen und ähnliche Kosten		-	118	3,548	7,293
Zinsen aus Swapgeschäften		-	-	-	-
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Sonstige Ausgaben	8, 15	26,181,910	10,920,135	64,007	58,673
Realisierter Nettogewinn/ (-verlust) aus Anlagen		-29,522,915	-13,128,836	13,938,030	11,909,147
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	82,624,980	32,791,870	13,164,937	-9,251,366
Realisierter Nettogewinn/ (-verlust) aus Optionen		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		-	-	809,999	202,190
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		-712,292	-915,932	2,451	-334
Realisierter Nettogewinn/ (-verlust)		52,389,773	18,747,102	27,915,417	2,859,637
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		117,978,703	50,734,242	39,903,896	78,305,063
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		-	-	-63,175	145,340
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		-	-	-	-
Nettovermögensergebnis gemäß Erfolg		170,368,476	69,481,344	67,756,138	81,310,040
Dividendenausschüttungen	25	-	-279	-	-
Zeichnungen		493,402,045	265,299,583	161,513,527	10,947,909
Rücknahmen		-370,505,535	-212,411,524	-51,699,201	-138,173,192
Zunahme/ (Abnahme) des Nettovermögens		293,264,986	122,369,124	177,570,464	-45,915,243
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		517,374,983	395,005,859	419,768,304	465,683,547
Nettovermögen am Ende des Jahres		810,639,969	517,374,983	597,338,768	419,768,304

* Dieser Teilfonds wurde liquidiert. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Euroland Equity Risk Parity		European Equity Conservative		European Equity Dynamic Multi Factors		European Equity Risk Parity ⁴	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	07.06.2024 EUR	30.06.2023 EUR
7,070,847	14,122,868	24,288,720	27,926,522	4,248,885	4,589,442	1,256,088	2,328,961
6,791,882	10,979,725	22,662,395	26,822,423	4,141,535	4,481,295	1,192,938	2,192,824
-	-	-	-	-	-	-	-
85,124	37,418	959,821	623,339	22,489	14,054	20,711	25,126
-	4,000	-	-	-	-	-	-
-	-	-	-	-	-	-	-
193,841	3,101,725	666,504	480,760	84,861	94,093	42,439	111,011
1,787,446	2,852,303	12,918,681	14,651,378	1,101,058	1,007,824	473,530	551,626
662,414	948,814	8,821,884	10,260,128	365,504	376,259	107,535	179,719
-	762,997	-	2,227	-	-	-	26
380,898	392,670	1,440,580	1,548,159	171,265	134,031	64,490	79,489
23,940	36,471	276,953	326,079	14,545	14,156	3,404	7,007
-	-	64,022	108,788	-	-	-	-
322,515	428,031	1,078,649	1,528,714	309,156	344,178	187,608	234,026
336,046	220,803	996,574	657,008	136,063	101,098	79,628	33,203
169	4,216	7,256	47,950	76,233	4,948	-	1,399
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
61,464	58,301	232,763	172,325	28,292	33,154	30,865	16,757
5,283,401	11,270,565	11,370,039	13,275,144	3,147,827	3,581,618	782,558	1,777,335
16,740,757	1,301,318	24,996,305	1,536,382	3,982,781	-4,118,566	4,737,105	562,233
-	-	-	-	-	-	-	-
-	-	-135,246	222,812	-	-	-	-
281,111	1,156,907	89,277	4,563,429	118,558	280,417	54,768	246,186
-	-	-	-	-	-	-	-
-5,938	-35,706	45,750	162,698	2,314	16,558	-376,434	-26,958
22,299,331	13,693,084	36,366,125	19,760,465	7,251,480	-239,973	5,197,997	2,558,796
-7,039,787	27,690,043	9,109,598	58,059,445	12,256,982	18,007,307	-1,749,873	3,390,066
-	-	-	-	-	-	-	-
-	-	71,042	-171,648	-	-	-	-
-7,880	8,430	-24,020	31,329	-595	63,293	-20,988	25,219
-	-	-	-	-	-	-	-
15,251,664	41,391,557	45,522,745	77,679,591	19,507,867	17,830,627	3,427,136	5,974,081
-3,390,803	-3,415,313	-1,636,441	-1,514,586	-	-	-379,907	-472,593
25,292,531	76,623,316	49,493,481	220,862,807	3,253,531	3,097,734	413,069	8,015,049
-238,907,256	-165,561,126	-258,944,913	-265,302,961	-23,277,159	-36,227,772	-73,683,884	-15,324,812
-201,753,864	-50,961,566	-165,565,128	31,724,851	-515,761	-15,299,411	-70,223,586	-1,808,275
-	-	-	-	-	-	-	-
350,489,766	401,451,332	863,750,327	832,025,476	133,561,319	148,860,730	70,223,586	72,031,861
148,735,902	350,489,766	698,185,199	863,750,327	133,045,558	133,561,319	-	70,223,586

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Global Equity Conservative	Global Equity Dynamic Multi Factors		
		30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
Erträge		5,359,384	5,003,476	2,450,139	4,085,222
Nettodividenden	2	5,252,706	4,926,534	2,336,269	3,689,158
Zinsen auf Schuldverschreibungen	2	-	-	-	-
Bankzinsen	2	33,572	20,277	113,808	98,219
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Zinseinnahmen aus Swapgeschäften		-	-	-	-
Sonstige Erträge	7, 15	73,106	56,665	62	297,845
Ausgaben		4,260,750	3,947,693	824,877	1,115,550
Managementgebühren	4	2,953,931	2,770,352	335,918	439,205
Erfolgskosten	5	-	148,551	-	51,904
Verwaltungsgebühren	4	549,496	481,339	85,937	99,822
„Taxe d’abonnement“	6	105,509	95,385	13,607	16,815
Vertriebsgebühren	4	34,490	34,521	-	-
Transaktions- und Maklergebühren		164,291	195,422	252,106	227,845
Gebühren für Annahme und Übermittlung von Aufträgen	22	423,290	200,925	131,874	277,013
Bankzinsen und ähnliche Kosten		2,075	1,086	5,435	2,946
Zinsen aus Swapgeschäften		-	-	-	-
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Sonstige Ausgaben	8, 15	27,668	20,112	-	-
Realisierter Nettogewinn/ (-verlust) aus Anlagen		1,098,634	1,055,783	1,625,262	2,969,672
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	10,938,301	-5,972,950	10,792,985	-4,554,896
Realisierter Nettogewinn/ (-verlust) aus Optionen		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-21,627	-185,824	-	-
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		421,534	944,010	736,247	864,234
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		213,879	78,377	97,323	-7,458
Realisierter Nettogewinn/ (-verlust)		12,650,721	-4,080,604	13,251,817	-728,448
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		-621,079	24,720,888	12,616,146	22,705,470
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		-184,643	241,323	-	-
Veränderung des nicht realisierten Nettogewinns/ (-verlustes) aus Termingeschäften		-18,656	166,850	-168,020	166,005
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		-	-	-	-
Nettovermögensergebnis gemäß Erfolg		11,826,343	21,048,457	25,699,943	22,143,027
Dividendenausschüttungen	25	-29,000	-	-	-
Zeichnungen		21,677,900	90,573,605	1,064,401	4,709,448
Rücknahmen		-47,927,506	-86,719,605	-59,653,808	-49,943,219
Zunahme/ (Abnahme) des Nettovermögens		-14,452,263	24,902,457	-32,889,464	-23,090,744
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		269,106,356	244,203,899	165,195,095	188,285,839
Nettovermögen am Ende des Jahres		254,654,093	269,106,356	132,305,631	165,195,095

² Dieser Teilfonds wurde umbenannt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

European Convertible Bond		Montpensier Global Convertible Bond		Euro Aggregate Bond		Euro Corporate ESG Bond ²	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
400,179	452,518	637,247	550,147	29,609,988	16,976,554	40,091,515	31,971,992
29,027	36,183	-	-	-	-	810,993	-
293,466	303,714	563,725	403,482	25,670,010	13,897,403	34,127,342	26,096,036
18,915	11,260	73,255	49,269	270,529	228,588	837,458	334,250
-	-	-	-	-	6,902	-	92,226
-	-	-	-	3,237,293	2,516,351	4,017,188	5,141,688
58,771	101,361	267	97,396	432,156	327,310	298,534	307,792
578,269	645,940	589,992	1,085,797	14,935,927	11,079,997	11,551,197	13,494,929
325,552	386,493	425,996	599,918	4,228,890	3,983,431	3,412,615	3,639,631
51	75,835	-	87,951	219,140	280,344	17,264	538,266
78,247	76,053	73,188	100,037	1,492,337	1,094,518	1,374,148	1,105,199
10,886	12,737	13,297	19,099	212,800	194,857	129,488	133,013
9,203	10,468	7,788	8,422	58,474	52,518	28,147	24,982
17,200	19,425	10,492	19,024	170,196	389,086	305,065	655,153
114,961	24,330	51,340	237,769	1,873,686	1,094,035	1,388,426	2,092,505
2,186	3,308	7,891	12,378	8,806	50,962	18,202	105,381
-	-	-	-	6,504,313	3,790,002	4,728,342	4,997,119
-	-	-	-	-	101,218	43,629	98,087
19,983	37,291	-	1,199	167,285	49,026	105,871	105,593
-178,090	-193,422	47,255	-535,650	14,674,061	5,896,557	28,540,318	18,477,063
-519,102	-921,751	-486,650	-525,332	-22,725,762	-52,860,720	-12,234,662	-52,486,420
-170,692	-33,765	-	-	108,880	284,445	-779,229	-1,874,565
-3,357	-568,282	63,716	515,014	-59,103	-2,299,232	856,402	-1,430,350
131,314	-16,072	-	318	-3,397,272	11,766,972	-1,925,590	-8,351,680
-	-	-	-	-9,481,476	-3,442,180	-2,697,978	1,159,548
-126,116	81,724	-96,316	-145,975	-390,818	249,511	-432,306	1,105,484
-866,043	-1,651,568	-471,995	-691,625	-21,271,490	-40,404,647	11,326,955	-43,400,920
1,023,032	6,036,173	1,607,440	2,168,924	39,803,132	19,638,388	46,079,184	42,839,455
-13,005	110,940	-	-	-169,299	-180,615	-256,569	-468,931
-107,572	290,419	-877,257	1,080,497	-26,821	-459,846	-788,927	1,106,928
-19,755	-10,890	-	-	1,905,307	-2,200,875	631,386	-4,570,772
-	-	-	-	13,920,442	135,900	3,200,797	-3,504,766
16,657	4,775,074	258,188	2,557,796	34,161,271	-23,471,695	60,192,826	-7,999,006
-1,344	-	-10,032	-	-2,770,188	-1,599,993	-2,812,045	-2,333,627
1,571,100	6,381,573	7,561,555	25,054,679	299,371,764	598,865,136	133,888,769	522,147,709
-6,859,610	-20,049,910	-24,055,849	-34,926,763	-325,147,957	-344,358,337	-266,103,598	-449,380,792
-5,273,197	-8,893,263	-16,246,138	-7,314,288	5,614,890	229,435,111	-74,834,048	62,434,284
-	-	-	-	-	-	-	-
45,880,084	54,773,347	58,664,926	65,979,214	911,617,723	682,182,612	914,020,895	851,586,611
40,606,887	45,880,084	42,418,788	58,664,926	917,232,613	911,617,723	839,186,847	914,020,895

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Euro Corporate Short Term Impact Green Bond ²		Euro Government Bond	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Erträge		6,923,598	5,522,793	8,490,804	5,846,290
Nett dividenden	2	-	-	-	-
Zinsen auf Schuldverschreibungen	2	5,996,904	4,102,997	7,996,512	4,852,598
Bankzinsen	2	444,645	224,709	140,411	111,136
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		154	34,908	-	1,414
Zinseinnahmen aus Swapgeschäften		481,032	1,149,637	149,201	722,620
Sonstige Erträge	7, 15	863	10,542	204,680	158,522
Ausgaben		2,022,469	3,159,510	4,898,718	4,605,402
Managementgebühren	4	480,903	451,191	1,941,514	1,800,439
Erfolgskosten	5	4	35,119	97,857	150,479
Verwaltungsgebühren	4	359,343	244,240	700,549	538,398
„Taxe d'abonnement“	6	39,367	29,077	104,069	91,521
Vertriebsgebühren	4	6,449	5,491	30,498	20,963
Transaktions- und Maklergebühren		31,789	280,002	67,151	83,166
Gebühren für Annahme und Übermittlung von Aufträgen	22	468,779	608,822	252,028	190,701
Bankzinsen und ähnliche Kosten		5,135	15,469	1,446	17,037
Zinsen aus Swapgeschäften		622,336	1,471,001	1,688,549	1,689,953
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		2,840	18,842	-	-
Sonstige Ausgaben	8, 15	5,524	256	15,057	22,745
Realisierter Nettogewinn/ (-verlust) aus Anlagen		4,901,129	2,363,283	3,592,086	1,240,888
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	1,204,725	-2,713,478	-22,714,943	-33,471,352
Realisierter Nettogewinn/ (-verlust) aus Optionen		-542,085	-720,766	863,200	139,110
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-586,991	-308,748	-82,001	-228,472
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		1,396,669	3,345,411	593,667	10,831,891
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-32,673	-1,887,443	-4,733,635	-2,940,913
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		-49,824	153,581	15,747	12,083
Realisierter Nettogewinn/ (-verlust)		6,290,950	231,840	-22,465,879	-24,416,765
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		7,131,326	74,053	25,061,367	11,261,217
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-11,036	-28,738	-78,000	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		230,251	5,893	-60,591	16,715
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		-1,321,023	2,010,394	904,281	-2,593,400
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		571,831	-454,587	6,774,555	1,397,967
Nettovermögensergebnis gemäß Erfolg		12,892,299	1,838,855	10,135,733	-14,334,266
Dividendenausschüttungen	25	-410,378	-278,183	-593,482	-216,552
Zeichnungen		135,230,966	281,274,988	101,045,090	212,815,515
Rücknahmen		-102,398,192	-182,734,068	-150,092,816	-145,750,597
Zunahme/ (Abnahme) des Nettovermögens		45,314,695	100,101,592	-39,505,475	52,514,100
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		277,928,913	177,827,321	431,139,444	378,625,344
Nettovermögen am Ende des Jahres		323,243,608	277,928,913	391,633,969	431,139,444

² Dieser Teilfonds wurde umbenannt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Euro Inflation Bond		Strategic Bond		Euro High Yield Bond		Euro High Yield Short Term Bond	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
593,749	1,511,922	63,295,612	66,761,528	12,447,700	16,533,478	7,003,343	6,230,038
-	-	627,029	680,182	-	-	-	-
475,542	611,792	33,998,535	44,977,518	11,658,035	14,899,709	6,401,246	5,398,979
117,675	85,418	1,141,669	1,244,859	86,968	86,204	30,497	28,502
-	6,272	404,390	129,128	-	90	-	-
-	806,884	27,114,360	19,727,367	701,762	1,539,839	570,389	790,028
532	1,556	9,629	2,474	935	7,636	1,211	12,529
1,229,318	1,457,319	31,662,574	24,649,795	3,348,498	5,412,907	1,531,805	2,188,523
227,978	306,997	7,732,814	10,513,936	1,963,022	2,445,426	895,763	1,127,106
-	-	-	-	12,031	14,971	3,701	21,034
97,578	107,012	1,409,156	1,706,409	461,640	492,547	270,289	238,106
16,642	21,817	261,818	358,071	71,707	76,568	41,624	43,343
22,607	31,141	16,474	15,512	103,242	74,444	100,176	126,220
32,202	44,373	140,126	102,942	65,514	94,054	31,027	43,410
65,813	36,552	336,102	562,976	187,297	197,487	117,334	99,325
-	7,084	320,753	296,861	59,049	61,384	29,427	10,701
728,634	817,860	21,279,158	11,026,623	424,597	1,956,026	42,194	479,278
37,671	83,761	61,215	5,725	-	-	-	-
193	722	104,958	60,740	399	-	270	-
-635,569	54,603	31,633,038	42,111,733	9,099,202	11,120,571	5,471,538	4,041,515
-2,048,266	-2,689,868	-69,563,109	-83,757,286	-10,786,981	-34,342,302	-1,157,545	-7,048,967
-166,535	-50,309	-	-	-	-	-	-
3,176	-8,746	-751,826	-17,594,067	-161,263	2,784,742	-233,090	263,689
-696,519	1,747,673	-18,385,055	-17,941,097	136,869	-253,041	356,927	127,640
-2,230,556	-1,398,239	-5,900,931	-19,882,217	-968,825	-2,784,821	-559,212	-807,335
399	-58,863	-1,984,107	-3,736,929	-236,926	-364,302	-72,341	-97,232
-5,773,870	-2,403,749	-64,951,990	-100,799,863	-2,917,924	-23,839,153	3,806,277	-3,520,690
1,837,670	1,743,439	114,474,294	84,300,309	25,800,914	51,693,467	7,064,927	14,779,473
7,550	-116,970	-	-	-	-	-	-
-51,298	47,712	-5,811,045	15,675,092	176,222	-472,884	46,863	-78,846
191,196	-206,730	4,031,079	6,568,411	-2,000	98,470	-88,900	70,665
3,356,353	-555,508	10,859,711	33,280,287	981,362	-709,953	517,875	57,787
-432,399	-1,491,806	58,602,049	39,024,236	24,038,574	26,769,947	11,347,042	11,308,389
-3,247	-8,896	-15,885,849	-22,277,515	-6,242,238	-9,340,248	-921,042	-732,186
879,926	3,949,182	23,284,317	46,787,219	152,747,517	178,810,598	159,114,912	23,211,380
-14,364,547	-19,482,537	-246,292,192	-338,780,977	-200,270,560	-358,647,748	-69,876,805	-101,897,970
-13,920,267	-17,034,057	-180,291,675	-275,247,037	-29,726,707	-162,407,451	99,664,107	-68,110,387
-	-	-	-	-	-	-	-
63,482,323	80,516,380	732,175,497	1,007,422,534	285,871,926	448,279,377	122,917,816	191,028,203
49,562,056	63,482,323	551,883,822	732,175,497	256,145,219	285,871,926	222,581,923	122,917,816

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Global Subordinated Bond		Pioneer Global High Yield Bond	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Erträge		44,498,030	45,158,221	20,292,334	24,264,449
Nett dividenden	2	-	-	29,841	-
Zinsen auf Schuldverschreibungen	2	42,107,856	41,464,404	15,864,885	18,737,948
Bankzinsen	2	1,148,501	510,167	199,037	179,586
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		22,668	16,353	-	214
Zinseinnahmen aus Swapgeschäften		1,197,028	3,161,752	4,043,476	4,651,347
Sonstige Erträge	7, 15	21,977	5,545	155,095	695,354
Ausgaben		11,151,574	12,278,892	9,470,145	11,613,267
Managementgebühren	4	5,615,069	6,323,837	2,770,457	3,315,332
Erfolgskosten	5	553,398	1,670	-	16,001
Verwaltungsgebühren	4	1,314,554	1,229,807	492,652	522,516
„Taxe d'abonnement“	6	203,259	219,152	99,544	116,319
Vertriebsgebühren	4	62,298	77,462	61,637	59,132
Transaktions- und Maklergebühren		59,243	181,466	23,319	22,010
Gebühren für Annahme und Übermittlung von Aufträgen	22	494,656	464,647	-	-
Bankzinsen und ähnliche Kosten		63,517	105,658	32,526	33,823
Zinsen aus Swapgeschäften		2,767,167	3,671,975	5,989,758	7,528,134
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		12,964	-	-	-
Sonstige Ausgaben	8, 15	5,449	3,218	252	-
Realisierter Nettogewinn/ (-verlust) aus Anlagen		33,346,456	32,879,329	10,822,189	12,651,182
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	-17,395,287	-56,663,984	-9,497,368	-10,704,036
Realisierter Nettogewinn/ (-verlust) aus Optionen		-	-375,496	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-326,343	-11,603,452	-271,141	-3,990,111
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		-6,065,602	-3,455,184	-	-
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-2,568,446	-1,191,110	-299,439	122,903
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		-753,753	4,153,623	31,318	647,964
Realisierter Nettogewinn/ (-verlust)		6,237,025	-36,256,274	785,559	-1,272,098
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		118,541,447	34,057,077	26,471,578	3,179,185
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-	-	115,120	-887,398
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		-3,916,630	7,544,028	-369,445	2,702,178
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		3,655,127	-2,755,890	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		-122,664	2,003,183	-1,218,309	-2,469,218
Nettovermögensergebnis gemäß Erfolg		124,394,305	4,592,124	25,784,503	1,252,649
Dividendenausschüttungen	25	-15,037,030	-11,299,019	-15,320,692	-16,104,620
Zeichnungen		177,934,100	217,596,778	15,593,682	16,308,493
Rücknahmen		-309,537,690	-412,953,302	-59,844,033	-57,522,863
Zunahme/ (Abnahme) des Nettovermögens		-22,246,315	-202,063,419	-33,786,540	-56,066,341
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		729,483,666	931,547,085	242,182,553	298,248,894
Nettovermögen am Ende des Jahres		707,237,351	729,483,666	208,396,013	242,182,553

² Dieser Teilfonds wurde umbenannt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Global High Yield ESG Improvers Bond ²		US High Yield Bond ²		European Subordinated Bond ESG		Global Aggregate Bond	
30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD
3,584,735	3,116,659	27,057,661	36,643,673	38,555,865	39,109,022	137,430,604	114,993,122
-	-	11,420	-	213,488	-	829,789	287,446
3,532,194	3,023,310	20,990,988	29,261,785	37,860,508	35,626,305	110,960,632	86,566,219
52,507	93,349	424,355	393,653	341,562	208,228	6,454,012	3,882,988
-	-	-	-	-	-	2,216,318	3,595,153
-	-	5,505,702	6,443,902	127,504	3,274,489	16,131,210	20,498,774
34	-	125,196	544,333	12,803	-	838,643	162,542
389,015	306,824	11,788,951	14,821,108	8,197,846	12,936,133	77,746,806	72,139,913
276,630	233,274	3,669,083	4,648,773	3,923,351	4,847,646	15,022,774	13,924,320
-	-	-	57,764	140,206	577,025	2,958,111	4,979,501
90,988	57,485	690,931	770,601	1,112,749	1,010,707	5,397,175	4,127,190
6,446	5,566	130,050	155,259	149,811	159,281	825,607	746,704
126	12	267,306	266,455	9,035	5,617	721,364	797,850
5,327	7,954	22,783	20,167	256,492	582,784	665,412	1,039,425
-	-	-	-	1,451,693	1,444,610	7,211,429	2,704,672
4,764	2,491	9,775	9,329	28,806	59,122	1,596,581	1,558,373
-	-	6,998,802	8,892,760	1,107,791	4,248,218	25,267,007	36,324,561
-	-	-	-	-	-	18,056,155	5,891,718
4,734	42	221	-	17,912	1,123	25,191	45,599
3,195,720	2,809,835	15,268,710	21,822,565	30,358,019	26,172,889	59,683,798	42,853,209
-1,071,628	-1,398,677	-10,807,127	-7,954,347	-5,618,117	-88,917,553	-75,283,448	-193,660,315
-	-	-	-	-1,438,571	-3,442,542	-2,825,787	11,144,226
1,154,981	-3,696,377	628,587	-13,795,654	-2,000,693	-2,213,070	62,347,686	26,673,121
-	-	-	-	-424,954	11,543,017	40,625,323	105,484,096
-	-	-1,335,494	281,025	-822,685	-1,766,501	2,506,222	-23,888,289
383	-146,892	419,509	-532,478	-1,649,944	1,008,883	8,149,925	-43,580,483
3,279,456	-2,432,111	4,174,185	-178,889	18,403,055	-57,614,877	95,203,719	-74,974,435
3,700,796	1,347,111	31,361,643	-3,673,345	53,097,809	69,061,502	24,202,306	173,073,229
-	-	-	-	-349,386	-2,958,142	66,263	-1,187,959
-931,739	243,213	312,613	6,700,500	-857,498	1,359,702	-22,438,370	21,122,946
-	-	-	-	105,279	1,138,663	-994,936	-19,796,786
-	-	94,879	-924,569	1,731,223	-1,534,302	8,173,133	-7,897,581
6,048,513	-841,787	35,943,320	1,923,697	72,130,482	9,452,546	104,212,115	90,339,414
-64,934	-147,262	-19,411,619	-23,984,946	-6,504,128	-1,978,217	-39,180,302	-35,937,248
13,565,854	43,002,377	77,694,340	179,833,199	244,651,079	525,329,917	1,071,544,271	758,331,357
-5,287,007	-9,722,580	-157,936,289	-260,902,989	-302,147,423	-711,374,928	-631,617,299	-668,665,832
14,262,426	32,290,748	-63,710,248	-103,131,039	8,130,010	-178,570,682	504,958,785	144,067,691
-	-	-	-	-	-	-	-
53,669,093	21,378,345	378,030,198	481,161,237	680,543,198	859,113,880	3,136,343,618	2,992,275,927
67,931,519	53,669,093	314,319,950	378,030,198	688,673,208	680,543,198	3,641,302,403	3,136,343,618

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Global Bond		Global Corporate Bond	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
Erträge		3,952,211	3,364,808	25,845,318	23,634,683
Nett dividenden	2	-	-	-	-
Zinsen auf Schuldverschreibungen	2	3,489,506	2,915,425	23,556,244	20,522,342
Bankzinsen	2	228,219	174,922	1,390,674	877,370
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	18,200	214,442	342,338
Zinseinnahmen aus Swapgeschäften		227,266	251,704	683,529	1,890,813
Sonstige Erträge	7, 15	7,220	4,557	429	1,820
Ausgaben		3,129,989	3,071,743	9,022,885	8,302,762
Managementgebühren	4	729,200	836,282	1,397,734	1,500,136
Erfolgskosten	5	241,886	252,938	38,990	16,125
Verwaltungsgebühren	4	218,876	223,246	815,473	608,698
„Taxe d'abonnement“	6	40,111	44,637	91,790	78,076
Vertriebsgebühren	4	21,371	25,630	31,717	34,590
Transaktions- und Maklergebühren		129,151	105,430	77,928	218,766
Gebühren für Annahme und Übermittlung von Aufträgen	22	89,202	83,945	821,300	658,406
Bankzinsen und ähnliche Kosten		42,949	62,087	134,256	123,935
Zinsen aus Swapgeschäften		832,738	1,217,724	5,607,817	5,057,802
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		781,911	218,960	-	6,228
Sonstige Ausgaben	8, 15	2,594	864	5,880	-
Realisierter Nettogewinn/ (-verlust) aus Anlagen		822,222	293,065	16,822,433	15,331,921
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	-2,066,004	-9,101,483	-21,396,496	-67,311,563
Realisierter Nettogewinn/ (-verlust) aus Optionen		-101,678	549,333	-	-146,625
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-1,640,856	-534,231	4,322,975	-2,461,347
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		868,772	3,225,951	-4,545,362	-6,684,122
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		166,929	-1,322,983	-1,549,564	473,910
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		-115,187	-845,858	-626,707	-3,146,182
Realisierter Nettogewinn/ (-verlust)		-2,065,802	-7,736,206	-6,972,721	-63,944,008
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		1,727,591	7,054,717	40,782,006	74,244,975
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		1,821	-50,173	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		362,413	-860,210	-3,526,830	1,391,363
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		-290,625	-611,379	1,055,621	1,048,063
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		-72,970	-449,867	5,431,530	-4,297,240
Nettovermögensergebnis gemäß Erfolg		-337,572	-2,653,118	36,769,606	8,443,153
Dividendenausschüttungen	25	-469,079	-388,022	-1,915,542	-3,018,893
Zeichnungen		10,166,837	10,233,438	225,001,187	199,388,587
Rücknahmen		-19,783,840	-30,242,848	-164,457,049	-277,901,130
Zunahme/ (Abnahme) des Nettovermögens		-10,423,654	-23,050,550	95,398,202	-73,088,283
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		104,828,014	127,878,564	627,956,953	701,045,236
Nettovermögen am Ende des Jahres		94,404,360	104,828,014	723,355,155	627,956,953

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Global Corporate ESG Improvers Bond		Net Zero Ambition Global Corporate Bond		Global High Yield Bond		Global Inflation Short Duration Bond	
30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
3,632,250	2,999,668	5,545,147	2,180,185	14,406,064	18,371,135	1,327,187	3,569,542
-	-	-	-	-	-	-	-
3,434,231	2,807,057	5,321,658	2,068,289	9,330,256	13,234,803	558,650	1,051,165
180,074	75,123	222,587	111,896	178,169	147,296	82,469	70,415
-	-	-	-	-	738	-	1,558
17,738	117,488	-	-	4,753,063	4,744,750	678,071	1,770,108
207	-	902	-	144,576	243,548	7,997	676,296
717,459	639,369	795,387	342,081	7,450,553	8,512,529	1,972,063	2,973,238
352,697	291,780	395,560	175,192	499,340	626,366	236,396	397,585
-	-	23,803	37,615	-	1,450	-	5
142,486	95,214	196,171	70,662	196,455	266,527	109,133	160,510
12,007	9,690	15,788	8,225	26,687	31,903	16,469	30,893
11,097	2,065	233	155	65,813	71,337	20,977	29,335
15,857	21,951	15,409	8,288	41,976	67,953	44,508	93,657
109,769	73,988	129,910	38,537	-	-	55,260	79,545
18,747	12,624	18,275	3,370	74,622	9,256	18,753	33,057
54,630	131,963	-	-	6,545,586	7,437,737	1,448,155	1,994,548
-	-	-	-	-	-	22,389	153,737
169	94	238	37	74	-	23	366
2,914,791	2,360,299	4,749,760	1,838,104	6,955,511	9,858,606	-644,876	596,304
-3,424,808	-5,739,134	2,935,818	1,322,082	-9,229,370	-20,547,165	-1,604,519	-24,069,938
-	-	-	-	-	-	-220,883	43,153
360,950	610,444	-292,432	962,933	1,578,002	-6,019,381	692,376	2,613,957
-822,675	-619,082	-1,148,599	-98,755	-	-	-988,857	2,904,183
-81,327	35,021	-	-	-901,693	-339,339	-1,677,251	-4,106,845
-81,978	-260,447	-203,387	417,041	-344,359	86,314	-458,448	739,810
-1,135,047	-3,612,899	6,041,160	4,441,405	-1,941,909	-16,960,965	-4,902,458	-21,279,376
5,068,810	6,743,828	-621,653	5,021,090	17,204,513	23,795,177	4,768,940	5,674,010
-	-	-	-	-	-	28,080	-222,550
-482,760	-54,683	-990,465	696,937	-2,155,540	5,619,878	-1,379,332	1,458,083
115,778	19,929	157,532	-41,132	-	-	333,606	-453,526
-	-113,595	-	-	-667,386	-2,589,325	2,867,408	1,036,862
3,566,781	2,982,580	4,586,574	10,118,300	12,439,678	9,864,765	1,716,244	-13,786,497
-371	-197	-5,795	-1,395	-2,099,360	-2,493,052	-457	-223
10,292,538	29,606,759	163,980,773	122,076,392	27,856,506	41,647,388	6,378,002	14,569,963
-24,925,469	-6,730,400	-45,910,875	-3,360,596	-31,314,311	-146,598,149	-62,139,477	-57,067,785
-11,066,521	25,858,742	122,650,677	128,832,701	6,882,513	-97,579,048	-54,045,688	-56,284,542
-	-	-	-	-	-	-	-
98,093,845	72,235,103	128,832,701	-	133,174,533	230,753,581	93,961,431	150,245,973
87,027,324	98,093,845	251,483,378	128,832,701	140,057,046	133,174,533	39,915,743	93,961,431

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Global Short Term Bond ¹		Global Total Return Bond	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
Erträge		1,667,250	-	1,330,077	3,441,599
Nettodividenden	2	-	-	1,330,077	3,438,266
Zinsen auf Schuldverschreibungen	2	1,565,737	-	-	-
Bankzinsen	2	63,320	-	-	-
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Zinseinnahmen aus Swapgeschäften		19,347	-	-	-
Sonstige Erträge	7, 15	18,846	-	-	3,333
Ausgaben		393,279	-	543,576	1,324,666
Managementgebühren	4	110,266	-	259,020	416,807
Erfolgskosten	5	62,043	-	185,950	759,099
Verwaltungsgebühren	4	103,176	-	31,544	34,135
„Taxe d'abonnement“	6	8,926	-	14,994	23,798
Vertriebsgebühren	4	127	-	50,949	88,473
Transaktions- und Maklergebühren		5,119	-	61	79
Gebühren für Annahme und Übermittlung von Aufträgen	22	75,819	-	-	-
Bankzinsen und ähnliche Kosten		12,415	-	1,058	2,275
Zinsen aus Swapgeschäften		15,298	-	-	-
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Sonstige Ausgaben	8, 15	90	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Anlagen		1,273,971	-	786,501	2,116,933
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	230,891	-	-1,867,412	-2,988,524
Realisierter Nettogewinn/ (-verlust) aus Optionen		-34,375	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		1,645,954	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		897,815	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		281,734	-	-	-
Realisierter Nettogewinn/ (-verlust)		4,295,990	-	-1,080,911	-871,591
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		-1,024,288	-	2,021,422	2,943,983
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		5,568	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		616,450	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		-268,707	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		74,834	-	-	-
Nettovermögensergebnis gemäß Erfolg		3,699,847	-	940,511	2,072,392
Dividendenausschüttungen	25	-	-	-1,029,118	-885,048
Zeichnungen		121,111,442	-	224,445	216,903
Rücknahmen		-10,216,805	-	-13,343,347	-24,949,476
Zunahme/ (Abnahme) des Nettovermögens		114,594,484	-	-13,207,509	-23,545,229
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		-	-	38,904,974	62,450,203
Nettovermögen am Ende des Jahres		114,594,484	-	25,697,465	38,904,974

¹ Dieser Teilfonds wurde aufgelegt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

² Dieser Teilfonds wurde umbenannt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Impact Green Bonds		Optimal Yield		Optimal Yield Short Term		Strategic Income ²	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
299,545	264,303	10,474,772	13,008,526	9,739,176	14,265,692	122,424,461	168,417,303
299,393	263,997	-	-	-	-	226,339	1,351,450
-	-	9,774,824	12,696,028	7,903,204	12,089,134	100,850,582	107,686,426
152	306	419,619	310,419	314,904	273,112	2,224,078	942,979
-	-	176,527	1,705	122,105	8,854	-	-
-	-	102,777	-	1,397,188	1,894,592	18,354,625	57,512,177
-	-	1,025	374	1,775	-	768,837	924,271
106,611	63,871	3,323,785	4,101,773	2,496,476	3,520,052	63,172,848	109,529,165
65,111	35,139	2,249,680	2,853,460	1,445,630	2,228,924	22,479,911	23,792,870
-	-	-	-	-	-	380,693	76,205
26,859	16,899	436,733	486,625	350,620	484,068	4,280,319	4,034,110
4,987	3,075	77,430	95,824	68,439	107,817	877,371	899,676
8	-	3,096	5,436	44,427	70,714	4,821,505	6,188,985
9,347	8,395	3,383	9,104	7,955	8,268	173,154	147,959
-	-	58,792	55,999	92,788	53,702	-	-
299	355	18,376	66,632	25,616	47,244	108,075	169,674
-	-	469,932	521,489	441,525	486,287	30,050,939	74,219,686
-	-	5,329	6,534	19,367	1,327	-	-
-	8	1,034	670	109	31,701	881	-
192,934	200,432	7,150,987	8,906,753	7,242,700	10,745,640	59,251,613	58,888,138
-620,732	-844,544	-15,769,318	-7,303,409	-14,446,017	-10,340,994	-43,660,057	-2,305,832
-	-	-	-	-	-	-3,500,520	-
-3,579,272	-1,367,681	195,253	-1,696,970	-214,600	-2,304,842	3,480,089	-67,312,380
-	-	265,905	4,256,984	287,690	2,822,007	-21,219,534	-19,484,405
-	-	1,247,345	1,099,249	-21,829	-824,341	-978,869	-5,767,582
122	-	-325,832	-454,546	90,921	-1,784,592	-1,714,753	-10,060,321
-4,006,948	-2,011,793	-7,235,660	4,808,061	-7,061,135	-1,687,122	-8,342,031	-46,042,382
1,517,482	-438,592	29,169,291	12,453,564	26,032,835	8,946,656	119,457,937	-86,782,524
-	-	-	-	-	-	-616,065	-4,509,589
937,863	-1,372,182	-1,127,807	2,280,785	-805,434	2,269,148	-8,215,430	40,738,511
-	-	-213,462	-484,084	-306,150	-160,654	9,818,945	-7,098,244
-	-	-1,092,562	-1,542,107	-88,752	2,772,536	-6,904,418	-13,190,293
-1,551,603	-3,822,567	19,499,800	17,516,219	17,771,364	12,140,564	105,198,938	-116,884,521
-	-	-1,837,089	-2,179,915	-2,067,731	-2,648,924	-104,503,497	-104,484,905
23,444,460	5,234,517	17,412,381	34,235,916	10,668,579	7,957,994	602,706,486	1,002,517,510
-21,358,045	-45,833	-87,887,555	-118,683,675	-87,256,662	-120,485,357	-816,724,897	-831,430,659
534,812	1,366,117	-52,812,463	-69,111,455	-60,884,450	-103,035,723	-213,322,970	-50,282,575
-	-	-	-	-	-	-	-
26,369,177	25,003,060	253,038,288	322,149,743	188,409,821	291,445,544	2,123,029,277	2,173,311,852
26,903,989	26,369,177	200,225,825	253,038,288	127,525,371	188,409,821	1,909,706,307	2,123,029,277

Die beigegefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Net Zero Ambition US Corporate Bond ²		US Bond ²	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
Erträge		1,208,276	476,860	72,819,483	77,681,991
Nett dividenden	2	-	-	107,692	716,013
Zinsen auf Schuldverschreibungen	2	1,164,517	454,940	66,661,933	56,936,480
Bankzinsen	2	24,867	21,920	1,813,268	805,770
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	1,297
Zinseinnahmen aus Swapgeschäften		-	-	3,842,303	18,866,065
Sonstige Erträge	7, 15	18,892	-	394,287	356,366
Ausgaben		139,450	59,559	25,377,864	41,355,830
Managementgebühren	4	73,178	30,737	10,089,700	9,998,374
Erfolgskosten	5	14,925	4,968	185,059	3,224
Verwaltungsgebühren	4	37,804	16,958	2,861,797	2,399,666
„Taxe d'abonnement“	6	2,721	1,620	485,140	469,450
Vertriebsgebühren	4	11	6	1,708,288	1,802,186
Transaktions- und Maklergebühren		10,317	5,226	212,623	99,569
Gebühren für Annahme und Übermittlung von Aufträgen	22	-	-	-	-
Bankzinsen und ähnliche Kosten		-	37	14,282	62,706
Zinsen aus Swapgeschäften		-	-	9,820,428	26,520,655
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Sonstige Ausgaben	8, 15	494	7	547	-
Realisierter Nettogewinn/ (-verlust) aus Anlagen		1,068,826	417,301	47,441,619	36,326,161
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	-2,787	14,350	-16,327,299	7,152,828
Realisierter Nettogewinn/ (-verlust) aus Optionen		-	-	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-	-	-940,285	-14,016,073
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		54,749	-167,013	-18,227,527	-28,614,177
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-	-	-533,208	-3,239,298
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		-	29	-3,049,179	-6,501,403
Realisierter Nettogewinn/ (-verlust)		1,120,788	264,667	8,364,121	-8,891,962
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		91,835	-175,464	62,740,577	-92,859,484
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-	-	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		-	-	-8,267,448	11,528,561
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		-33,963	39,715	8,915,927	-4,456,009
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		-	-	-3,375,267	-7,890,968
Nettovermögensergebnis gemäß Erfolg		1,178,660	128,918	68,377,910	-102,569,862
Dividendenausschüttungen	25	-247	-61	-18,010,800	-14,274,922
Zeichnungen		9,392,308	23,907,666	819,325,452	965,023,731
Rücknahmen		-3,029,710	-6,270	-777,527,649	-891,137,122
Zunahme/ (Abnahme) des Nettovermögens		7,541,011	24,030,253	92,164,913	-42,958,175
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		24,030,253	-	1,571,290,309	1,614,248,484
Nettovermögen am Ende des Jahres		31,571,264	24,030,253	1,663,455,222	1,571,290,309

¹ Dieser Teilfonds wurde aufgelegt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

² Dieser Teilfonds wurde umbenannt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

US Corporate Bond ²		US Short Term Bond ²		Asia Income ESG Bond ¹		China RMB Aggregate Bond	
30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
16,911,316	18,657,785	24,520,942	14,253,683	1,270,930	-	1,495,180	713,972
-	-	-	-	-	-	-	-
16,240,565	17,266,312	24,155,561	13,968,109	1,211,251	-	1,348,222	674,339
435,402	297,663	361,138	266,323	57,177	-	67,705	39,633
-	-	-	-	-	-	-	-
193,111	1,076,167	-	-	-	-	78,704	-
42,238	17,643	4,243	19,251	2,502	-	549	-
2,797,489	3,445,206	3,306,134	2,855,692	181,584	-	478,237	149,466
1,302,308	1,410,876	2,018,595	1,820,750	93,993	-	174,280	98,873
243,257	37,373	3,853	895	-	-	120,024	151
519,200	436,612	717,859	532,842	50,616	-	85,598	40,941
46,195	46,690	180,476	139,807	3,362	-	4,528	3,356
14,346	12,160	256,183	259,241	6	-	353	193
57,414	81,516	128,398	101,324	4,994	-	5,492	382
-	-	-	-	27,849	-	13,704	5,554
5,158	396	492	833	492	-	81	-
609,611	1,419,583	-	-	-	-	73,661	-
-	-	-	-	-	-	-	-
-	-	278	-	272	-	516	16
14,113,827	15,212,579	21,214,808	11,397,991	1,089,346	-	1,016,943	564,506
-18,144,541	-19,389,501	3,330,491	6,792,826	116,652	-	500,256	-37,066
-	-	-	-	-	-	-	-
755,110	-6,026,905	-8,270	-6,939	85,725	-	-63,993	-152,138
797,897	206,442	-1,228	140,928	-173,836	-	-	-
295,347	-215,804	-	-	-	-	-834	-
-49,264	-395,933	-885,409	-733,752	-8,722	-	-2,029	-128,376
-2,231,624	-10,609,122	23,650,392	17,591,054	1,109,165	-	1,450,343	246,926
21,449,741	10,694,581	8,846,437	-19,554,026	536,093	-	1,279,151	-695,094
-	-	-	-	-	-	-	-
-5,111,744	5,190,937	2,503	-2,107	-10,808	-	170,843	-189,894
129,582	281,265	-	-27,866	47,578	-	-	-
-635,830	-384,756	-	-	-	-	72,012	-
13,600,125	5,172,905	32,499,332	-1,992,945	1,682,028	-	2,972,349	-638,062
-603,533	-838,673	-1,818,380	-206,267	-12,599	-	-139	-
56,456,878	221,135,748	710,888,184	385,368,047	50,967,322	-	139	41,986,015
-139,695,719	-166,401,184	-616,854,146	-281,778,012	-39,185	-	-	-8,585
-70,242,249	59,068,796	124,714,990	101,390,823	52,597,566	-	2,972,349	41,339,368
-	-	-	-	-	-	-	-
375,307,182	316,238,386	405,896,438	304,505,615	-	-	41,339,368	-
305,064,933	375,307,182	530,611,428	405,896,438	52,597,566	-	44,311,717	41,339,368

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Emerging Markets Blended Bond		Emerging Markets Bond	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Erträge		242,942,274	229,267,522	201,149,935	204,607,677
Nett dividenden	2	996,070	1,087,835	1,439,476	1,474,795
Zinsen auf Schuldverschreibungen	2	132,212,620	86,893,168	183,424,259	177,189,550
Bankzinsen	2	2,342,494	3,064,668	3,991,321	5,475,040
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		6,927,518	1,779,726	8,843,283	409,104
Zinseinnahmen aus Swapgeschäften		98,565,995	133,641,805	3,098,166	12,266,810
Sonstige Erträge	7, 15	1,897,577	2,800,320	353,430	7,792,378
Ausgaben		132,322,472	225,648,991	59,859,238	62,159,582
Managementgebühren	4	9,504,740	10,133,349	33,630,061	31,915,148
Erfolgskosten	5	1,405,598	2,305,222	9,692,036	4,604,898
Verwaltungsgebühren	4	3,869,222	3,663,732	6,641,028	5,867,793
„Taxe d'abonnement“	6	442,748	450,551	1,148,084	1,066,119
Vertriebsgebühren	4	523,454	726,781	3,363,378	3,014,687
Transaktions- und Maklergebühren		102,925	102,887	313,198	259,135
Gebühren für Annahme und Übermittlung von Aufträgen	22	-	1,840,927	1,911,932	2,531,979
Bankzinsen und ähnliche Kosten		716,991	1,006,673	211,034	276,093
Zinsen aus Swapgeschäften		115,733,561	205,277,183	2,732,134	12,577,357
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		385	141,370	112,756	452
Sonstige Ausgaben	8, 15	22,848	316	103,597	45,921
Realisierter Nettogewinn/ (-verlust) aus Anlagen		110,619,802	3,618,531	141,290,697	142,448,095
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	-33,732,249	-101,850,008	-22,571,566	-168,639,886
Realisierter Nettogewinn/ (-verlust) aus Optionen		-	1,416,720	-1,331,186	2,776,556
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		40,002,079	16,515,505	1,925,745	-174,938,878
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		11,376,055	36,420,878	-23,113,043	-34,294,777
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-11,770,615	23,015,024	1,541,227	4,407,362
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		-17,900,768	-1,583,869	5,804,594	-20,507,254
Realisierter Nettogewinn/ (-verlust)		98,594,304	-22,447,219	103,546,468	-248,748,782
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		164,735,059	103,792,235	314,218,132	135,669,604
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-	-2,784,427	899,308	-1,417,022
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		-41,838,654	95,194,067	27,196,010	67,489,759
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		-5,342,780	-2,339,681	4,907,392	2,101,388
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		13,396,126	7,317,628	-1,351,372	-5,403,475
Nettovermögensergebnis gemäß Erfolg		229,544,055	178,732,603	449,415,938	-50,308,528
Dividendenausschüttungen	25	-6,934,797	-9,822,904	-346,682,702	-316,149,596
Zeichnungen		637,735,734	425,588,795	1,693,788,765	1,944,443,069
Rücknahmen		-617,165,542	-269,301,649	-1,435,473,330	-1,702,629,789
Zunahme/ (Abnahme) des Nettovermögens		243,179,450	325,196,845	361,048,671	-124,644,844
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		2,652,551,276	2,327,354,431	3,238,831,622	3,363,476,466
Nettovermögen am Ende des Jahres		2,895,730,726	2,652,551,276	3,599,880,293	3,238,831,622

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Emerging Markets Corporate Bond		Emerging Markets Green Bond		Emerging Markets Corporate High Yield Bond		Emerging Markets Hard Currency Bond	
30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
24,657,169	28,642,470	8,954,145	16,098,250	3,201,286	3,363,995	35,040,560	29,475,409
219,618	231,110	188,814	198,694	-	-	248,571	270,464
23,437,327	27,450,724	8,457,915	15,229,376	3,072,056	3,244,294	33,178,698	28,494,100
440,631	641,554	304,159	666,124	87,233	97,089	744,407	520,812
437,411	180,901	-	-	-	-	823,450	181,135
107,167	137,268	-	4,056	38,002	22,421	29,382	8,898
15,015	913	3,257	-	3,995	191	16,052	-
3,173,193	3,114,718	2,192,975	3,719,598	631,050	626,817	4,676,674	4,546,556
1,949,449	1,935,426	1,468,952	2,415,713	379,648	413,788	1,871,546	2,021,488
-	-	-	-	-	961	279,540	20,568
838,622	764,097	492,215	776,194	116,294	115,726	1,227,925	1,080,396
48,465	54,976	49,351	129,096	11,997	14,176	66,146	65,866
19,673	21,983	80,339	130,061	8,757	11,517	4,463	5,013
34,790	35,131	6,328	6,351	17,710	6,276	42,845	38,761
211,433	179,807	84,676	164,570	82,068	59,330	365,601	219,224
14,824	49,793	10,691	78,037	6,449	1,971	186,090	285,608
53,333	53,041	-	-	8,074	3,072	627,548	766,350
-	19,721	-	18,959	-	-	4,753	42,495
2,604	743	423	617	53	-	217	787
21,483,976	25,527,752	6,761,170	12,378,652	2,570,236	2,737,178	30,363,886	24,928,853
-33,125,782	-48,383,941	-33,118,727	-68,694,403	499,185	-3,096,167	-25,544,333	-29,733,596
-	-	-	-	-	-8,349	-	-
22,812	-1,547,579	-84,124	-3,375,689	-36,559	300,950	-809,219	-11,218,060
-1,656,445	2,281,714	-234,977	1,873,929	-326,322	-274,699	-2,955,704	718,217
-602,556	1,704,512	-	6,415,889	-1,229	140,729	-2,396,741	4,146,968
358,502	-359,578	364,730	-382,993	110,801	-124,637	-6,272,151	1,744,760
-13,519,493	-20,777,120	-26,311,928	-51,784,615	2,816,112	-324,995	-7,614,262	-9,412,858
50,305,476	46,279,919	37,424,077	65,617,639	3,458,209	2,768,554	75,093,828	24,754,690
-	-	-	-	-	-	-	-
-3,400,642	3,816,639	-3,729,587	8,400,766	-94,236	-72,400	-3,198,582	11,765,469
239,088	-326,156	100,080	-326,156	102,253	10,627	862,971	-282,681
716,828	-2,763,105	-	-10,852,667	84,437	72,259	-398,141	-10,602,672
34,341,257	26,230,177	7,482,642	11,054,967	6,366,775	2,454,045	64,745,814	16,221,948
-9,438,061	-8,778,868	-573,595	-2,628,607	-448,087	-618,075	-4,245,684	-3,928,805
29,156,581	229,263,380	11,798,672	134,715,771	11,368,361	9,650,063	164,846,200	199,064,271
-123,029,766	-311,893,740	-96,315,951	-355,580,394	-19,869,995	-13,062,066	-109,639,620	-170,551,559
-68,969,989	-65,179,051	-77,608,232	-212,438,263	-2,582,946	-1,576,033	115,706,710	40,805,855
-	-	-	-	-	-	-	-
486,667,156	551,846,207	248,699,786	461,138,049	48,868,296	50,444,329	616,576,152	575,770,297
417,697,167	486,667,156	171,091,554	248,699,786	46,285,350	48,868,296	732,282,862	616,576,152

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Emerging Markets Local Currency Bond		Emerging Markets Short Term Bond	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD
Erträge		47,795,179	46,813,231	17,002,825	19,931,825
Nett dividenden	2	-	-	-	-
Zinsen auf Schuldverschreibungen	2	44,496,806	44,237,102	15,704,386	18,607,934
Bankzinsen	2	936,645	1,816,490	317,884	649,864
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		1,272,421	342,073	164,215	99,207
Zinseinnahmen aus Swapgeschäften		1,050,546	-	745,131	553,847
Sonstige Erträge	7, 15	38,761	417,566	71,209	20,973
Ausgaben		9,296,191	9,287,311	3,336,324	4,221,425
Managementgebühren	4	5,342,197	6,165,692	2,144,653	2,644,080
Erfolgskosten	5	60,336	247,120	-	-
Verwaltungsgebühren	4	1,780,163	1,701,731	674,002	739,952
„Taxe d'abonnement“	6	160,029	192,301	79,040	96,414
Vertriebsgebühren	4	189,292	285,654	23,200	27,377
Transaktions- und Maklergebühren		32,053	63,131	29,631	32,366
Gebühren für Annahme und Übermittlung von Aufträgen	22	514,191	469,645	244,289	224,797
Bankzinsen und ähnliche Kosten		27,586	139,094	33,924	55,833
Zinsen aus Swapgeschäften		1,183,080	21,682	82,983	398,730
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	5,844	665
Sonstige Ausgaben	8, 15	7,264	1,261	18,758	1,211
Realisierter Nettogewinn/ (-verlust) aus Anlagen		38,498,988	37,525,920	13,666,501	15,710,400
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	-3,674,078	-36,361,914	-39,788,249	-51,862,483
Realisierter Nettogewinn/ (-verlust) aus Optionen		2,315,834	1,369,692	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-5,320,111	-9,032,475	-380,301	-6,152,835
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		-1,147,119	-205,445	-11,853	6,707,744
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		57,909	396,528	44	1,268,778
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		395,924	-4,854,402	781,340	-1,149,000
Realisierter Nettogewinn/ (-verlust)		31,127,347	-11,162,096	-25,771,607	-35,477,396
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		-18,593,744	56,242,183	55,841,298	46,340,575
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-1,028,178	474,856	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		1,844,100	-1,547,571	-4,232,294	5,237,610
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		389,283	4,960	-53,786	-122,653
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		495,457	-758,728	1,432,820	-1,094,937
Nettovermögensergebnis gemäß Erfolg		14,234,265	43,253,604	27,216,431	14,883,199
Dividendenausschüttungen	25	-15,845,767	-17,703,309	-5,354,837	-7,244,064
Zeichnungen		344,348,899	568,836,819	66,679,451	33,689,228
Rücknahmen		-688,821,874	-565,767,234	-96,336,858	-130,879,957
Zunahme/ (Abnahme) des Nettovermögens		-346,084,477	28,619,880	-7,795,813	-89,551,594
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		925,817,845	897,197,965	247,770,813	337,322,407
Nettovermögen am Ende des Jahres		579,733,368	925,817,845	239,975,000	247,770,813

¹ Dieser Teilfonds wurde aufgelegt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Asia Multi-Asset Target Income¹		Euro Multi-Asset Target Income		Global Multi-Asset		Global Multi-Asset Conservative	
30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
136,632	-	18,729,394	20,670,879	17,128,820	15,965,741	106,134,249	134,177,600
47,800	-	2,135,315	3,174,183	5,188,616	5,405,538	6,639,577	8,150,561
69,639	-	7,536,500	11,248,666	9,967,419	9,374,474	87,349,367	112,426,922
6,860	-	711,713	535,787	543,486	572,818	3,623,713	3,949,901
-	-	-	-	-	-	3,096	-
-	-	8,342,177	5,685,280	1,419,367	611,753	8,505,780	9,640,278
12,333	-	3,689	26,963	9,932	1,158	12,716	9,938
43,330	-	13,151,095	13,200,660	11,483,636	12,728,748	59,486,079	73,599,447
18,591	-	3,859,936	6,275,400	6,840,266	8,003,950	33,221,710	45,267,012
-	-	-	-	-	-	8,971	119,576
5,584	-	618,944	895,647	1,103,556	1,120,040	6,441,801	7,786,445
852	-	116,287	183,958	200,270	228,976	1,204,359	1,625,976
34	-	468,758	770,846	470,280	576,831	2,074,266	3,053,742
4,186	-	375,971	595,650	311,077	372,816	616,755	1,094,180
10,821	-	420,025	578,707	898,541	599,933	4,619,502	3,673,778
3,127	-	301,170	125,134	71,072	76,730	357,123	463,598
-	-	6,972,250	3,775,318	1,564,436	1,727,565	10,873,210	10,515,140
-	-	-	-	-	-	-	-
135	-	17,754	-	24,138	21,907	68,382	-
93,302	-	5,578,299	7,470,219	5,645,184	3,236,993	46,648,170	60,578,153
-12,093	-	-8,666,286	-27,599,345	-1,989,295	-15,866,879	-61,735,233	-104,969,048
1,900	-	243,823	1,573,778	-2,870,533	-1,621,654	-10,327,170	-4,913,438
13,434	-	-3,007,586	-2,040,305	-3,404,027	-904,150	-32,961,286	-17,066,949
211,890	-	2,385,076	-8,074,513	-6,734,674	-10,898,495	-56,277,156	-82,092,552
-	-	-696,254	-1,397,193	-643,813	-42,462	-3,890,384	-755,209
-4,383	-	-586,013	-2,851,968	388,703	-1,452,493	1,545,835	-8,250,035
304,050	-	-4,748,941	-32,919,327	-9,608,455	-27,549,140	-116,997,224	-157,469,078
86,943	-	14,454,783	23,748,417	41,803,284	30,777,134	184,995,428	112,112,796
-56,593	-	1,275,110	-1,514,112	570,061	-494,861	958,375	151,341
-473	-	614,584	1,243,437	-1,544,184	2,067,261	-2,517,049	3,491,891
65,438	-	1,473,850	5,061,798	2,681,732	-1,825,869	23,176,462	-10,431,768
-	-	1,295,619	5,900,853	1,002,022	1,361,539	5,870,767	-28,933
399,365	-	14,365,005	1,521,066	34,904,460	4,336,064	95,486,759	-52,173,751
-	-	-11,874,774	-16,428,673	-	-	-4,095,618	-2,411,654
35,002,922	-	8,295,595	16,954,881	78,787,850	99,425,709	291,967,802	552,915,797
-5,363	-	-138,498,819	-189,794,815	-186,736,815	-235,097,037	-1,422,000,403	-1,463,388,617
35,396,924	-	-127,712,993	-187,747,541	-73,044,505	-131,335,264	-1,038,641,460	-965,058,225
-	-	-	-	-	-	-	-
-	-	345,898,494	533,646,035	570,440,599	701,775,863	3,519,698,102	4,484,756,327
35,396,924	-	218,185,501	345,898,494	497,396,094	570,440,599	2,481,056,642	3,519,698,102

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

		Erläut Global Multi-Asset Target Income		Net Zero Ambition Multi-Asset	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
Erträge		26,616,916	20,457,365	5,047,074	5,873,686
Nett dividenden	2	2,875,795	2,864,773	1,747,319	2,244,841
Zinsen auf Schuldverschreibungen	2	11,071,767	11,387,063	2,935,879	3,102,952
Bankzinsen	2	992,608	776,391	231,667	228,880
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	230	-
Zinseinnahmen aus Swapgeschäften		11,637,327	5,427,261	97,247	256,789
Sonstige Erträge	7, 15	39,419	1,877	34,732	40,224
Ausgaben		18,108,707	13,450,463	3,895,923	5,462,839
Managementgebühren	4	5,580,993	6,052,217	2,585,462	3,131,055
Erfolgskosten	5	-	-	178	39,235
Verwaltungsgebühren	4	863,507	839,921	448,321	480,105
„Taxe d'abonnement“	6	170,217	186,548	92,326	110,561
Vertriebsgebühren	4	27,175	30,015	187,252	238,828
Transaktions- und Maklergebühren		513,299	471,414	45,547	431,969
Gebühren für Annahme und Übermittlung von Aufträgen	22	777,358	482,107	329,663	536,044
Bankzinsen und ähnliche Kosten		97,516	92,387	45,202	78,187
Zinsen aus Swapgeschäften		10,078,633	5,235,019	151,383	402,224
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Sonstige Ausgaben	8, 15	9	60,835	10,589	14,631
Realisierter Nettogewinn/ (-verlust) aus Anlagen		8,508,209	7,006,902	1,151,151	410,847
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	-14,654,468	-30,905,801	2,698,506	-8,637,232
Realisierter Nettogewinn/ (-verlust) aus Optionen		1,850,940	2,138,085	-1,411,831	-1,172,185
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-1,141,286	-6,977,448	-1,018,906	-2,757,756
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		4,005,498	-691,785	-883,325	-7,829,372
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		879,587	3,070,541	-282,230	111,552
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		2,273,815	2,599,735	-871,542	2,462,567
Realisierter Nettogewinn/ (-verlust)		1,722,295	-23,759,771	-618,177	-17,411,579
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		17,905,531	36,471,974	15,281,781	17,039,633
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		890,524	-1,579,847	73,519	-200,813
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		-8,204,413	9,474,861	-1,600,913	1,934,723
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		2,541,578	2,539,350	706,095	-609,590
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		254,690	-782,107	-76,725	-8,105
Nettovermögensergebnis gemäß Erfolg		15,110,205	22,364,460	13,765,580	744,269
Dividendenausschüttungen	25	-16,522,707	-16,429,427	-104,084	-41,539
Zeichnungen		50,061,332	93,432,794	5,868,887	7,621,989
Rücknahmen		-97,444,406	-103,940,439	-51,210,614	-40,462,883
Zunahme/ (Abnahme) des Nettovermögens		-48,795,576	-4,572,612	-31,680,231	-32,138,164
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		412,697,519	417,270,131	219,656,280	251,794,444
Nettovermögen am Ende des Jahres		363,901,943	412,697,519	187,976,049	219,656,280

² Dieser Teilfonds wurde umbenannt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Multi-Asset Real Return		Multi-Asset Sustainable Future		Pioneer Flexible Opportunities		Income Opportunities ²	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD	30.06.2024 USD	30.06.2023 USD
10,315,331	9,938,038	14,048,904	22,150,318	1,530,724	1,946,030	71,099,174	47,904,546
837,455	1,218,215	5,492,038	7,952,194	1,064,633	1,391,166	18,170,287	13,946,959
8,877,255	8,060,022	7,587,026	8,191,216	360,677	400,522	51,308,162	33,538,742
440,451	495,950	968,663	1,151,435	103,538	88,147	1,620,550	405,439
191	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
159,979	163,851	1,177	4,855,473	1,876	66,195	175	13,406
6,606,622	9,784,041	14,098,729	22,423,197	832,508	1,203,128	13,787,705	9,545,614
4,294,714	6,359,890	10,035,452	14,258,741	612,394	803,072	9,819,951	6,621,875
-	-	309	2,925,872	456	-	-	357
891,493	1,180,816	2,198,765	2,707,223	94,936	111,803	1,917,074	1,041,769
158,333	239,895	421,595	587,085	19,933	24,203	291,795	206,279
918,137	1,421,780	1,103,028	1,538,985	61,320	79,332	946,907	785,529
116,726	228,513	57,189	65,620	19,026	128,879	745,984	881,120
161,659	226,963	277,772	247,471	-	-	-	-
7,859	51,286	2,687	90,169	12,529	10,413	59,791	7,982
-	-	-	-	-	35,963	-	-
2,697	12,188	-	-	-	-	-	-
55,004	62,710	1,932	2,031	11,914	9,463	6,203	703
3,708,709	153,997	-49,825	-272,879	698,216	742,902	57,311,469	38,358,932
84,220	-7,904,312	-7,796,181	-25,388,009	2,117,850	-5,330,390	10,832,183	-1,770,338
-185,479	410,206	-	-	-	-28,089	-2,255,797	-77,986
-21,883,062	-6,544,988	-888,334	4,549,480	-141,181	-1,417,500	-251,158	-3,131,844
-3,843,023	-7,172,617	69,850	-	81,422	-44,910	-34,215,156	-11,664,242
-	-	-	-	-	261,488	-	-
27,624	-1,206,041	171,775	-1,852,869	-17,585	-26,106	-609,510	402,127
-22,091,011	-22,263,755	-8,492,715	-22,964,277	2,738,722	-5,842,605	30,812,031	22,116,649
18,756,510	4,824,571	66,095,422	33,167,703	37,816	6,514,878	53,346,561	31,916,639
-227,979	-1,558,566	-	-	-	-	816,794	-570,794
5,375,034	-8,854,020	-381,889	-662,406	-968,662	1,782,130	-4,709,251	5,510,606
1,107,939	1,306,938	-	-	-39,988	24,536	2,081,391	-4,939,201
-	-	-	-	-	-76,976	-	-
2,920,493	-26,544,832	57,220,818	9,541,020	1,767,888	2,401,963	82,347,526	54,033,899
-1,689,718	-1,414,101	-18	-	-624	-371	-47,156,731	-23,469,270
12,575,266	59,102,152	166,916,938	197,190,909	1,116,248	1,186,069	606,519,869	439,765,957
-185,860,115	-201,837,430	-464,710,801	-573,408,657	-16,162,976	-18,700,281	-122,125,649	-117,553,941
-172,054,074	-170,694,211	-240,573,063	-366,676,728	-13,279,464	-15,112,620	519,585,015	352,776,645
-	-	-	-	-	-	-	-
550,562,625	721,256,836	1,183,903,855	1,550,580,583	48,576,172	63,688,792	828,688,786	475,912,141
378,508,551	550,562,625	943,330,792	1,183,903,855	35,296,708	48,576,172	1,348,273,801	828,688,786

Die beigegeführten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Real Assets Target Income		Target Coupon	
		30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
Erträge		8,174,379	10,178,704	2,075,373	2,433,947
Nett dividenden	2	5,477,544	7,410,003	2,075,373	2,433,947
Zinsen auf Schuldverschreibungen	2	2,159,980	2,196,836	-	-
Bankzinsen	2	513,897	571,865	-	-
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Zinseinnahmen aus Swapgeschäften		-	-	-	-
Sonstige Erträge	7, 15	22,958	-	-	-
Ausgaben		4,194,826	4,986,463	674,373	1,039,408
Managementgebühren	4	2,816,947	3,468,394	444,415	712,521
Erfolgskosten	5	-	-	-	-
Verwaltungsgebühren	4	488,454	504,299	52,384	58,915
„Taxe d'abonnement“	6	83,951	105,618	26,047	39,406
Vertriebsgebühren	4	7,591	9,132	143,583	227,632
Transaktions- und Maklergebühren		315,256	340,482	104	143
Gebühren für Annahme und Übermittlung von Aufträgen	22	424,463	491,472	-	-
Bankzinsen und ähnliche Kosten		58,106	47,206	7,840	791
Zinsen aus Swapgeschäften		-	18,076	-	-
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Sonstige Ausgaben	8, 15	58	1,784	-	-
Realisierter Nettogewinn/ (-verlust) aus Anlagen		3,979,553	5,192,241	1,401,000	1,394,539
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	-17,493,077	-1,349,287	-1,390,489	-3,522,497
Realisierter Nettogewinn/ (-verlust) aus Optionen		6,038,692	2,527,746	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		2,579,161	-1,475,626	-	-
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		-469,387	1,443,896	-	-
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-	-508,415	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		115,838	-1,278,268	-	-
Realisierter Nettogewinn/ (-verlust)		-5,249,220	4,552,287	10,511	-2,127,958
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		5,721,273	9,761,126	4,042,790	4,252,211
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-319,544	1,048,735	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		-2,546,765	2,060,295	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		199,021	-120,354	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		-	534,143	-	-
Nettovermögensergebnis gemäß Erfolg		-2,195,235	17,836,232	4,053,301	2,124,253
Dividendenausschüttungen	25	-9,795,618	-11,088,782	-2,206,673	-2,105,246
Zeichnungen		33,904,822	155,678,454	714,296	1,039,041
Rücknahmen		-117,936,515	-169,402,862	-22,194,489	-49,027,577
Zunahme/ (Abnahme) des Nettovermögens		-96,022,546	-6,976,958	-19,633,565	-47,969,529
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		315,747,145	322,724,103	65,815,994	113,785,523
Nettovermögen am Ende des Jahres		219,724,599	315,747,145	46,182,429	65,815,994

² Dieser Teilfonds wurde umbenannt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Absolute Return Credit		Absolute Return Multi-Strategy		Absolute Return Global Opportunities Bond		Quantitative Global Absolute Return Bond ²	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD
3,167,169	2,715,333	124,222,859	187,606,628	15,855,547	18,331,114	1,263,746	2,428,249
-	-	1,696,701	2,514,549	-	-	-	-
2,821,452	2,271,528	29,477,730	32,754,964	5,568,820	7,476,154	1,029,799	932,400
155,692	56,773	3,180,811	2,998,846	547,525	648,301	228,600	133,930
-	-	1,344	-	2,867	-	896	-
189,509	387,003	88,049,027	148,358,135	9,734,843	10,206,659	-	1,361,318
516	29	1,817,246	980,134	1,492	-	4,451	601
981,593	1,479,232	111,355,915	178,207,822	12,842,737	13,560,166	556,503	1,460,096
175,750	169,446	7,304,401	13,313,812	1,527,725	2,170,274	221,244	164,868
227,841	1	-	-	-	-	-	-
81,438	57,284	1,571,773	2,438,295	467,810	544,450	100,254	57,762
7,104	6,592	231,067	447,045	77,450	110,601	7,212	5,752
5,913	5,879	44,956	84,125	14,051	16,401	-	-
12,020	13,550	1,515,989	2,861,600	175,830	148,722	66,835	33,565
51,932	43,410	2,195,769	2,785,159	271,864	337,169	85,139	72,023
4,006	7,999	824,762	730,234	74,083	73,094	75,819	37,281
415,498	1,175,002	97,666,880	155,547,552	10,233,605	10,142,210	-	1,088,845
-	-	-	-	-	-	-	-
91	69	318	-	319	17,245	-	-
2,185,576	1,236,101	12,866,944	9,398,806	3,012,810	4,770,948	707,243	968,153
-600,916	-2,600,473	-28,939,382	-98,871,969	-2,841,525	-21,465,433	352,329	-4,526,453
-	-44,369	7,724,408	44,936,363	-1,303,511	-1,534,972	3,724	-288,485
-201,319	-721,477	-23,417,696	-4,144,779	-772,291	4,063,791	2,158,666	981,314
1,044,200	1,542,554	8,633,232	-84,687,458	-4,882,959	-6,414,109	1,049,793	-589,129
-315,238	-188,421	-51,731,090	41,626,412	109,096	266,312	-	1,054,765
-90,345	408,604	-10,475,368	-1,904,255	-134,658	-276,052	77,234	-554,926
2,021,958	-367,481	-85,338,952	-93,646,880	-6,813,038	-20,589,515	4,348,989	-2,954,761
4,508,049	2,749,071	76,337,808	84,288,537	12,555,435	22,423,988	636,224	6,917,774
-	-	3,629,432	-24,162,734	74,290	541,547	-	89,893
-553,978	688,186	-3,279,369	10,441,420	-2,578,891	3,558,063	-3,335,005	1,321,154
-209,016	-152,606	-1,507,040	-2,937,612	3,545,578	-4,281,972	200,906	-505,324
160,149	-1,219,425	56,966,184	-97,239,003	-84,227	-6,707,335	-	-1,537,437
5,927,162	1,697,745	46,808,063	-123,256,272	6,699,147	-5,055,224	1,851,114	3,331,299
-	-33	-	-	-46	-19	-	-
3,293,244	120,263	150,976,816	182,200,177	32,807,785	41,707,531	38,761,084	19,960,727
-279,609	-2,472,752	-580,633,697	-692,540,695	-109,679,168	-131,900,477	-33,121,011	-9,887,303
8,940,797	-654,777	-382,848,818	-633,596,790	-70,172,282	-95,248,189	7,491,187	13,404,723
-	-	-	-	-	-	-	-
55,368,748	56,023,525	1,191,681,160	1,825,277,950	314,976,830	410,225,018	68,115,535	54,710,812
64,309,545	55,368,748	808,832,342	1,191,681,160	244,804,548	314,976,829	75,606,722	68,115,535

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Global Macro Bonds & Currencies ⁴		Global Macro Bonds & Currencies Low Vol	
		12.03.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Erträge		473,995	1,858,465	590,334	915,568
Nett dividenden	2	-	-	-	-
Zinsen auf Schuldverschreibungen	2	416,832	1,129,063	413,907	680,748
Bankzinsen	2	57,163	106,602	40,762	50,818
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	-	-
Zinseinnahmen aus Swapgeschäften		-	622,774	135,665	184,002
Sonstige Erträge	7, 15	-	26	-	-
Ausgaben		335,781	1,935,470	323,327	534,782
Managementgebühren	4	131,791	247,334	11,568	20,178
Erfolgskosten	5	-	871	-	-
Verwaltungsgebühren	4	40,553	70,685	26,741	42,823
„Taxe d'abonnement“	6	3,752	11,529	2,936	4,277
Vertriebsgebühren	4	11,460	21,217	105	114
Transaktions- und Maklergebühren		56,899	121,727	18,147	31,842
Gebühren für Annahme und Übermittlung von Aufträgen	22	19,462	57,807	36,933	40,555
Bankzinsen und ähnliche Kosten		5,629	10,710	645	5,384
Zinsen aus Swapgeschäften		46,897	1,393,502	226,252	389,609
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	26	-	-
Sonstige Ausgaben	8, 15	19,338	62	-	-
Realisierter Nettogewinn/ (-verlust) aus Anlagen		138,214	-77,005	267,007	380,786
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	-1,227,933	-946,793	-69,675	-1,186,974
Realisierter Nettogewinn/ (-verlust) aus Optionen		-259,984	-12,350	-50,166	-14,486
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		2,953	472,115	-165,360	-601,372
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		-651,364	-2,179,462	-161,689	-440,171
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		-740,183	449,651	51,393	364,727
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		-3,737	-129,165	34,772	-85,726
Realisierter Nettogewinn/ (-verlust)		-2,742,034	-2,423,009	-93,718	-1,583,216
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		2,189,181	820,889	1,000,150	1,075,525
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-	82,975	-1,850	73,105
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		-528,782	960,532	-106,337	412,211
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		859,722	-1,438,225	72,893	-184,366
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		742,988	-2,068,826	69,223	-555,519
Nettovermögensergebnis gemäß Erfolg		521,075	-4,065,664	940,361	-762,260
Dividendenausschüttungen	25	-9,779	-6,052	-783	-23
Zeichnungen		110,715	948,532	78,013	210,226
Rücknahmen		-52,039,992	-5,814,234	-5,272,532	-26,947,014
Zunahme/ (Abnahme) des Nettovermögens		-51,417,981	-8,937,418	-4,254,941	-27,499,071
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		51,417,981	60,355,399	24,814,823	52,313,894
Nettovermögen am Ende des Jahres		-	51,417,981	20,559,882	24,814,823

⁴ Dieser Teilfonds wurde liquidiert. Weitere Informationen hierzu finden Sie in Anmerkung 1.

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Absolute Return Forex		Multi-Strategy Growth		Volatility Euro		Volatility World	
30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR	30.06.2024 USD	30.06.2023 USD
132,213	45,744	178,531,701	189,882,236	4,704,783	4,398,391	6,437,348	15,412,864
-	-	2,322,503	3,061,458	-	-	-	-
55,779	-	28,106,829	24,220,436	1,135,797	316,882	1,879,319	430,874
76,236	45,744	3,654,888	2,256,924	194,045	123,565	968,895	787,467
-	-	17,382	-	3,372,232	1,912,068	3,584,253	10,503,858
-	-	142,233,037	159,927,058	-	5,628	-	1,026
198	-	2,197,062	416,360	2,709	2,040,248	4,881	3,689,639
513,760	488,871	166,472,956	174,275,749	3,260,856	6,542,116	6,755,135	12,705,352
211,797	246,785	6,050,969	8,366,660	1,804,081	3,263,527	3,843,893	7,370,259
-	5,539	-	-	-	615,417	401	826,366
100,432	86,039	1,405,019	1,412,892	372,932	547,967	748,334	1,210,581
9,719	11,278	118,276	156,763	43,893	81,936	112,662	209,872
12,081	16,772	8,259	15,063	104,154	151,301	128,527	168,501
66,328	60,543	2,512,697	3,476,852	721,075	1,321,994	1,130,401	1,580,328
108,455	48,560	2,350,062	2,286,145	209,999	553,401	440,416	1,085,952
4,948	13,355	1,094,001	907,388	-	1,159	341,285	234,954
-	-	152,932,751	157,653,986	-	1,852	-	-
-	-	-	-	371	-	-	-
-	-	922	-	4,351	3,562	9,216	18,539
-381,547	-443,127	12,058,745	15,606,487	1,443,927	-2,143,725	-317,787	2,707,512
2,210,570	129,999	3,960,973	-78,534,007	3,554,160	2,265,897	7,139,400	12,171,277
-267,320	126,462	-3,532,211	48,790,456	-49,883,989	-38,046,002	-5,807,589	-50,215,957
887,666	986,350	-15,599,083	-5,404,223	-8,407	-2,801	20,994,062	-11,955,072
-	-	1,294,554	-132,958,552	-4,352,218	33,365,971	-30,917,166	-5,232,681
-	-	-55,689,906	35,494,523	-	-	-	2,750
-67,695	265,783	4,423,824	251,335	2,813	3,917	-220,415	4,798,372
2,381,674	1,065,467	-53,083,104	-116,753,981	-49,243,714	-4,556,743	-9,129,495	-47,723,799
115,104	777,816	59,416,088	57,345,287	-11,839	506,886	-2,478,054	7,248,414
-7,601	-259,636	3,548,940	-25,148,359	56,504,112	-42,175,987	16,096,541	1,924,599
-455,705	-625,373	88,661	10,653,404	4,636	-14,265	-16,208,289	13,534,457
-	-	-2,274,586	558,791	-5,832,930	3,990,005	5,417,413	-7,081,581
-	-	75,525,333	-86,707,810	-	-418	-	-437
2,033,472	958,274	83,221,332	-160,052,668	1,420,265	-42,250,522	-6,301,884	-32,098,347
-3	-	-288,292	-302,231	-4,435	-	-203,694	-
12,725,460	38,141,063	92,219,946	470,910,154	46,119,244	349,630,064	261,637,136	849,881,422
-17,322,241	-51,263,266	-489,267,084	-772,724,634	-211,334,230	-370,460,233	-516,929,977	-1,090,196,245
-2,563,312	-12,163,929	-314,114,098	-462,169,379	-163,799,156	-63,080,691	-261,798,419	-272,413,170
-	-	-	-	-	-	-	-
71,165,082	83,329,011	1,093,273,289	1,555,442,668	326,737,394	389,818,085	612,419,736	884,832,906
68,601,770	71,165,082	779,159,191	1,093,273,289	162,938,238	326,737,394	350,621,317	612,419,736

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

	Erläut	Protect 90		Cash EUR	
		30.06.2024 EUR	30.06.2023 EUR	30.06.2024 EUR	30.06.2023 EUR
Erträge		3,092,242	6,562,934	100,588,945	34,094,173
Nett dividenden	2	-	-	-	-
Zinsen auf Schuldverschreibungen	2	2,340,869	5,434,687	41,491,021	10,349,830
Bankzinsen	2	300,345	402,547	9,202,621	3,250,743
Zinseinnahmen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	13,139,069	3,232,328
Zinseinnahmen aus Swapgeschäften		447,552	725,700	36,712,650	17,259,814
Sonstige Erträge	7, 15	3,476	-	43,584	1,458
Ausgaben		9,487,289	16,394,845	46,877,176	21,124,661
Managementgebühren	4	7,428,449	12,738,276	6,799,348	2,691,866
Erfolgskosten	5	-	-	-	-
Verwaltungsgebühren	4	1,823,347	3,126,668	3,973,124	1,819,973
„Taxe d'abonnement“	6	159,372	501,968	300,578	221,717
Vertriebsgebühren	4	-	-	-	-
Transaktions- und Maklergebühren		25,724	9,311	42,873	54,983
Gebühren für Annahme und Übermittlung von Aufträgen	22	-	-	554,917	324,396
Bankzinsen und ähnliche Kosten		50,397	18,622	19,843	125,676
Zinsen aus Swapgeschäften		-	-	35,153,216	15,737,990
Zinsausgaben aus Pensionsgeschäften/umgekehrten Pensionsgeschäften		-	-	368	138,632
Sonstige Ausgaben	8, 15	-	-	32,909	9,428
Realisierter Nettogewinn/ (-verlust) aus Anlagen		-6,395,047	-9,831,911	53,711,769	12,969,512
Realisierter Nettogewinn/ (-verlust) aus Verkäufen von Wertpapieren	2	7,383,123	-4,041,609	44,084,729	12,046,453
Realisierter Nettogewinn/ (-verlust) aus Optionen		-127,898	-1,055,802	-	-
Realisierter Nettogewinn/ (-verlust) aus Devisentermingeschäften		-2,771,020	-796,692	-	-
Realisierter Nettogewinn/ (-verlust) aus Termingeschäften		-3,719,737	-5,272,608	-	-
Realisierter Nettogewinn/ (-verlust) aus Swapgeschäften und CFD		323,065	39,304	-	501
Realisierter Nettogewinn/ (-verlust) aus Devisengeschäften		-270,880	381,500	28	-72
Realisierter Nettogewinn/ (-verlust)		-5,578,394	-20,577,818	97,796,526	25,016,394
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften		32,882,808	9,303,357	10,416,108	7,380,361
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Optionen		-424,058	381,145	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Devisentermingeschäften		436,491	-332,769	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Termingeschäften		679,639	-320,129	-	-
Veränderung des nicht realisierten Nettogewinns / (-verlustes) aus Swapgeschäften und CFD		27,263	1,269,652	-927,155	295,853
Nettovermögensergebnis gemäß Erfolg		28,023,749	-10,276,562	107,285,479	32,692,608
Dividendenausschüttungen	25	-	-	-4,815,942	-
Zeichnungen		29,002,705	8,147,651	4,175,917,344	2,966,804,930
Rücknahmen		-376,476,921	-469,003,946	-3,134,362,396	-2,678,910,080
Zunahme/ (Abnahme) des Nettovermögens		-319,450,467	-471,132,857	1,144,024,485	320,587,458
Neubewertung des kombinierten Nettovermögens		-	-	-	-
Nettovermögen zu Beginn des Jahres		883,187,541	1,354,320,398	2,275,003,292	1,954,415,834
Nettovermögen am Ende des Jahres		563,737,074	883,187,541	3,419,027,777	2,275,003,292

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

Cash USD

Konsolidiert

30.06.2024 USD	30.06.2023 USD	30.06.2024 EUR	30.06.2023 EUR
110,939,633	52,911,082	2,908,396,973	2,971,520,781
5,056	3,680	800,888,424	882,766,012
77,910,098	30,458,323	1,435,877,312	1,288,122,120
27,078,917	12,278,474	103,131,889	66,037,187
3,714,124	5,035,381	44,768,881	26,287,634
2,215,101	5,130,610	504,732,033	667,538,783
16,337	4,614	18,998,434	40,769,045
13,151,132	9,005,186	1,552,716,890	1,770,718,325
6,428,105	1,662,453	605,439,934	627,246,611
-	-	22,256,259	36,756,470
3,826,336	2,298,049	134,930,933	119,838,192
341,253	262,870	20,774,359	21,357,097
-	-	36,618,937	41,624,136
26,360	44,026	46,105,926	50,358,990
318,564	-	47,983,476	42,908,020
43,950	38,388	8,398,840	8,964,848
2,147,965	4,673,134	579,563,485	789,267,133
-	9,967	17,909,044	6,456,288
18,599	16,299	32,735,697	25,940,540
97,788,501	43,905,896	1,355,680,083	1,200,802,456
72,228,196	39,634,710	1,018,441,026	-1,778,155,621
-	-	-69,097,467	17,817,551
1,736,823	-2,881,369	19,207,189	-310,098,383
880,000	234,362	-145,003,047	-277,221,787
827,700	2,435,757	-158,846,416	52,589,030
45,624	-97	-26,910,025	-121,164,954
173,506,844	83,329,259	1,993,471,343	-1,215,431,708
16,411,581	25,627,475	5,176,408,112	4,646,181,208
-	-	80,830,528	-107,571,933
-	-1,464,917	-157,981,938	380,803,916
-615,625	591,875	58,321,546	-38,181,514
-441,096	-1,833,167	198,694,663	-219,458,458
188,861,704	106,250,525	7,349,744,254	3,446,341,511
-1,469,949	-32,200	-802,084,722	-749,451,042
7,784,150,744	5,874,937,585	33,568,724,213	31,485,305,334
-6,801,466,185	-5,624,569,224	-35,755,054,846	-36,312,744,999
1,170,076,314	356,586,686	4,361,328,899	-2,130,549,196
-	-	285,680,794	-730,159,376
2,933,662,000	2,577,075,314	71,897,677,014	74,758,385,586
4,103,738,314	2,933,662,000	76,544,686,707	71,897,677,014

Die beigefügten Anmerkungen sind integraler Bestandteil dieses Geschäftsberichts.

1 EINLEITUNG

Amundi Funds (der „Fonds“) ist eine nach dem Recht des Großherzogtums Luxemburg errichtete Investmentgesellschaft mit veränderlichem Kapital („Société d'investissement à capital variable“, kurz SICAV). Der Fonds mit dem ursprünglichen Namen „Groupe Indosuez Funds FCP“, ein Investmentfonds auf Gegenseitigkeit ohne Rechtspersönlichkeit („Fonds Commun de Placement“), wurde gemäß Art. 110 (2) des Gesetzes vom 30. März 1988 zu Organismen für gemeinsame Anlagen am 18. Juli 1985 aufgelegt und am 15. März 1999 in GIF SICAV II umbenannt. Die Umwandlungsurkunde und die Satzung (die „Satzung“) wurden am 28. April 1999 im Mémorial, Recueil des Sociétés et Associations veröffentlicht. Der Name des Fonds wurde am 1. Dezember 1999 in GIF SICAV, am 8. Dezember 2000 in Crédit Agricole Funds und am 1. Juli 2007 in CAAM Funds geändert. Zum 2. März 2010 wurde CAAM Funds gemäß dem Beschluss der Anteilseigner im Rahmen der Außerordentlichen Hauptversammlung vom 23. November 2009 und dem Beschluss des Verwaltungsrats vom 23. Dezember 2009 in Amundi Funds umbenannt.

Der Satzungsänderungen wurden am 14. Januar 2000, am 17. Januar 2001 bzw. am 13. Juni 2007 hinsichtlich der ersten drei Namensänderungen, und am 3. April 2010 für die letzte Änderung im Mémorial, Recueil des Sociétés et Associations veröffentlicht. Eine letzte Änderung der Satzung erfolgte am 14. März 2012 und wurde am 12. April 2012 im Mémorial, Recueil des Sociétés et Associations - C, Nummer 943 veröffentlicht. Der Fonds unterliegt Teil I des Gesetzes vom 17. Dezember 2010 zu OGA (das „Gesetz von 2010“).

Im Laufe des Zeitraums wurden folgende Teilfonds aufgelegt:

Amundi Funds Climate Transition Global Equity am 13. September 2023
 Amundi Funds Global Short Term Bond am 29. November 2023
 Amundi Funds Emerging Markets Equity Focus ex China am 05. Dezember 2023
 Amundi Funds Asia Income ESG Bond am 06. Dezember 2023
 Amundi Funds European Equity am 25. April 2024
 Amundi Funds Asia Multi-Asset Target Income am 23. Mai 2024
 Amundi Funds Europe ex UK Equity am 25. Juni 2024.

Die folgenden Teilfonds wurden am 15. März 2024 umbenannt:

Amundi Funds European Equity Green Impact in Amundi Funds European Equity Green Technology
 Amundi Funds European Equity Sustainable Income in Amundi Funds European Equity Income ESG
 Amundi Funds Global Equity Sustainable Income in Amundi Funds Global Equity Income ESG
 Amundi Funds Pioneer Global Equity in Amundi Funds Global Equity
 Amundi Funds Pioneer US Equity Dividend Growth in Amundi Funds US Equity Dividend Growth
 Amundi Funds Pioneer US Equity ESG Improvers in Amundi Funds US Equity ESG Improvers
 Amundi Funds Pioneer US Equity Fundamental Growth in Amundi Funds US Equity Fundamental Growth
 Amundi Funds Pioneer US Equity Research in Amundi Funds US Equity Research
 Amundi Funds Pioneer US Equity Research Value in Amundi Funds US Equity Research Value
 Amundi Funds Asia Equity Concentrated in Amundi Funds Asia Equity Focus
 Amundi Funds Euro Corporate Bond in Amundi Funds Euro Corporate ESG Bond
 Amundi Funds Euro Corporate Short Term Green Bond in Amundi Funds Euro Corporate Short Term Impact Green Bond
 Amundi Funds Pioneer Global High Yield ESG Improvers Bond in Amundi Funds Global High Yield ESG Improvers Bond
 Amundi Funds Pioneer US High Yield Bond in Amundi Funds US High Yield Bond
 Amundi Funds Pioneer Strategic Income in Amundi Funds Strategic Income
 Amundi Funds Net Zero Ambition Pioneer US Corporate Bond in Amundi Funds Net Zero Ambition US Corporate Bond
 Amundi Funds Pioneer US Bond in Amundi Funds US Bond
 Amundi Funds Pioneer US Corporate Bond in Amundi Funds US Corporate Bond
 Amundi Funds Pioneer US Short Term Bond in Amundi Funds US Short Term Bond
 Amundi Funds Pioneer Income Opportunities in Amundi Funds Income Opportunities
 Amundi Funds Absolute Return Global Opportunities Bond Dynamic in Amundi Funds Quantitative Global Absolute Return Bond

Die folgenden Teilfonds wurden im Laufe des Jahres liquidiert:

Amundi Funds Global Macro Bonds & Currencies am 12. März 2024
 Amundi Funds European Equity Risk Parity am 7. Juni 2024

Zum 30. Juni 2024 gibt es nach Bestätigung der Depotstelle bei diesen liquidierten Teilfonds folgende Salden:

- Amundi Funds Global Macro Bonds & Currencies: EUR 47.756,14
- Amundi Funds European Equity Risk Parity: EUR 83.293,70
- Amundi Funds Equity Korea: USD 1.744.213,33

Am 18. Oktober 2024 wurde die Liquidation von Amundi Funds - Equity Korea abgeschlossen, indem die koreanische Steuer (1.744.213,33 USD) an die bestehenden Anteilseigner zum Zeitpunkt der Liquidation erstattet wurde.

Die folgenden Teilfonds wurden im Laufe des Zeitraums zusammengelegt:

Amundi S.F. European Equity Optimal Volatility wurde am 13. Oktober 2023 mit Amundi Funds Global Equity ESG Improvers zusammengelegt
 Amundi Funds Pioneer US Equity Mid Cap wurde am 03. November 2023 mit Amundi Funds Pioneer US Equity ESG Improvers zusammengelegt

In Anbetracht des entsprechenden kumulierten Anteils russischer und ukrainischer Wertpapiere im Portfolio und nach einem Beschluss des Verwaltungsrats der SICAV:

- Amundi Funds Russian Equity: wurde die Berechnung des NIW am 28. Februar 2022 ausgesetzt und der letzte verfügbare offizielle NIW ist datiert auf den 25. Februar 2022. Nach diesem Datum wurden bei diesem Teilfonds keine weiteren Zeichnungen oder Rücknahmen angenommen.
- Amundi Funds Emerging Europe Middle East and Africa: die am 11. April 2023 geschaffene getrennte Klasse (ISIN LU2600584523), in die alle illiquiden russischen Vermögenswerte und Verbindlichkeiten übertragen wurden, besteht weiterhin.

Die Klasse wird immer noch abgewickelt und es werden weiterhin keine Zeichnungen und Rücknahmen angenommen. Die Verwaltungsgesellschaft verzichtet nach wie vor auf alle damit verbundenen Gebühren oder übernimmt diese. Für Anteilinhaber wurden keine Vorschüsse auf den Liquidationserlös vorweggenommen.

In Bezug auf den Prospekt von April 2024 und der Ergänzung zum Prospekt vom Mai 2024 bestand der Fonds zum 30. Juni 2024 aus 114 aktiven Teilfonds, die jeweils in einen bestimmten Markt oder eine Gruppe von Märkten investieren.

Climate Transition Global Equity, Euroland Equity, European Equity ESG Improvers, Euroland Equity Small Cap, European Equity, Europe ex UK Equity, European Equity Green Technology, European Equity Value, European Equity Income ESG, European Equity Small Cap, Equity Japan Target, Global Ecology ESG, Global Equity ESG Improvers, Net Zero Ambition Global Equity, Global Equity Income ESG, Japan Equity Engagement, Japan Equity Value, Montpensier Great European Models SRI, Montpensier M Climate Solutions, Global Equity, US Equity Dividend Growth, US Equity ESG Improvers, US Equity Fundamental Growth, US Equity Research, US Equity Research Value, Polen Capital Global Growth, Net Zero Ambition Top European Players, US Pioneer Fund, Asia Equity Focus, China A-Shares, China Equity, Emerging Europe Middle East and Africa, Emerging Markets Equity Focus, Emerging Markets Equity Focus ex China, Emerging Markets Equity ESG Improvers, Emerging World Equity, Latin America Equity, Equity MENA, Net Zero Ambition Emerging Markets Equity, New Silk Road, Russian Equity, SBI FM India Equity, Euroland Equity Dynamic Multi Factors, Euroland Equity Risk Parity, European Equity Conservative, European Equity Dynamic Multi Factors, European Equity Risk Parity, Global Equity Conservative, Global Equity Dynamic Multi Factors, European Convertible Bond, Montpensier Global Convertible Bond, Euro Aggregate Bond, Euro Corporate

ESG Bond, Euro Corporate Short Term Impact Green Bond, Euro Government Bond, Euro Inflation Bond, Strategic Bond, Euro High Yield Bond, Euro High Yield Short Term Bond, Global Subordinated Bond, Pioneer Global High Yield Bond, Global High Yield ESG Improvers Bond, US High Yield Bond, European Subordinated Bond ESG, Global Aggregate Bond, Global Bond, Global Corporate Bond, Global Corporate ESG Improvers Bond, Net Zero Ambition Global Corporate Bond, Global High Yield Bond, Global Inflation Short Duration Bond, Global Short Term Bond, Global Total Return Bond, Impact Green Bonds, Optimal Yield, Optimal Yield Short Term, Strategic Income, Net Zero Ambition US Corporate Bond, US Bond, US Corporate Bond, US Short Term Bond, Asia Income ESG Bond, China RMB Aggregate Bond, Emerging Markets Blended Bond, Emerging Markets Bond, Emerging Markets Corporate Bond, Emerging Markets Green Bond, Emerging Markets Corporate High Yield Bond, Emerging Markets Hard Currency Bond, Emerging Markets Local Currency Bond, Emerging Markets Short Term Bond, Asia Multi-Asset Target Income, Euro Multi-Asset Target Income, Global Multi-Asset, Global Multi-Asset Conservative, Global Multi-Asset Target Income, Net Zero Ambition Multi-Asset, Multi-Asset Real Return, Multi-Asset Sustainable Future, Pioneer Flexible Opportunities, Income Opportunities, Real Assets Target Income, Target Coupon, Absolute Return Credit, Absolute Return Multi-Strategy, Absolute Return Global Opportunities Bond, Quantitative Global Absolute Return Bond, Global Macro Bonds & Currencies Low Vol, Absolute Return Forex, Multi-Strategy Growth, Volatility Euro, Volatility World, Protect 90, Cash EUR und Cash USD.

Die SICAV kann in jedem Teilfonds Anteilklassen mit verschiedenen Eigenschaften und Anforderungen für in Frage kommende Anleger auflegen und ausgeben. Jede Anteilsklasse wird identifiziert durch eine (in folgender Tabelle aufgeführte) Basiskennung am Anfang, gefolgt vom jeweiligen Zusatz.

Kennung der Klasse	Kennung der Klasse (ab 1. Juni 2019)	Anleger	Genehmigung des Verwaltungsrats erforderlich	Mindest-erstanlage ¹	Maximale Zeichnungs-gebühren ²	Maximale Wechselge-bühren ⁴	Maximale Rücknahme gebühren
A	Q-A	Alle Anleger	Nein ³	-	4.50%	3.00%	-
	Q-D	Nur bestehende	Nein	-	3.00%	3.00%	-
F	Q-F	Kunden autorisierter Vertriebspartner	Nein	-	-	1.00%	-
H	Q-H	Kunden autorisierter Vertriebspartner	Ja	-	1.00%	1.00%	-
I	Q-I	Institutionelle Anleger	Nein ³	USD 500.000	2.50%	1.00%	-
J	Q-J	Institutionelle Anleger	Nein	EUR 25 Millionen	-	1.00%	-
M	M	Italienische GPF und OGAW, OGA Mandate oder Pensionsvehikel	Ja	-	2.50%	1.00%	-
O, OF	Q-O, Q-OF	Institutionelle Anleger oder Feederfonds, die von einer Gesellschaft der Amundi Group verwaltet oder vertrieben werden	Ja	USD 500.000	5.00%	1.00%	-
OR	OR	Feederfonds, die von einer Gesellschaft der Amundi Group verwaltet oder vertrieben werden	Nein	-	5.00%	1.00%	-
P	P	Privatbanken	Ja	USD 100.000	4.50%	1.00%	-
R	Q-R	Intermediären oder Anbietern einzelner Portfoliomanagement-Dienstleistungen vorbehalten, denen es gesetzlich oder vertraglich verboten ist, Anreize zu erhalten.	Nein	-	4.50%	1.00%	-
S	G, Q-S	Kunden autorisierter Vertriebspartner	Nein	-	3.00%	1.00%	-
X	Q-X	Institutionelle Anleger	Nein	USD 5 Millionen	5.00%	1.00%	-
Z	Z	Fonds, die von einer Gesellschaft der Amundi Group verwaltet werden	Ja	-	5.00%	1.00%	-

Eine vollständige Liste der zurzeit erhältlichen Teilfonds und Anteilklassen finden Sie auf der Website www.amundi.lu/amundi-funds.

¹ Für die Mindest-erstanlage addieren wir alle Investitionen eines bestimmten Anlegers (oder einer Gruppe von Teilunternehmen in hundertprozentigem Besitz derselben Muttergesellschaft) in der gesamten SICAV (alle Anteilklassen und alle Teilfonds). Die Mindestbeträge sind in USD oder ein gleichwertiger Betrag in einer anderen Währungen.

² Kann bei Volatility Euro und Volatility World bis zu 2.00% höher sein, wenn der Verwaltungsrat entscheidet, dass neue Anlagen die Interessen bestehender Anteilinhaber beeinträchtigen können.

³ Bei den Anteilklassen I2 und A2 ist keine Genehmigung des Verwaltungsrats erforderlich.

⁴ Bei A4-Anteilklassen ist ein Wechsel nur zwischen A4-Anteilklassen eines anderen Teilfonds des OGAW möglich.

2 GRUNDSÄTZE DER RECHNUNGSLEGUNG

■ DARSTELLUNG DES GESCHÄFTSBERICHTS

Die Geschäftsberichte des Fonds wurden in Übereinstimmung mit den geltenden Bestimmungen über OGA in Luxemburg erstellt.

Der Abschluss wird auf der Grundlage des letzten während des Geschäftszeitraums berechneten Nettoinventarwerts („NIW“) dargestellt. In Übereinstimmung mit dem Prospekt vom April 2024 und der Ergänzung vom Mai 2024 wurden die NIW unter Verwendung der letzten Marktwerte und Wechselkurse berechnet, die zum Zeitpunkt der Berechnung bekannt waren, d. h.:

- Für alle Teilfonds (außer Amundi Funds Equity MENA): offizieller NIW vom 28. Juni 2024;
- Für Amundi Funds Equity MENA: offizieller NIW vom 27. Juni 2024.

Im Jahresbericht zum 30. Juni 2024 werden die während dieses Jahres zusammengelegten oder aufgelösten Teilfonds in der Ertrags- und Aufwandsrechnung und Änderungen des Nettovermögens separat dargestellt und sind in den konsolidierten Zahlen enthalten.

Mit Ausnahme des Teilfonds Global Macro Bonds & Currencies Low Vol wurde der Geschäftsbericht des Fonds und der jeweiligen Teilfonds nach dem Grundsatz der Unternehmensfortführung erstellt.

Ziel des Amundi Funds Protect 90 ist es, Ihnen innerhalb eines Zeitraums von drei Jahren die Möglichkeit zu bieten, an der Entwicklung der Finanzmärkte teilzuhaben und zugleich einen Teil ihrer Anlage dauerhaft abzusichern. Laut Prospekt soll der Teilfonds vor allem sicherstellen, dass sein Aktienkurs nicht unter 90 % des höchsten Nettoinventarwerts fällt, der seit dem letzten Geschäftstag des vorangegangenen Monats April erreicht wurde.

- **Querbeteiligungen von Teilfonds** - Zum 30. Juni 2024 besitzen die Teilfonds Anlagen anderer Teilfonds der SICAV im Wert von EUR 809,545,087.52. Dies entspricht 1.06% des gesamten Nettoinventarwerts. Daher beliefe sich der gesamte zusammengefasste NIW ohne diese Anlagen in anderen Teilfonds zum Jahresende auf EUR 75,735,141,619.48.

- **Wertpapierportfolio** - Der Wert der börsennotierten oder auf einem regulierten Markt gehandelten Wertpapiere wird zum letzten bekannten Börsenkurs ermittelt. Falls dieser Kurs nicht repräsentativ ist oder die Wertpapiere nicht börsennotiert sind, wird er zum vorsichtig und in gutem Glauben vom Verwaltungsrat geschätzten Veräußerungswert bewertet.

- **Umwandlung der in Fremdwährung lautenden Posten** - Die Geschäftsberichte des Fonds lauten auf Euro (EUR). Daher wird das in anderen Währungen lautende Nettovermögen jedes Teilfonds zu dem am Abschlussstag des Geschäftsjahres gültigen Wechselkurs in EUR umgerechnet und konsolidiert.

Aktiengeschäfte und Käufe von Aktien aus Portfolios in anderen Währungen werden in der Währung des Teilfonds zu dem am Tag der Transaktion oder des Erwerbs gültigen Wechselkurs umgerechnet. Der Börsenwert des Wertpapierbestandes sowie die übrigen Vermögenswerte und Verbindlichkeiten in anderen Währungen werden zu dem am Abschlussstag des Geschäftsjahrs gültigen Wechselkurs in die Währung umgerechnet, auf welche der Teilfonds lautet. Währungsdifferenzen aus diesen Umtauschtransaktionen werden in der Aufwands- und Ertragsrechnung für das Nettovermögen in der Rubrik „Neubewertung des konsolidierten Nettovermögens“ festgehalten.

- **Kapitalrendite** - Die Dividenden werden an dem Tag als Ertrag verrechnet, an dem sie erklärt wurden, soweit der Fonds über diesbezügliche Informationen verfügt. Zinsen werden auf Tagesbasis verrechnet.

- **Aufteilung der Kosten und Aufwendungen** - Jeder Teilfonds wird mit den Kosten oder Aufwendungen belastet, die ihm jeweils zuzurechnen sind. Die Kosten und Aufwendungen, die keinem Teilfonds im Besonderen zugerechnet werden können, werden auf angemessene Weise zwischen den Teilfonds entsprechend deren jeweiligem Nettovermögen aufgeteilt.

- **Pensionsgeschäfte** - Pensionsgeschäfte (Repos) entsprechen Geschäften mit Anleihen, die durch Vermögenswerte gedeckt sind. Diese sind im Wertpapierbestand des Teilfonds vertreten, der weiterhin dem Marktrisiko ausgesetzt ist. Reverse Pensionsgeschäfte entsprechen gedeckten Darlehen. In diesem Fall ist der Teilfonds keinem Risiko einer Minderung des Vermögenswertes ausgesetzt. Pensionsgeschäfte und Reverse Pensionsgeschäfte werden als Geschäfte mit Anleihen und Darlehen in Höhe der eingegangenen und/oder ausgezahlten liquiden Mittel betrachtet.

- **Termingeschäfte oder Futures** - Nicht fällige Termingeschäfte werden zu ihrem letzten, am Bewertungstag oder Stichtag bekannten Kurs bewertet. Die daraus entstandenen, nicht realisierten Gewinne oder Verluste werden in den Veränderungen des Nettovermögens verbucht. Realisierte Nettogewinne/(-verluste) bzw. Veränderungen nicht realisierter Nettogewinne/(-verluste) aus Termingeschäften werden in der Aufwands- und Ertragsrechnung und in den Veränderungen des Nettovermögens verbucht.

- **Termingeschäftartige Optionen** - Termingeschäftartige Optionen werden zum verfügbaren offiziellen Börsenpreis bewertet. Ersteinschusszahlungen werden bei Abschluss des Kontrakts in bar bezahlt. Der Teilfonds zahlt oder erhält regelmäßig nachfolgende positive oder negative Barmittelflüsse, die Schwankungsmargen genannt werden. Sie basieren auf Änderungen des Marktwerts termingeschäftartiger Optionen. Bei Abschluss des Kontrakts verzeichnet der betroffene Teilfonds einen realisierten Gewinn bzw. Verlust in Höhe der Differenz zwischen den Erlösen (bzw. den Kosten) aus dem Abschluss- und dem Eröffnungsgeschäft. Nicht realisierten Nettogewinne oder -verluste aus termingeschäftartigen Optionen werden in der Aufwands- und Ertragsrechnung verbucht. Realisierte Nettogewinne/(-verluste) bzw. Veränderungen nicht realisierter Nettogewinne/(-verluste) aus termingeschäftartigen Optionen werden in der Aufwands- und Ertragsrechnung und in den Veränderungen des Nettovermögens verbucht.

- **Devisentermingeschäfte** - Nicht fällige Devisentermingeschäfte werden zu den am Bewertungstag oder Stichtag gültigen Kursen bewertet. Daraus entstandene, nicht realisierte Gewinne oder Verluste werden in den Veränderungen des Nettovermögens verbucht. Realisierte Nettogewinne/(-verluste) bzw. Veränderungen nicht realisierter Nettogewinne/(-verluste) aus Devisentermingeschäften werden in der Aufwands- und Ertragsrechnung und in den Veränderungen des Nettovermögens verbucht.

- **Bewertung von Optionen und Swaptions** - Für Optionen, die an einer Aktienbörse oder einem anderen regulierten, regelmäßig betriebenen, anerkannten und öffentlichen Markt gehandelt werden, gilt, dass sie mit ihren Schlusskursen am Bewertungstag veranschlagt werden. Außerbörslich gehandelte Optionen werden basierend auf den in den Kontrakten festgeschriebenen Elementen nach dem aktuellen Marktpreis bewertet. Sind die letzten verfügbaren Kurse börsennotierter Optionen oder die ermittelten Kurse außerbörslich gehandelter Optionen nicht repräsentativ, so beruht die Bewertung auf dem möglichen Realisierungswert, den der Verwaltungsrat der SICAV umsichtig und in gutem Glauben schätzt. Realisierte Nettogewinne/(-verluste) bzw. Veränderungen nicht realisierter Nettogewinne/(-verluste) aus außerbörslich gehandelten Optionen und Swaptions werden in der Aufwands- und Ertragsrechnung und den Veränderungen des Nettovermögens verbucht.

- **Swaps** - Der Fonds ist berechtigt, Varianzswaps, Credit Default Swaps, Total Return Swaps, Inflationsswaps, Asset Swaps, Zinsswaps oder Währungsswaps einzugehen. Diese Swaps werden zum Marktwert basierend auf den in den Kontrakten festgeschriebenen Bewertungselementen festgehalten. Der nicht realisierte Nettogewinn ist in der Nettovermögensaufstellung im Posten „Nicht realisierter Nettogewinn aus Swapgeschäften und CFD“ enthalten. Der nicht realisierte Nettoverlust ist in der Nettovermögensaufstellung im Posten „Nicht realisierter Nettoverlust aus Swapgeschäften und CDF“ enthalten. Realisierte Nettogewinne/(-verluste) bzw. Veränderungen nicht realisierter Nettogewinne/(-verluste) aus Swaps werden in der Aufwands- und Ertragsrechnung und in den Veränderungen des Nettovermögens verbucht.

- **Geldmarktinstrumente** - Der Geldmarkt ist ein Finanzinstrument mit hoher Liquidität und sehr kurzen Laufzeiten. Teilnehmer nutzen ihn für kurzfristige Leihgeschäfte als Leihnehmer und Leihgeber. Die Laufzeiten bewegen sich in der Regel zwischen einem Tag und knapp einem Jahr. Der Wertzuwachs (die Differenz zwischen Kosten und amortisiertem Wert) von Geldmarktinstrumenten des Wertpapierbestands zum Jahresende wird in der Aufwands- und Ertragsrechnung für das Nettovermögen unter „Veränderung des nicht realisierten Nettogewinns / (-verlusts) aus Wertpapiieranlagen und Verbindlichkeiten aus reversen Pensionsgeschäften“ ausgewiesen. Sollten die Instrumente verkauft oder rückerstattet worden sein, so wird dieses Ergebnis in der Aufwands- und Ertragsrechnung für das Nettovermögen als „realisierter Nettogewinn/(-verlust) aus verkauften Wertpapieren“ berücksichtigt.

- **Wertpapiere der Kategorie „To Be Announced“ (TBAs)** - Der Begriff TBA-Positionen verweist auf die übliche Handelspraxis auf dem Markt für hypothekenbesicherte Wertpapiere, bei denen ein Wertpapier zu einem späteren Zeitpunkt zu einem festen Preis aus einem Hypothekenpool (z. B. Ginnie Mae, Fannie Mae oder Freddie Mac) gekauft wird. Zum Zeitpunkt des Kaufs ist nicht genau bekannt, um welches Wertpapier es sich handelt, im Wesentlichen verfügt es jedoch über die genannten Merkmale. Auch wenn der Preis zum Zeitpunkt des Kaufs festgelegt wurde, steht der Marktwert noch nicht fest. TBA-Positionen werden im Wertpapierbestand aufgeführt. Der Kauf derartiger Positionen wurde noch nicht abgeschlossen und in den Veränderungen des Nettovermögens wird der entsprechende Betrag der bei Abschluss der Transaktion fälligen Zahlung unter „Verbindlichkeiten aus Kauf von Wertpapieren“ aufgeführt. Realisierte Nettogewinne/(-verluste) aus TBAs und Änderungen nicht realisierter Gewinne/Verluste werden in der Aufwands- und Ertragsrechnung unter der Überschrift

„Realisierter Nettogewinn/ (-verlust) aus verkauften Wertpapieren“ und „Veränderung des nicht realisierten Nettogewinns / (-verlusts) aus Wertpapieranlagen und aus Verbindlichkeiten aus reversen Pensionsgeschäften“ aufgeführt. MBS-/ABS-Risiko Hypothekenbesicherte und forderungsbesicherte Wertpapiere (MBS und ABS) haben normalerweise ein Vorauszahlungs- und Verlängerungsrisiko und können ein überdurchschnittliches Liquiditäts-, Kredit- und Zinsrisiko haben.

- **Realisierter Nettogewinn/(-verlust) aus verkauften Wertpapieren** - Der „Realisierte Nettogewinn/(-verlust) aus verkauften Wertpapieren“ in der Aufwands- und Ertragsrechnung für das Nettovermögen spiegelt die Differenz zwischen den Kosten und Erträgen der Wertpapiere wider, einschließlich der markt- und währungsbedingten Auswirkungen.
- **Transaktionskosten** - Die Transaktionskosten beinhalten Maklergebühren und Gebühren der Depotstelle für Transaktionen mit Wertpapieren und Derivaten. Die Transaktionsgebühren sind nicht in den Kosten der gehandelten Wertpapiere und Derivate enthalten. Alle diese Gebühren werden in der Aufwands- und Ertragsrechnung für das Nettovermögen unter der Rubrik „Transaktionsgebühren für Makler“ aufgeführt. Siehe Anmerkung 23 zur Annahme und Übermittlung von Auftragsgebühren.
- **Differenzkontrakte (CFD)** - An jedem Bewertungstag wird der Preisunterschied zwischen der Anfangsnotierung und dem aktuellen Marktpreis des dem CFD zugrunde liegenden Wertpapiers bzw. Index als Marktwert (nicht realisierter Gewinn oder Verlust) festgehalten; wenn der Teilfonds ein Abschlussgeschäft tätigt, wird die Differenz zwischen dem Nominalwert des Eröffnungs- und Abschlussgeschäfts des zugrunde liegenden Wertpapiers in der Aufwands und Ertragsrechnung für das Nettovermögen unter den Rubriken Realisierter Nettogewinn/(-verlust) aus Swaps und CFD als realisierter Gewinn oder Verlust festgehalten. Ersteinschusszahlungen können bei Abschluss des CFD in bar erfolgen. Der Teilfonds zahlt oder erhält regelmäßig nachfolgende Zahlungen, die Schwankungsmargen genannt werden. Sie basieren auf Änderungen des Marktwerts offener CFD-Kontrakte.
- **Wertpapierbeleihungen** - Bei Transaktionen mit Wertpapierbeleihungen überträgt ein Verleiher Wertpapiere oder Instrumente an einen Entleiher und der Entleiher verpflichtet sich dazu, zu einem zukünftigen Zeitpunkt oder auf Bitte des Verleihers gleichwertige Wertpapiere oder Instrumente zurückzugeben. Der Entleiher muss eine Sicherheit als Garantie bereitstellen, die sich über die Leihfrist erstreckt und mindestens gleichwertig ist mit der allgemeinen Bewertung der verliehenen Wertpapiere zuzüglich dem Wert von Sicherheitsabschlägen, die angesichts der Qualität der Sicherheit als angemessen erachtet werden.

3 VERWENDETE WECHSELKURSE ZUM 30. JUNI 2024

Für die Konsolidierung wurden folgende Wechselkurse zugrunde gelegt:

1 JPY = 0.005800 EUR
1 USD = 0.933053 EUR

4 MANAGEMENT-, VERWALTUNGS- UND VERTRIEBSGEBÜHREN

Gebührenstruktur - Die Verwaltungsgebühren werden als prozentualer Anteil des NIW der Teilfonds und der Anteilklassen ausgewiesen und schließen sämtliche Verwaltungsausgaben des Fonds ein.

Diese Gebühren umfassen die Vergütung für Verwaltungsstelle, Domizilstelle, Transferstelle und Registrierstelle für deren Leistungen gegenüber dem Fonds. Ebenso enthalten sind die Vergütung der Dienstleistungen der Depotstelle für den Fonds sowie alle weiteren Verwaltungsausgaben, die bei den Geschäften des Fonds entstehen. Diese umfassen unter anderem:

- Honorare der Wirtschaftsprüfer und Rechtsberater des Fonds (einschließlich der Kosten für die Einhaltung der gesetzlichen und regulatorischen Anforderungen);
- Kosten für Übersetzung, Druck und Zustellung der Jahres- und Halbjahresberichte, des Verkaufsprospekts, der Produktinformationsblätter der einzelnen Anteilklassen einschließlich etwaiger diesbezüglicher Ergänzungen sowie von Mitteilungen, die an die Anleger gesendet werden;
- alle Kosten, die im Rahmen der Informierung der Anleger angefallen sind, einschließlich der Kosten für die Veröffentlichung von Aktienkursen in der Finanzpresse sowie der Herstellung von Informationsmaterialien für Zeichner und Vertriebsorganisationen;
- alle Gebühren und Aufwendungen für die anfängliche und fortwährende Registrierung des Fonds bei Regierungsbehörden oder Wertpapierbörsen sowie für die Erfüllung jeglicher regulatorischer Anforderungen und die Erstattung dieser Gebühren und Aufwendungen, die bei lokalen Vertretern entstanden sind;
- Gebühren sämtlicher lokaler Vertreter/Korrespondenzpartner, deren Leistungen nach geltender Gesetzgebung erforderlich sind;
- Kosten für außerordentliche Maßnahmen, insbesondere Gutachten oder Verfahren zum Schutz der Interessen der Anteilseigner;
- Kosten für Übersetzung, Zustellung und Veröffentlichung sämtlicher Mitteilungen an die Anteilseigner.

Die Verwaltungsgebühr wird rückwirkend mit von der Verwaltungsgesellschaft bestimmter Häufigkeit an Amundi Luxembourg S.A. gezahlt und täglich für jeden Teilfonds und jede Anteilklasse berechnet.

Die Managementgebühren werden als Prozentanteil des NIW ausgewiesen, rückwirkend mit von der Verwaltungsgesellschaft bestimmter Häufigkeit an Amundi Luxembourg S.A. gezahlt und täglich für jeden Teilfonds auf Grundlage des täglichen NIW jeder Anteilklasse berechnet.

Amundi Luxembourg S.A. ist für die Zahlung der Gebühren an die Anlageverwalter verantwortlich.

Neben den Managementgebühren, die der Fonds an Amundi Luxembourg S.A. zahlen muss, fallen für die Teilfonds, die einen Teil ihrer Vermögenswerte in andere OGA investieren, auch die Managementgebühren an, die diesen Teilfonds berechnet werden, außer bei Querbeteiligungen.

Die Vertriebsgebühren werden an jedem Handelstag zu den folgenden jährlichen Sätzen berechnet und erfasst und rückwirkend mit von der Verwaltungsgesellschaft bestimmter Häufigkeit an Amundi Luxembourg S.A. gezahlt. Amundi Luxembourg S.A. ist für die Zahlung der Gebühren an die Vertriebshändler verantwortlich.

Die Verwaltungsgesellschaft kann darüber hinaus beschließen, Vertriebshändlern aus ihren eigenen Gebühren eine Vergütung zu zahlen.

Die als Prozentanteil des NIW ausgewiesenen Management-, Verwaltungs- und Vertriebsgebühren gelten zum 30. Juni 2024 und sind die auf der Website www.amundi.lu/Amundi-Funds aufgeführten Höchstsätze, außer für die Teilfonds Amundi Funds Cash EUR und Amundi Funds Cash USD, für die folgende jährliche Sätze gelten.

AMUNDI FUNDS	Basiswährung dereWährungg	Andere NIW-Währungen der Anteilklassenssen	Anteilklassenlassen	Management-- gebührenühren	Verwaltungs- egebühereen	Ausschüttungs gebühren
CASH-Teilfonds						
Cash EUR	EUR	EUR	- Klasse A2 EUR (C)	0.50%	0.15%	/
		EUR	- Klasse F2 EUR (C)	0.60%	0.15%	/
		EUR	- Klasse G2 EUR (C)	0.50%	0.15%	/
		EUR	- Klasse H EUR (C)	0.02%	0.10%	/
		EUR	- Klasse I2 EUR (C)	0.12%	0.15%	/
		EUR	- Klasse J2-10 EUR (C)	0.035%	0.10%	/
		EUR	- Klasse M2 EUR (C)	0.20%	0.15%	/
		EUR	- Klasse Q-X EUR (C)	0.05%	0.05%	/
		EUR	- Klasse R2 EUR (C)	0.20%	0.15%	/
Cash USD	USD	USD	- Klasse A2 USD (C)	0.30%	0.15%	/
		USD	- Klasse A11 USD (C)	0.30%	0.15%	/
		USD	- Klasse F2 USD (C)	0.60%	0.15%	/
		USD	- Klasse G2 USD (C)	0.50%	0.15%	/
		USD	- Klasse I2 USD (C)	0.12%	0.10%	/

AMUNDI FUNDS	Basiswährung dereWährungg	Andere NIW-Währungen der Anteilklassenssen	Anteilklassenlassen	Management-- gebührenühren	Verwaltungs- egebührenen	Ausschüttungs gebühren
		USD	- Klasse J2 USD (C)	0.03%	0.05%	/
		USD	- Klasse M2 USD (C)	0.20%	0.10%	/
		USD	- Klasse P2 USD (C)	0.25%	0.10%	/
		USD	- Klasse Q-X USD (C)	0.05%	0.05%	/
		USD	- Klasse R2 USD (C)	0.15%	0.15%	/
		USD	- Klasse Z USD (C)	0.0225%	0.05%	/

Bei den vorstehenden Teilfonds haben sich die angewendeten Sätze der Management- und Verwaltungsgebühren im Jahresverlauf geändert.

Beim Teilfonds Cash EUR änderten sich zum 19. April 2024 die angewendeten Verwaltungsgebühr der Anteilklasse M2 EUR (C) von 0.10% auf 0.20%, der Anteilklasse G2 EUR (C) von 0.30% auf 0.50% und der Anteilklasse F2 EUR (C) von 0.30% auf 0.60%.

Die angewendete Verwaltungsgebühr der Anteilklasse A2 EUR (C) änderte sich zum 23. Mai 2024 von 0.30% auf 0.50%.

Beim Teilfonds Cash USD änderten sich zum 19. April 2024 die angewendete Verwaltungsgebühr der Anteilklasse M2 USD (C) von 0.10% auf 0.20%, der Anteilklasse G2 USD (C) von 0.30% auf 0.50% und der Anteilklasse F2 USD (C) von 0.30% auf 0.60%.

Amundi Luxembourg S.A. hat beschlossen, mit Wirkung ab der Aussetzung der Berechnung des NIW von Amundi Funds Russian Equity auf seine Managementgebühren zu verzichten.

Gemäß 46(3) des Gesetzes vom 17. Dezember 2010 werden für den zugrunde liegenden Fonds Amundi Funds Protect 90, dessen Bürge zu Crédit Agricole Group gehört, folgende Verwaltungsgebühren berechnet:

	Jahressatz
AMUNDI ABS CAP 3 DEC	0.26%
PORTFOLIO OBLIG CREDIT CAPITALISATION 3D	0.04%
BFT CREDIT 12 MOIS ISR FCP I 3 DECIMALES	0.13%
AMUNDI ENHANCED ULTRA SHORT TERM BOND SRI FCP	0.13%
CPR OBLIG 12 MOIS DE CAPITALISATION 3 DECIMALES PART I	0.20%
AMUNDI ULTRA SHORT TERM BOND SRI FCP	0.07%
AMUNDI EURO LIQUIDITY RATED SRI FCP EUR (ISIN FR0013016607)	0.05%
AMUNDI EURO LIQUIDITY SHORT TERM SRI	0.03%
AMUNDI EURO LIQUIDITY SRI EUR (ISIN FR0013095312)	0.05%
BFT AUREUS ISR FCP	0.07%
AMUNDI S&P500 ESG ETF	0.18%
AMUNDI ETF ICAV AMUNDI MSCI USA ESG LEADERS ETF	0.07%
MULTI UNITS LUXEMBOURG - AMUNDI US TREASURY BOND 7 10Y	0.04%
AMUNDI INDEX SOLUTIONS SICAV ETF	0.04%
AMUNDI US TIPS GOVERNMENT INFLATION-LINKED BOND CLASS ACC	0.05%
AMUNDI INDEX SOLUTIONS SICAV AMUNDI EUR CORPORATE BOND 1-5Y ESG	0.10%
AMUNDI ITALY BTP GOVERNMENT BOND 10Y-AM IBG B 10Y	0.07%
AMUNDI EURO GOVERNMENT INFLATION-LINKED BOND CLASS ACC	0.05%
AMUNDI INDEX SOLUTIONS JPX NIKKEI 400 ETF EUR	0.08%
AMUNDI INDEX SOLUTIONS MSCI EUR ETF	0.13%
AMUNDI MSCI EMERGING MARKETS UCITS ETF - EUR (C)	0.10%
AMUNDI INDEX SOLUTIONS GOVERNMENT BOND LOW RATE EURO INV GRADE ETF	0.07%
AMUNDI ETF EURO STOXX 50 UCITS	0.05%
AMUNDI INDEX SOLUTIONS SICAV US CORPORATE SRI	0.04%
AMUNDI INDEX SOLUTIONS SICAV AMUNDI INDEX MSCI EURO SRI PAB	0.08%
AMUNDI FUNDS EMERGING MARKETS LOCAL CURRENCY BOND - I EUR HG	0.45%
MULTI UNITS LUXEMBOURG - AMUNDI MSCI KOREA	0.35%
AMUNDI FUNDS US HIGH YIELD BOND Z USD SICAV	0.36%
AMUNDI INDEX SOLUTIONS - AMUNDI EURO CORPORATE SRI 0 3Y	0.03%
AMUNDI FUNDS EURO HIGH YIELD BOND Z EUR C	0.36%
AMUNDI FUNDS EMERGING MARKETS HARD CURRENCY Z EUR C	0.32%

5 ERFOLGSABHÄNGIGE GEBÜHREN

Die erfolgsabhängige Gebühr wird für jede Anteilklasse separat berechnet. Sie fällt für jede Anteilklasse täglich an, und wird jährlich für jede Anteilklasse abgezogen und gezahlt. Die erfolgsabhängige Gebühr wird berechnet durch den Vergleich des NIW der jeweiligen Anteilklasse des Teilfonds mit der Wertentwicklung des Referenzwerts. Weitere Angaben zum verwendeten Mechanismus finden Sie auf der Website www.amundi.lu/Amundi-Funds. Die Teilfonds und die Anteilklassen, bei denen eine erfolgsabhängige Gebühr anfällt, sind auf der Website www.amundi.lu/Amundi-Funds aufgeführt. Bitte beachten Sie, dass für alle in Hongkong genehmigten Teilfonds eine erfolgsabhängige Gebühr gilt.

6 BESTEUERUNG DES FONDS - TAXE D'ABONNEMENT

Der Fonds unterliegt in Luxemburg außerdem einer Steuer von 0.05% p. a. für aktienbasierte Teilfonds, Anleiheteilfonds, Multi-Asset-Teilfonds, geschützte Teilfonds und Absolute-Return-Teilfonds, mit Ausnahme von Anlagen dieser Teilfonds in anderen Organismen für gemeinsame Anlagen mit Sitz in Luxemburg, für die bereits eine gesetzliche *taxe d'abonnement* erhoben wird (in diesem Fall wird keine Steuer erhoben), und 0.01% per annum für Cash-Teilfonds, die Anteilsklassenkategorie H, die Anteilsklassenkategorie I, die Anteilsklassenkategorie J, die Anteilsklassenkategorie M, die Anteilsklassenkategorie O, die Anteilsklassenkategorie OR, die Anteilsklassenkategorie SE, die Anteilsklassenkategorie X und die Anteilsklassenkategorie Z sämtlicher dieser Teilfonds („Taxe d'Abonnement“). Diese Steuer ist vierteljährlich auf Grundlage des NIW des Fonds am Ende des entsprechenden Kalenderquartals zu zahlen.

Der Vorteil des Satzes der „Taxe d'Abonnement“ von 0.01% p. a. kommt denjenigen Anteilseignern zugute, die auf Grundlage der luxemburgischen gesetzlichen, aufsichtsrechtlichen und steuerlichen Vorschriften für die Anteilsklassenkategorie H, die Anteilsklassenkategorie I, die Anteilsklassenkategorie J, die Anteilsklassenkategorie M, die Anteilsklassenkategorie O, die Anteilsklassenkategorie OR, die Anteilsklassenkategorie SE, die Anteilsklassenkategorie X und die Anteilsklassenkategorie Z zugelassen sind, soweit dies dem Fonds zum Zeitpunkt der Zulassung eines Anlegers für diese Anteilsklasse bekannt ist.

Es kann diesbezüglich jedoch keine Gewähr für die Vergangenheit und die Zukunft gegeben werden. Diese Beurteilung hängt von den jeweiligen Auslegungen des Status eines in Frage kommenden Anlegers in der Anteilsklassenkategorie H, der Anteilsklassenkategorie I, der Anteilsklassenkategorie J, der Anteilsklassenkategorie M, der Anteilsklassenkategorie O, der OR, der Anteilsklassenkategorie SE, der Anteilsklassenkategorie X und der Anteilsklassenkategorie Z ab, die durch die jeweils zuständigen Behörden erfolgen. Jede von den Behörden vorgenommene Neufestsetzung des Status von Anlegern kann dazu führen, dass die gesamte Anteilsklasse dem jährlichen Satz der „Taxe d'Abonnement“ von 0.05% unterworfen wird.

7 SONSTIGE ERTRÄGE

Beträge aus der Rubrik „Sonstige Erträge“ in der Ertrags- und Aufwandsrechnung und Veränderungen des Nettovermögens umfassen hauptsächlich Gewinne aus Wertpapierbeleihungen, sowie Auflösungen der Rückstellungen für Performancegebühren.

8 SONSTIGE AUSGABEN

Salden aus der Rubrik „Sonstige Aufwendungen“ in der Ertrags- und Aufwandsrechnung und Veränderungen des Nettovermögens beinhalten hauptsächlich sonstige Steuern, Honorare für Verwaltungsratsmitglieder und Kosten aus Wertpapierbeleihungen.

Beträge sonstiger Aufwendungen in der Aufwands- und Ertragsrechnung und den Veränderungen des Nettovermögens der Teilfonds Asia Equity Focus, Emerging Markets Equity Focus, Emerging Markets Equity ESG Improvers, Emerging World Equity, New Silk Road, SBI FM India Equity, Global Multi-Asset und Pioneer Flexible Opportunities beinhalten hauptsächlich indische Steuern.

Die Abrechnung indischer Steuern änderte sich zum 14.05.2024. Mit Ausnahme des Teilfonds SBI FM India Equity werden die gezahlten Steuern nun in der Aufwands- und Ertragsrechnung und den Veränderungen des Nettovermögens unter der Überschrift der Beträge berücksichtigt.

9 REVERSE PENSIONS GESCHÄFTE

Während des zum 30. Juni 2024 abgeschlossenen Geschäftsjahres haben einige Teilfonds umgekehrte Pensionsgeschäfte getätigt, deren Höhe im folgenden Abschnitt in der Währung des Teilfonds angegeben wird, bei denen sie Finanzinstituten Darlehen über einen bestimmten, besicherten Betrag gewährten. Am 30. Juni 2024 sind die Darlehen auf der Grundlage dieser Übereinkünfte durch folgende Basiswerte besichert.

Die Länder der Gegenparteien werden gemäß dem Standard ISO 3166-1 aufgeführt.

Der Betrag im Bereich Investment Grade bezieht sich auf Anleihen, die S&P mit mindestens BBB-, Moody's mit mindestens Baa3 und/oder Fitch mit mindestens BBB-bewertet.

In Anmerkung 17 finden Sie genauere Informationen zu den Sicherheiten.

■ Strategic Bond

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in EUR (Kosten)	Betrag in EUR (Marktwert)
EUR	3,833,000.00	ITALIAN REPUBLIC 4.20% 01/03/2034	CITIGROUP (DE)	3,999,812.16	3,894,596.31
Total:				3,999,812.16	3,894,596.31

Der Betrag im Bereich Investment Grade liegt bei EUR 3,894,596.31.

■ Global Aggregate Bond

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in USD (Kosten)	Betrag in USD (Marktwert)
EUR	20,000,000.00	ENGIE SA 3.625% 11/01/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	21,790,821.00	21,421,281.60
EUR	15,400,000.00	SUEZ 4.625% 03/11/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	17,473,790.57	16,999,768.40
EUR	15,000,000.00	HAMBURG COMMERCIAL BANK AG FRN 05/12/2025	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	16,278,810.75	16,182,674.78
EUR	15,000,000.00	JPMORGAN CHASE AND CO VAR 11/03/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	15,325,489.13	15,401,369.03
EUR	10,000,000.00	NATIONAL GRID PLC 3.875% 16/01/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	10,946,854.50	10,797,238.20
EUR	10,000,000.00	ASAHI GROUP HOLDINGS LTD 1.151% 19/09/2025	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	10,451,706.00	10,391,688.00
EUR	10,000,000.00	PPG INDUSTRIES INC 1.40% 13/03/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	10,189,127.25	10,180,767.60
EUR	5,000,000.00	JOHNSON CONTROLS TYCO FI 3.00% 15/09/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,337,315.00	5,232,069.15
EUR	5,000,000.00	EVONIK INDUSTRIES AG 2.25% 25/09/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,219,958.38	5,145,418.16
EUR	5,000,000.00	DOW CHEMICAL CO 0.50% 15/03/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,921,476.00	4,937,016.38
Total:				117,935,348.58	116,689,291.29

Der Betrag im Bereich Investment Grade liegt bei USD 116,689,291.29.

■ Optimal Yield

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in EUR (Kosten)	Betrag in EUR (Marktwert)
EUR	5,800,000.00	STATE OF NORTH RHINE WESTPHALIA 1.75% 11/07/2068	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,960,240.00	3,886,058.00
Total:				3,960,240.00	3,886,058.00

Der Betrag im Bereich Investment Grade liegt bei EUR 3,886,058.00.

■ Optimal Yield Short Term

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in EUR (Kosten)	Betrag in EUR (Marktwert)
EUR	2,858,000.00	EUROPEAN UNION 1.25% 04/02/2043	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,999,742.60	2,011,974.84
Total:				1,999,742.60	2,011,974.84

Der Betrag im Bereich Investment Grade liegt bei EUR 2,011,974.84.

■ Emerging Markets Blended Bond

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in EUR (Kosten)	Betrag in EUR (Marktwert)
EUR	20,000,000.00	BANCO SANTANDER SA 3.875% 22/04/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	20,130,000.00	20,025,600.00

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in EUR (Kosten)	Betrag in EUR (Marktwert)
EUR	13,500,000.00	SOCIETE GENERALE SA 2.125% 27/09/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	12,868,200.00	12,563,100.00
EUR	10,000,000.00	SOCIETE GENERALE SA VAR 21/11/2031	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	10,574,000.00	10,331,800.00
EUR	10,000,000.00	BNP PARIBAS SA VAR 13/04/2031	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	10,245,000.00	10,195,300.00
EUR	5,800,000.00	NATIONWIDE BUILDING SOCIETY 3.309% 02/05/2034	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,838,280.00	5,857,188.00
EUR	4,500,000.00	UNICREDIT SPA VAR 17/01/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,756,950.00	4,652,280.00
EUR	4,500,000.00	BANQUE STELLANTIS FRANCE 3.50% 19/07/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,558,050.00	4,480,245.00
EUR	5,000,000.00	BHP BILLITON FINANCE LTD 1.50% 29/04/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,404,500.00	4,435,550.00
EUR	4,500,000.00	FOMENTO ECONOMICO MEXICANO SAB DE CV 0.50% 28/05/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,943,350.00	3,960,945.00
EUR	5,000,000.00	RTE RESEAU DE TRANSPORT 0.75% 12/01/2034	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,919,500.00	3,891,550.00
EUR	3,000,000.00	PPG INDUSTRIES INC 2.75% 01/06/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,875,800.00	2,886,150.00
EUR	2,700,000.00	T MOBILE USA INC 3.55% 08/05/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,708,640.00	2,706,588.00
EUR	2,300,000.00	BELFIUS BANQUE SA/NV 3.75% 22/01/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,333,580.00	2,298,988.00
EUR	1,000,000.00	CARGILL INC 3.875% 24/04/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,018,600.00	1,020,620.00
EUR	22,846,000.00	ITALIAN REPUBLIC 0.45% 15/02/2029	UNICREDIT (DE)	19,999,388.40	19,918,056.64
EUR	22,878,000.00	ITALY CERT DI CREDITO DEL TESORO 15/04/2026	UNICREDIT (DE)	23,168,952.40	22,978,663.20
EUR	14,600,000.00	BARCLAYS BANK PLC LONDON VAR 03/12/2025	CREDIT AGRICOLE (FR)	15,000,000.00	13,852,845.00
Total:				148,342,790.80	146,055,468.84

Der Betrag im Bereich Investment Grade liegt bei EUR 146,055,468.84.

■ Emerging Markets Bond

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in EUR (Kosten)	Betrag in EUR (Marktwert)
USD	20,000,000.00	JOHNSON CONTROLS TYCO FI 5.50% 19/04/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	18,948,448.80	18,883,321.67
USD	20,000,000.00	JOHNSON CONTROLS TYCO FI 5.50% 19/04/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	19,114,532.31	18,883,321.67
USD	15,000,000.00	CELULOSA ARAUCO Y CONSTITUCION SA ARAUCO 4.50% 01/08/2024	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	14,207,137.86	13,973,687.89
USD	11,500,000.00	THE WALT DISNEY COMPANY 3.80% 22/03/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	10,229,017.96	10,168,607.42
USD	10,000,000.00	DIAGEO CAPITAL PLC 5.625% 05/10/2033	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	9,799,860.04	9,699,183.58
USD	10,000,000.00	CAMPBELL SOUP CO 5.20% 21/03/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	9,504,082.11	9,349,475.16
USD	10,000,000.00	MERCEDES BENZ FINANCE NORTH AMERICA LLC 3.45% REGS 06/01/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	9,107,534.41	8,982,505.25
USD	10,000,000.00	ORACLE CORP 1.65% 25/03/2026	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	8,742,710.52	8,748,028.92
USD	10,000,000.00	ORACLE CORP 1.65% 25/03/2026	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	8,780,965.71	8,748,028.92
USD	9,500,000.00	NEXTERA ENERGY CAPITAL HOLDINGS PLC 4.625% 15/07/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	8,894,145.09	8,723,778.87
USD	10,000,000.00	CARGILL INC 4.00% 22/06/2032	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	8,809,890.37	8,654,257.06
USD	10,000,000.00	SOCIETE GENERALE SA VAR 19/01/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	8,698,857.01	8,614,508.98
USD	10,000,000.00	NVIDIA CORP 2.00% 15/06/2031	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	7,923,489.62	7,843,340.33
USD	10,000,000.00	COCA COLA CO 1.65% 01/06/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	7,793,795.19	7,829,531.14
USD	10,000,000.00	UNILEVER CAPITAL CORP 1.375% 14/09/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	7,601,586.19	7,607,651.04

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in EUR (Kosten)	Betrag in EUR (Marktwert)
USD	10,000,000.00	PRAXAIR INC 1.10% 10/08/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	7,542,803.83	7,518,824.35
USD	8,250,000.00	COLBUN SA 3.15% REGS 06/03/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	6,804,758.57	6,756,648.01
USD	6,500,000.00	CORPORACION NACIONAL DEL COBRE DE CHILE 3.15% REGS 14/01/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,452,904.13	5,368,845.35
USD	7,000,000.00	THERMO FISHER SCIENTIFIC INC 2.00% 15/10/2031	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,362,257.99	5,350,697.46
USD	5,850,000.00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.20% REGS 11/03/2026	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,119,398.18	5,116,887.33
USD	6,000,000.00	BNP PARIBAS SA VAR 15/09/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,873,338.00	4,887,389.78
USD	5,000,000.00	PANASONIC HOLDINGS CORPORATION 2.679% 19/07/2024	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,705,388.38	4,658,875.67
USD	5,000,000.00	HSBC HOLDINGS PLC VAR 09/06/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,665,267.09	4,589,643.11
USD	5,000,000.00	UBS GROUP INC VAR 12/05/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,556,099.84	4,568,602.75
USD	5,000,000.00	LOWE'S COMPANIES INC 3.10% 03/05/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,443,200.37	4,418,334.50
USD	5,000,000.00	TELSTRA CORPORATION LTD 3.25% 15/11/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,394,215.07	4,401,446.23
USD	3,500,000.00	AMAZON COM INC 3.30% 13/04/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,158,899.00	3,132,773.50
USD	3,000,000.00	CITIGROUP INC USA VAR 24/02/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,654,163.75	2,642,631.21
USD	2,300,000.00	KOMATSU FINANCE AMERICA INC 5.499% REGS 06/10/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,184,865.87	2,168,191.28
USD	2,000,000.00	CREDIT SUISSE LTD VAR 21/02/2025	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,878,236.53	1,877,434.10
USD	2,000,000.00	CREDIT SUISSE LTD VAR 21/02/2025	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,887,567.06	1,877,434.10
USD	2,000,000.00	KEURIG DR PEPPER INC 5.05% 15/03/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,901,562.86	1,864,893.87
USD	2,000,000.00	THE BANK OF NEW YORK MELLON VAR 21/11/2025	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,872,451.60	1,862,971.78
USD	2,000,000.00	MORGAN STANLEY VAR 20/04/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,814,602.29	1,815,479.36
USD	2,000,000.00	COOPERATIEVE RABOBANK UA VAR REGS 15/12/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,722,789.83	1,711,406.58
USD	1,700,000.00	AVALONBAY COMMUNITIES INC 5.30% 07/12/2033	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,591,425.24	1,576,562.63
USD	2,000,000.00	MIZUHO FINANCIAL GROUP INC VAR 08/09/2031	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,515,092.14	1,527,091.21
USD	1,000,000.00	SWEDBANK AB 5.407% 14/03/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	951,341.26	933,613.25
USD	1,000,000.00	REPUBLIC OF CHILE 4.85% 22/01/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	934,546.30	922,696.52
USD	1,000,000.00	REPUBLIC OF CHILE 4.85% 22/01/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	942,290.65	922,696.52
USD	1,000,000.00	ABBOTT LABORATORIES 3.75% 30/11/2026	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	909,820.39	910,538.84
USD	1,000,000.00	TOYOTA MOTOR CREDIT CORP 3.05% 22/03/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	893,305.34	886,652.67
USD	1,000,000.00	AMERICA MOVIL SAB DE CV 4.375% 16/07/2042	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	808,677.40	794,028.46
USD	19,890,000.00	TOKYO METROPOLITAN GOVERNMENT 0.75% 16/07/2025	CREDIT AGRICOLE (FR)	17,728,014.93	17,687,856.40
USD	17,796,000.00	TOKYO METROPOLITAN GOVERNMENT 0.75% 16/07/2025	CREDIT AGRICOLE (FR)	15,861,908.09	15,825,695.96
Total:				277,287,245.17	275,286,070.66

Der Betrag im Bereich Investment Grade liegt bei EUR 275,286,070.66.

■ Emerging Markets Corporate Bond

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in USD (Kosten)	Betrag in USD (Marktwert)
USD	5,000,000.00	AMAZON COM INC 3.30% 13/04/2027	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,836,500.00	4,796,500.00
USD	3,200,000.00	UNITED MEXICAN STATES 4.875% 19/05/2033	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,131,200.00	2,959,552.00
Total:				7,967,700.00	7,756,052.00

Der Betrag im Bereich Investment Grade liegt bei USD 7,756,052.00.

■ Emerging Markets Hard Currency Bond

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in EUR (Kosten)	Betrag in EUR (Marktwert)
EUR	9,523,000.00	ITALIAN REPUBLIC 4.05% 30/10/2037	CITIGROUP (DE)	9,600,136.30	9,357,395.03
EUR	5,749,000.00	ITALIAN REPUBLIC 4.20% 01/03/2034	CITIGROUP (DE)	5,999,196.48	5,841,386.43
EUR	5,000,000.00	ITALIAN REPUBLIC 4.35% 01/11/2033	CITIGROUP (DE)	5,250,500.00	5,149,000.00
EUR	5,000,000.00	ITALIAN REPUBLIC 4.00% 15/11/2030	CITIGROUP (DE)	5,148,500.00	5,084,450.00
EUR	8,575,000.00	EUROPEAN UNION 1.25% 04/02/2043	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	6,011,034.70	6,036,628.50
EUR	4,500,000.00	STATE OF NORTH RHINE WESTPHALIA 1.75% 11/07/2068	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,072,600.00	3,015,045.00
EUR	7,800,000.00	BARCLAYS BANK PLC LONDON VAR 03/12/2025	CREDIT AGRICOLE (FR)	8,000,000.00	7,400,835.00
Total:				43,081,967.48	41,884,739.96

Der Betrag im Bereich Investment Grade liegt bei EUR 41,884,739.96.

■ Emerging Markets Short Term Bond

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in USD (Kosten)	Betrag in USD (Marktwert)
USD	1,100,000.00	ROCHE HOLDINGS INC 2.132% REGS 10/03/2025	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,077,890.00	1,075,437.00
Total:				1,077,890.00	1,075,437.00

Der Betrag im Bereich Investment Grade liegt bei USD 1,075,437.00.

■ Volatility Euro

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in EUR (Kosten)	Betrag in EUR (Marktwert)
EUR	11,000,000.00	MCDONALDS CORP 0.25% 04/10/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	9,615,100.00	9,651,895.00
EUR	7,800,000.00	TOYOTA MOTOR FINANCE BV 3.375% 13/01/2026	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	7,869,420.00	7,777,614.00
EUR	6,000,000.00	VODAFONE INTL FINANCING DAC 3.25% 02/03/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,992,200.00	5,955,150.00
EUR	6,000,000.00	MEDTRONIC GLOBAL HOLDINGS S C A 3.00% 15/10/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	6,000,600.00	5,909,760.00
EUR	5,000,000.00	KBC GROUP SA/NV VAR 19/04/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,153,500.00	5,127,350.00
EUR	5,000,000.00	AUTOLIV INC 4.25% 15/03/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,090,500.00	5,062,725.00
EUR	5,500,000.00	MONDELEZ INTERNATIONAL INC 0.75% 17/03/2033	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	4,293,850.00	4,338,840.00
EUR	4,000,000.00	KERING SA 3.25% 27/02/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,982,400.00	3,965,920.00
EUR	3,390,000.00	FOMENTO ECONOMICO MEXICANO SAB DE CV 0.50% 28/05/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,970,657.00	2,981,860.95
EUR	2,500,000.00	UNILEVER FINANCE NETHERLANDS BV 3.25% 23/02/2031	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,499,000.00	2,494,825.00
EUR	2,000,000.00	SMITH AND NEPHEW PLC 4.565% 11/10/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,140,800.00	2,079,140.00
EUR	1,000,000.00	ROCHE FINANCE EUROPE BV 3.204% 27/08/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,029,800.00	1,001,160.00
Total:				56,637,827.00	56,346,239.95

Der Betrag im Bereich Investment Grade liegt bei EUR 56,346,239.95.

■ Volatility World

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in USD (Kosten)	Betrag in USD (Marktwert)
EUR	10,000,000.00	STATNETT SF 0.875% 08/03/2025	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	10,509,580.50	10,513,545.98
EUR	9,000,000.00	ROCHE FINANCE EUROPE BV 3.204% 27/08/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	9,933,193.35	9,656,939.07
EUR	7,000,000.00	COCA COLA CO 0.40% 06/05/2030	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	6,364,908.90	6,386,515.38
EUR	5,500,000.00	BOOKING HOLDING INC 4.00% 15/11/2026	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	6,031,757.56	5,974,025.60
EUR	5,000,000.00	BOUYGUES SA 3.875% 17/07/2031	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	5,647,586.63	5,448,535.86
EUR	3,500,000.00	TOYOTA MOTOR FINANCE BV 3.50% 13/01/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	3,798,764.29	3,760,934.19
EUR	2,650,000.00	FOMENTO ECONOMICO MEXICANO SAB DE CV 0.50% 28/05/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	2,488,812.49	2,498,199.15
USD	1,600,000.00	TRUST F/1401 7.375% 13/02/2034	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,645,600.00	1,580,880.00
EUR	1,500,000.00	TAKEDA PHARMACEUTICA 1.00% 09/07/2029	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,432,554.64	1,421,462.03
EUR	1,500,000.00	MCDONALDS CORP 0.25% 04/10/2028	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,405,225.01	1,410,602.52
USD	1,300,000.00	INVERSIONES CMPC SA 4.75% REGS 15/09/2024	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,310,010.00	1,296,412.00
USD	3,072,000.00	DEVELOPMENT BANK OF JAPAN INC 2.75% 16/09/2025	CREDIT AGRICOLE (FR)	3,000,000.00	2,980,915.20
Total:				53,567,993.37	52,928,966.96

Der Betrag im Bereich Investment Grade liegt bei USD 52,928,966.96.

■ Cash EUR

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in EUR (Kosten)	Betrag in EUR (Marktwert)
EUR	50,000,000.00	ITALIAN REPUBLICi 1.80% 15/05/2036	MORGAN STANLEY (DE)	49,600,000.00	47,663,500.00
EUR	46,000,000.00	ITALIAN REPUBLICi 2.40% 15/05/2039	MORGAN STANLEY (DE)	49,900,800.00	46,074,060.00
EUR	38,000,000.00	ITALY BTP 1.666% 06/05/2028	UNICREDIT (IT)	35,153,800.00	35,180,020.00
EUR	100,000,000.00	ITALY BTP 5.125% 31/07/2024	UNICREDIT (IT)	104,560,000.00	100,096,000.00
EUR	6,031,000.00	ITALY CCT FRN 15/01/2025	UNICREDIT (IT)	6,242,085.00	6,090,465.66
EUR	39,489,000.00	KINGDOM OF SPAIN 2.50% 31/05/2027	COMMERZBANK (DE)	39,000,000.00	38,864,284.02
EUR	21,073,000.00	KINGDOM OF SPAIN 2.80% 31/05/2026	COMMERZBANK (DE)	21,000,000.00	20,935,182.58
EUR	58,468,135.00	PORTUGAL 2.875% 21/07/2026	BNP PARIBAS (FR)	60,000,000.00	58,369,323.85
Total:				365,456,685.00	353,272,836.11

Der Betrag im Bereich Investment Grade liegt bei EUR 353,272,836.11.

10 PENSIONSGESCHÄFTE

Zum 30. Juni 2024 hat der Teilfonds im Rahmen von Pensionsgeschäften folgende Beträge gebunden, die in der Währung des Teilfonds lauten. Zur Deckung dieser Geschäfte hält der Fonds die unten aufgelisteten Wertpapiere im Wertpapierbestand der Teilfonds.

Die Länder der Gegenparteien werden gemäß dem Standard ISO 3166-1 aufgeführt.

Der Betrag im Bereich Investment Grade bezieht sich auf Anleihen, die S&P mit mindestens BBB-, Moody's mit mindestens Baa3 und/oder Fitch mit mindestens BBB-bewertet.

In Anmerkung 17 finden Sie genaue Informationen zu den Sicherheiten.

■ Strategic Bond

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in EUR (Kosten)	Betrag in EUR (Marktwert)
EUR	2,000,000.00	VIVION INVESTMENTS SARL 3.00% 08/08/2024	MORGAN STANLEY (DE)	2,006,000.00	1,995,140.00
Total:				2,006,000.00	1,995,140.00

Der Betrag im Bereich Non-Investment-Grade liegt bei EUR 1,995,140.00.

■ Global Aggregate Bond

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in USD (Kosten)	Betrag in USD (Marktwert)
EUR	220,000,000.00	GERMANY BUND 0.50% 15/02/2028	CITIGROUP (DE)	218,384,067.00	219,650,232.45
EUR	20,000,000.00	GERMANY BUND 0% 10/10/2025	CITIGROUP (DE)	20,549,734.50	20,644,905.90
EUR	10,400,000.00	GERMANY BUND 2.50% 15/08/2046	CITIGROUP (DE)	11,258,776.62	10,763,550.96
EUR	110,000,000.00	GERMANY BUND 2.50% 15/08/2046	NOMURA (DE)	116,183,058.75	113,845,250.48
GBP	40,000,000.00	UK GILT 0.125% 31/01/2028	NOMURA (DE)	43,494,455.39	43,991,238.72
EUR	30,000,000.00	BELGIUM 1.25% 22/04/2033	NOMURA (DE)	27,950,168.25	27,850,817.02
EUR	60,000,000.00	KINGDOM OF SPAIN 0.80% 30/07/2029	CREDIT AGRICOLE (FR)	58,170,303.00	57,581,269.20
EUR	48,000,000.00	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032	BANK OF AMERICA (FR)	42,765,397.20	42,916,642.56
EUR	29,000,000.00	ITALY BTPi 1.25% 15/09/2032	MORGAN STANLEY (DE)	37,657,436.70	37,120,764.14
EUR	38,000,000.00	KINGDOM OF SPAIN 1.00% 30/07/2042	GOLDMAN SACHS (DE)	26,720,656.65	26,109,351.88
EUR	20,000,000.00	GERMANY BUND 1.25% 15/08/2048	HSBC (FR)	16,556,394.00	16,023,948.60
Total:				619,690,448.06	616,497,971.91

Der Betrag im Bereich Investment Grade liegt bei USD 616,497,971.91.

■ Global Bond

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in USD (Kosten)	Betrag in USD (Marktwert)
EUR	10,500,000.00	GERMANY BUND 0.25% 15/02/2029	BANK OF AMERICA (FR)	10,140,416.21	10,195,782.82
EUR	2,500,000.00	SPAIN 1.40% 30/07/2028	BANK OF AMERICA (FR)	2,553,444.38	2,515,450.83
EUR	1,500,000.00	GERMANY BUND 2.50% 15/08/2046	BANK OF AMERICA (FR)	1,615,020.08	1,552,435.23
EUR	1,400,000.00	KINGDOM OF BELGIUM 2.75% 22/04/2039	BANK OF AMERICA (FR)	1,409,372.69	1,396,078.69
EUR	2,000,000.00	FEDERAL REPUBLIC OF GERMANY 0% 15/02/2032	HSBC (FR)	1,792,823.40	1,788,193.44
EUR	1,650,000.00	GERMANY BUND 1.25% 15/08/2048	HSBC (FR)	1,365,902.51	1,321,975.76
EUR	2,000,000.00	ITALIAN REPUBLIC 1.50% 30/04/2045	CREDIT AGRICOLE (FR)	1,336,900.95	1,311,393.30
EUR	1,000,000.00	ITALY BTPi 1.25% 15/09/2032	BANCO BILBAO VIZCAYA ARGENTARIA (ES)	1,618,559.87	1,280,026.35
EUR	1,000,000.00	ITALIAN REPUBLIC 2.50% 01/12/2032	MORGAN STANLEY (DE)	973,256.18	969,183.52
Total:				22,805,696.27	22,330,519.94

Der Betrag im Bereich Investment Grade liegt bei USD 22,330,519.94.

■ Optimal Yield Short Term

Währung	Nominal	Bezeichnung	Gegenpartei	Betrag in EUR (Kosten)	Betrag in EUR (Marktwert)
EUR	1,300,000.00	NEXI SPA 2.125% 30/04/2029	MORGAN STANLEY (DE)	1,178,840.00	1,177,722.00
Total:				1,178,840.00	1,177,722.00

Der Betrag im Bereich Non-Investment-Grade liegt bei EUR 1,177,722.00.

11 OFFENE POSITIONEN AUS FUTURE-GESCHÄFTEN

Zum 30. Juni 2024 hatten bestimmte Teilfonds die folgenden Positionen aus Termingeschäften:

Die Makler aller aufgeführten Termingeschäfte sind CACEIS, CITIGROUP, GOLDMAN SACHS, JP MORGAN und NEWEDGE.

In Anmerkung 17 finden Sie genaue Informationen zu den Sicherheiten.

■ European Equity Green Technology

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
27	EURO STOXX 50	09-2024	EUR	1,321,385.40	8,187.50
7	FTSE 100 INDEX	09-2024	GBP	674,044.23	3,302.47
				Total:	11,489.97

■ Global Equity Income ESG

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-7,292	EURO STOXX 50	09-2024	EUR	-382,477,499.98	-2,568,414.04
1,494	S&P 500 EMINI	09-2024	USD	407,897,856.00	1,383,440.00
				Total:	-1,184,974.04

■ New Silk Road

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-40	EURO STOXX 50	09-2024	EUR	-2,098,066.37	-19,661.25
				Total:	-19,661.25

■ Euroland Equity Dynamic Multi Factors

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
150	EURO STOXX 50	09-2024	EUR	7,341,030.00	68,625.00
16	STOXX EUROP 600 FUT	09-2024	EUR	409,136.00	880.00
				Total:	69,505.00

■ Euroland Equity Risk Parity

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
53	EURO STOXX 50	09-2024	EUR	2,593,830.60	13,560.00
				Total:	13,560.00

■ European Equity Conservative

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
1	AMSTERDAM INDEX	07-2024	EUR	184,770.00	640.00
15	CAC 40	07-2024	EUR	1,121,910.00	-6,022.50
1	DAX INDEX	09-2024	EUR	455,886.25	4,887.50
1	FTSE 100 INDEX	09-2024	GBP	96,292.03	330.25
1	OMXS30 INDEX FUTURE	07-2024	SEK	22,638.36	-18.59
1	SWISS MKT INDEX FUT	09-2024	CHF	124,540.06	10.38
				Total:	-172.96

■ European Equity Dynamic Multi Factors

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
5	STOXX EUROP 600 FUT	09-2024	EUR	127,855.00	-775.00
				Total:	-775.00

■ Global Equity Conservative

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
1	CAC 40	07-2024	EUR	80,160.47	-612.51
1	DAX INDEX	09-2024	EUR	488,596.09	4,487.95
1	DOW JONES MINI	09-2024	USD	195,594.30	1,955.00
1	EURO FX	09-2024	USD	134,400.00	-1,387.50
2	FTSE 100 INDEX	09-2024	GBP	206,401.97	1,011.26
1	S&P 500 EMINI	09-2024	USD	273,024.00	927.50
8	TOPIX INDEX	09-2024	JPY	1,397,304.52	17,431.80
				Total:	23,813.50

■ European Convertible Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-33	EURO STOXX 50	09-2024	EUR	-1,615,026.60	-10,845.00
				Total:	-10,845.00

■ Euro Aggregate Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
2	EURO BOBL	09-2024	EUR	196,598.00	-520.00
-215	EURO BUND	09-2024	EUR	-21,721,880.00	-111,820.00
-171	EURO BUXL	09-2024	EUR	-16,431,732.00	-147,060.00
4,227	EURO SCHATZ	09-2024	EUR	423,215,694.00	2,338,515.00
460	EURO-BTP FUTURE	09-2024	EUR	47,694,180.00	-621,000.00
-511	EURO-OAT FUTURES	09-2024	EUR	-50,313,571.00	734,550.00
-2	LONG GILT	09-2024	GBP	-235,426.08	117.95
567	SHORT EURO BTP	09-2024	EUR	57,235,248.00	-70,880.00
-70	US 10 YR NOTE FUTURE	09-2024	USD	-6,625,772.68	-54,087.61
-121	US 10YR ULTRA T NOTE	09-2024	USD	-10,938,017.27	-93,495.43
351	US 2 YR NOTE FUTURE	09-2024	USD	65,340,436.93	150,958.66
-26	US 5 YR NOTE FUTURE	09-2024	USD	-2,422,527.53	10,110.50
				Total:	2,135,389.07

■ Euro Corporate ESG Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-1,303	EURO BOBL	09-2024	EUR	-128,083,597.00	-1,297,760.00
640	EURO BUND	09-2024	EUR	64,660,480.00	-445,600.00
21	EURO BUXL	09-2024	EUR	2,017,932.00	15,960.00
3,398	EURO SCHATZ	09-2024	EUR	340,214,556.00	1,826,950.00
-668	EURO-OAT FUTURES	09-2024	EUR	-65,771,948.00	434,970.00
-28	LONG GILT	09-2024	GBP	-3,295,965.09	-22,126.56
-4	US 10 YR NOTE FUTURE	09-2024	USD	-378,615.58	-3,090.72
-69	US 10YR ULTRA T NOTE	09-2024	USD	-6,237,381.75	-53,315.58
397	US 2 YR NOTE FUTURE	09-2024	USD	73,903,571.12	170,742.41
-302	US 5 YR NOTE FUTURE	09-2024	USD	-28,138,589.00	-110,268.02
				Total:	516,461.53

■ Euro Corporate Short Term Impact Green Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-811	EURO BOBL	09-2024	EUR	-79,720,489.00	-763,670.00
-80	EURO BUND	09-2024	EUR	-8,082,560.00	-55,380.00
1,599	EURO SCHATZ	09-2024	EUR	160,095,078.00	836,080.00
-10	LONG GILT	09-2024	GBP	-1,177,130.39	-7,902.34

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-52	US 10 YR NOTE FUTURE	09-2024	USD	-4,922,002.57	-40,179.37
194	US 2 YR NOTE FUTURE	09-2024	USD	36,114,087.65	76,284.88
-155	US 5 YR NOTE FUTURE	09-2024	USD	-14,441,991.04	-108,467.46
Total:					-63,234.29

■ Euro Government Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
101	EURO BOBL	09-2024	EUR	9,928,199.00	108,070.00
-255	EURO BUND	09-2024	EUR	-25,763,160.00	-357,000.00
-107	EURO BUXL	09-2024	EUR	-10,281,844.00	-92,020.00
1,632	EURO SCHATZ	09-2024	EUR	163,399,104.00	905,760.00
206	EURO-BTP FUTURE	09-2024	EUR	21,358,698.00	-278,100.00
-437	EURO-OAT FUTURES	09-2024	EUR	-43,027,457.00	651,130.00
243	SHORT EURO BTP	09-2024	EUR	24,529,392.00	-25,510.00
-74	US 10YR ULTRA T NOTE	09-2024	USD	-6,689,365.93	-57,179.02
160	US 2 YR NOTE FUTURE	09-2024	USD	29,784,814.56	68,813.06
Total:					923,964.04

■ Euro Inflation Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
29	EURO BOBL	09-2024	EUR	2,850,671.00	31,030.00
71	EURO BUND	09-2024	EUR	7,173,272.00	24,850.00
-25	EURO BUXL	09-2024	EUR	-2,402,300.00	-21,500.00
215	EURO SCHATZ	09-2024	EUR	21,526,230.00	113,240.00
-50	EURO-BTP FUTURE	09-2024	EUR	-5,184,150.00	64,450.00
-15	EURO-OAT FUTURES	09-2024	EUR	-1,476,915.00	18,600.00
124	SHORT EURO BTP	09-2024	EUR	12,517,056.00	-13,080.00
-11	US ULTRA BOND CBT	09-2024	USD	-1,057,871.15	-21,328.97
Total:					196,261.03

■ Strategic Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
999	EURO BOBL	09-2024	EUR	98,200,701.00	1,158,840.00
60	EURO BONO SP GOV	09-2024	EUR	5,939,580.00	-52,190.00
66	EURO BUXL	09-2024	EUR	6,342,072.00	97,680.00
1,278	EURO SCHATZ	09-2024	EUR	127,955,916.00	619,830.00
1	EURO STOXX 50	09-2024	EUR	48,940.20	327.50
202	EURO-BTP FUTURE	09-2024	EUR	20,943,966.00	-278,760.00
197	EURO-OAT FUTURES	09-2024	EUR	19,396,817.00	-283,580.00
1	FTSE CHINA A50	07-2024	USD	11,269.83	-65.99
1	HSCEI FUTURES	07-2024	HKD	37,835.58	-370.48
107	LONG GILT	09-2024	GBP	12,595,295.16	90,865.13
1	MSCI BRAZIL IX FU	09-2024	USD	48,009.14	485.19
170	US 10 YR NOTE FUTURE	09-2024	USD	16,091,162.23	131,357.22
600	US 2 YR NOTE FUTURE	09-2024	USD	111,693,054.59	240,559.83
461	US 5 YR NOTE FUTURE	09-2024	USD	42,953,276.59	352,850.50
1	XAF FINANCIAL	09-2024	USD	118,311.17	1,073.01
Total:					2,078,901.91

■ Euro High Yield Short Term Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-22	EURO BOBL	09-2024	EUR	-2,162,578.00	-24,200.00
Total:					-24,200.00

■ Global Subordinated Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
82	EURO BUND	09-2024	EUR	8,284,624.00	73,600.00
35	EURO BUXL	09-2024	EUR	3,363,220.00	51,800.00
-33	JAPANESE 10Y BOND	09-2024	JPY	-18,241,316.65	26,797.88
-1,142	US 10 YR NOTE FUTURE	09-2024	USD	-108,094,748.66	-882,411.44
704	US 10YR ULTRA T NOTE	09-2024	USD	63,639,373.21	631,212.28
1,768	US 2 YR NOTE FUTURE	09-2024	USD	329,122,200.86	708,849.64
Total:					609,848.36

■ European Subordinated Bond ESG

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-214	EURO BOBL	09-2024	EUR	-21,035,986.00	25,850.00
447	EURO BUND	09-2024	EUR	45,161,304.00	-302,620.00
-250	EURO BUXL	09-2024	EUR	-24,023,000.00	26,500.00
6,213	EURO SCHATZ	09-2024	EUR	622,057,986.00	1,979,420.00
-724	EURO-OAT FUTURES	09-2024	EUR	-71,285,764.00	166,100.00
-292	LONG GILT	09-2024	GBP	-34,372,207.35	-273,998.94
-298	US 10 YR NOTE FUTURE	09-2024	USD	-28,206,860.86	-116,092.12
-330	US 10YR ULTRA T NOTE	09-2024	USD	-29,830,956.19	-277,774.57
861	US 2 YR NOTE FUTURE	09-2024	USD	160,279,533.34	371,459.69
-539	US 5 YR NOTE FUTURE	09-2024	USD	-50,220,859.17	-335,084.10
Total:					1,263,759.96

■ Global Aggregate Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-5,484	AUST 3YR BOND FUT	09-2024	AUD	-342,818,642.29	1,429,611.49
38	CAN 10YR BOND FUT	09-2024	CAD	2,575,193.34	22,493.92
1,496	EURO BOBL	09-2024	EUR	157,606,522.06	1,194,583.27
-2,196	EURO BUND	09-2024	EUR	-237,785,177.02	-3,460,637.88
-2,441	EURO BUXL	09-2024	EUR	-251,390,293.04	-3,610,275.62
-2,725	EURO SCHATZ	09-2024	EUR	-292,408,178.29	-1,431,054.19
737	EURO-BTP FUTURE	09-2024	EUR	81,897,102.12	-1,090,034.06
-2,297	EURO-OAT FUTURES	09-2024	EUR	-242,392,249.80	3,022,302.85
-178	JAPANESE 10Y BOND	09-2024	JPY	-105,452,221.64	154,917.32
454	LONG GILT	09-2024	GBP	57,276,163.03	123,146.65
-783	US LONG BOND	09-2024	USD	-79,321,572.27	-830,107.97
-806	US ULTRA BOND CBT	09-2024	USD	-83,074,669.86	-1,674,972.78
-1,006	US 10 YR NOTE FUTURE	09-2024	USD	-102,053,984.38	-322,161.28
4	US 10YR ULTRA T NOTE	09-2024	USD	387,531.24	3,843.76
3,237	US 2 YR NOTE FUTURE	09-2024	USD	645,819,433.63	979,407.02
6,105	US 5 YR NOTE FUTURE	09-2024	USD	609,641,514.90	5,103,413.70
2,628	10Y AUSTRALIAN BOND	09-2024	AUD	147,298,945.17	-428,258.08
Total:					-813,781.88

■ Global Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-170	AUST 3YR BOND FUT	09-2024	AUD	-10,627,127.86	44,730.80
-58	AUSTRALIAN DOLLAR	09-2024	USD	-3,876,140.00	-9,925.00
-19	BRITISH POUND	09-2024	USD	-1,502,068.75	11,118.75
-1	CAN 10YR BOND FUT	09-2024	CAD	-67,768.25	1,666.22
-19	CANADIAN DOLLAR	09-2024	USD	-1,390,800.00	-1,905.00
-1	CHF CURRENCY FUT	09-2024	USD	-140,412.50	2,418.75
-17	EURO BOBL	09-2024	EUR	-1,790,983.21	-85.74
-109	EURO BUND	09-2024	EUR	-11,802,634.01	-181,007.86
-60	EURO BUXL	09-2024	EUR	-6,179,196.06	-57,381.50
15	EURO FX	09-2024	USD	2,016,000.00	-19,368.75
26	EURO SCHATZ	09-2024	EUR	2,789,949.59	13,514.77
26	EURO-BTP FUTURE	09-2024	EUR	2,889,178.64	-13,997.06
-36	EURO-OAT FUTURES	09-2024	EUR	-3,798,920.76	43,255.83
9	JAPANESE 10Y BOND	09-2024	JPY	5,331,853.90	-24,306.85
-19	LONG GILT	09-2024	GBP	-2,397,020.04	-5,144.80
28	NEW ZEALAND FUT	09-2024	USD	1,706,600.00	-2,865.00
2	NORWEGIAN KRONE(2M)	09-2024	USD	375,200.00	-1,200.00
-6	SWEDISH KRONA (2M)	09-2024	USD	-1,136,160.00	3,620.00
-32	US LONG BOND	09-2024	USD	-3,241,750.08	-54,851.49
41	US ULTRA BOND CBT	09-2024	USD	4,225,882.71	77,343.75
133	US 10 YR NOTE FUTURE	09-2024	USD	13,492,226.56	101,437.86
-131	US 10YR ULTRA T NOTE	09-2024	USD	-12,691,648.11	-128,952.47
134	US 2 YR NOTE FUTURE	09-2024	USD	26,734,570.31	45,275.08
95	US 5 YR NOTE FUTURE	09-2024	USD	9,486,641.10	49,789.61
78	10Y AUSTRALIAN BOND	09-2024	AUD	4,371,886.50	-13,619.85
Total:					-120,439.95

■ Global Corporate Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-32	AUST 3YR BOND FUT	09-2024	AUD	-2,000,400.54	8,419.92
55	CAN 10YR BOND FUT	09-2024	CAD	3,727,253.52	20,126.14
-123	EURO BOBL	09-2024	EUR	-12,958,290.25	-130,860.68
79	EURO BUND	09-2024	EUR	8,554,202.63	110,701.06
-96	EURO SCHATZ	09-2024	EUR	-10,301,352.34	-43,405.88
-92	EURO-OAT FUTURES	09-2024	EUR	-9,708,353.06	132,939.87
-23	LONG GILT	09-2024	GBP	-2,901,655.84	-3,766.96
27	US LONG BOND	09-2024	USD	2,735,226.63	36,656.25
127	US ULTRA BOND CBT	09-2024	USD	13,089,929.37	91,866.95
84	US 10YR ULTRA T NOTE	09-2024	USD	8,138,156.04	24,320.45
389	US 2 YR NOTE FUTURE	09-2024	USD	77,610,058.60	138,825.42
526	US 5 YR NOTE FUTURE	09-2024	USD	52,526,033.88	353,004.13
Total:					738,826.67

■ Global Corporate ESG Improvers Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-10	AUST 3YR BOND FUT	09-2024	AUD	-625,125.17	2,631.22
3	CAN 10YR BOND FUT	09-2024	CAD	203,304.74	1,775.84
-38	EURO BOBL	09-2024	EUR	-4,003,374.22	-42,677.09
-18	EURO BUND	09-2024	EUR	-1,949,058.83	-25,207.56
-2	LONG GILT	09-2024	GBP	-252,317.90	328.66
17	US LONG BOND	09-2024	USD	1,722,179.73	29,750.00
15	US ULTRA BOND CBT	09-2024	USD	1,546,054.65	31,523.40
10	US 10YR ULTRA T NOTE	09-2024	USD	968,828.10	8,351.59
54	US 2 YR NOTE FUTURE	09-2024	USD	10,773,632.81	23,203.80
Total:					29,679.86

■ Net Zero Ambition Global Corporate Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-60	EURO BOBL	09-2024	EUR	-6,321,117.20	-74,593.80
-59	EURO BUND	09-2024	EUR	-6,388,581.71	-98,643.87
4	EURO BUXL	09-2024	EUR	411,946.40	6,344.76
17	EURO SCHATZ	09-2024	EUR	1,824,197.81	8,836.58
-19	LONG GILT	09-2024	GBP	-2,397,020.04	-17,052.44
138	US ULTRA BOND CBT	09-2024	USD	14,223,702.78	290,015.28
2	US 10 YR NOTE FUTURE	09-2024	USD	202,890.63	1,609.38
-45	US 10YR ULTRA T NOTE	09-2024	USD	-4,359,726.45	-44,296.65
99	US 2 YR NOTE FUTURE	09-2024	USD	19,751,660.16	42,540.30
2	US 5 YR NOTE FUTURE	09-2024	USD	199,718.76	1,640.64
Total:					116,400.18

■ Global Inflation Short Duration Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
24	EURO BOBL	09-2024	EUR	2,359,176.00	26,400.00
45	EURO BUND	09-2024	EUR	4,546,440.00	27,680.00
-20	EURO BUXL	09-2024	EUR	-1,921,840.00	-18,800.00
182	EURO SCHATZ	09-2024	EUR	18,222,204.00	100,990.00
-34	EURO-BTP FUTURE	09-2024	EUR	-3,525,222.00	45,900.00
-43	EURO-OAT FUTURES	09-2024	EUR	-4,233,823.00	64,070.00
126	SHORT EURO BTP	09-2024	EUR	12,718,944.00	-12,600.00
-8	US 10YR ULTRA T NOTE	09-2024	USD	-723,174.70	5,714.99
11	US 2 YR NOTE FUTURE	09-2024	USD	2,047,706.00	721.74
43	US 5 YR NOTE FUTURE	09-2024	USD	4,006,487.84	30,783.58
Total:					270,860.31

■ Global Short Term Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-142	AUST 3YR BOND FUT	09-2024	AUD	-8,876,777.39	37,363.38
-2	CAN 10YR BOND FUT	09-2024	CAD	-135,536.49	-1,198.51
-79	CAN 2YR BOND FUT	09-2024	CAD	-5,773,756.33	-21,072.52
-51	EURO BOBL	09-2024	EUR	-5,372,949.62	-63,404.73
-24	EURO BUND	09-2024	EUR	-2,598,745.10	-40,126.32
-267	EURO SCHATZ	09-2024	EUR	-28,650,636.18	-133,652.58
-11	EURO-OAT FUTURES	09-2024	EUR	-1,160,781.34	235.79
-3	LONG GILT	09-2024	GBP	-378,476.85	-2,692.49
-58	US 10 YR NOTE FUTURE	09-2024	USD	-5,883,828.13	-48,937.79
58	US 2 YR NOTE FUTURE	09-2024	USD	11,571,679.69	20,888.08
-15	US 5 YR NOTE FUTURE	09-2024	USD	-1,497,890.70	-12,304.76
9	10 YR MINI JGB FUT	09-2024	JPY	533,185.39	-3,804.55
Total:					-268,707.00

■ Optimal Yield

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
31	EURO BOBL	09-2024	EUR	3,047,269.00	41,540.00
57	EURO BUND	09-2024	EUR	5,758,824.00	91,200.00
-20	EURO-BTP FUTURE	09-2024	EUR	-2,073,660.00	25,600.00
-13	LONG GILT	09-2024	GBP	-1,530,269.51	-10,119.71
-57	US 10 YR NOTE FUTURE	09-2024	USD	-5,395,272.04	-44,874.57
Total:					103,345.72

■ Optimal Yield Short Term

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
5	EURO BOBL	09-2024	EUR	491,495.00	6,700.00
10	EURO BUND	09-2024	EUR	1,010,320.00	16,000.00
-20	EURO-BTP FUTURE	09-2024	EUR	-2,073,660.00	25,600.00
-10	US 10 YR NOTE FUTURE	09-2024	USD	-946,538.95	-7,872.73
-10	US 5 YR NOTE FUTURE	09-2024	USD	-931,741.36	-7,070.87
Total:					33,356.40

■ Strategic Income

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-490	EURO BUND	09-2024	EUR	-49,505,680.00	-622,300.00
-20	US LONG BOND	09-2024	USD	-1,890,453.74	-25,367.39
167	US ULTRA BOND CBT	09-2024	USD	16,060,407.53	-199,556.80
238	US 10 YR NOTE FUTURE	09-2024	USD	22,527,627.13	126,561.06
714	US 10YR ULTRA T NOTE	09-2024	USD	64,543,341.58	952,210.17
-70	US 2 YR NOTE FUTURE	09-2024	USD	-13,030,856.37	-4,082.76
5,626	US 5 YR NOTE FUTURE	09-2024	USD	524,197,687.78	3,802,583.40
Total:					4,030,047.68

■ Net Zero Ambition US Corporate Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
5	US LONG BOND	09-2024	USD	506,523.45	7,174.48
18	US ULTRA BOND CBT	09-2024	USD	1,855,265.58	23,406.11
20	US 10 YR NOTE FUTURE	09-2024	USD	2,028,906.25	8,859.48
-43	US 10YR ULTRA T NOTE	09-2024	USD	-4,165,960.83	-39,484.54
13	US 2 YR NOTE FUTURE	09-2024	USD	2,593,652.34	6,297.01
2	US 5 YR NOTE FUTURE	09-2024	USD	199,718.76	-499.98
Total:					5,752.56

■ US Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-136	US LONG BOND	09-2024	USD	-12,855,085.46	-172,498.25
-104	US ULTRA BOND CBT	09-2024	USD	-10,001,690.92	77,123.41
754	US 10 YR NOTE FUTURE	09-2024	USD	71,369,037.21	912,967.13
-499	US 10YR ULTRA T NOTE	09-2024	USD	-45,108,021.64	81,478.18
539	US 2 YR NOTE FUTURE	09-2024	USD	100,337,594.04	285,300.70
3,997	US 5 YR NOTE FUTURE	09-2024	USD	372,417,020.63	2,720,911.75
Total:					3,905,282.92

■ US Corporate Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
240	US LONG BOND	09-2024	USD	24,313,125.60	344,411.28
169	US ULTRA BOND CBT	09-2024	USD	17,418,882.39	191,790.43
320	US 10 YR NOTE FUTURE	09-2024	USD	32,462,500.00	204,220.35
-810	US 10YR ULTRA T NOTE	09-2024	USD	-78,475,076.10	-645,971.87
127	US 2 YR NOTE FUTURE	09-2024	USD	25,337,988.28	57,618.59
-24	US 5 YR NOTE FUTURE	09-2024	USD	-2,396,625.12	8,874.89
Total:					160,943.67

■ Asia Income ESG Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
30	KOREA 3YR BOND	09-2024	KRW	2,177,522.59	-
70	US 5 YR NOTE FUTURE	09-2024	USD	6,990,156.60	47,578.30
Total:					47,578.30

■ Emerging Markets Blended Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-405	EURO BOBL	09-2024	EUR	-39,811,095.00	-481,950.00
-221	EURO-BTP FUTURE	09-2024	EUR	-22,913,943.00	298,350.00
-452	US 10 YR NOTE FUTURE	09-2024	USD	-42,783,560.77	-349,255.67
-734	US 5 YR NOTE FUTURE	09-2024	USD	-68,389,815.65	-561,805.35
Total:					-1,094,661.02

■ Emerging Markets Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
2,001	EURO BOBL	09-2024	EUR	196,696,299.00	2,321,160.00
1	EURO BUND	09-2024	EUR	101,032.00	1,610.00
1	EURO BUXL	09-2024	EUR	96,092.00	-3,180.00
1	EURO-BTP FUTURE	09-2024	EUR	103,683.00	-1,380.00
-1	JAPANESE 10Y BOND	09-2024	JPY	-552,767.17	812.06
1	LONG GILT	09-2024	GBP	117,713.04	849.21
1	S&P 500 EMINI	09-2024	USD	254,745.98	865.41
-500	US ULTRA BOND CBT	09-2024	USD	-48,085,052.48	1,279,974.34
-1	US 10 YR NOTE FUTURE	09-2024	USD	-94,653.90	291.58
1	US 2 YR NOTE FUTURE	09-2024	USD	186,155.09	400.93
2,401	US 5 YR NOTE FUTURE	09-2024	USD	223,711,099.96	180,511.77
Total:					3,781,915.30

■ Emerging Markets Corporate Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
48	US 10 YR NOTE FUTURE	09-2024	USD	4,869,375.00	39,750.24
243	US 5 YR NOTE FUTURE	09-2024	USD	24,265,829.34	199,337.76
Total:					239,088.00

■ Emerging Markets Green Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
58	EURO BUND	09-2024	EUR	6,280,300.67	100,080.02
Total:					100,080.02

■ Emerging Markets Corporate High Yield Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-2	EURO BUND	09-2024	EUR	-202,064.00	-3,120.00
66	US 5 YR NOTE FUTURE	09-2024	USD	6,149,492.96	45,822.13
Total:					42,702.13

■ Emerging Markets Hard Currency Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
751	US 10 YR NOTE FUTURE	09-2024	USD	71,085,075.52	580,289.83
Total:					580,289.83

■ Emerging Markets Local Currency Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
443	EURO BOBL	09-2024	EUR	43,546,457.00	513,880.00
-1	EURO BUND	09-2024	EUR	-101,032.00	-1,560.00
-90	EURO BUXL	09-2024	EUR	-8,648,280.00	-123,480.00
1	US LONG BOND	09-2024	USD	94,522.69	1,632.84
1	US ULTRA BOND CBT	09-2024	USD	96,170.10	1,290.24
1	US 10 YR NOTE FUTURE	09-2024	USD	94,653.90	772.69
1	US 5 YR NOTE FUTURE	09-2024	USD	93,174.14	765.40
Total:					393,301.17

■ Emerging Markets Short Term Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-1	EURO BOBL	09-2024	EUR	-105,351.95	-1,275.38
-1	EURO SCHATZ	09-2024	EUR	-107,305.75	-525.16
-1	US ULTRA BOND CBT	09-2024	USD	-103,070.31	-2,078.13
-1	US 10 YR NOTE FUTURE	09-2024	USD	-101,445.31	-828.13
-2	US 2 YR NOTE FUTURE	09-2024	USD	-399,023.44	-828.16
-1	US 5 YR NOTE FUTURE	09-2024	USD	-99,859.38	-820.32
Total:					-6,355.28

■ Asia Multi-Asset Target Income

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-44	FTSE CHINA A50	07-2024	USD	-531,451.36	2,979.93
-4	HSCEI FUTURES	07-2024	HKD	-162,201.13	1,050.28
17	IFSC NIFTY 50 FUTURE	07-2024	USD	816,360.40	12,376.00
87	MSCI ASIA EX JPN	09-2024	USD	5,245,578.00	24,882.00
2	NASDAQ 100 E-MINI	09-2024	USD	787,314.80	2,530.00
29	NIKKEI 225 MINI OSE	09-2024	JPY	713,607.70	13,340.79
2	S&P 500 EMINI	09-2024	USD	546,048.00	1,855.00
10	US 10YR ULTRA T NOTE	09-2024	USD	968,828.10	4,546.88
-2	10 YR MINI JGB FUT	09-2024	JPY	-118,485.64	1,877.41
Total:					65,438.29

■ Euro Multi-Asset Target Income

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
122	CAN 10YR BOND FUT	09-2024	CAD	7,714,230.00	74,869.59
-360	EURO BOBL	09-2024	EUR	-35,387,640.00	-482,400.00
154	EURO BUND	09-2024	EUR	15,558,928.00	247,940.00
-33	EURO BUXL	09-2024	EUR	-3,171,036.00	-48,180.00
-169	EURO SCHATZ	09-2024	EUR	-16,920,618.00	-86,190.00
-314	EURO STOXX 50	09-2024	EUR	-15,367,222.80	-143,945.00
280	EURO-BTP FUTURE	09-2024	EUR	29,031,240.00	-297,780.00
-87	EURO-OAT FUTURES	09-2024	EUR	-8,566,107.00	104,180.00
-45	FTSE 100 INDEX	09-2024	GBP	-4,333,141.48	-16,188.00
26	IFSC NIFTY 50 FUTURE	07-2024	USD	1,164,964.96	17,393.98
-8	JAPANESE 10Y BOND	09-2024	JPY	-4,422,137.37	9,280.65
72	LONG GILT	09-2024	GBP	8,475,338.80	61,992.10
-46	MSCI EM NTR INDEX	09-2024	EUR	-2,312,131.58	-36,915.00
37	MSCI MEXICO	09-2024	USD	1,152,912.06	28,498.72
30	NASDAQ 100 E-MINI	09-2024	USD	11,019,101.47	140,347.10
27	NIKKEI 225 OSE	09-2024	JPY	6,199,145.14	111,287.77
104	S&P 500 EMINI	09-2024	USD	26,493,581.53	273,729.88
13	SPI 200 FUTURES	09-2024	AUD	1,569,660.89	13,568.67
-26	SWISS MKT INDEX FUT	09-2024	CHF	-3,238,041.43	4,589.59
28	TOPIX INDEX	09-2024	JPY	4,563,159.18	56,926.82
113	US LONG BOND	09-2024	USD	10,681,063.65	167,949.37
-171	US 10YR ULTRA T NOTE	09-2024	USD	-15,457,859.12	-113,759.78
552	US 2 YR NOTE FUTURE	09-2024	USD	102,757,610.22	261,550.40
55	US 5 YR NOTE FUTURE	09-2024	USD	5,124,577.47	38,889.25
-59	10 YR MINI JGB FUT	09-2024	JPY	-3,261,326.31	45,022.76
206	10Y AUSTRALIAN BOND	09-2024	AUD	10,773,281.41	-19,501.54
Total:					413,157.33

■ Global Multi-Asset

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
100	EURO-BTP FUTURE	09-2024	EUR	10,368,300.00	-134,000.00
-12	JAPANESE 10Y BOND	09-2024	JPY	-6,633,206.05	13,224.93
104	US 2 YR NOTE FUTURE	09-2024	USD	19,360,129.46	47,761.88
462	US 5 YR NOTE FUTURE	09-2024	USD	43,046,450.72	330,040.64
Total:					257,027.45

■ Global Multi-Asset Conservative

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-110	JAPANESE 10Y BOND	09-2024	JPY	-60,804,388.82	121,228.50
875	US 2 YR NOTE FUTURE	09-2024	USD	162,885,704.61	401,842.78
4,947	US 5 YR NOTE FUTURE	09-2024	USD	460,932,449.60	3,570,056.15
Total:					4,093,127.43

■ Global Multi-Asset Target Income

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
159	CAN 10YR BOND FUT	09-2024	CAD	10,775,151.10	95,281.28
-386	EURO BOBL	09-2024	EUR	-40,665,853.95	-460,220.17
295	EURO BUND	09-2024	EUR	31,942,908.57	527,997.64
-57	EURO BUXL	09-2024	EUR	-5,870,236.26	-86,747.45
-161	EURO SCHATZ	09-2024	EUR	-17,276,226.31	-88,864.15
-445	EURO STOXX 50	09-2024	EUR	-23,340,988.41	-156,740.76
331	EURO-BTP FUTURE	09-2024	EUR	36,781,466.49	-363,676.93
-121	EURO-OAT FUTURES	09-2024	EUR	-12,768,594.79	159,915.82
-59	FTSE 100 INDEX	09-2024	GBP	-6,088,858.18	-31,696.80
39	IFSC NIFTY 50 FUTURE	07-2024	USD	1,872,826.80	27,963.00
-8	JAPANESE 10Y BOND	09-2024	JPY	-4,739,425.69	9,946.54
126	LONG GILT	09-2024	GBP	15,896,027.62	40,905.62
-79	MSCI EM NTR INDEX	09-2024	EUR	-4,255,742.06	-69,639.64
56	MSCI MEXICO	09-2024	USD	1,870,148.00	35,624.80
47	NASDAQ 100 E-MINI	09-2024	USD	18,501,897.80	59,884.00
40	NIKKEI 225 OSE	09-2024	JPY	9,842,864.82	176,700.24
120	S&P 500 EMINI	09-2024	USD	32,762,880.00	112,035.00
21	SPI 200 FUTURES	09-2024	AUD	2,717,535.79	23,491.28
-35	SWISS MKT INDEX FUT	09-2024	CHF	-4,671,653.14	9,737.62
43	TOPIX INDEX	09-2024	JPY	7,510,511.79	93,695.95
239	US LONG BOND	09-2024	USD	24,211,820.91	350,827.52
-237	US 10YR ULTRA T NOTE	09-2024	USD	-22,961,225.97	-127,625.00
867	US 2 YR NOTE FUTURE	09-2024	USD	172,976,660.16	426,737.40
24	US 5 YR NOTE FUTURE	09-2024	USD	2,396,625.12	17,812.56
-90	10 YR MINI JGB FUT	09-2024	JPY	-5,331,853.90	73,753.58
305	10Y AUSTRALIAN BOND	09-2024	AUD	17,095,197.21	-29,682.71
Total:					827,416.24

■ Net Zero Ambition Multi-Asset

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
3	CAN 10YR BOND FUT	09-2024	CAD	189,694.18	1,656.95
151	EURO BOBL	09-2024	EUR	14,843,149.00	65,580.00
-23	EURO BOBL	09-2024	EUR	-2,260,877.00	-26,180.00
-10	EURO BUND	09-2024	EUR	-1,010,320.00	-7,800.00
4	EURO BUND	09-2024	EUR	404,128.00	5,470.00
-17	EURO BUXL	09-2024	EUR	-1,633,564.00	-15,980.00
-6	EURO SCHATZ	09-2024	EUR	-600,732.00	-2,940.00
21	EURO SCHATZ	09-2024	EUR	2,102,562.00	11,655.00
-29	EURO STOXX 50	09-2024	EUR	-1,419,265.80	-9,530.00
-2	EURO-BTP FUTURE	09-2024	EUR	-207,366.00	2,500.00
34	KOSPI 200 INDEX	09-2024	KRW	2,212,600.74	89,594.14
-185	MINI MSCI EMG MKT	09-2024	USD	-9,375,145.79	-24,856.54
59	S&P 500 EMINI	09-2024	USD	15,030,012.60	45,033.82
13	US LONG BOND	09-2024	USD	1,228,794.93	20,375.55
-33	US ULTRA BOND CBT	09-2024	USD	-3,173,613.46	-24,667.60
9	US ULTRA BOND CBT	09-2024	USD	865,530.94	17,923.38
-16	US 10 YR NOTE FUTURE	09-2024	USD	-1,514,462.33	-12,363.03
10	US 10 YR NOTE FUTURE	09-2024	USD	946,538.95	4,053.00
3	US 10YR ULTRA T NOTE	09-2024	USD	271,190.51	2,536.74
12	US 10YR ULTRA T NOTE	09-2024	USD	1,084,762.04	-6,298.11
32	US 2 YR NOTE FUTURE	09-2024	USD	5,956,962.91	13,506.25
-22	US 5 YR NOTE FUTURE	09-2024	USD	-2,049,830.99	-16,474.33
205	US 5 YR NOTE FUTURE	09-2024	USD	19,100,697.83	114,090.94
Total:					246,886.16

■ Multi-Asset Real Return

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
18	DOW JONES MINI	09-2024	USD	3,284,998.74	32,834.15
-19	EURO BUXL	09-2024	EUR	-1,825,748.00	-17,860.00
50	EURO STOXX 50	09-2024	EUR	2,447,010.00	16,430.00
20	FTSE 100 INDEX	09-2024	GBP	1,925,840.66	9,435.63
166	JAPANESE YEN	09-2024	USD	12,182,820.15	-412,320.97
-16	JAPANESE 10Y BOND	09-2024	JPY	-8,844,274.74	20,417.43
200	MINI MSCI EMG MKT	09-2024	USD	10,135,292.75	20,433.87
63	NIKKEI 225	09-2024	USD	11,633,935.34	325,099.14
38	S&P 500 EMINI	09-2024	USD	9,680,347.10	16,158.15
252	US 2 YR NOTE FUTURE	09-2024	USD	46,911,082.93	110,219.29
670	US 5 YR NOTE FUTURE	09-2024	USD	62,426,670.96	475,056.98
Total:					595,903.67

■ Income Opportunities

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-136	NASDAQ 100 E-MINI	09-2024	USD	-53,537,406.40	89,910.16
-668	S&P 500 EMINI	09-2024	USD	-182,380,032.00	-624,580.00
Total:					-534,669.84

■ Real Assets Target Income

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-24	CAN 10YR BOND FUT	09-2024	CAD	-1,626,437.90	7,001.03
-11	EURO BUND	09-2024	EUR	-1,191,091.51	-19,688.05
-14	EURO-OAT FUTURES	09-2024	EUR	-1,477,358.07	12,292.97
-14	LONG GILT	09-2024	GBP	-1,766,225.29	19,504.75
-23	US 10YR ULTRA T NOTE	09-2024	USD	-2,228,304.63	14,468.72
46	US 5 YR NOTE FUTURE	09-2024	USD	4,593,531.48	34,140.74
-25	10 YR MINI JGB FUT	09-2024	JPY	-1,481,070.53	22,995.15
28	10Y AUSTRALIAN BOND	09-2024	AUD	1,569,395.15	1,051.61
Total:					91,766.92

■ Absolute Return Credit

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-82	EURO BOBL	09-2024	EUR	-8,060,518.00	-97,580.00
-18	EURO BUND	09-2024	EUR	-1,818,576.00	-28,080.00
-3	EURO BUXL	09-2024	EUR	-288,276.00	-4,140.00
-7	EURO SCHATZ	09-2024	EUR	-700,854.00	-3,430.00
-10	EURO-OAT FUTURES	09-2024	EUR	-984,610.00	9,700.00
-4	LONG GILT	09-2024	GBP	-470,852.16	-3,349.65
-17	US LONG BOND	09-2024	USD	-1,606,885.68	-27,882.22
-2	US ULTRA BOND CBT	09-2024	USD	-192,340.21	-2,595.06
11	US 10 YR NOTE FUTURE	09-2024	USD	1,041,192.85	8,499.58
18	US 5 YR NOTE FUTURE	09-2024	USD	1,677,134.44	13,777.24
Total:					-135,080.11

■ Absolute Return Multi-Strategy

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
20	AMSTERDAM INDEX	07-2024	EUR	3,695,400.00	12,800.00
71	AUST 3YR BOND FUT	09-2024	AUD	4,141,253.74	-19,229.90
21	AUSTRALIAN DOLLAR	09-2024	USD	1,310,552.83	-1,101.00
493	BIST 30 FUTURES	08-2024	TRY	1,621,980.98	-24,107.57
13	BRITISH POUND	09-2024	USD	958,700.72	-2,367.62

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-138	CAC 40	07-2024	EUR	-10,321,572.00	28,980.00
108	CAN 10YR BOND FUT	09-2024	CAD	6,828,990.49	-33,425.39
-19	CANADIAN DOLLAR	09-2024	USD	-1,297,690.69	-695.12
-24	CBOE VIX INDEX	08-2024	USD	-278,572.43	9,610.45
14	CHF CURRENCY FUT	09-2024	USD	1,832,866.81	-7,441.10
8	DAX INDEX	09-2024	EUR	3,647,090.00	29,525.00
-141	DJ STOXX 600 AUTO	09-2024	EUR	-4,409,634.00	57,810.00
-521	DJ STOXX 600 TRVL	09-2024	EUR	-6,082,675.00	-46,890.00
-54	DJ STOXX600 PER HD	09-2024	EUR	-2,801,439.00	33,450.00
24	DOW JONES MINI	09-2024	USD	4,379,998.32	-11,103.34
-11	E-MINI CONSUM DISC S	09-2024	USD	-1,890,922.32	-43,676.23
-44	EMINI RUSS 1000 VALU	09-2024	USD	-3,527,260.46	-58,297.18
21	EMINI RUSSELL 1000	09-2024	USD	3,595,437.09	43,596.92
-90	EMINI RUSSELL 2000	09-2024	USD	-8,597,722.88	-96,708.65
-43	EMINI S&P REESTATE	09-2024	USD	-1,892,822.49	-5,516.68
7	E-MINI XAI INDUSTRIA	09-2024	USD	803,202.24	5,159.79
16	E-MINI XAK TECHNO	09-2024	USD	3,403,002.57	46,428.74
-13	E-MINI XAU UTILITIES	09-2024	USD	-837,579.66	18,679.73
-220	EURO BOBL	09-2024	EUR	-21,625,780.00	-227,470.00
52	EURO BONO FUTURE	09-2024	EUR	5,147,636.00	-42,050.00
146	EURO BUND	09-2024	EUR	14,750,672.00	-117,160.00
1	EURO BUXL	09-2024	EUR	96,092.00	-1,400.00
-12	EURO FX	09-2024	USD	-1,504,548.64	-2,198.51
-67	EURO SCHATZ	09-2024	EUR	-6,708,174.00	-34,170.00
-229	EURO STOXX BANK	09-2024	EUR	-1,566,474.50	-34,350.00
-159	EURO STOXX 50	09-2024	EUR	-7,781,491.80	-13,020.00
332	EURO-BTP FUTURE	09-2024	EUR	34,422,756.00	-403,750.00
-54	EURO/GBP FUTURE	09-2024	GBP	-6,767,912.96	-26,264.96
216	EURO-OAT FUTURES	09-2024	EUR	21,267,576.00	-276,480.00
-215	FTSE CHINA A50	07-2024	USD	-2,423,013.39	16,176.87
52	FTSE TAIWAN INDEX	07-2024	USD	3,771,830.37	7,530.11
151	FTSE 100 INDEX	09-2024	GBP	14,540,096.95	-17,220.03
42	FTSE 250 INDEX	09-2024	GBP	2,009,820.75	-16,369.64
65	FTSE/JSE TOP 40	09-2024	ZAR	2,423,927.41	-43,954.21
-9	FTSE/MIB IDX FUT	09-2024	EUR	-1,491,932.25	-27,450.00
10	HANG SENG INDEX	07-2024	HKD	1,051,077.97	-9,686.17
-42	HSCEI FUTURES	07-2024	HKD	-1,589,094.36	10,277.74
53	IBEX 35 INDEX FUTURE	07-2024	EUR	5,800,161.00	31,482.00
-42	JAPANESE YEN	09-2024	USD	-3,080,930.72	8,082.58
-98	JAPANESE 10Y BOND	09-2024	JPY	-54,171,182.77	129,639.09
1	KL COMPOSITE IDX	07-2024	MYR	15,724.78	-24.72
-33	KOREA 10YR BOND	09-2024	KRW	-2,285,473.13	-6,039.60
71	KOSPI 200 INDEX	09-2024	KRW	4,620,430.96	127,189.11
170	LONG GILT	09-2024	GBP	20,011,216.61	10,850.98
-195	MINI MDAX FUT	09-2024	EUR	-4,909,331.70	66,170.00
-101	MINI MSCI EMG MKT	09-2024	USD	-5,118,322.84	5,010.50
-35	MSCI BRAZIL IX FU	09-2024	USD	-1,680,320.04	-9,419.27
-37	MSCI CHINA FUTURE	09-2024	USD	-768,263.62	29,517.14
48	MSCI INDIA	09-2024	USD	5,878,594.82	65,360.39
84	MSCI INDONESIA	09-2024	USD	1,273,014.42	68,030.79
-55	MSCI MEXICO	09-2024	USD	-1,713,788.20	-48,880.34
117	MSCI SING IX ETS	07-2024	SGD	2,522,850.26	25,172.46
41	NASDAQ 100 E-MINI	09-2024	USD	15,059,438.68	186,890.60
23	NEW ZEALAND FUT	09-2024	USD	1,307,571.73	27.99
-13	NIKKEI 225 (SGX)	09-2024	JPY	-1,492,386.79	-2,798.70
-21	OMXS30 INDEX FUTURE	07-2024	SEK	-475,405.59	755.51
-198	SET 50 FUTURES	09-2024	THB	-811,622.52	-498.85
-224	SHORT EURO BTP	09-2024	EUR	-22,611,456.00	22,400.00
47	S&P EMINI COM SERV	09-2024	USD	4,914,114.77	158,968.98
206	S&P 500 EMINI	09-2024	USD	52,477,671.10	523,107.07
85	SPI 200 FUTURES	09-2024	AUD	10,263,167.37	48,604.19
12	S&P/TSE 60 IX FUT	09-2024	CAD	2,135,297.13	13,964.75
15	STOXX EURO LARGE 200	09-2024	EUR	399,930.00	-2,835.00
-24	STOXX EURO SMALL 200	09-2024	EUR	-399,876.00	5,880.00
-272	STOXX EUROP 600 FUT	09-2024	EUR	-6,955,312.00	39,820.00
70	STOXX 600 BANK	09-2024	EUR	680,960.00	12,425.00

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-66	STOXX 600 BASIC RES	09-2024	EUR	-1,925,814.00	-22,440.00
-38	STOXX 600 CHEM	09-2024	EUR	-2,379,275.00	-4,180.00
-23	STOXX 600 FOOD BEV	09-2024	EUR	-786,140.00	25,875.00
187	STOXX 600 HEALTH	09-2024	EUR	11,275,632.50	-7,245.00
-27	STOXX 600 INDUS	09-2024	EUR	-1,135,633.50	6,210.00
45	STOXX 600 INSURAN	09-2024	EUR	843,457.50	19,800.00
-90	STOXX 600 OIL & GAS	09-2024	EUR	-1,656,315.00	-46,470.00
232	STOXX 600 TECHNO	09-2024	EUR	10,318,200.00	-49,760.00
109	STOXX 600 UTIL	09-2024	EUR	2,010,668.50	-4,605.00
103	SWISS MKT INDEX FUT	09-2024	CHF	12,827,625.67	-5,679.87
13	TOPIX INDEX	09-2024	JPY	2,118,609.62	12,093.85
168	US LONG BOND	09-2024	USD	15,879,811.45	208,595.75
19	US ULTRA BOND CBT	09-2024	USD	1,827,231.99	-27,437.60
1,614	US 10 YR NOTE FUTURE	09-2024	USD	152,771,387.33	495,101.47
275	US 10YR ULTRA T NOTE	09-2024	USD	24,859,130.16	172,922.32
339	US 2 YR NOTE FUTURE	09-2024	USD	63,106,575.84	89,551.23
120	US 5 YR NOTE FUTURE	09-2024	USD	11,180,896.29	-50,793.10
385	VSTOXX FUTURE	08-2024	EUR	704,430.65	-17,745.00
207	WIG20 INDEX FUT	09-2024	PLN	2,461,101.96	-3,876.06
-16	XAB MATERIALS	09-2024	USD	-1,400,699.79	3,228.36
-45	XAE ENERGY	09-2024	USD	-4,030,664.80	-174,037.79
-5	XAF FINANCIAL	09-2024	USD	-591,555.87	-8,607.42
25	XAP CONS STAPLES	09-2024	USD	1,808,164.22	-24,562.63
30	XAV HEALTH CARE	09-2024	USD	4,126,885.93	-5,487.29
313	10Y AUSTRALIAN BOND	09-2024	AUD	16,369,112.04	-156,309.74
Total:					609,466.18

■ Absolute Return Global Opportunities Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-339	AUST 3YR BOND FUT	09-2024	AUD	-19,773,028.41	80,774.44
-69	AUSTRALIAN DOLLAR	09-2024	USD	-4,305,136.46	-44,128.76
-101	CAN 10YR BOND FUT	09-2024	CAD	-6,386,370.73	-40,394.12
372	CAN 2YR BOND FUT	09-2024	CAD	25,367,683.34	87,163.75
162	CANADIAN DOLLAR	09-2024	USD	11,076,613.02	-2,284.11
9	CHF CURRENCY FUT	09-2024	USD	1,179,478.66	-10,654.30
644	EURO BOBL	09-2024	EUR	63,304,556.00	342,010.00
-32	EURO BUND	09-2024	EUR	-3,233,024.00	25,640.00
-14	EURO BUXL	09-2024	EUR	-1,345,288.00	1,300.00
-69	EURO FX	09-2024	USD	-8,654,373.69	-14,083.28
390	EURO SCHATZ	09-2024	EUR	39,047,580.00	174,905.00
21	EURO-BTP FUTURE	09-2024	EUR	2,177,343.00	-19,060.00
-115	EURO-OAT FUTURES	09-2024	EUR	-11,323,015.00	67,290.00
-25	JAPANESE YEN	09-2024	USD	-1,834,470.49	47,471.43
9	JAPANESE 10Y BOND	09-2024	JPY	4,974,904.54	-34,628.43
141	LONG GILT	09-2024	GBP	16,597,538.48	37,707.14
-183	NEW ZEALAND FUT	09-2024	USD	-10,411,406.58	65,873.57
-28	NORWEGIAN KRONE(2M)	09-2024	USD	-4,910,548.17	40,625.15
14	SWEDISH KRONA (2M)	09-2024	USD	2,475,390.72	-16,018.66
27	US LONG BOND	09-2024	USD	2,552,112.55	2,041.05
91	US ULTRA BOND CBT	09-2024	USD	8,751,479.55	24,798.47
162	US 10 YR NOTE FUTURE	09-2024	USD	15,333,931.07	-41,288.29
16	US 2 YR NOTE FUTURE	09-2024	USD	2,978,481.46	604.97
345	US 5 YR NOTE FUTURE	09-2024	USD	32,145,076.84	175,270.50
112	10Y AUSTRALIAN BOND	09-2024	AUD	5,857,318.05	-17,029.61
Total:					933,905.91

■ Quantitative Global Absolute Return Bond

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-173	AUSTRALIAN DOLLAR	09-2024	USD	-11,568,510.00	-106,135.00
1	BRITISH POUND	09-2024	USD	79,050.00	56.25
-26	CAN 10YR BOND FUT	09-2024	CAD	-1,761,974.39	40,040.35

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
470	CANADIAN DOLLAR	09-2024	USD	34,441,600.00	-28,070.00
57	CBOE VIX INDEX	09-2024	USD	709,080.00	-16,520.00
-100	CBOE VIX INDEX	07-2024	USD	-1,244,000.00	65,840.00
31	CHF CURRENCY FUT	09-2024	USD	4,354,143.75	-44,368.75
-73	EURO BOBL	09-2024	EUR	-7,690,692.59	46,160.27
-81	EURO BUND	09-2024	EUR	-8,770,764.73	20,395.40
-32	EURO BUXL	09-2024	EUR	-3,295,571.23	56,609.84
-174	EURO FX	09-2024	USD	-23,389,950.00	45,675.00
81	EURO SCHATZ	09-2024	EUR	8,691,766.03	-8,681.18
92	EURO-BTP FUTURE	09-2024	EUR	10,223,247.48	-124,676.68
34	EURO-OAT FUTURES	09-2024	EUR	3,587,869.61	-62,986.75
-58	JAPANESE YEN	09-2024	USD	-4,561,337.50	140,797.50
21	JAPANESE 10Y BOND	09-2024	JPY	12,440,992.44	-89,643.17
35	LONG GILT	09-2024	GBP	4,415,563.23	-12,830.41
-524	NEW ZEALAND FUT	09-2024	USD	-31,950,900.00	205,445.00
-72	NORWEGIAN KRONE(2M)	09-2024	USD	-13,533,120.00	108,440.00
36	SWEDISH KRONA (2M)	09-2024	USD	6,822,000.00	-47,580.00
77	US LONG BOND	09-2024	USD	7,800,461.13	-18,718.75
54	US ULTRA BOND CBT	09-2024	USD	5,565,796.74	-24,320.36
-21	US 10 YR NOTE FUTURE	09-2024	USD	-2,130,351.56	10,171.98
112	US 2 YR NOTE FUTURE	09-2024	USD	22,345,312.50	19,961.24
86	US 5 YR NOTE FUTURE	09-2024	USD	8,587,906.68	-13,343.70
-160	VSTOXX FUTURE	07-2024	EUR	-313,755.24	25,722.00
90	VSTOXX FUTURE	09-2024	EUR	176,487.32	-2,411.44
Total:					185,028.64

■ Global Macro Bonds & Currencies Low Vol

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-14	AUST 3YR BOND FUT	09-2024	AUD	-816,585.24	3,437.10
-3	CAN 10YR BOND FUT	09-2024	CAD	-189,694.18	-1,677.41
12	CAN 2YR BOND FUT	09-2024	CAD	818,312.37	2,904.78
20	EURO BOBL	09-2024	EUR	1,965,980.00	8,150.00
1	EURO BUND	09-2024	EUR	101,032.00	1,210.00
11	EURO SCHATZ	09-2024	EUR	1,101,342.00	5,335.00
-5	EURO-OAT FUTURES	09-2024	EUR	-492,305.00	1,970.00
6	LONG GILT	09-2024	GBP	706,278.23	3,042.99
-2	US LONG BOND	09-2024	USD	-189,045.37	-3,280.26
8	US 10 YR NOTE FUTURE	09-2024	USD	757,231.16	-641.42
-15	US 5 YR NOTE FUTURE	09-2024	USD	-1,397,612.04	-11,481.04
5	10Y AUSTRALIAN BOND	09-2024	AUD	261,487.41	-814.62
13	3 MONTH SOFR FUT	03-2026	USD	2,912,036.39	-17,028.22
-13	3 MONTH SOFR FUT	03-2025	USD	-2,885,199.44	25,519.01
Total:					16,645.91

■ Multi-Strategy Growth

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
38	AMSTERDAM INDEX	07-2024	EUR	7,021,260.00	24,320.00
137	AUST 3YR BOND FUT	09-2024	AUD	7,990,869.89	-37,105.59
40	AUSTRALIAN DOLLAR	09-2024	USD	2,496,291.11	-2,099.37
944	BIST 30 FUTURES	08-2024	TRY	3,105,781.02	-46,279.15
25	BRITISH POUND	09-2024	USD	1,843,655.24	-4,554.47
-264	CAC 40	07-2024	EUR	-19,745,616.00	55,440.00
222	CAN 10YR BOND FUT	09-2024	CAD	14,037,369.34	-37,796.19
-37	CANADIAN DOLLAR	09-2024	USD	-2,527,081.88	-1,362.26
-45	CBOE VIX INDEX	08-2024	USD	-522,323.30	18,007.93
26	CHF CURRENCY FUT	09-2024	USD	3,403,895.50	-13,815.02
15	DAX INDEX	09-2024	EUR	6,838,293.75	56,300.00
-270	DJ STOXX 600 AUTO	09-2024	EUR	-8,443,980.00	110,700.00
-981	DJ STOXX 600 TRVL	09-2024	EUR	-11,453,175.00	-88,290.00
-103	DJ STOXX600 PER HD	09-2024	EUR	-5,343,485.50	63,750.00
45	DOW JONES MINI	09-2024	USD	8,212,496.85	-22,999.77

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-20	E-MINI CONSUM DISC S	09-2024	USD	-3,438,040.59	-79,944.02
-79	EMINI RUSS 1000 VALU	09-2024	USD	-6,333,035.83	-104,669.93
39	EMINI RUSSELL 1000	09-2024	USD	6,677,240.31	80,965.71
-173	EMINI RUSSELL 2000	09-2024	USD	-16,526,733.99	-187,371.12
-82	EMINI S&P REESTATE	09-2024	USD	-3,609,568.46	-10,520.18
13	E-MINI XAI INDUSTRIA	09-2024	USD	1,491,661.30	9,582.46
29	E-MINI XAK TECHNO	09-2024	USD	6,167,942.15	84,152.09
-23	E-MINI XAU UTILITIES	09-2024	USD	-1,481,871.71	33,048.75
-280	EURO BOBL	09-2024	EUR	-27,523,720.00	-269,460.00
96	EURO BONO FUTURE	09-2024	EUR	9,503,328.00	-77,710.00
513	EURO BUND	09-2024	EUR	51,829,416.00	-640,660.00
2	EURO BUXL	09-2024	EUR	192,184.00	-2,880.00
-22	EURO FX	09-2024	USD	-2,758,339.16	-3,930.49
-465	EURO SCHATZ	09-2024	EUR	-46,556,730.00	-237,150.00
-437	EURO STOXX BANK	09-2024	EUR	-2,989,298.50	-65,550.00
-203	EURO STOXX 50	09-2024	EUR	-9,934,860.60	-11,700.00
731	EURO-BTP FUTURE	09-2024	EUR	75,792,273.00	-899,560.00
-103	EURO/GBP FUTURE	09-2024	GBP	-12,909,167.31	-50,075.19
377	EURO-OAT FUTURES	09-2024	EUR	37,119,797.00	-482,560.00
-408	FTSE CHINA A50	07-2024	USD	-4,598,090.52	30,731.99
100	FTSE TAIWAN INDEX	07-2024	USD	7,253,519.94	14,480.99
266	FTSE 100 INDEX	09-2024	GBP	25,613,680.72	-41,870.61
80	FTSE 250 INDEX	09-2024	GBP	3,828,229.99	-31,088.05
126	FTSE/JSE TOP 40	09-2024	ZAR	4,698,690.06	-85,203.55
-18	FTSE/MIB IDX FUT	09-2024	EUR	-2,983,864.50	-54,900.00
18	HANG SENG INDEX	07-2024	HKD	1,891,940.34	-16,713.28
-81	HSCEI FUTURES	07-2024	HKD	-3,064,681.99	20,728.76
102	IBEX 35 INDEX FUTURE	07-2024	EUR	11,162,574.00	60,588.00
-81	JAPANESE YEN	09-2024	USD	-5,941,794.96	15,587.82
-216	JAPANESE 10Y BOND	09-2024	JPY	-119,397,708.96	299,997.04
1	KL COMPOSITE IDX	07-2024	MYR	15,724.78	-24.72
-62	KOREA 10YR BOND	09-2024	KRW	-4,293,919.21	-11,347.12
136	KOSPI 200 INDEX	09-2024	KRW	8,850,402.97	238,830.15
376	LONG GILT	09-2024	GBP	44,260,102.61	75,107.63
-367	MINI MDAX FUT	09-2024	EUR	-9,239,614.02	125,032.00
-208	MINI MSCI EMG MKT	09-2024	USD	-10,540,704.46	19,240.49
-67	MSCI BRAZIL IX FU	09-2024	USD	-3,216,612.64	-18,119.15
-72	MSCI CHINA FUTURE	09-2024	USD	-1,494,999.47	57,438.77
91	MSCI INDIA	09-2024	USD	11,144,836.02	123,886.17
159	MSCI INDONESIA	09-2024	USD	2,409,634.43	128,772.57
-105	MSCI MEXICO	09-2024	USD	-3,271,777.47	-93,317.00
222	MSCI SING IX ETS	07-2024	SGD	4,786,946.64	47,762.48
77	NASDAQ 100 E-MINI	09-2024	USD	28,282,360.44	351,961.74
44	NEW ZEALAND FUT	09-2024	USD	2,501,441.57	46.65
18	NIKKEI 225 (SGX)	09-2024	JPY	2,066,381.71	-3,088.72
-41	OMXS30 INDEX FUTURE	07-2024	SEK	-928,172.81	1,471.37
-372	SET 50 FUTURES	09-2024	THB	-1,524,866.55	-936.68
-494	SHORT EURO BTP	09-2024	EUR	-49,866,336.00	49,400.00
90	S&P EMINI COM SERV	09-2024	USD	9,410,007.00	304,408.68
400	S&P 500 EMINI	09-2024	USD	101,898,390.48	1,013,589.92
156	SPI 200 FUTURES	09-2024	AUD	18,835,930.71	87,721.21
23	S&P/TSE 60 IX FUT	09-2024	CAD	4,092,652.82	26,865.77
29	STOXX EURO LARGE 200	09-2024	EUR	773,198.00	-5,480.00
-45	STOXX EURO SMALL 200	09-2024	EUR	-749,767.50	11,025.00
-369	STOXX EUROP 600 FUT	09-2024	EUR	-9,435,699.00	54,950.00
142	STOXX 600 BANK	09-2024	EUR	1,381,376.00	25,205.00
-125	STOXX 600 BASIC RES	09-2024	EUR	-3,647,375.00	-42,500.00
-66	STOXX 600 CHEM	09-2024	EUR	-4,132,425.00	-7,260.00
-44	STOXX 600 FOOD BEV	09-2024	EUR	-1,503,920.00	49,500.00
347	STOXX 600 HEALTH	09-2024	EUR	20,923,232.50	-12,820.00
-55	STOXX 600 INDUS	09-2024	EUR	-2,313,327.50	12,650.00
85	STOXX 600 INSURAN	09-2024	EUR	1,593,197.50	37,400.00
-171	STOXX 600 OIL & GAS	09-2024	EUR	-3,146,998.50	-88,300.00
444	STOXX 600 TECHNO	09-2024	EUR	19,746,900.00	-94,530.00
208	STOXX 600 UTIL	09-2024	EUR	3,836,872.00	-8,785.00
185	SWISS MKT INDEX FUT	09-2024	CHF	23,039,910.18	-11,463.58

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
26	TOPIX INDEX	09-2024	JPY	4,237,219.24	24,419.71
320	US LONG BOND	09-2024	USD	30,247,259.90	387,392.12
36	US ULTRA BOND CBT	09-2024	USD	3,462,123.78	-53,533.94
3,126	US 10 YR NOTE FUTURE	09-2024	USD	295,888,077.33	1,188,855.84
537	US 10YR ULTRA T NOTE	09-2024	USD	48,543,101.44	346,311.12
437	US 2 YR NOTE FUTURE	09-2024	USD	81,349,774.76	67,034.03
240	US 5 YR NOTE FUTURE	09-2024	USD	22,361,792.58	-100,259.51
740	VSTOXX FUTURE	08-2024	EUR	1,353,970.60	-33,960.00
531	WIG20 INDEX FUT	09-2024	PLN	6,313,261.55	-12,607.64
-30	XAB MATERIALS	09-2024	USD	-2,626,312.11	6,986.70
-87	XAE ENERGY	09-2024	USD	-7,792,618.61	-336,473.06
-9	XAF FINANCIAL	09-2024	USD	-1,064,800.56	-15,430.37
47	XAP CONS STAPLES	09-2024	USD	3,399,348.73	-46,177.75
57	XAV HEALTH CARE	09-2024	USD	7,841,083.28	-12,356.43
654	10Y AUSTRALIAN BOND	09-2024	AUD	34,202,553.59	-311,500.79
				Total:	913,556.96

■ Volatility Euro

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
-155	EURO SCHATZ	09-2024	EUR	-15,518,910.00	-86,800.00
1,322	EURO STOXX 50	09-2024	EUR	64,698,944.40	-288,850.00
				Total:	-375,650.00

■ Volatility World

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-205	EMINI RUSSELL 2000	09-2024	USD	-20,988,832.75	-24,207.50
-74	EURO SCHATZ	09-2024	EUR	-7,940,625.76	-44,413.32
572	EURO STOXX 50	09-2024	EUR	30,002,349.15	-128,792.20
-505	HANG SENG INDEX	07-2024	HKD	-56,887,886.98	375,982.19
-31	NIKKEI 225 (SGX)	09-2024	JPY	-3,814,110.12	-76,883.63
-1,482	S&P 500 EMINI	09-2024	USD	-404,621,568.00	-995,485.00
-11	US 2 YR NOTE FUTURE	09-2024	USD	-2,194,628.91	-5,156.36
				Total:	-898,955.82

■ Protect 90

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in EUR	Nicht realisierter Gewinn/Verlust in EUR
162	EURO BUND	09-2024	EUR	16,367,184.00	-231,000.00
229	EURO STOXX 50	09-2024	EUR	11,207,305.80	75,252.50
-132	EURO/JPY CME	09-2024	JPY	-16,353,406.03	-336,256.84
-19	JAPANESE 10Y BOND	09-2024	JPY	-10,502,576.25	30,858.16
79	LONG GILT	09-2024	GBP	9,299,330.07	64,280.24
71	S&P 500 EMINI	09-2024	USD	18,086,964.31	61,443.90
99	STOXX 600 OIL & GAS	09-2024	EUR	1,821,946.50	45,935.00
73	US ULTRA BOND CBT	09-2024	USD	7,020,417.66	125,670.63
				Total:	-163,816.41

■ Cash USD

Anzahl der Kontrakte Kauf/Verkauf	Bezeichnung	Fälligkeit datum	Währung	Engagement in USD	Nicht realisierter Gewinn/Verlust in USD
-50	3 MONTH SOFR FUT	12-2024	USD	-11,855,625.00	35,000.00
-50	3 MONTH SOFR FUT	03-2025	USD	-11,892,500.00	34,375.00
				Total:	69,375.00

12 OFFENE POSITIONEN AUS DEVISENTERMINKONTRAKTEN

Zum 30. Juni 2024 hatten folgende Teilfonds die nachstehend aufgelisteten offenen Positionen aus Devisentermingeschäften und zugehörigen nicht realisierten Wertsteigerungen / Wertverluste:

■ Euroland Equity

	Währung	Betrag in EUR
Gekaufte Devisen	CHF	8,252,647.31
	EUR	571,343.44
	USD	4,274,961.95
	Total:	13,098,952.70
Verkaufte Devisen	CHF	376,317.13
	EUR	12,416,013.57
	USD	193,048.68
	Total:	12,985,379.38
Gesamte nicht realisierte		113,573.32

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ European Equity ESG Improvers

	Währung	Betrag in EUR
Gekaufte Devisen	CZK	143,776.00
	EUR	4,492.39
	Total:	148,268.39
Verkaufte Devisen	CZK	4,432.62
	EUR	146,091.77
	Total:	150,524.39
Gesamte nicht realisierte		-2,256.00

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ European Equity Value

	Währung	Betrag in EUR
Gekaufte Devisen	CZK	2,173,944.55
	EUR	1,371,574.38
	GBP	42,802.14
	SEK	5,501.26
	USD	852,365.24
	Total:	4,446,187.57
Verkaufte Devisen	CHF	299,152.91
	CZK	101,118.12
	EUR	3,095,559.94
	GBP	717,264.67
	NOK	72,252.23
	SEK	142,313.90
	USD	43,197.15
	Total:	4,470,858.92
Gesamte nicht realisierte		-24,671.35

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ European Equity Income ESG

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	1,572,581.58
	CHF	3,494,669.35
	CZK	65,149,036.02
	DKK	136,179.68
	EUR	30,562,880.14
	GBP	733,838.43
	SEK	77,092.08
	SGD	282,189.12
	USD	6,334,762.91
	Total:	108,343,229.31
Verkaufte Devisen	AUD	51,985.71
	CHF	4,411,799.32

	CZK	3,633,544.77
	DKK	5,144,420.24
	EUR	78,646,419.48
	GBP	15,197,988.21
	SEK	1,972,241.74
	SGD	8,021.66
	USD	186,152.46
	Total:	109,252,573.59
	Gesamte nicht realisierte	-909,344.28

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.
Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ European Equity Small Cap

	Währung	Betrag in EUR
Gekaufte Devisen	CHF	10,473,315.95
	DKK	6,377.85
	EUR	5,873,976.77
	GBP	282,342.67
	NOK	6,025,657.31
	SEK	13,292,666.51
	USD	10,545,523.90
	Total:	46,499,860.96
Verkaufte Devisen	CHF	682,871.16
	DKK	200,956.54
	EUR	40,581,621.35
	GBP	3,086,268.61
	SEK	877,145.76
	USD	1,041,714.09
	Total:	46,470,577.51
	Gesamte nicht realisierte	29,283.45

Das späteste Ablaufdatum der offenen Kontrakte ist der 26. September 2024.
Die Gegenparteien bei den Termingeschäften sind MORGAN STANLEY, SOCIETE GENERALE und UBS.

■ Equity Japan Target

	Währung	Betrag in JPY
Gekaufte Devisen	EUR	11,499,189,106.00
	JPY	313,159,218.00
	USD	245,661,548.00
	Total:	12,058,009,872.00
Verkaufte Devisen	EUR	313,263,982.00
	JPY	11,532,245,591.00
	USD	6,068,637.00
	Total:	11,851,578,210.00
	Gesamte nicht realisierte	206,431,662.00

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.
Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Global Ecology ESG

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	295,343.51
	USD	249,591,779.37
	ZAR	2,307,962.54
	Total:	252,195,085.42
Verkaufte Devisen	EUR	247,937,946.50
	ZAR	293,874.60
	Total:	248,231,821.10
	Gesamte nicht realisierte	3,963,264.32

Das späteste Ablaufdatum der offenen Kontrakte ist der 26. September 2024.
Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Global Equity ESG Improvers

	Währung	Betrag in USD
Gekaufte Devisen	AUD	1,999,604.10

	CAD	2,990,017.66
	CHF	1,820,167.87
	EUR	81,284,892.37
	GBP	4,282,964.75
	USD	5,967,459.75
	Total:	98,345,106.50
Verkaufte Devisen	EUR	15,088,313.23
	JPY	1,747,956.82
	USD	82,586,204.28
	Total:	99,422,474.33
	Gesamte nicht realisierte	-1,077,367.83

Das späteste Ablaufdatum der offenen Kontrakte ist der 26. September 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, HSBC, ROYAL BANK OF CANADA und SOCIETE GENERALE.

■ Net Zero Ambition Global Equity

	Währung	Betrag in USD
Gekaufte Devisen	CHF	67,717.36
	USD	1,477.04
	Total:	69,194.40
Verkaufte Devisen	CHF	1,470.01
	USD	68,074.00
	Total:	69,544.01
	Gesamte nicht realisierte	-349.61

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Global Equity Income ESG

	Währung	Betrag in USD
Gekaufte Devisen	CZK	64,327,763.34
	EUR	3,667,924.22
	GBP	548.38
	JPY	246,085.08
	TWD	40,134.83
	USD	421,545,731.50
	Total:	489,828,187.35
Verkaufte Devisen	CZK	486,755.20
	DKK	1,247,841.62
	EUR	403,953,887.45
	GBP	4,625,137.18
	JPY	3,407,447.65
	TWD	1,368,683.70
	USD	70,328,431.09
	Total:	485,418,183.89
	Gesamte nicht realisierte	4,410,003.46

Das späteste Ablaufdatum der offenen Kontrakte ist der 26. September 2024.

Die Gegenparteien bei den Termingeschäften sind BNP PARIBAS und SOCIETE GENERALE.

■ Japan Equity Engagement

	Währung	Betrag in JPY
Gekaufte Devisen	EUR	658,418,335.00
	JPY	13,523,184.00
	Total:	671,941,519.00
Verkaufte Devisen	EUR	13,764,927.00
	JPY	646,731,539.00
	Total:	660,496,466.00
	Gesamte nicht realisierte	11,445,053.00

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Japan Equity Value

	Währung	Betrag in JPY
Gekaufte Devisen	CZK	2,453,945,734.00
	EUR	1,593,526,964.00
	JPY	75,144,296.00
	Total:	4,122,616,994.00
Verkaufte Devisen	CZK	35,935,413.00
	EUR	40,359,639.00
	JPY	4,012,457,762.00
	Total:	4,088,752,814.00
	Gesamte nicht realisierte	33,864,180.00

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Global Equity

	Währung	Betrag in EUR
Gekaufte Devisen	CAD	169,445.23
	CZK	50,499,451.57
	EUR	47,372,333.68
	GBP	191,362.32
	HKD	122,098.56
	JPY	296,788.01
	KRW	122,284.73
	USD	122,307,084.23
	Total:	221,080,848.33
Verkaufte Devisen	CAD	2,525,886.85
	CNY	35,955,517.89
	CZK	1,328,320.58
	EUR	58,442,784.54
	GBP	5,747,867.74
	HKD	2,691,859.90
	JPY	7,342,461.97
	KRW	7,397,478.42
	USD	100,906,510.16
	Total:	222,338,688.05
	Gesamte nicht realisierte	-1,257,839.72

Das späteste Ablaufdatum der offenen Kontrakte ist der 22. August 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, JP MORGAN und SOCIETE GENERALE.

■ US Equity ESG Improvers

	Währung	Betrag in USD
Gekaufte Devisen	EUR	4,517,026.12
	USD	76,335.23
	Total:	4,593,361.35
Verkaufte Devisen	EUR	75,920.00
	USD	4,590,390.16
	Total:	4,666,310.16
	Gesamte nicht realisierte	-72,948.81

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ US Equity Fundamental Growth

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	218,744,824.59
	USD	3,363,201.24
	Total:	222,108,025.83
Verkaufte Devisen	EUR	3,357,572.48
	USD	222,178,396.10
	Total:	225,535,968.58
	Gesamte nicht realisierte	-3,427,942.75

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ US Equity Research

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	26,569,226.07
	USD	427,254.78
	Total:	26,996,480.85
Verkaufte Devisen	EUR	425,298.44
	USD	26,995,156.88
	Total:	27,420,455.32
	Gesamte nicht realisierte	-423,974.47

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ US Equity Research Value

	Währung	Betrag in EUR
Gekaufte Devisen	CZK	16,768,718.81
	EUR	52,720,121.50
	USD	3,483,072.61
	Total:	72,971,912.92
Verkaufte Devisen	CZK	573,117.81
	EUR	2,899,087.40
	USD	70,866,607.23
	Total:	74,338,812.44
	Gesamte nicht realisierte	-1,366,899.52

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Polen Capital Global Growth

	Währung	Betrag in USD
Gekaufte Devisen	CZK	49,135,387.86
	EUR	58,729,942.83
	GBP	162,929.20
	USD	2,066,072.19
	Total:	110,094,332.08
Verkaufte Devisen	CZK	1,016,882.49
	EUR	1,040,490.90
	GBP	1,599.98
	USD	110,501,580.04
	Total:	112,560,553.41
	Gesamte nicht realisierte	-2,466,221.33

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Net Zero Ambition Top European Players

	Währung	Betrag in EUR
Gekaufte Devisen	CHF	17,346,143.97
	CZK	65,844,043.03
	DKK	315,801.94
	EUR	33,227,244.35
	GBP	751,244.60
	USD	8,645,118.01
	Total:	126,129,595.90
Verkaufte Devisen	CHF	7,159,868.86
	CZK	3,992,938.51
	DKK	5,075,126.87
	EUR	93,339,404.97
	GBP	16,635,091.66
	USD	432,085.29
	Total:	126,634,516.16
	Gesamte nicht realisierte	-504,920.26

Das späteste Ablaufdatum der offenen Kontrakte ist der 26. September 2024.

Die Gegenparteien bei den Termingeschäften sind CREDIT AGRICOLE und SOCIETE GENERALE.

■ US Pioneer Fund

	Währung	Betrag in EUR
Gekaufte Devisen	CZK	211,224,010.91
	EUR	120,872,809.70
	USD	4,833,631.57
	Total:	336,930,452.18
Verkaufte Devisen	CZK	2,661,457.59
	EUR	2,144,990.66
	USD	340,636,773.72
	Total:	345,443,221.97
	Gesamte nicht realisierte	-8,512,769.79

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.
Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Asia Equity Focus

	Währung	Betrag in USD
Gekaufte Devisen	EUR	1,460,376.54
	USD	19,108.44
	Total:	1,479,484.98
Verkaufte Devisen	EUR	19,117.70
	USD	1,483,202.44
	Total:	1,502,320.14
	Gesamte nicht realisierte	-22,835.16

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.
Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Emerging Markets Equity Focus

	Währung	Betrag in USD
Gekaufte Devisen	CHF	2,491,014.93
	EUR	54,738,248.93
	GBP	1,530.77
	USD	1,379,207.77
	Total:	58,610,002.40
Verkaufte Devisen	CHF	32,034.69
	EUR	1,344,665.44
	USD	58,127,850.21
	Total:	59,504,550.34
	Gesamte nicht realisierte	-894,547.94

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.
Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Emerging Markets Equity Focus ex China

	Währung	Betrag in USD
Gekaufte Devisen	EUR	216,079.99
	Total:	216,079.99
Verkaufte Devisen	USD	219,523.74
	Total:	219,523.74
	Gesamte nicht realisierte	-3,443.75

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.
Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Emerging World Equity

	Währung	Betrag in USD
Gekaufte Devisen	CZK	6,182,246.70
	USD	69,431.08
	Total:	6,251,677.78
Verkaufte Devisen	CZK	69,070.93

	USD	6,379,128.84
	Total:	6,448,199.77
	Gesamte nicht realisierte	-196,521.99

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.
Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Equity MENA

	Währung	Betrag in USD
Gekaufte Devisen	EUR	3,004,341.70
	USD	37,217.36
	Total:	3,041,559.06
Verkaufte Devisen	EUR	37,280.49
	USD	3,053,875.29
	Total:	3,091,155.78
	Gesamte nicht realisierte	-49,596.72

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.
Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Net Zero Ambition Emerging Markets Equity

	Währung	Betrag in USD
Gekaufte Devisen	CHF	27.86
	USD	0.40
	Total:	28.26
Verkaufte Devisen	CHF	0.40
	USD	28.23
	Total:	28.63
	Gesamte nicht realisierte	-0.37

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.
Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ European Equity Conservative

	Währung	Betrag in EUR
Gekaufte Devisen	CHF	6,236,813.34
	EUR	62,535.17
	Total:	6,299,348.51
Verkaufte Devisen	CHF	62,401.98
	EUR	6,201,996.54
	Total:	6,264,398.52
	Gesamte nicht realisierte	34,949.99

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.
Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Global Equity Conservative

	Währung	Betrag in USD
Gekaufte Devisen	EUR	5,443,360.88
	USD	69,799.08
	Total:	5,513,159.96
Verkaufte Devisen	EUR	69,897.05
	USD	5,531,963.40
	Total:	5,601,860.45
	Gesamte nicht realisierte	-88,700.49

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.
Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ European Convertible Bond

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	6,621,327.48
	Total:	6,621,327.48
Verkaufte Devisen	GBP	1,328,922.11

	USD	5,295,565.22
	Total:	6,624,487.33
	Gesamte nicht realisierte	-3,159.85

Das späteste Ablaufdatum aller offenen Kontrakte ist der 12. September 2024.
Die Gegenparteien bei den Termingeschäften sind BNP PARIBAS und STATE STREET.

■ Montpensier Global Convertible Bond

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	31,642,693.27
	USD	279,615.21
	Total:	31,922,308.48
Verkaufte Devisen	AUD	441,947.74
	EUR	280,387.41
	GBP	349,576.92
	HKD	268,171.92
	JPY	3,003,120.89
	USD	27,542,097.76
	Total:	31,885,302.64
	Gesamte nicht realisierte	37,005.84

Das späteste Ablaufdatum der offenen Kontrakte ist der 22. August 2024.
Die Gegenparteien bei den Termingeschäften sind CITIGROUP, CREDIT AGRICOLE, JP MORGAN, ROYAL BANK OF CANADA, SOCIETE GENERALE und STATE STREET.

■ Euro Aggregate Bond

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	33,142,372.52
	GBP	905,548.69
	JPY	4,266,333.40
	SEK	19,408,626.28
	USD	11,809,778.05
	Total:	69,532,658.94
Verkaufte Devisen	EUR	36,457,919.11
	GBP	1,634,691.80
	SEK	3,017,097.22
	USD	28,541,683.01
	Total:	69,651,391.14
	Gesamte nicht realisierte	-118,732.20

Das späteste Ablaufdatum der offenen Kontrakte ist der 12. September 2024.
Die Gegenparteien bei den Termingeschäften sind BANCO SANTANDER, CITIGROUP, CREDIT AGRICOLE, HSBC und SOCIETE GENERALE.

■ Euro Corporate ESG Bond

	Währung	Betrag in EUR
Gekaufte Devisen	CZK	4,465,551.46
	EUR	22,207,841.29
	GBP	4,351,337.88
	USD	2,333,954.13
	Total:	33,358,684.76
Verkaufte Devisen	EUR	11,234,975.31
	GBP	10,995,948.42
	USD	11,176,943.63
	Total:	33,407,867.36
	Gesamte nicht realisierte	-49,182.60

Das späteste Ablaufdatum der offenen Kontrakte ist der 12. September 2024.
Die Gegenparteien bei den Termingeschäften sind BARCLAYS, CREDIT AGRICOLE, HSBC, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STATE STREET und UBS.

■ Euro Corporate Short Term Impact Green Bond

	Währung	Betrag in EUR
Gekaufte Devisen	CHF	42,935,902.44
	EUR	20,562,194.98

	Total:	63,498,097.42
Verkaufte Devisen	CHF	10,437,716.31
	EUR	42,717,621.78
	GBP	3,116,498.75
	USD	6,992,563.73
	Total:	63,264,400.57
	Gesamte nicht realisierte	233,696.85

Das späteste Ablaufdatum aller offenen Kontrakte ist der 12. September 2024.

Die Gegenparteien bei den Termingeschäften sind BARCLAYS, HSBC und SOCIETE GENERALE.

■ Euro Government Bond

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	834,848.04
	JPY	1,609,769.63
	Total:	2,444,617.67
Verkaufte Devisen	EUR	1,651,917.14
	USD	836,875.98
	Total:	2,488,793.12
	Gesamte nicht realisierte	-44,175.45

Das späteste Ablaufdatum aller offenen Kontrakte ist der 12. September 2024.

Die Gegenparteien bei den Termingeschäften sind CREDIT AGRICOLE und HSBC.

■ Euro Inflation Bond

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	1,223,152.00
	Total:	1,223,152.00
Verkaufte Devisen	USD	1,227,418.10
	Total:	1,227,418.10
	Gesamte nicht realisierte	-4,266.10

Das späteste Ablaufdatum aller offenen Kontrakte ist der 12. September 2024.

Die Gegenpartei bei den Termingeschäften ist HSBC.

■ Strategic Bond

	Währung	Betrag in EUR
Gekaufte Devisen	CZK	39,669,789.51
	EUR	222,681,853.85
	GBP	9,301,805.23
	MXN	5,566,131.00
	TRY	4,298,282.20
	USD	14,621,432.16
	ZAR	658,375.75
	Total:	296,797,669.70
Verkaufte Devisen	CZK	840,889.08
	EUR	64,793,380.19
	GBP	24,137,595.83
	HKD	83,608.66
	USD	209,680,192.79
	ZAR	177,255.01
	Total:	299,712,921.56
	Gesamte nicht realisierte	-2,915,251.86

Das späteste Ablaufdatum der offenen Kontrakte ist der 2. Mai 2025.

Die Gegenparteien bei den Termingeschäften sind CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, MORGAN STANLEY, NOMURA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STATE STREET, UBS und UNICREDIT.

■ Euro High Yield Bond

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	514,212.91
	CZK	21,341,341.36
	EUR	24,626,893.54
	GBP	24,956,880.43
	USD	6,761,847.09
	ZAR	2,137,768.11

	Total:	80,338,943.44
Verkaufte Devisen	EUR	55,735,329.13
	GBP	22,544,634.36
	USD	1,206,042.74
	ZAR	755,941.52
	Total:	80,241,947.75
	Gesamte nicht realisierte	96,995.69

Das späteste Ablaufdatum der offenen Kontrakte ist der 12. September 2024.

Die Gegenparteien bei den Termingeschäften sind HSBC, SOCIETE GENERALE und STATE STREET.

■ Euro High Yield Short Term Bond

	Währung	Betrag in EUR
Gekaufte Devisen	CZK	1,841,736.06
	EUR	9,154,899.84
	GBP	423,373.42
	Total:	11,420,009.32
Verkaufte Devisen	EUR	2,295,696.93
	GBP	9,102,528.43
	Total:	11,398,225.36
	Gesamte nicht realisierte	21,783.96

Das späteste Ablaufdatum der offenen Kontrakte ist der 12. September 2024.

Die Gegenparteien bei den Termingeschäften sind HSBC, SOCIETE GENERALE und STATE STREET.

■ Global Subordinated Bond

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	255,909,449.61
	GBP	48,086,582.73
	USD	31,533,806.27
	Total:	335,529,838.61
Verkaufte Devisen	CAD	544,815.40
	EUR	78,657,123.70
	GBP	89,344,142.73
	JPY	933,391.03
	USD	168,725,142.64
	Total:	338,204,615.50
	Gesamte nicht realisierte	-2,674,776.89

Das späteste Ablaufdatum der offenen Kontrakte ist der 5. September 2024.

Die Gegenparteien bei den Termingeschäften sind BNP PARIBAS, GOLDMAN SACHS, HSBC, MORGAN STANLEY, ROYAL BANK OF CANADA, SOCIETE GENERALE, STATE STREET und UBS.

■ Pioneer Global High Yield Bond

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	2,934,487.73
	CZK	5,825,765.09
	EUR	23,805,912.80
	USD	11,196,160.92
	ZAR	8,840,244.96
	Total:	52,602,571.50
Verkaufte Devisen	AUD	30,734.90
	EUR	6,546,417.54
	GBP	4,511,411.22
	USD	41,465,506.44
	Total:	52,554,070.10
	Gesamte nicht realisierte	48,501.40

Das späteste Ablaufdatum der offenen Kontrakte ist der 27. September 2024.

Die Gegenparteien bei den Termingeschäften sind HSBC, SOCIETE GENERALE und STATE STREET.

■ Global High Yield ESG Improvers Bond

	Währung	Betrag in USD
Gekaufte Devisen	EUR	110,538.10
	SEK	44,150,409.89
	USD	13,921,687.38

	Total:	58,182,635.37
Verkaufte Devisen		
	EUR	10,461,274.85
	GBP	132,812.94
	SEK	3,295,217.71
	USD	44,973,530.15
	Total:	58,862,835.65
	Gesamte nicht realisierte	-680,200.28

Das späteste Ablaufdatum der offenen Kontrakte ist der 27. September 2024.

Die Gegenparteien bei den Termingeschäften sind CITIBANK, JP MORGAN und SOCIETE GENERALE.

■ US High Yield Bond

	Währung	Betrag in EUR
Gekaufte Devisen		
	AUD	23,600,814.23
	EUR	22,386,621.74
	GBP	295,975.32
	USD	3,035,144.34
	ZAR	32,391,890.49
	Total:	81,710,446.12
Verkaufte Devisen		
	AUD	162,519.93
	EUR	2,560,055.39
	USD	77,698,215.78
	ZAR	296,448.21
	Total:	80,717,239.31
	Gesamte nicht realisierte	993,206.81

Das späteste Ablaufdatum der offenen Kontrakte ist der 27. September 2024.

Die Gegenparteien bei den Termingeschäften sind SOCIETE GENERALE und STATE STREET.

■ European Subordinated Bond ESG

	Währung	Betrag in EUR
Gekaufte Devisen		
	EUR	163,973,510.50
	GBP	6,456,444.58
	USD	23,767,277.80
	Total:	194,197,232.88
Verkaufte Devisen		
	EUR	30,257,856.33
	GBP	73,102,476.37
	USD	90,689,460.22
	Total:	194,049,792.92
	Gesamte nicht realisierte	147,439.96

Das späteste Ablaufdatum aller offenen Kontrakte ist der 12. September 2024.

Die Gegenparteien bei den Termingeschäften sind BARCLAYS, HSBC, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET und UBS.

■ Global Aggregate Bond

	Währung	Betrag in USD
Gekaufte Devisen		
	AUD	40,092,450.47
	BRL	58,331,919.48
	CAD	277,504.73
	CHF	32,697,062.20
	CLP	18,962,905.59
	COP	1,250,124.55
	CZK	72,588,861.66
	DKK	2,208,167.25
	EUR	2,219,747,127.58
	GBP	94,568,619.83
	HUF	23,831,007.56
	IDR	2,208,322.25
	ILS	2,496,787.37
	INR	135,272,227.94
	MXN	31,584,371.39
	NOK	189,474,177.54
	SGD	3,862,065.65
	THB	442,893.66
	TRY	36,029,130.27
	USD	3,838,661,076.22
	ZAR	34,420,824.59

	Total:	6,839,007,627.78
Verkaufte Devisen	AUD	18,977,093.22
	BRL	167,036,304.64
	CAD	146,341,345.21
	CHF	166,282,654.84
	CNH	145,589,004.62
	COP	2,393,790.66
	CZK	12,832,334.03
	EUR	1,933,854,726.46
	GBP	422,798,168.19
	ILS	96,963,003.04
	JPY	84,187,126.09
	KRW	1,349,502.01
	MXN	72,782,064.55
	NOK	51,858,167.69
	NZD	164,224,498.18
	PLN	44,891,416.83
	SEK	113,161,382.74
	SGD	3,414.46
	TWD	69,509,704.41
	USD	3,029,932,231.47
	ZAR	93,463,038.36
	Total:	6,838,430,971.70
	Gesamte nicht realisierte	576,656.08

Das späteste Ablaufdatum der offenen Kontrakte ist der 1. Oktober 2024.

Die Gegenparteien bei den Termingeschäften sind BANCO BILBAO VIZCAYA ARGENTARIA, BANCO SANTANDER, BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NATIXIS, NOMURA, ROYAL BANK OF CANADA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET und UBS.

■ Global Bond

	Währung	Betrag in USD
Gekaufte Devisen	AUD	6,347,971.32
	BRL	2,029,959.50
	CAD	621,899.83
	CLP	2,855,517.24
	CNH	3,707,118.76
	COP	2,669,600.43
	CZK	2,971,500.90
	EUR	8,621,128.29
	HUF	3,011,034.92
	IDR	1,560,457.77
	ILS	911,580.49
	INR	10,767,605.62
	JPY	14,668,494.05
	KRW	982,181.36
	MXN	2,603,962.57
	NOK	6,462,539.45
	PHP	1,869,616.44
	PLN	1,071,497.95
	SGD	2,918,162.43
	THB	2,575,712.48
	TRY	2,313,958.77
	TWD	2,934,562.74
	USD	113,606,897.98
	ZAR	4,095,073.05
	Total:	202,178,034.34
Verkaufte Devisen	AUD	1,069,132.01
	BRL	2,372,834.51
	CAD	4,902,033.96
	CHF	3,926,716.50
	CLP	2,680,555.42
	CNH	11,084,105.21
	COP	2,823,071.73
	CZK	3,619,038.48
	EUR	19,166,455.18
	GBP	8,849,349.36
	HUF	1,680,228.99
	IDR	1,857,315.87
	ILS	5,130,500.91
	INR	5,465,524.77
	KRW	1,387,551.96
	MXN	3,503,815.30
	NOK	1,567,245.68

	NZD	4,905,225.07
	PHP	1,559,482.85
	PLN	2,883,725.93
	SEK	3,953,182.43
	SGD	3,704,650.52
	THB	2,017,608.32
	TRY	1,094,708.38
	TWD	5,893,477.54
	USD	89,171,022.16
	ZAR	6,056,254.17
	Total:	202,324,813.21
	Gesamte nicht realisierte	-146,778.87

Das späteste Ablaufdatum der offenen Kontrakte ist der 30. September 2024.

Die Gegenparteien bei den Termingeschäften sind BANCO BILBAO VIZCAYA ARGENTARIA, BANCO SANTANDER, BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET und UBS.

■ Global Corporate Bond

	Währung	Betrag in USD
Gekaufte Devisen	CHF	11,273,705.34
	EUR	229,505,441.48
	GBP	8,578,603.20
	USD	282,277,814.79
	Total:	531,635,564.81
Verkaufte Devisen	AUD	5,278,839.31
	CAD	438,988.12
	CHF	1,128.81
	EUR	208,195,226.26
	GBP	66,117,281.65
	JPY	62,685.87
	USD	252,521,835.03
	Total:	532,615,985.05
	Gesamte nicht realisierte	-980,420.24

Das späteste Ablaufdatum der offenen Kontrakte ist der 5. September 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STATE STREET und UBS.

■ Global Corporate ESG Improvers Bond

	Währung	Betrag in USD
Gekaufte Devisen	EUR	29,713,601.99
	GBP	1,896,289.15
	USD	42,322,950.94
	Total:	73,932,842.08
Verkaufte Devisen	AUD	334,103.75
	EUR	31,574,066.57
	GBP	10,050,332.48
	USD	32,100,080.70
	Total:	74,058,583.50
	Gesamte nicht realisierte	-125,741.42

Das späteste Ablaufdatum der offenen Kontrakte ist der 5. September 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, BARCLAYS, ROYAL BANK OF CANADA, SOCIETE GENERALE, STATE STREET und UBS.

■ Net Zero Ambition Global Corporate Bond

	Währung	Betrag in USD
Gekaufte Devisen	CHF	17,067.14
	EUR	95,481,052.46
	GBP	2,149,127.70
	USD	126,850,559.67
	Total:	224,497,806.97
Verkaufte Devisen	CHF	55,961.53
	EUR	99,332,283.37
	GBP	26,231,999.89

	USD	99,171,090.02
	Total:	224,791,334.81
	Gesamte nicht realisierte	-293,527.84

Das späteste Ablaufdatum der offenen Kontrakte ist der 5. September 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, GOLDMAN SACHS, HSBC, MORGAN STANLEY, ROYAL BANK OF CANADA, SOCIETE GENERALE und STANDARD CHARTERED.

■ Global High Yield Bond

	Währung	Betrag in USD
Gekaufte Devisen	EUR	34,736,109.81
	GBP	22,871,756.71
	USD	23,237,807.45
	Total:	80,845,673.97
Verkaufte Devisen	EUR	18,997,075.83
	GBP	4,221,829.67
	USD	58,435,854.72
	Total:	81,654,760.22
	Gesamte nicht realisierte	-809,086.25

Das späteste Ablaufdatum der offenen Kontrakte ist der 22. Juli 2024.

Die Gegenparteien bei den Termingeschäften sind SOCIETE GENERALE und STATE STREET.

■ Global Inflation Short Duration Bond

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	32,002,837.89
	GBP	437,837.47
	USD	218,138.43
	Total:	32,658,813.79
Verkaufte Devisen	AUD	851,628.56
	EUR	654,523.56
	GBP	4,213,010.64
	JPY	2,158,860.20
	NZD	222,758.69
	SEK	407,772.14
	USD	24,135,058.72
	Total:	32,643,612.51
	Gesamte nicht realisierte	15,201.28

Das späteste Ablaufdatum der offenen Kontrakte ist der 12. September 2024.

Die Gegenparteien bei den Termingeschäften sind BNP PARIBAS, HSBC, ROYAL BANK OF CANADA, SOCIETE GENERALE, STATE STREET und UBS.

■ Global Short Term Bond

	Währung	Betrag in USD
Gekaufte Devisen	BRL	5,455,114.70
	EUR	1,897,526.54
	GBP	1,327,402.40
	NOK	1,121,877.31
	NZD	18,280.34
	RON	27,989.32
	SEK	1,301,346.45
	USD	94,585,096.35
	Total:	105,734,633.41
Verkaufte Devisen	AUD	7,831,392.00
	BRL	8,180,529.41
	CAD	95,114.09
	EUR	45,686,984.66
	GBP	9,860,703.57
	HUF	1,081,573.60
	JPY	8,632,449.92
	NOK	2,609,257.34
	NZD	8,774,564.12
	SEK	1,130,290.75

	USD	11,235,323.62
	Total:	105,118,183.08
	Gesamte nicht realisierte	616,450.33

Das späteste Ablaufdatum der offenen Kontrakte ist der 24. Oktober 2024.

Die Gegenparteien bei den Termingeschäften sind BNP PARIBAS, CREDIT AGRICOLE, GOLDMAN SACHS, ROYAL BANK OF CANADA, SOCIETE GENERALE und STATE STREET.

■ Impact Green Bonds

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	318,616.17
	JPY	19,409,547.25
	Total:	19,728,163.42
Verkaufte Devisen	EUR	19,754,244.38
	JPY	312,886.56
	Total:	20,067,130.94
	Gesamte nicht realisierte	-338,967.52

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Optimal Yield

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	38,025,933.28
	SEK	51,655.79
	USD	2,252,765.33
	Total:	40,330,354.40
Verkaufte Devisen	EUR	2,269,173.65
	GBP	5,058,202.43
	USD	33,484,758.53
	Total:	40,812,134.61
	Gesamte nicht realisierte	-481,780.21

Das späteste Ablaufdatum der offenen Kontrakte ist der 6. September 2024.

Die Gegenparteien bei den Termingeschäften sind JP MORGAN, SOCIETE GENERALE und STATE STREET.

■ Optimal Yield Short Term

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	23,673,316.11
	Total:	23,673,316.11
Verkaufte Devisen	GBP	3,528,978.44
	USD	20,462,907.99
	Total:	23,991,886.43
	Gesamte nicht realisierte	-318,570.32

Das späteste Ablaufdatum aller offenen Kontrakte ist der 6. September 2024.

Die Gegenparteien bei den Termingeschäften sind JP MORGAN und STATE STREET.

■ Strategic Income

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	108,079,874.87
	BRL	9,115,769.10
	CHF	426,017.74
	CZK	54,092,325.11
	EUR	320,706,229.94
	GBP	26,001,952.23
	INR	10,686,353.12
	MXN	4,833,400.76
	SEK	10,573,336.22
	TRY	6,852,237.31
	USD	92,129,984.92
	ZAR	168,208,500.84
	Total:	811,705,982.16
Verkaufte Devisen	AUD	2,024,612.41
	CAD	3,095,700.79
	CHF	4,851.97

	CZK	1,157,457.17
	EUR	71,546,364.25
	GBP	3,338,872.52
	IDR	9,475,756.77
	KZT	840,735.04
	MXN	5,232,823.66
	USD	709,151,658.26
	ZAR	5,599,950.40
	Total:	811,468,783.24
	Gesamte nicht realisierte	237,198.92

Das späteste Ablaufdatum der offenen Kontrakte ist der 10. Januar 2025.

Die Gegenparteien bei den Termingeschäften sind BANK OF NEW YORK, CITIBANK, GOLDMAN SACHS, HSBC, SOCIETE GENERALE und STATE STREET.

■ US Bond

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	5,275,980.03
	CHF	406,478.30
	EUR	345,741,771.23
	GBP	227,759.92
	SGD	1,312,214.23
	USD	10,840,724.12
	ZAR	55,342,928.81
	Total:	419,147,856.64
Verkaufte Devisen	AUD	149,274.86
	CHF	45,441.15
	EUR	8,163,529.06
	GBP	2,441.82
	SGD	24,812.70
	USD	411,910,447.37
	ZAR	2,494,312.70
	Total:	422,790,259.66
	Gesamte nicht realisierte	-3,642,403.02

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ US Corporate Bond

	Währung	Betrag in USD
Gekaufte Devisen	EUR	111,086,769.42
	SEK	61,708,419.03
	USD	6,408,324.97
	Total:	179,203,513.42
Verkaufte Devisen	EUR	2,156,254.98
	SEK	4,227,132.23
	USD	175,523,273.80
	Total:	181,906,661.01
	Gesamte nicht realisierte	-2,703,147.59

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ US Short Term Bond

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	697,170.41
	CNH	1,773,721.19
	USD	20,379.91
	ZAR	307,196.96
	Total:	2,798,468.47
Verkaufte Devisen	CNH	20,337.32
	USD	2,777,734.73
	Total:	2,798,072.05
	Gesamte nicht realisierte	396.42

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Asia Income ESG Bond

	Währung	Betrag in USD
Gekaufte Devisen	EUR	5,494.84
	SGD	599,630.28
	USD	3,569,223.88
	Total:	4,174,349.00
Verkaufte Devisen	AUD	527,928.56
	CNY	560,448.17
	IDR	1,293,668.22
	TWD	1,193,834.17
	USD	609,278.06
	Total:	4,185,157.18
	Gesamte nicht realisierte	-10,808.18

Das späteste Ablaufdatum der offenen Kontrakte ist der 26. Juli 2024.

Die Gegenparteien bei den Termingeschäften sind BNP PARIBAS, CREDIT AGRICOLE, MORGAN STANLEY und SOCIETE GENERALE.

■ China RMB Aggregate Bond

	Währung	Betrag in USD
Gekaufte Devisen	CNY	5,546,077.64
	EUR	590,254.34
	USD	453,346.97
	Total:	6,589,678.95
Verkaufte Devisen	CNH	1,043,929.52
	USD	5,564,800.89
	Total:	6,608,730.41
	Gesamte nicht realisierte	-19,051.46

Das späteste Ablaufdatum der offenen Kontrakte ist der 24. Juli 2024.

Die Gegenparteien bei den Termingeschäften sind MORGAN STANLEY und SOCIETE GENERALE.

■ Emerging Markets Blended Bond

	Währung	Betrag in EUR
Gekaufte Devisen	BRL	127,056,207.26
	CLP	22,699,314.16
	CNY	109,297,065.89
	COP	13,075,116.27
	CZK	61,768,449.46
	EUR	1,588,144,384.99
	GBP	2,060,759,132.88
	HUF	80,419,933.77
	IDR	72,752,857.94
	INR	129,994,078.96
	KRW	92,063,215.49
	MXN	92,517,125.99
	MYR	63,862,537.57
	NGN	8,573,263.43
	PHP	21,325,253.02
	PLN	88,025,500.22
	RON	29,746,753.11
	SGD	89,524,538.84
	THB	62,922,931.13
	TRY	112,492,235.35
	TWD	4,373,897.29
	USD	81,662,172.12
	ZAR	60,758,941.98
	Total:	5,073,814,907.12
Verkaufte Devisen	CNH	44,216,498.35
	EUR	2,697,523,122.88
	GBP	29,264,266.92
	ILS	11,761,381.01
	MXN	27,382,091.00
	SGD	11,144.58
	USD	2,235,535,817.18

	ZAR	43,690,827.60
	Total:	5,089,385,149.52
	Gesamte nicht realisierte	-15,570,242.40

Das späteste Ablaufdatum der offenen Kontrakte ist der 2. Mai 2025.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET und UBS.

■ Emerging Markets Bond

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	119,382,041.70
	CHF	21,602,116.33
	CNH	75,003.88
	CZK	6,915,862.34
	EUR	402,610,840.86
	GBP	3,317,231.35
	SGD	82,626.46
	TRY	110,934,001.13
	USD	398,298,798.85
	ZAR	947,865,093.22
	Total:	2,011,083,616.12
Verkaufte Devisen	AUD	2,220,274.90
	CHF	151,552.95
	CZK	78,673.81
	EUR	377,085,581.48
	GBP	824,210.59
	USD	1,575,365,921.33
	ZAR	17,786,289.75
	Total:	1,973,512,504.81
	Gesamte nicht realisierte	37,571,111.31

Das späteste Ablaufdatum der offenen Kontrakte ist der 26. August 2024.

Die Gegenparteien bei den Termingeschäften sind BARCLAYS, CITIGROUP, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, MORGAN STANLEY, NOMURA, SOCIETE GENERALE, STANDARD CHARTERED und UBS.

■ Emerging Markets Corporate Bond

	Währung	Betrag in USD
Gekaufte Devisen	EUR	124,500,176.76
	USD	36,190,531.37
	Total:	160,690,708.13
Verkaufte Devisen	EUR	35,831,129.19
	USD	126,461,532.78
	Total:	162,292,661.97
	Gesamte nicht realisierte	-1,601,953.84

Das späteste Ablaufdatum aller offenen Kontrakte ist der 25. Juli 2024.

Die Gegenparteien bei den Termingeschäften sind CITIGROUP, CREDIT AGRICOLE, HSBC, SOCIETE GENERALE und UBS.

■ Emerging Markets Green Bond

	Währung	Betrag in USD
Gekaufte Devisen	AUD	210,984.64
	CNH	223,325.62
	EUR	99,390,164.71
	GBP	12,769,897.34
	USD	29,376,269.84
	Total:	141,970,642.15
Verkaufte Devisen	EUR	28,567,424.43
	GBP	521,354.40
	USD	114,342,134.04
	Total:	143,430,912.87
	Gesamte nicht realisierte	-1,460,270.72

Das späteste Ablaufdatum der offenen Kontrakte ist der 13. August 2024.

Die Gegenparteien bei den Termingeschäften sind HSBC, ROYAL BANK OF CANADA, SOCIETE GENERALE und STATE STREET.

■ Emerging Markets Corporate High Yield Bond

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	5,950,437.25
	USD	5,100,328.21
	Total:	11,050,765.46
Verkaufte Devisen	EUR	5,050,000.00
	GBP	353,233.11
	USD	5,694,055.92
	Total:	11,097,289.03
	Gesamte nicht realisierte	-46,523.57

Das späteste Ablaufdatum der offenen Kontrakte ist der 13. August 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, MORGAN STANLEY, SOCIETE GENERALE und UBS.

■ Emerging Markets Hard Currency Bond

	Währung	Betrag in EUR
Gekaufte Devisen	CHF	26,342,693.57
	EUR	636,135,253.11
	SGD	12,929.34
	USD	340,505,227.67
	Total:	1,002,996,103.69
Verkaufte Devisen	CHF	185,612.54
	EUR	361,469,915.41
	USD	641,996,860.31
	Total:	1,003,652,388.26
	Gesamte nicht realisierte	-656,284.57

Das späteste Ablaufdatum der offenen Kontrakte ist der 25. Juli 2024.

Die Gegenparteien bei den Termingeschäften sind BNP PARIBAS, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, MORGAN STANLEY, SOCIETE GENERALE, STATE STREET und UBS.

■ Emerging Markets Local Currency Bond

	Währung	Betrag in EUR
Gekaufte Devisen	CZK	1,430,197.19
	EUR	30,693,507.32
	MYR	17,712,106.17
	NGN	2,707,346.35
	PLN	15,047,717.67
	THB	21,446,342.17
	TRY	23,072,474.80
	USD	22,423,990.00
	Total:	134,533,681.67
Verkaufte Devisen	CZK	14,247.84
	EUR	15,639,029.90
	PLN	4,777,593.60
	TRY	8,004,376.17
	TWD	13,782,668.75
	USD	92,185,436.33
	Total:	134,403,352.59
	Gesamte nicht realisierte	130,329.08

Das späteste Ablaufdatum der offenen Kontrakte ist der 2. Mai 2025.

Die Gegenparteien bei den Termingeschäften sind BARCLAYS, BNP PARIBAS, CITIGROUP, DEUTSCHE BANK, HSBC, MORGAN STANLEY, SOCIETE GENERALE, STANDARD CHARTERED und UBS.

■ Emerging Markets Short Term Bond

	Währung	Betrag in USD
Gekaufte Devisen	CZK	6,376,508.11
	EUR	193,089,752.42
	GBP	587,078.82
	USD	97,027,839.67
	Total:	297,081,179.02
Verkaufte Devisen	EUR	85,588,251.25
	GBP	10,747,649.71

	USD	203,397,807.86
	Total:	299,733,708.82
	Gesamte nicht realisierte	-2,652,529.80

Das späteste Ablaufdatum der offenen Kontrakte ist der 13. August 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, NOMURA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STATE STREET und UBS.

■ Asia Multi-Asset Target Income

	Währung	Betrag in USD
Gekaufte Devisen	CNY	406,172.48
	EUR	216,057.84
	HKD	269,148.36
	INR	995,909.12
	KRW	99,600.92
	TWD	188,124.41
	USD	2,897,134.97
	Total:	5,072,148.10
Verkaufte Devisen	CNY	630,267.64
	EUR	1,019,547.92
	HKD	288,373.25
	IDR	610,802.00
	INR	93,366.48
	JPY	12,446.37
	TWD	240,552.52
	USD	2,177,264.85
	Total:	5,072,621.03
	Gesamte nicht realisierte	-472.93

Das späteste Ablaufdatum der offenen Kontrakte ist der 20. September 2024.

Die Gegenparteien bei den Termingeschäften sind CITIGROUP, ROYAL BANK OF CANADA, SOCIETE GENERALE und STATE STREET.

■ Euro Multi-Asset Target Income

	Währung	Betrag in EUR
Gekaufte Devisen	BRL	318,918.77
	CZK	3,426,988.71
	EUR	80,924,935.27
	IDR	85,486.63
	ILS	1,040,131.75
	INR	2,577,737.52
	JPY	5,369,366.83
	KRW	101,751.43
	PEN	876,850.33
	PHP	1,197,099.09
	RON	922,164.70
	SGD	1,652,357.71
	TRY	137,858.12
	USD	13,385,353.77
	ZAR	565,751.69
	Total:	112,582,752.32
Verkaufte Devisen	AUD	435,338.74
	BRL	1,679,839.41
	CHF	4,072,138.97
	CLP	691,937.75
	CNY	577,856.54
	COP	443,544.52
	CZK	2,246,259.15
	DKK	2,656,018.47
	EUR	18,718,606.70
	GBP	8,601,544.13
	HKD	1,266,374.28
	HUF	2,205,564.25
	IDR	535,615.37
	INR	1,021,589.33
	JPY	6,153,004.16
	KRW	1,565,821.55
	MYR	573,575.95
	PLN	555,650.73
	RON	1,683,952.93
	RSD	1,246,928.05
	SEK	405,334.40

	THB	619,452.39
	TRY	509,014.59
	TWD	598,231.48
	USD	51,914,230.92
	ZAR	1,376,152.76
	Total:	112,353,577.52
	Gesamte nicht realisierte	229,174.80

Das späteste Ablaufdatum der offenen Kontrakte ist der 26. September 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, GOLDMAN SACHS, HSBC, MORGAN STANLEY, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET und UBS.

■ Global Multi-Asset

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	3,270,582.06
	BRL	2,418,191.70
	CAD	299,398.13
	CHF	99,669.69
	CLP	316,680.54
	COP	845,171.12
	CZK	2,532,668.13
	EUR	193,375,435.13
	HUF	113,575.88
	INR	1,637,491.90
	JPY	106,710.92
	KRW	93,809.22
	MXN	383,760.91
	MYR	1,336,996.30
	NOK	4,973,156.08
	NZD	752,475.68
	PEN	560,931.96
	PHP	450,567.18
	PLN	703,115.89
	RON	787,623.52
	SEK	817,998.66
	THB	1,318,355.70
	TRY	200,435.35
	TWD	93,708.92
	USD	33,901,095.68
	ZAR	1,029,371.45
	Total:	252,418,977.70
Verkaufte Devisen	AUD	675,473.56
	BRL	1,796,030.96
	CAD	544,368.98
	CHF	6,374,507.12
	CNH	1,684,092.96
	CZK	549,794.05
	DKK	87,911.03
	EUR	29,404,209.39
	GBP	10,184,522.18
	HKD	10,426,927.47
	IDR	144,568.03
	ILS	179,566.56
	INR	754,750.09
	JPY	13,615,430.62
	MXN	1,772,356.02
	NOK	2,221,266.92
	NZD	2,104,459.31
	SEK	3,444,264.31
	SGD	592,082.62
	TWD	1,905,250.52
	USD	163,753,344.46
	ZAR	235,968.47
	Total:	252,451,145.63
	Gesamte nicht realisierte	-32,167.93

Das späteste Ablaufdatum der offenen Kontrakte ist der 26. September 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET und UBS.

■ Global Multi-Asset Conservative

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	16,190,481.06
	BRL	19,247,664.28
	CHF	11,895,169.55
	CLP	2,446,242.44
	COP	6,756,673.55
	CZK	2,197,967.47
	EUR	761,543,865.41
	GBP	908,831.46
	HUF	2,638,671.62
	INR	8,121,959.82
	JPY	76,595,981.69
	KRW	680,116.86
	MXN	2,024,118.62
	MYR	9,586,073.92
	NOK	25,890,667.11
	NZD	3,137,136.79
	PEN	3,627,666.53
	PHP	2,449,959.03
	PLN	5,521,018.37
	RON	5,855,201.28
	SEK	4,787,424.82
	THB	12,117,121.24
	TRY	1,298,976.41
	TWD	281,126.78
	USD	145,894,801.75
	ZAR	4,669,456.32
Total:		1,136,364,374.18
Verkaufte Devisen	AUD	2,657,652.02
	BRL	13,935,194.53
	CAD	3,557,803.33
	CHF	33,693,875.04
	CNH	15,436,777.11
	EUR	214,367,864.10
	GBP	87,144,954.17
	HKD	31,556,621.74
	IDR	12,843,123.43
	ILS	854,489.16
	INR	5,268,255.59
	JPY	32,430,831.21
	MXN	4,418,217.92
	NOK	12,783,190.45
	NZD	9,791,090.50
	SEK	22,415,843.41
	SGD	1,965,576.59
	TWD	9,399,324.21
	USD	620,771,778.48
	ZAR	2,525,841.71
Total:		1,137,818,304.70
Gesamte nicht realisierte		-1,453,930.52

Das späteste Ablaufdatum aller offenen Kontrakte ist der 26. September 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET und UBS.

■ Global Multi-Asset Target Income

	Währung	Betrag in USD
Gekaufte Devisen	BRL	323,811.65
	CZK	61,911,278.65
	EUR	164,943,241.27
	GBP	7,582,862.83
	HUF	1,517,858.00
	ILS	1,620,185.86
	INR	3,850,768.78
	JPY	7,343,356.29
	KRW	152,672.94
	PEN	1,461,855.64
	PHP	2,006,597.85
	RON	3,857,755.76
	SGD	2,509,948.23
	TRY	199,507.94

	USD	200,118,578.04
	ZAR	858,463.08
	Total:	460,258,742.81
Verkaufte Devisen	AUD	669,275.71
	BRL	2,554,514.12
	CAD	951,545.87
	CHF	5,503,526.82
	CLP	1,016,544.67
	CNY	966,410.37
	COP	613,561.03
	CZK	3,850,805.63
	DKK	3,067,285.14
	EUR	127,814,986.88
	GBP	21,745,183.56
	HKD	2,076,287.35
	HUF	3,043,341.42
	IDR	726,854.38
	INR	1,231,719.33
	JPY	8,090,138.29
	KRW	2,370,065.64
	MYR	892,029.51
	PLN	1,143,730.36
	RON	2,862,545.91
	RSD	1,951,215.08
	SEK	425,878.13
	THB	968,113.47
	TRY	803,732.00
	TWD	952,958.07
	USD	264,931,898.68
	ZAR	3,351,833.55
	Total:	464,575,980.97
	Gesamte nicht realisierte	-4,317,238.16

Das späteste Ablaufdatum der offenen Kontrakte ist der 26. September 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, BNP PARIBAS, CITIGROUP, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET und UBS.

■ Net Zero Ambition Multi-Asset

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	1,177,910.42
	BRL	5,424,454.77
	CAD	15,255.34
	CHF	6,097,955.93
	CZK	19,562,951.20
	EUR	94,911,610.14
	GBP	367,587.09
	HKD	178,985.87
	HUF	3,820.85
	MXN	5,568,922.69
	NOK	3,839,479.39
	SEK	3,933,522.80
	TRY	7,465,856.40
	USD	28,225,794.93
	Total:	176,774,107.82
Verkaufte Devisen	AUD	1,121,635.09
	BRL	2,703,197.57
	CHF	5,658,624.81
	CZK	100,514.14
	DKK	5,382.75
	EUR	44,382,619.91
	GBP	3,802,419.38
	JPY	784,930.91
	MXN	5,687,612.37
	NOK	3,828,701.42
	SEK	3,804,985.50
	TRY	5,311,340.14
	USD	100,234,148.71
	Total:	177,426,112.70
	Gesamte nicht realisierte	-652,004.88

Das späteste Ablaufdatum der offenen Kontrakte ist der 24. März 2025.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, BARCLAYS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET und UBS.

■ Multi-Asset Real Return

	Währung	Betrag in EUR
Gekaufte Devisen	CZK	11,607,541.34
	EUR	9,740,809.70
	JPY	109,681,947.39
	Total:	131,030,298.43
Verkaufte Devisen	EUR	123,472,544.48
	GBP	1,884,354.77
	JPY	1,352,640.90
	USD	6,509,350.37
	Total:	133,218,890.52
Gesamte nicht realisierte		-2,188,592.09

Das späteste Ablaufdatum der offenen Kontrakte ist der 11. September 2024.

Die Gegenparteien bei den Termingeschäften sind MORGAN STANLEY, SOCIETE GENERALE und UBS.

■ Multi-Asset Sustainable Future

	Währung	Betrag in EUR
Gekaufte Devisen	CHF	9,300,280.51
	CZK	38,577,856.33
	EUR	228,243.54
	Total:	48,106,380.38
Verkaufte Devisen	CZK	226,299.33
	EUR	48,452,022.00
	Total:	48,678,321.33
Gesamte nicht realisierte		-571,940.95

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Pioneer Flexible Opportunities

	Währung	Betrag in USD
Gekaufte Devisen	CZK	2,758,764.65
	EUR	21,126,394.82
	USD	1,060,553.13
	Total:	24,945,712.60
Verkaufte Devisen	CZK	202,520.97
	EUR	852,444.89
	USD	24,318,553.84
	Total:	25,373,519.70
Gesamte nicht realisierte		-427,807.10

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.

Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

■ Income Opportunities

	Währung	Betrag in USD
Gekaufte Devisen	AUD	738,984.72
	CNH	3,755,387.25
	EUR	174,008,571.56
	TRY	4,076,936.69
	USD	44,270,416.03
	Total:	226,850,296.25
Verkaufte Devisen	AUD	133,781.31
	CNH	241,591.14
	CNY	11,205,170.09
	EUR	32,630,842.19
	USD	185,093,818.99
	Total:	229,305,203.72
Gesamte nicht realisierte		-2,454,907.47

Das späteste Ablaufdatum der offenen Kontrakte ist der 30. Januar 2025.

Die Gegenparteien bei den Termingeschäften sind GOLDMAN SACHS und SOCIETE GENERALE.

■ Real Assets Target Income

	Währung	Betrag in USD
Gekaufte Devisen	AUD	93,750.94
	BRL	1,367,204.74
	CNH	89,316.07
	EUR	55,336,304.72
	INR	1,435,210.37
	SGD	26,052,682.18
	USD	91,895,839.48
	Total:	176,270,308.50
Verkaufte Devisen	AUD	5,381,103.40
	CAD	1,171,133.38
	CHF	1,572,436.23
	CNH	89,515.29
	DKK	1,094,430.38
	EUR	62,717,780.69
	GBP	8,596,933.04
	HKD	2,396,702.06
	MXN	1,068,912.35
	NOK	7,476,142.70
	SGD	551,706.90
	USD	85,573,153.77
	Total:	177,689,950.19
	Gesamte nicht realisierte	-1,419,641.69

Das späteste Ablaufdatum der offenen Kontrakte ist der 26. September 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, MORGAN STANLEY, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET und UBS.

■ Absolute Return Credit

	Währung	Betrag in EUR
Gekaufte Devisen	EUR	26,690,039.28
	GBP	14,844.99
	USD	13,626.51
	Total:	26,718,510.78
Verkaufte Devisen	EUR	28,190.18
	GBP	10,077,736.42
	USD	17,000,922.71
	Total:	27,106,849.31
	Gesamte nicht realisierte	-388,338.53

Das späteste Ablaufdatum der offenen Kontrakte ist der 5. September 2024.

Die Gegenparteien bei den Termingeschäften sind CITIGROUP, GOLDMAN SACHS, MORGAN STANLEY, SOCIETE GENERALE und UBS.

■ Absolute Return Multi-Strategy

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	34,414,714.24
	CAD	12,699,988.81
	CHF	25,701,604.72
	CLP	1,200,236.38
	CNH	488,221.93
	COP	4,957,107.92
	CZK	22,803,001.30
	EUR	257,314,843.93
	GBP	9,203,378.29
	HKD	9,143,525.08
	IDR	2,142,927.43
	ILS	3,000,232.15
	INR	6,551,569.81
	JPY	63,567,558.00
	MXN	7,743,910.62
	NOK	19,345,645.12
	NZD	16,611,239.62
	PLN	4,259,485.12
	RON	810,201.97
	SEK	18,490,768.22
	SGD	2,051,748.69
	THB	2,493,550.52

	TRY	7,635,425.25
	TWD	2,033,778.03
	USD	142,443,931.84
	ZAR	5,627,150.29
	Total:	682,735,745.28
Verkaufte Devisen	AUD	13,355,735.94
	BRL	9,730,477.40
	CAD	4,785,015.03
	CHF	8,582,518.73
	CLP	2,820,637.36
	CNH	30,076,747.07
	COP	1,082,176.44
	CZK	6,628,801.62
	DKK	4,820,306.41
	EUR	171,998,920.10
	GBP	44,620,092.00
	HKD	8,975,094.41
	HUF	6,879,522.48
	IDR	9,517,318.92
	ILS	3,417,956.66
	INR	7,430,300.35
	JPY	10,759,406.26
	KRW	7,440,338.37
	MXN	9,658,158.74
	NOK	14,298,456.79
	NZD	16,787,777.11
	PHP	627,385.69
	PLN	3,219,875.90
	RON	4,116,026.05
	SEK	16,256,237.11
	SGD	7,748,709.13
	THB	12,503,384.78
	TRY	7,009,985.02
	TWD	8,275,730.50
	USD	227,562,898.87
	ZAR	3,084,081.02
	Total:	684,070,072.26
	Gesamte nicht realisierte	-1,334,326.98

Das späteste Ablaufdatum der offenen Kontrakte ist der 17. Dezember 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET und UBS.

■ Absolute Return Global Opportunities Bond

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	39,962,586.78
	BRL	24,762,050.98
	CAD	20,047,927.44
	CHF	41,324,964.13
	CLP	7,325,714.71
	CNH	11,488,959.02
	COP	15,306,423.28
	CZK	11,958,228.72
	EUR	161,784,357.27
	GBP	24,818,906.53
	HUF	9,822,779.60
	IDR	17,012,692.18
	ILS	6,280,350.89
	INR	31,343,405.38
	JPY	45,174,393.02
	KRW	8,462,656.90
	MXN	14,529,861.07
	NOK	50,890,374.86
	NZD	4,962,942.25
	PHP	8,112,891.48
	PLN	3,077,955.09
	SEK	19,728,657.35
	SGD	7,363,512.25
	THB	12,600,840.96
	TRY	9,889,467.31
	TWD	9,955,797.37
	USD	189,316,847.33
	ZAR	10,024,486.49

	Total:	817,330,030.64
Verkaufte Devisen	AUD	24,964,566.18
	BRL	18,861,978.93
	CAD	25,002,879.63
	CHF	36,412,623.44
	CLP	10,548,654.11
	CNH	15,392,695.05
	COP	9,882,546.63
	CZK	6,216,260.88
	EUR	174,846,981.21
	GBP	34,817,495.04
	HUF	12,312,066.67
	IDR	16,502,591.00
	ILS	7,809,397.80
	INR	28,221,538.04
	JPY	32,694,357.32
	KRW	11,605,874.57
	MXN	12,037,230.88
	NOK	38,709,826.01
	NZD	2,501,634.59
	PHP	6,253,051.33
	PLN	6,149,506.39
	SEK	19,758,108.50
	SGD	14,727,078.82
	THB	13,244,841.82
	TRY	6,190,528.87
	TWD	12,753,247.15
	USD	211,629,815.52
	ZAR	8,653,748.65
	Total:	818,701,125.03
	Gesamte nicht realisierte	-1,371,094.39

Das späteste Ablaufdatum der offenen Kontrakte ist der 4. September 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET und UBS.

■ Quantitative Global Absolute Return Bond

	Währung	Betrag in USD
Gekaufte Devisen	AUD	2,839,881.90
	BRL	58,651,920.37
	CAD	1,463,293.72
	CHF	4,912,010.91
	CLP	24,077,721.58
	CNH	28,899,055.41
	COP	43,905,729.24
	CZK	29,470,710.07
	EUR	32,845,545.37
	HUF	27,173,745.16
	IDR	33,102,727.94
	ILS	12,250,687.03
	INR	37,673,487.96
	KRW	17,310,203.85
	MXN	28,377,092.02
	NOK	1,949,661.15
	NZD	548,410.26
	PHP	26,252,000.45
	PLN	9,205,583.44
	SEK	501,826.41
	SGD	20,610,623.24
	THB	31,877,692.36
	TRY	24,203,606.93
	TWD	23,611,151.17
	USD	558,461,553.07
	ZAR	16,913,556.83
	Total:	1,097,089,477.84
Verkaufte Devisen	AUD	5,312,249.69
	BRL	43,319,704.72
	CAD	9,489,459.77
	CHF	10,709,226.81
	CLP	33,123,538.81
	CNH	33,543,797.36
	COP	27,906,440.64
	CZK	15,776,190.96

	EUR	34,449,398.24
	GBP	4,740,722.87
	HUF	34,087,683.09
	IDR	28,484,277.19
	ILS	14,537,448.69
	INR	35,373,877.07
	JPY	1,441,775.06
	KRW	21,933,751.60
	MXN	21,550,193.35
	NOK	1,877,312.27
	NZD	1,310,091.17
	PHP	19,331,364.46
	PLN	18,407,616.66
	SEK	510,331.94
	SGD	42,182,497.90
	THB	31,877,273.80
	TRY	19,755,517.82
	TWD	28,191,999.27
	USD	544,556,090.53
	ZAR	14,764,038.35
	Total:	1,098,543,870.09
	Gesamte nicht realisierte	-1,454,392.25

Das späteste Ablaufdatum der offenen Kontrakte ist der 1. April 2025.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, BARCLAYS, CREDIT AGRICOLE, HSBC, JP MORGAN, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET und UBS.

■ Global Macro Bonds & Currencies Low Vol

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	1,042,831.98
	CAD	755,501.18
	CHF	1,236,403.65
	EUR	4,735,803.95
	GBP	858,114.74
	IDR	112,431.20
	INR	236,905.72
	JPY	1,328,869.59
	NOK	1,776,371.09
	NZD	102,339.60
	SEK	818,035.59
	USD	1,596,095.68
	Total:	14,599,703.97
Verkaufte Devisen	AUD	510,950.16
	CAD	1,200,719.29
	CHF	1,233,947.11
	EUR	2,914,622.56
	GBP	1,668,041.11
	IDR	112,302.66
	INR	236,836.42
	JPY	607,878.76
	NOK	1,130,328.66
	NZD	102,908.15
	SEK	631,008.86
	USD	4,314,877.79
	ZAR	7,657.43
	Total:	14,672,078.96
	Gesamte nicht realisierte	-72,374.99

Das späteste Ablaufdatum der offenen Kontrakte ist der 5. September 2024.

Die Gegenparteien bei den Termingeschäften sind BANCO SANTANDER, BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NATIXIS, NOMURA, ROYAL BANK OF CANADA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STATE STREET und UBS.

■ Absolute Return Forex

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	373,810.62
	BRL	1,903,261.67
	CHF	4,706,591.88
	CLP	2,510,759.60
	CNH	2,787,003.87
	COP	1,353,842.78
	EUR	66,754,364.93

	GBP	2,759,027.37
	HUF	507,518.92
	IDR	7,035,987.12
	ILS	1,011,682.65
	INR	7,299,299.86
	ISK	1,042,320.12
	JPY	4,713,928.20
	KRW	1,217,690.05
	MXN	4,838,467.54
	MYR	1,749,593.55
	NOK	2,041,478.31
	NZD	3,523,741.04
	PHP	3,908,436.57
	PLN	2,517,184.29
	SEK	1,301,350.63
	THB	698,883.58
	TRY	2,188,917.84
	TWD	5,601,931.42
	USD	37,214,579.30
	ZAR	3,123,211.88
	Total:	174,684,865.59
Verkaufte Devisen	AUD	3,513,819.86
	BRL	647,986.85
	CAD	12,612,350.22
	CHF	6,597,540.50
	CLP	1,715,260.90
	CNH	6,558,408.19
	COP	1,328,303.44
	CZK	2,909,453.85
	EUR	54,803,733.92
	GBP	6,284,451.25
	HUF	2,044,296.44
	IDR	3,262,613.52
	ILS	2,729,190.38
	INR	871,988.37
	JPY	2,374,380.09
	KRW	1,846,689.05
	MXN	2,804,463.41
	MYR	1,722,247.24
	NOK	1,375,588.40
	NZD	846,834.54
	PHP	3,873,922.28
	PLN	519,676.76
	SEK	4,697,902.20
	SGD	2,788,353.63
	THB	2,421,677.38
	TWD	7,480,614.17
	USD	35,628,440.46
	ZAR	1,044,984.43
	Total:	175,305,171.73
	Gesamte nicht realisierte	-620,306.14

Das späteste Ablaufdatum der offenen Kontrakte ist der 13. November 2024.

Die Gegenparteien bei den Termingeschäften sind BANCO BILBAO VIZCAYA ARGENTARIA, BANCO SANTANDER, BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NATIXIS, NOMURA, ROYAL BANK OF CANADA, ROYAL BANK OF SCOTLAND, SOCIETE GENERALE, STATE STREET, UBS und UNICREDIT.

■ Multi-Strategy Growth

	Währung	Betrag in EUR
Gekaufte Devisen	AUD	66,123,585.19
	BRL	18,294,776.19
	CAD	24,786,581.81
	CHF	46,525,059.77
	CLP	2,290,527.44
	CNH	385,438.36
	COP	9,469,214.44
	CZK	1,454,558.49
	EUR	303,418,585.98
	GBP	373,793,030.26
	HKD	21,481,984.99
	HUF	958,798.63
	IDR	3,939,617.67
	ILS	5,727,151.23
	INR	12,732,296.47

	JPY	26,171,165.67
	MXN	16,973,784.21
	NOK	85,320,264.58
	NZD	32,076,125.04
	PLN	8,029,540.60
	RON	1,470,366.53
	SEK	33,099,708.17
	SGD	3,764,993.38
	THB	4,501,178.38
	TRY	17,272,223.88
	TWD	3,891,109.55
	USD	313,348,334.14
	ZAR	10,808,866.59
	Total:	1,448,108,867.64
Verkaufte Devisen	AUD	25,352,577.15
	BRL	22,715,484.91
	CAD	8,846,137.10
	CHF	13,796,199.37
	CLP	5,389,324.67
	CNH	56,791,470.04
	COP	2,059,932.34
	CZK	12,517,571.70
	DKK	4,341,899.05
	EUR	642,687,256.90
	GBP	52,978,833.14
	HKD	21,320,330.80
	HUF	7,194,552.61
	IDR	13,021,211.48
	ILS	6,513,931.89
	INR	13,890,599.37
	JPY	19,993,316.20
	KRW	13,333,926.35
	MXN	17,527,784.75
	NOK	28,303,237.65
	NZD	32,349,048.31
	PHP	1,236,043.44
	PLN	5,835,278.95
	RON	7,870,962.08
	SEK	31,508,155.79
	SGD	14,543,889.84
	THB	23,540,606.48
	TRY	12,629,888.63
	TWD	15,851,394.27
	USD	307,727,218.50
	ZAR	4,363,416.29
	Total:	1,446,031,480.05
	Gesamte nicht realisierte	2,077,387.59

Das späteste Ablaufdatum der offenen Kontrakte ist der 17. Dezember 2024.
Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET und UBS.

Volatility Euro

	Währung	Betrag in EUR
Gekaufte Devisen	CHF	267,937.53
	EUR	6,286.39
	GBP	919.33
	Total:	275,143.25
Verkaufte Devisen	CHF	6,256.36
	EUR	267,398.11
	GBP	10.06
	Total:	273,664.53
	Gesamte nicht realisierte	1,478.72

Das späteste Ablaufdatum aller offenen Kontrakte ist der 10. Juli 2024.
Die Gegenpartei bei den Termingeschäften ist SOCIETE GENERALE.

Volatility World

	Währung	Betrag in USD
Gekaufte Devisen	AUD	13,431,724.10
	CHF	338,206.09

	EUR	192,472,020.30
	GBP	29,372.80
	SGD	13,965.07
	USD	221,658,628.41
	Total:	427,943,916.77
Verkaufte Devisen	EUR	201,469,629.52
	HKD	7,688,175.30
	JPY	12,461,553.00
	USD	209,087,249.98
	Total:	430,706,607.80
	Gesamte nicht realisierte	-2,762,691.03

Das späteste Ablaufdatum der offenen Kontrakte ist der 17. Juli 2024.

Die Gegenparteien bei den Termingeschäften sind CITIGROUP, MORGAN STANLEY, NATIXIS, SOCIETE GENERALE und STANDARD CHARTERED.

■ Protect 90

	Währung	Betrag in EUR
Gekaufte Devisen	BRL	1,473,250.77
	EUR	120,047,873.59
	Total:	121,521,124.36
Verkaufte Devisen	JPY	552,722.13
	USD	120,707,811.56
	Total:	121,260,533.69
	Gesamte nicht realisierte	260,590.67

Das späteste Ablaufdatum aller offenen Kontrakte ist der 31. Juli 2024.

Die Gegenparteien bei den Termingeschäften sind BANK OF AMERICA, GOLDMAN SACHS und UBS.

13 OPTIONEN UND SWAPTIONS

Im Portfolio-Abschnitt dieses Jahresberichts sind für jeden Teilfonds die Long- und Short-Positionen bei Optionen aufgeführt.

Es folgt die Aufstellung der Engagements der jeweiligen Short-Positionen und die Liste der Gegenparteien/Maklergesellschaften für die offenen Positionen zum 30. Juni 2024. In Anmerkung 17 finden Sie genauere Informationen zu den Sicherheiten.

OPTIONSKONTRAKTE MIT VORABPRÄMIE

■ Euro Aggregate Bond

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
ITRAXX XOVER MAIN S41 V1 5Y /CALL	2.625	17.07.2024	EUR	-60,000,000	-60,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.00	17.07.2024	EUR	-60,000,000	60,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	3.50	17.07.2024	EUR	-60,000,000	60,000,000.00
				Total:	60,000,000.00

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 66,315.00.

Die Gegenpartei dieser Short-Optionen ist BANK OF AMERICA.

Die Maklergesellschaften/Gegenparteien bei den Long-Optionen sind BANK OF AMERICA und CACEIS.

■ Euro Corporate ESG Bond

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
ITRAXX XOVER MAIN S41 V1 5Y /CALL	2.625	17.07.2024	EUR	-90,000,000	-90,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.00	17.07.2024	EUR	-90,000,000	90,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	3.50	17.07.2024	EUR	-90,000,000	90,000,000.00
				Total:	90,000,000.00

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 99,472.50.

Die Gegenpartei dieser Short-Optionen ist BANK OF AMERICA.

Die Gegenpartei der Long-Optionen ist BANK OF AMERICA.

■ Euro Corporate Short Term Impact Green Bond

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
ITRAXX XOVER MAIN S41 V1 5Y /CALL	2.625	17.07.2024	EUR	-30,000,000	-30,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	3.50	17.07.2024	EUR	-30,000,000	30,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.00	17.07.2024	EUR	-30,000,000	30,000,000.00
				Total:	30,000,000.00

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 33,157.50.

Die Gegenpartei dieser Short-Optionen ist BANK OF AMERICA.

Die Gegenpartei der Long-Optionen ist BANK OF AMERICA.

■ European Subordinated Bond ESG

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
ITRAXX XOVER MAIN S41 V1 5Y /CALL	2.625	17.07.2024	EUR	-150,000,000	-150,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.00	17.07.2024	EUR	-150,000,000	150,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	3.50	17.07.2024	EUR	-150,000,000	150,000,000.00
				Total:	150,000,000.00

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 165,787.50.

Die Gegenpartei dieser Short-Optionen ist BANK OF AMERICA.

Die Gegenpartei der Long-Optionen ist BANK OF AMERICA.

■ Global Short Term Bond

UBS ist die Gegenpartei der Long-Option.

■ Strategic Income

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
USD(P)/JPY(C)OTC /PUT	137.28	08.01.2025	USD	-53,000,000	49,451,831.12
Total:					49,451,831.12

Der nicht realisierte Gewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 1,616,971.73.

Die Gegenpartei bei dieser Short-Option ist CITIBANK.

Die Gegenparteien bei den Long-Optionen sind CITIBANK und GOLDMAN SACHS.

■ Asia Multi-Asset Target Income

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in USD
AES CORP /PUT	17.00	16.08.2024	USD	-123	90,550.51
AMD /PUT	150.00	19.07.2024	USD	-13	38,800.63
BRISTOL MYERS SQUI /PUT	42.00	19.07.2024	USD	-45	119,606.40
BROADCOM LTD /PUT	1,670.00	19.07.2024	USD	-1	47,330.57
BUILDERS FRSTSRCE /PUT	150.00	19.07.2024	USD	-13	173,482.91
CONST ENRG CORP /PUT	190.00	19.07.2024	USD	-11	54,193.06
DELTA AIR LINES WI /PUT	45.00	19.07.2024	USD	-2	2,817.94
DEXCOM INC /PUT	110.00	19.07.2024	USD	-17	60,329.50
DJ EURO STOXX 50 EUR /PUT	4,725	16.08.2024	EUR	-8	109,938.68
EATON CORP /PUT	300.00	16.08.2024	USD	-7	74,844.39
ENPHASE ENERGY /PUT	110.00	19.07.2024	USD	-17	132,384.97
HALLIBURTON CO /PUT	32.00	19.07.2024	USD	-66	39,684.74
HANG SENG CHINA ENT /CALL	6,700	20.09.2024	HKD	-18	-205,833.24
HANG SENG CHINA ENT /PUT	6,000	20.09.2024	HKD	-18	-478,817.74
INTEL CORP /PUT	30.00	19.07.2024	USD	-58	54,785.93
INTL PAPER /PUT	42.50	16.08.2024	USD	-41	79,081.01
META PLATFORMS /PUT	460.00	16.08.2024	USD	-4	40,740.98
NETFLIX INC /PUT	600.00	19.07.2024	USD	-4	35,903.62
NRG ENERGY INC /PUT	75.00	19.07.2024	USD	-28	67,146.46
QUALCOMM INC /PUT	180.00	16.08.2024	USD	-12	50,671.39
QUANTA SERVICES /PUT	250.00	16.08.2024	USD	-9	92,844.49
STARBUCKS /PUT	75.00	16.08.2024	USD	-27	71,886.69
UNITED AIRLINES HOLD /PUT	50.00	19.07.2024	USD	-32	89,222.98
UNITED RENTALS INC /PUT	620.00	19.07.2024	USD	-3	55,489.43
Total:					897,086.28

Der nicht realisierte Nettoverlust aus Short-Optionen beläuft sich zum 30. Juni 2024 auf USD 55,823.50.

Die Maklergesellschaft dieser Short-Optionen ist CACEIS.

Die Maklergesellschaft bei den Long-Optionen ist CACEIS.

■ Euro Multi-Asset Target Income

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
AES CORP /PUT	17.00	16.08.2024	USD	-420	288,497.19
AMD /PUT	150.00	19.07.2024	USD	-45	125,318.29
AVAGO TECHNOLOGIE LT /PUT	1,670.00	19.07.2024	USD	-4	176,647.81
BRISTOL MYERS SQUI /PUT	42.00	19.07.2024	USD	-157	389,357.07
BUILDERS FRSTSRCE /PUT	150.00	19.07.2024	USD	-41	510,509.36
CONST ENRG CORP /PUT	190.00	19.07.2024	USD	-39	179,275.99
DELTA AIR LINES WI /PUT	45.00	19.07.2024	USD	-163	214,286.71
DEXCOM INC /PUT	110.00	19.07.2024	USD	-60	198,672.86

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
DJ EURO STOXX 50 EUR /PUT	4,725	16.08.2024	EUR	-48	615,471.96
EATON CORP /PUT	300.00	16.08.2024	USD	-24	239,430.20
ENPHASE ENERGY /PUT	110.00	19.07.2024	USD	-60	435,960.87
HALLIBURTON CO /PUT	32.00	19.07.2024	USD	-225	126,231.77
INTEL CORP /PUT	30.00	19.07.2024	USD	-200	176,269.65
INTL PAPER /PUT	42.50	16.08.2024	USD	-140	251,954.93
META PLATFORMS /PUT	460.00	16.08.2024	USD	-14	133,047.27
NETFLIX INC /PUT	600.00	19.07.2024	USD	-12	100,499.97
NRG ENERGY INC /PUT	75.00	19.07.2024	USD	-98	219,279.33
QUALCOMM INC /PUT	180.00	16.08.2024	USD	-40	157,597.05
QUANTA SERVICES /PUT	250.00	16.08.2024	USD	-29	279,137.45
RYL CARIBBEAN CRUI /PUT	140.00	19.07.2024	USD	-55	32,375.06
S&P 500 INDEX /CALL	5,300	19.07.2024	USD	-23	-10,112,905.76
STARBUCKS /PUT	75.00	16.08.2024	USD	-90	223,580.41
UNITED AIRLINES HOLD /PUT	50.00	19.07.2024	USD	-110	286,171.20
UNITED RENTALS INC /PUT	620.00	19.07.2024	USD	-10	172,582.02
US TBOND /CALL	124.00	23.08.2024	USD	-23	-327,532.72
US TBOND /PUT	115.00	23.08.2024	USD	-23	652,526.42
US 5YR T-NOTES /CALL	107.50	26.07.2024	USD	-148	-3,517,499.93
USD(C)/JPY(P)OTC /CALL	159.00	04.09.2024	USD	-3,487,197	-3,253,741.08
10YR US TREASURY NOTE /CALL	110.50	26.07.2024	USD	-195	-6,263,490.86
Total:					-17,290,489.51

Der nicht realisierte Nettoverlust aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 195,870.48.

Die Maklergesellschaften/Gegenparteien bei diesen Short-Optionen sind BANK OF AMERICA, CACEIS und NEWEDGE.

Die Maklergesellschaften/Gegenparteien bei den Long-Optionen sind BANK OF AMERICA, CACEIS und NEWEDGE.

■ Global Multi-Asset

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
EUR(P)/CHF(C)OTC /PUT	0.94	18.07.2024	EUR	-930,000	930,000.00
EUR(P)/GBP(C)OTC /PUT	0.833	12.12.2024	EUR	-400,000	400,000.00
EUR(P)/INR(C)OTC /PUT	93.00	12.09.2024	EUR	-500,000	500,000.00
EUR(P)/INR(C)OTC /PUT	89.00	12.09.2024	EUR	-1,000,000	1,000,000.00
EUR(P)/JPY(C)OTC /PUT	153.00	12.09.2024	EUR	-1,000,000	1,000,000.00
EUR(P)/USD(C)OTC /PUT	1.103	12.09.2024	EUR	-600,000	600,000.00
EUR(P)/USD(C)OTC /PUT	1.103	12.09.2024	EUR	-630,000	630,000.00
GBP(P)/USD(C)OTC /PUT	1.21	12.12.2024	GBP	-350,000	412,808.87
NOK(C)/SEK(P)OTC /CALL	1.00	12.09.2024	NOK	-6,000,000	-525,785.39
USD(C)/MXN(P)OTC /CALL	19.00	11.07.2024	USD	-1,130,000	-1,054,350.36
USD(C)/MXN(P)OTC /CALL	19.00	11.07.2024	USD	-500,000	-466,526.71
USD(C)/MXN(P)OTC /CALL	19.30	25.07.2024	USD	-1,300,000	-1,212,969.44
USD(P)/JPY(C)OTC /PUT	143.00	12.09.2024	USD	-9,300,000	8,677,396.78
Total:					10,890,573.75

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 34,931.11.

Die Gegenparteien bei diesen Short-Optionen sind BANK OF AMERICA, BARCLAYS, CREDIT AGRICOLE, HSBC, JP MORGAN und UBS.

Die Gegenparteien bei den Long-Optionen sind BANK OF AMERICA, BARCLAYS, CACEIS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, NOMURA, SOCIETE GENERALE und UBS.

■ Global Multi-Asset Conservative

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
EUR(P)/CHF(C)OTC /PUT	0.94	18.07.2024	EUR	-4,600,000	4,600,000.00
EUR(P)/GBP(C)OTC /PUT	0.833	12.12.2024	EUR	-2,150,000	2,150,000.00
EUR(P)/INR(C)OTC /PUT	93.00	12.09.2024	EUR	-2,500,000	2,500,000.00
EUR(P)/INR(C)OTC /PUT	89.00	12.09.2024	EUR	-5,000,000	5,000,000.00
EUR(P)/JPY(C)OTC /PUT	153.00	12.09.2024	EUR	-5,630,000	5,630,000.00
EUR(P)/USD(C)OTC /PUT	1.103	12.09.2024	EUR	-3,200,000	3,200,000.00
EUR(P)/USD(C)OTC /PUT	1.103	12.09.2024	EUR	-3,200,000	3,200,000.00
GBP(P)/USD(C)OTC /PUT	1.21	12.12.2024	GBP	-1,850,000	2,181,989.74
NOK(C)/SEK(P)OTC /CALL	1.00	12.09.2024	NOK	-29,000,000	-2,541,296.06

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
USD(C)/MXN(P)OTC /CALL	19.00	11.07.2024	USD	-5,600,000	-5,225,099.14
USD(C)/MXN(P)OTC /CALL	19.00	11.07.2024	USD	-2,800,000	-2,612,549.57
USD(C)/MXN(P)OTC /CALL	19.30	25.07.2024	USD	-6,400,000	-5,971,541.87
USD(P)/JPY(C)OTC /PUT	143.00	12.09.2024	USD	-43,000,000	40,121,296.94
Total:					52,232,800.05

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 180,700.83.

Die Gegenparteien bei diesen Short-Optionen sind BANK OF AMERICA, BARCLAYS, CREDIT AGRICOLE, HSBC, JP MORGAN und UBS.

Die Gegenparteien bei den Long-Optionen sind BANK OF AMERICA, BARCLAYS, CACEIS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, NOMURA, SOCIETE GENERALE und UBS.

■ Global Multi-Asset Target Income

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in USD
AES CORP /PUT	17.00	16.08.2024	USD	-853	627,964.10
AMD /PUT	150.00	19.07.2024	USD	-92	274,589.09
AVAGO TECHNOLOGIE LT /PUT	1,670.00	19.07.2024	USD	-8	378,644.58
BRISTOL MYERS SQUI /PUT	42.00	19.07.2024	USD	-316	839,902.72
BUILDERS FRSTSRCE /PUT	150.00	19.07.2024	USD	-81	1,080,931.97
CONST ENRG CORP /PUT	190.00	19.07.2024	USD	-77	379,351.43
DELTA AIR LINES WI /PUT	45.00	19.07.2024	USD	-324	456,505.63
DEXCOM INC /PUT	110.00	19.07.2024	USD	-119	422,306.49
DJ EURO STOXX 50 EUR /PUT	4,725	16.08.2024	EUR	-86	1,181,840.79
EATON CORP /PUT	300.00	16.08.2024	USD	-49	523,910.70
ENPHASE ENERGY /PUT	110.00	19.07.2024	USD	-121	942,269.47
HALLIBURTON CO /PUT	32.00	19.07.2024	USD	-459	275,989.36
INTEL CORP /PUT	30.00	19.07.2024	USD	-403	380,667.76
INTL PAPER /PUT	42.50	16.08.2024	USD	-285	549,709.43
META PLATFORMS /PUT	460.00	16.08.2024	USD	-29	295,372.08
NETFLIX INC /PUT	600.00	19.07.2024	USD	-24	215,421.70
NRG ENERGY INC /PUT	75.00	19.07.2024	USD	-194	465,229.07
QUALCOMM INC /PUT	180.00	16.08.2024	USD	-82	346,254.51
QUANTA SERVICES /PUT	250.00	16.08.2024	USD	-60	618,963.24
RYL CARIBBEAN CRUI /PUT	140.00	19.07.2024	USD	-108	68,134.19
S&P 500 INDEX /CALL	5,300	19.07.2024	USD	-40	-18,849,576.96
STARBUCKS /PUT	75.00	16.08.2024	USD	-184	489,894.48
UNITED AIRLINES HOLD /PUT	50.00	19.07.2024	USD	-222	618,984.40
UNITED RENTALS INC /PUT	620.00	19.07.2024	USD	-20	369,929.56
US TBOND /CALL	124.00	23.08.2024	USD	-34	-518,918.63
US TBOND /PUT	115.00	23.08.2024	USD	-34	1,033,814.63
US 5YR T-NOTES /CALL	107.50	26.07.2024	USD	-218	-5,552,932.17
USD(C)/JPY(P)OTC /CALL	159.00	04.09.2024	USD	-5,083,500	-5,083,500.00
10YR US TREASURY NOTE /CALL	110.50	26.07.2024	USD	-280	-9,639,030.63
Total:					-26,807,377.03

Der nicht realisierte Nettoverlust aus Short-Optionen beläuft sich zum 30. Juni 2024 auf USD 411,302.42.

Die Maklergesellschaften/Gegenparteien bei diesen Short-Optionen sind BANK OF AMERICA, CACEIS und NEWEDGE.

Die Maklergesellschaften/Gegenparteien bei den Long-Optionen sind BANK OF AMERICA, CACEIS und NEWEDGE.

■ Net Zero Ambition Multi-Asset

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
EUR(P)/USD(C)OTC /PUT	1.04	16.07.2024	EUR	-200,000	200,000.00
EUR(P)/USD(C)OTC /PUT	1.05	16.09.2024	EUR	-5,000,000	5,000,000.00
EUR(P)/USD(C)OTC /PUT	1.00	05.03.2025	EUR	-9,000,000	9,000,000.00
EUR(P)/USD(C)OTC /PUT	1.065	05.03.2025	EUR	-9,000,000	9,000,000.00
EUR(P)/USD(C)OTC /PUT	1.06	14.03.2025	EUR	-6,300,000	6,300,000.00
HANG SENG CHINA ENT /CALL	8,000	20.09.2024	HKD	-180	-149,828.90
USD(P)/BRL(C)OTC /PUT	4.96	06.09.2024	USD	-5,000,000	4,665,267.09
USD(P)/JPY(C)OTC /PUT	138.00	05.08.2024	USD	-8,800,000	8,210,870.07
USD(P)/ZAR(C)OTC /PUT	18.00	09.09.2024	USD	-5,000,000	4,665,267.09
USD(P)/ZAR(C)OTC /PUT	18.20	22.10.2024	USD	-4,500,000	4,198,740.38
Total:					51,090,315.73

Der nicht realisierte Nettoverlust aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 42,351.26.

Die Maklergesellschaften/Gegenparteien bei diesen Short-Optionen sind BANK OF AMERICA, CACEIS, CITIGROUP, HSBC, JP MORGAN, SOCIETE GENERALE und UBS.

Die Maklergesellschaften/Gegenparteien bei den Long-Optionen sind BNP PARIBAS, CACEIS, CITIGROUP, HSBC, JP MORGAN, SOCIETE GENERALE und UBS.

■ Multi-Asset Real Return

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
S&P 500 INDEX /PUT	4,800	20.09.2024	USD	-25	776,975.23
				Total:	776,975.23

Der nicht realisierte Gewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 133,431.03.

Die Maklergesellschaft bei dieser Short-Option ist CACEIS.

Die Maklergesellschaften/Gegenparteien bei den Long-Optionen sind CACEIS und NOMURA.

■ Real Assets Target Income

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in USD
ACCOR SA /PUT	38.00	16.08.2024	EUR	-300	538,139.61
AGNICO EAGLE MINES /PUT	65.00	16.08.2024	USD	-250	737,385.00
AIRBUS SHS /PUT	160.00	19.07.2024	EUR	-123	1,662,047.22
ALBEMARLE /PUT	95.00	16.08.2024	USD	-75	329,544.00
ARCHER-DANIELS MID /PUT	62.50	19.07.2024	USD	-200	917,631.00
BOUYGUES /PUT	36.00	19.07.2024	EUR	-348	1,117,788.09
CAMECO CORP USD /PUT	47.00	20.09.2024	USD	-500	883,140.00
COMP DE SAINT GOBAIN /PUT	80.00	19.07.2024	EUR	-150	1,056,548.83
DEUTSCHE LUFTHANSA N /PUT	6.70	19.07.2024	EUR	-728	445,513.61
DEUTSCHE LUFTHANSA N /PUT	7.00	19.07.2024	EUR	-966	591,162.30
DJ EURO STOXX 50 EUR /PUT	4,550	20.09.2024	EUR	-431	4,023,986.40
EXXON MOBIL /PUT	110.00	16.08.2024	USD	-200	642,369.60
FREEPORT MCMORAN /CALL	55.00	16.08.2024	USD	-700	-680,400.00
GECINA ACT /PUT	94.00	19.07.2024	EUR	-70	555,833.45
INFINEON TECHNO AG-N /CALL	38.00	20.09.2024	EUR	-800	-876,510.59
NEWMONT CORP /CALL	42.50	16.08.2024	USD	-500	-1,009,067.00
SCHNEIDER ELECTR SA /PUT	220.00	19.07.2024	EUR	-100	906,283.59
SEGRO PLC REIT /PUT	900.00	16.08.2024	GBP	-100	576,781.38
SHELL PLC /PUT	33.00	16.08.2024	EUR	-300	448,284.76
S&P 500 INDEX /PUT	4,750	16.08.2024	USD	-23	313,977.60
TENCENT HOLDINGS LTD /CALL	390.00	30.07.2024	HKD	-450	-628,901.15
TERADYNE /PUT	140.00	16.08.2024	USD	-100	422,626.50
UPM KYMMENE OYJ /CALL	34.00	16.08.2024	EUR	-750	-970,153.46
XYLEM /PUT	140.00	19.07.2024	USD	-100	1,098,016.01
				Total:	13,102,026.76

Der nicht realisierte Nettoverlust aus Short-Optionen beläuft sich zum 30. Juni 2024 auf USD 697,391.81.

Die Maklergesellschaften bei diesen Short-Optionen sind NEWEDGE und CACEIS.

Die Maklergesellschaften bei den Long-Optionen sind NEWEDGE und CACEIS.

■ Absolute Return Multi-Strategy

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
AUD(C)/JPY(P)OTC /CALL	108.00	30.07.2024	AUD	-9,800,000	-6,106,679.96
AUD(C)/NZD(P)OTC /CALL	1.0885	25.07.2024	AUD	-19,800,000	-12,337,986.04
AUD(P)/CHF(C)OTC /PUT	0.565	15.07.2024	AUD	-7,100,000	4,424,227.32
AUD(P)/NZD(C)OTC /PUT	1.0885	25.07.2024	AUD	-19,800,000	12,337,986.04
CAC 40 /PUT	7,600	19.07.2024	EUR	-42	1,856,536.67
CAC 40 /CALL	8,000	19.07.2024	EUR	-54	-315,032.33
CBOE S&P VOL INDEX /CALL	35	21.08.2024	USD	-595	-63,537.73

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
CBOE S&P VOL INDEX /PUT	12	21.08.2024	USD	-836	90,243.54
CBOE S&P VOL INDEX /CALL	32	18.09.2024	USD	-575	-88,098.53
CBOE S&P VOL INDEX /PUT	12	18.09.2024	USD	-1,158	99,464.29
CBOE S&P VOL INDEX /CALL	35	18.09.2024	USD	-583	-77,820.37
CDX NA HY SERIE 42 V1 5Y /PUT	1.025	18.09.2024	USD	-32,300,000	30,137,625.38
CDX NA IG SERIE 42 V1 5Y /PUT	0.70	21.08.2024	USD	-54,000,000	50,384,884.53
CDX NA IG SERIE 42 V1 5Y /PUT	0.70	18.09.2024	USD	-46,200,000	43,107,067.88
CHF(C)/JPY(P)OTC /CALL	180.00	11.11.2024	CHF	-3,400,000	-3,530,450.13
CHF(C)/JPY(P)OTC /CALL	185.00	11.11.2024	CHF	-3,400,000	-3,530,450.13
CHF(P)/JPY(C)OTC /PUT	130.00	03.10.2024	CHF	-19,400,000	20,144,333.11
CHF(P)/JPY(C)OTC /PUT	160.00	11.11.2024	CHF	-13,600,000	14,121,800.53
CHF(P)/NOK(C)OTC /PUT	11.20	02.10.2024	CHF	-3,200,000	3,322,776.60
DJ EURO STOXX OIL & /PUT	355	19.07.2024	EUR	-226	773,609.53
DJ EURO STOXX OIL & /CALL	385	19.07.2024	EUR	-113	-210,039.15
DJ EURO STOXX OIL & /PUT	360	20.09.2024	EUR	-136	923,561.24
DJ EURO STOXX 50 EUR /CALL	5,175	19.07.2024	EUR	-150	-345,028.41
DJ EURO STOXX 50 EUR /CALL	5,200	19.07.2024	EUR	-151	-251,258.99
DJ EURO STOXX 50 EUR /PUT	4,775	19.07.2024	EUR	-249	3,619,274.61
DJ EURO STOXX 50 EUR /CALL	5,100	02.08.2024	EUR	-192	-2,086,027.08
DJ EURO STOXX 50 EUR /PUT	4,800	02.08.2024	EUR	-192	3,091,454.55
DJ EURO STOXX 50 EUR /PUT	4,650	20.09.2024	EUR	-379	4,321,762.24
DJ EURO STOXX 50 EUR /PUT	4,600	20.09.2024	EUR	-165	1,639,252.00
DJ EURO STOXX 50 EUR /PUT	2,000	20.12.2024	EUR	-466	45,612.27
EUR EURIBOR 6 MONTHS /CALL	-0.50	14.10.2025	EUR	-26,000,000	26,000,000.00
EUR EURIBOR 6 MONTHS /PUT	2.75	23.11.2027	EUR	-18,600,000	18,600,000.00
EUR EURIBOR 6 MONTHS /PUT	0.85	05.12.2029	EUR	-28,100,000	-28,100,000.00
EUR(C)/CAD(P)OTC /CALL	1.495	19.08.2024	EUR	-4,200,000	-4,200,000.00
EUR(C)/CAD(P)OTC /CALL	1.475	12.09.2024	EUR	-7,900,000	-7,900,000.00
EUR(C)/CHF(P)OTC /CALL	1.00	15.07.2024	EUR	-12,600,000	-12,600,000.00
EUR(C)/CHF(P)OTC /CALL	0.986	15.07.2024	EUR	-12,600,000	-12,600,000.00
EUR(C)/GBP(P)OTC /CALL	0.875	12.09.2024	EUR	-7,900,000	-7,900,000.00
EUR(C)/ILS(P)OTC /CALL	4.15	03.09.2024	EUR	-3,800,000	-3,800,000.00
EUR(C)/KRW(P)OTC /CALL	1,515.00	01.07.2024	EUR	-10,100,000	-10,100,000.00
EUR(C)/KRW(P)OTC /CALL	1,500.00	01.07.2024	EUR	-10,100,000	-10,100,000.00
EUR(C)/NOK(P)OTC /CALL	11.80	20.08.2024	EUR	-4,200,000	-4,200,000.00
EUR(C)/NOK(P)OTC /CALL	11.65	05.09.2024	EUR	-3,200,000	-3,200,000.00
EUR(C)/USD(P)OTC /CALL	1.12	18.07.2024	EUR	-12,700,000	-12,700,000.00
EUR(C)/USD(P)OTC /CALL	1.095	25.07.2024	EUR	-13,100,000	-13,100,000.00
EUR(C)/USD(P)OTC /CALL	1.10	20.08.2024	EUR	-10,600,000	-10,600,000.00
EURO STOXX BANKS /CALL	140	19.07.2024	EUR	-847	-2,462,408.99
EURO STOXX BANKS /PUT	125	19.12.2025	EUR	-616	1,369,468.10
EUR(P)/AUD(C)OTC /PUT	1.58	25.07.2024	EUR	-14,800,000	14,800,000.00
EUR(P)/CAD(C)OTC /PUT	1.475	12.09.2024	EUR	-7,900,000	7,900,000.00
EUR(P)/GBP(C)OTC /PUT	0.848	19.08.2024	EUR	-4,200,000	4,200,000.00
EUR(P)/GBP(C)OTC /PUT	0.875	12.09.2024	EUR	-7,900,000	7,900,000.00
EUR(P)/ILS(C)OTC /PUT	4.15	03.09.2024	EUR	-3,800,000	3,800,000.00
EUR(P)/NOK(C)OTC /PUT	11.65	05.09.2024	EUR	-3,200,000	3,200,000.00
EUR(P)/SEK(C)OTC /PUT	11.20	13.08.2024	EUR	-4,200,000	4,200,000.00
EUR(P)/SEK(C)OTC /PUT	11.50	13.08.2024	EUR	-4,200,000	4,200,000.00
NOK(P)/SEK(C)OTC /PUT	1.02	03.09.2024	NOK	-88,000,000	7,711,519.08
EUR(P)/TRY(C)OTC /PUT	44.00	05.02.2025	EUR	-4,200,000	4,200,000.00
EUR(P)/USD(C)OTC /PUT	1.05	20.08.2024	EUR	-8,200,000	8,200,000.00
FOOTSIE 100 /PUT	76	20.09.2024	GBP	-42	4,044,265.38
FOOTSIE 100 /PUT	60	20.12.2024	GBP	-66	139,816.03
GBP OVERNIGHT COMPOUNDED RATE /CALL	4.45	20.06.2025	GBP	-15,300,000	-18,045,644.87
GBP OVERNIGHT COMPOUNDED RATE /PUT	4.45	20.06.2025	GBP	-15,300,000	18,045,644.87
GBP(C)/CAD(P)OTC /CALL	1.745	08.07.2024	GBP	-6,900,000	-8,138,232.00
GBP(C)/JPY(P)OTC /CALL	185.00	12.11.2024	GBP	-5,700,000	-6,722,887.30
GBP(C)/USD(P)OTC /CALL	1.2725	23.07.2024	GBP	-6,900,000	-8,138,232.00
ITRAXX EUROPE MAIN S41 5Y /PUT	0.75	18.09.2024	EUR	-60,000,000	60,000,000.00
ITRAXX EUROPE MAIN S41 5Y /PUT	0.90	18.09.2024	EUR	-16,300,000	16,300,000.00
ITRAXX EUROPE MAIN S41 5Y /PUT	0.90	18.09.2024	EUR	-80,000,000	80,000,000.00
ITRAXX EUROPE MAIN S41 5Y /PUT	0.80	18.09.2024	EUR	-16,400,000	16,400,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.50	17.07.2024	EUR	-46,300,000	46,300,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.25	18.09.2024	EUR	-60,000,000	60,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.50	18.09.2024	EUR	-35,000,000	35,000,000.00
JPY OVERNIGHT COMPOUNDED RATE /PUT	1.656	27.11.2024	JPY	-1,478,400,000	-8,575,321.47
KOSPI 2000 /CALL	400	12.09.2024	KRW	-38	-801,889.42
KOSPI 2000 /PUT	360	12.12.2024	KRW	-108	1,653,017.67
KOSPI 2000 /CALL	395	12.12.2024	KRW	-108	-3,235,694.17

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
MINI FTSE / MIB /CALL	35,000	19.07.2024	EUR	-49	-422,382.60
MINI FTSE / MIB /PUT	32,500	16.08.2024	EUR	-49	1,449,909.49
MINI FTSE / MIB /PUT	34,000	20.09.2024	EUR	-38	1,829,937.79
MSCI EM INDEX /PUT	950	23.09.2024	USD	-128	538,386.75
MSCI EM INDEX /PUT	970	23.09.2024	USD	-169	959,204.11
MSCI EMERG MARKT IND /PUT	1,070	16.08.2024	USD	-76	7,702,822.49
NASDAQ 100 /CALL	16,700	20.12.2024	USD	-3	-5,509,550.73
NIKKEI 225 /PUT	37,750	12.07.2024	JPY	-14	221,791.64
NIKKEI 225 /CALL	40,000	12.07.2024	JPY	-37	-2,998,779.06
NIKKEI 225 /PUT	37,125	12.07.2024	JPY	-18	144,646.72
NIKKEI 225 /PUT	37,500	12.07.2024	JPY	-18	219,036.46
NIKKEI 225 /PUT	35,500	13.09.2024	JPY	-36	810,021.63
NIKKEI 225 /PUT	32,500	13.12.2024	JPY	-21	409,832.37
NIKKEI 225 /PUT	29,500	10.12.2027	JPY	-28	1,195,746.22
NOK(C)/JPY(P)OTC /CALL	13.65	13.11.2024	NOK	-77,000,000	-6,747,579.20
NZD(C)/JPY(P)OTC /CALL	94.00	29.01.2025	NZD	-13,000,000	-7,391,193.11
NZD(C)/USD(P)OTC /CALL	0.62	24.07.2024	NZD	-18,700,000	-10,631,947.01
OMX 30 /CALL	2,660	19.07.2024	SEK	-189	-599,011.04
OMX 30 /PUT	2,540	16.08.2024	SEK	-152	3,441,030.91
RUSSELL 2000 INDEX /CALL	2,155	19.07.2024	USD	-22	-432,943.11
RUSSELL 2000 INDEX /CALL	2,200	19.12.2025	USD	-30	-5,731,815.26
RUSSELL 2000 INDEX /CALL	2,300	19.12.2025	USD	-23	-1,946,715.52
SMI (ZURICH) /CALL	12,550	19.07.2024	CHF	-93	-11,582,225.12
SMI (ZURICH) /CALL	12,400	19.07.2024	CHF	-44	-575,375.05
SMI (ZURICH) /CALL	12,400	16.08.2024	CHF	-43	-1,060,334.03
SMI (ZURICH) /PUT	10,900	20.09.2024	CHF	-70	810,755.76
SMI (ZURICH) /PUT	10,900	20.06.2025	CHF	-41	1,230,580.28
SMI (ZURICH) /PUT	11,000	19.12.2025	CHF	-48	1,685,774.18
S&P 500 INDEX /PUT	4,850	20.09.2024	USD	-42	1,348,115.71
S&P 500 INDEX /PUT	4,700	20.09.2024	USD	-13	331,169.77
S&P 500 INDEX /PUT	4,940	20.09.2024	USD	-25	897,482.81
S&P 500 INDEX /PUT	5,065	20.09.2024	USD	-16	730,627.76
S&P 500 INDEX /PUT	5,030	18.10.2024	USD	-32	2,252,785.92
S&P 500 INDEX /PUT	3,650	20.12.2024	USD	-21	189,527.95
S&P 500 INDEX /CALL	4,800	20.12.2024	USD	-10	-4,519,193.62
S&P 500 INDEX /CALL	5,400	20.12.2024	USD	-20	-6,562,256.35
S&P 500 INDEX /CALL	5,000	17.12.2027	USD	-14	-5,511,089.87
SPI 200 INDEX /PUT	7,125	19.09.2024	AUD	-173	960,873.95
SPI 200 INDEX /CALL	8,100	19.06.2025	AUD	-107	-2,087,793.88
STOXX EUR 600 BAS RE /PUT	575	16.08.2024	EUR	-139	1,731,861.19
STOXX EUR 600 BAS RE /PUT	610	20.09.2024	EUR	-80	1,570,997.36
TOPIX INDEX /CALL	2,800	12.07.2024	JPY	-25	-2,452,698.06
TOPIX INDEX /CALL	2,925	12.07.2024	JPY	-71	-740,535.55
US TBOND /CALL	124.00	23.08.2024	USD	-48	-683,546.54
US ULTRA LONG BOND /CALL	127.00	26.07.2024	USD	-34	-3,976,383.67
US ULTRA LONG BOND /PUT	127.00	26.07.2024	USD	-34	2,453,428.73
US Y2Y /CALL	102.00	26.07.2024	USD	-96	-10,701,119.66
US Y2Y /PUT	102.00	26.07.2024	USD	-96	6,475,549.34
US Y2Y /CALL	101.75	23.08.2024	USD	-95	-12,399,846.19
US Y2Y /PUT	101.75	23.08.2024	USD	-95	5,521,099.40
US 5YR T-NOTES /CALL	105.75	23.08.2024	USD	-86	-5,789,773.86
US 5YR T-NOTES /PUT	105.75	23.08.2024	USD	-86	2,693,912.51
USD SOFR COMPOUNDED /PUT	3.81	25.07.2024	USD	-12,100,000	11,289,946.35
USD SOFR COMPOUNDED /CALL	3.81	25.07.2024	USD	-12,100,000	-11,289,946.35
USD SOFR COMPOUNDED /PUT	4.60	20.12.2024	USD	-9,700,000	9,050,618.15
USD SOFR COMPOUNDED /CALL	4.60	20.12.2024	USD	-9,700,000	-9,050,618.15
USD SOFR COMPOUNDED /CALL	2.55	21.01.2025	USD	-28,600,000	26,685,327.74
USD SOFR COMPOUNDED /PUT	4.55	18.06.2025	USD	-9,600,000	-8,957,312.81
USD SOFR COMPOUNDED /CALL	4.55	18.06.2025	USD	-9,600,000	8,957,312.81
USD(C)/BRL(P)OTC /CALL	5.53	08.07.2024	USD	-7,200,000	-6,717,984.60
USD(C)/BRL(P)OTC /CALL	5.40	08.07.2024	USD	-7,200,000	-6,717,984.60
USD(C)/CHF(P)OTC /CALL	0.92	17.07.2024	USD	-4,600,000	-4,292,045.72
USD(C)/HKD(P)OTC /CALL	7.82	20.05.2025	USD	-3,400,000	-3,172,381.62
USD(C)/HKD(P)OTC /CALL	7.78	20.05.2025	USD	-3,400,000	-3,172,381.62
USD(C)/JPY(P)OTC /CALL	160.00	06.08.2024	USD	-9,000,000	-8,397,480.76
USD(C)/JPY(P)OTC /CALL	155.00	06.11.2025	USD	-9,500,000	-8,864,007.46

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
USD(C)/JPY(P)OTC /CALL	99.00	07.10.2026	USD	-9,300,000	-8,677,396.78
USD(C)/JPY(P)OTC /CALL	98.00	14.10.2026	USD	-9,300,000	-8,677,396.78
USD(C)/JPY(P)OTC /CALL	104.50	14.10.2026	USD	-9,300,000	-8,677,396.78
USD(C)/JPY(P)OTC /CALL	98.50	15.10.2026	USD	-9,300,000	-8,677,396.78
USD(C)/JPY(P)OTC /CALL	105.25	15.10.2026	USD	-9,300,000	-8,677,396.78
USD(C)/JPY(P)OTC /CALL	150.00	01.05.2029	USD	-20,400,000	-19,034,289.71
USD(C)/NOK(P)OTC /CALL	10.71	25.07.2024	USD	-11,500,000	-10,730,114.30
USD(C)/NOK(P)OTC /CALL	10.60	18.02.2025	USD	-4,900,000	-4,571,961.74
USD(C)/SEK(P)OTC /CALL	10.61	08.07.2024	USD	-11,400,000	-10,636,808.96
USD(C)/SEK(P)OTC /CALL	11.20	09.08.2024	USD	-4,500,000	-4,198,740.38
USD(C)/SEK(P)OTC /CALL	10.95	07.03.2025	USD	-4,900,000	-4,571,961.74
USD(C)/SGD(P)OTC /CALL	1.34	05.09.2024	USD	-5,800,000	-5,411,709.82
USD(C)/THB(P)OTC /CALL	35.75	11.02.2025	USD	-4,900,000	-4,571,961.74
USD(C)/TWD(P)OTC /CALL	32.80	26.07.2024	USD	-4,500,000	-4,198,740.38
USD(P)/CAD(C)OTC /PUT	1.34	09.07.2024	USD	-13,500,000	12,596,221.13
USD(P)/CNH(C)OTC /PUT	6.90	06.02.2025	USD	-3,900,000	3,638,908.33
USD(P)/MXN(C)OTC /PUT	16.70	20.02.2025	USD	-14,700,000	13,715,885.23
USD(P)/NOK(C)OTC /PUT	10.60	18.02.2025	USD	-4,900,000	4,571,961.74
USD(P)/SEK(C)OTC /PUT	10.359	08.07.2024	USD	-11,400,000	10,636,808.96
USD(P)/SEK(C)OTC /PUT	10.55	16.07.2024	USD	-4,600,000	4,292,045.72
USD(P)/SEK(C)OTC /PUT	9.55	07.03.2025	USD	-4,900,000	4,571,961.74
USD(P)/SGD(C)OTC /PUT	1.34	05.09.2024	USD	-5,800,000	5,411,709.82
USD(P)/THB(C)OTC /PUT	35.00	11.02.2025	USD	-4,900,000	4,571,961.74
USD(P)/TRY(C)OTC /PUT	33.90	01.07.2024	USD	-2,700,000	2,519,244.23
10YR US TREASRY NOTE /CALL	111.50	26.07.2024	USD	-241	-5,391,517.70
10YR US TREASRY NOTE /CALL	112.50	26.07.2024	USD	-109	-1,454,143.78
10YR US TREASRY NOTE /PUT	107.50	26.07.2024	USD	-185	2,468,042.19
10YR US TREASRY NOTE /CALL	110.00	26.07.2024	USD	-520	-26,574,811.06
10YR US TREASRY NOTE /PUT	109.50	26.07.2024	USD	-95	3,772,871.98
10YR US TREASRY NOTE /CALL	111.00	26.07.2024	USD	-95	-2,895,459.89
10YR US TREASRY NOTE /CALL	112.50	23.08.2024	USD	-520	-10,245,710.29
10YR US TREASRY NOTE /PUT	107.00	23.08.2024	USD	-177	1,907,216.80
10YR US TREASRY NOTE /CALL	112.00	23.08.2024	USD	-520	-12,807,137.86
10YR US TREASRY NOTE /PUT	108.00	23.08.2024	USD	-520	14,888,297.76
10YR US TREASRY NOTE /PUT	106.00	20.09.2024	USD	-246	25,338,086.07
Total:					290,765,537.03

Der nicht realisierte Nettoverlust aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 727,681.36.

Die Maklergesellschaften/Gegenparteien bei diesen Short-Optionen sind BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NEWEDGE, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED und UBS.

Die Maklergesellschaften/Gegenparteien bei den Long-Optionen sind BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CACEIS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NEWEDGE, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED und UBS.

■ Absolute Return Global Opportunities Bond

Die Maklergesellschaften/Gegenparteien bei den Long-Optionen sind BNP PARIBAS, CACEIS und GOLDMAN SACHS.

■ Absolute Return Forex

Die Maklergesellschaften/Gegenparteien bei den Long-Optionen sind BARCLAYS, CACEIS, CREDIT AGRICOLE und STANDARD CHARTERED.

■ Multi-Strategy Growth

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
AUD(C)/JPY(P)OTC /CALL	108.00	30.07.2024	AUD	-18,800,000	-11,714,855.43
AUD(C)/NZD(P)OTC /CALL	1.0885	25.07.2024	AUD	-37,900,000	-23,616,650.05
AUD(P)/CHF(C)OTC /PUT	0.565	15.07.2024	AUD	-13,200,000	8,225,324.03
AUD(P)/NZD(C)OTC /PUT	1.0885	25.07.2024	AUD	-37,900,000	23,616,650.05
CAC 40 /PUT	7,600	19.07.2024	EUR	-79	3,492,057.07
CAC 40 /CALL	8,000	19.07.2024	EUR	-103	-600,895.00
CBOE S&P VOL INDEX /CALL	35	21.08.2024	USD	-1,037	-110,737.18

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
CBOE S&P VOL INDEX /PUT	12	21.08.2024	USD	-1,456	157,170.56
CBOE S&P VOL INDEX /CALL	32	18.09.2024	USD	-1,001	-153,368.05
CBOE S&P VOL INDEX /PUT	12	18.09.2024	USD	-2,016	173,160.62
CBOE S&P VOL INDEX /CALL	35	18.09.2024	USD	-1,015	-135,484.86
CDX NA HY SERIE 42 V1 5Y /PUT	1.025	18.09.2024	USD	-60,700,000	56,636,342.43
CDX NA IG SERIE 42 V1 5Y /PUT	0.70	21.08.2024	USD	-90,000,000	83,974,807.56
CDX NA IG SERIE 42 V1 5Y /PUT	0.70	18.09.2024	USD	-86,900,000	81,082,341.96
CHF(C)/JPY(P)OTC /CALL	180.00	11.11.2024	CHF	-7,100,000	-7,372,410.57
CHF(C)/JPY(P)OTC /CALL	185.00	11.11.2024	CHF	-7,100,000	-7,372,410.57
CHF(P)/JPY(C)OTC /PUT	130.00	03.10.2024	CHF	-35,600,000	36,965,889.62
CHF(P)/JPY(C)OTC /PUT	160.00	11.11.2024	CHF	-28,400,000	29,489,642.28
CHF(P)/NOK(C)OTC /PUT	11.20	02.10.2024	CHF	-6,100,000	6,334,042.88
DJ EURO STOXX OIL & /PUT	355	19.07.2024	EUR	-432	1,478,758.03
DJ EURO STOXX OIL & /CALL	385	19.07.2024	EUR	-216	-401,490.76
DJ EURO STOXX OIL & /PUT	360	20.09.2024	EUR	-256	1,738,468.22
DJ EURO STOXX 50 EUR /CALL	5,175	19.07.2024	EUR	-281	-646,353.22
DJ EURO STOXX 50 EUR /CALL	5,200	19.07.2024	EUR	-284	-472,566.57
DJ EURO STOXX 50 EUR /PUT	4,775	19.07.2024	EUR	-476	6,918,773.95
DJ EURO STOXX 50 EUR /CALL	5,100	02.08.2024	EUR	-369	-4,009,083.30
DJ EURO STOXX 50 EUR /PUT	4,800	02.08.2024	EUR	-369	5,941,389.22
DJ EURO STOXX 50 EUR /PUT	4,650	20.09.2024	EUR	-700	7,982,146.62
DJ EURO STOXX 50 EUR /PUT	4,600	20.09.2024	EUR	-293	2,910,914.16
DJ EURO STOXX 50 EUR /PUT	2,000	20.12.2024	EUR	-715	69,984.49
EUR EURIBOR 6 MONTHS /CALL	-0.50	14.10.2025	EUR	-22,300,000	22,300,000.00
EUR EURIBOR 6 MONTHS /PUT	2.75	23.11.2027	EUR	-23,900,000	23,900,000.00
EUR EURIBOR 6 MONTHS /PUT	0.85	05.12.2029	EUR	-18,000,000	-18,000,000.00
EUR(C)/CAD(P)OTC /CALL	1.495	19.08.2024	EUR	-8,000,000	-8,000,000.00
EUR(C)/CAD(P)OTC /CALL	1.475	12.09.2024	EUR	-13,900,000	-13,900,000.00
EUR(C)/CHF(P)OTC /CALL	1.00	15.07.2024	EUR	-23,600,000	-23,600,000.00
EUR(C)/CHF(P)OTC /CALL	0.986	15.07.2024	EUR	-23,600,000	-23,600,000.00
EUR(C)/GBP(P)OTC /CALL	0.875	12.09.2024	EUR	-13,900,000	-13,900,000.00
EUR(C)/ILS(P)OTC /CALL	4.15	03.09.2024	EUR	-6,600,000	-6,600,000.00
EUR(C)/KRW(P)OTC /CALL	1,515.00	01.07.2024	EUR	-18,900,000	-18,900,000.00
EUR(C)/KRW(P)OTC /CALL	1,500.00	01.07.2024	EUR	-18,900,000	-18,900,000.00
EUR(C)/NOK(P)OTC /CALL	11.80	20.08.2024	EUR	-8,000,000	-8,000,000.00
EUR(C)/NOK(P)OTC /CALL	11.65	05.09.2024	EUR	-5,600,000	-5,600,000.00
EUR(C)/USD(P)OTC /CALL	1.12	18.07.2024	EUR	-23,900,000	-23,900,000.00
EUR(C)/USD(P)OTC /CALL	1.095	25.07.2024	EUR	-25,100,000	-25,100,000.00
EUR(C)/USD(P)OTC /CALL	1.10	20.08.2024	EUR	-19,900,000	-19,900,000.00
EURO STOXX BANKS /CALL	140	19.07.2024	EUR	-1,625	-4,724,220.31
EURO STOXX BANKS /PUT	125	19.12.2025	EUR	-1,138	2,529,958.93
EUR(P)/AUD(C)OTC /PUT	1.58	25.07.2024	EUR	-28,200,000	28,200,000.00
EUR(P)/CAD(C)OTC /PUT	1.475	12.09.2024	EUR	-13,900,000	13,900,000.00
EUR(P)/GBP(C)OTC /PUT	0.848	19.08.2024	EUR	-8,000,000	8,000,000.00
EUR(P)/GBP(C)OTC /PUT	0.875	12.09.2024	EUR	-13,900,000	13,900,000.00
EUR(P)/ILS(C)OTC /PUT	4.15	03.09.2024	EUR	-6,600,000	6,600,000.00
EUR(P)/NOK(C)OTC /PUT	11.65	05.09.2024	EUR	-5,600,000	5,600,000.00
EUR(P)/SEK(C)OTC /PUT	11.20	13.08.2024	EUR	-7,900,000	7,900,000.00
EUR(P)/SEK(C)OTC /PUT	11.50	13.08.2024	EUR	-7,900,000	7,900,000.00
EUR(P)/TRY(C)OTC /PUT	44.00	05.02.2025	EUR	-9,000,000	9,000,000.00
EUR(P)/USD(C)OTC /PUT	1.05	20.08.2024	EUR	-15,700,000	15,700,000.00
FOOTSIE 100 /PUT	76	20.09.2024	GBP	-73	7,029,318.39
FOOTSIE 100 /PUT	60	20.12.2024	GBP	-117	247,855.69
GBP OVERNIGHT COMPOUNDED RATE /PUT	4.45	20.06.2025	GBP	-29,400,000	34,675,945.04
GBP OVERNIGHT COMPOUNDED RATE /CALL	4.45	20.06.2025	GBP	-29,400,000	-34,675,945.04
GBP(C)/CAD(P)OTC /CALL	1.745	08.07.2024	GBP	-13,300,000	-15,686,737.04
GBP(C)/JPY(P)OTC /CALL	185.00	12.11.2024	GBP	-11,900,000	-14,035,501.56
GBP(C)/USD(P)OTC /CALL	1.2725	23.07.2024	GBP	-13,300,000	-15,686,737.04
ITRAXX EUROPE MAIN S41 5Y /PUT	0.90	18.09.2024	EUR	-31,300,000	31,300,000.00
ITRAXX EUROPE MAIN S41 5Y /PUT	0.75	18.09.2024	EUR	-60,000,000	60,000,000.00
ITRAXX EUROPE MAIN S41 5Y /PUT	0.90	18.09.2024	EUR	-140,000,000	140,000,000.00
ITRAXX EUROPE MAIN S41 5Y /PUT	0.80	18.09.2024	EUR	-22,000,000	22,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.50	17.07.2024	EUR	-84,600,000	84,600,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.25	18.09.2024	EUR	-90,000,000	90,000,000.00
ITRAXX XOVER MAIN S41 V1 5Y /PUT	4.50	18.09.2024	EUR	-55,000,000	55,000,000.00
JPY OVERNIGHT COMPOUNDED RATE /PUT	1.656	27.11.2024	JPY	-3,103,200,000	-17,999,822.51
KOSPI 2000 /CALL	400	12.09.2024	KRW	-74	-1,561,574.14
KOSPI 2000 /PUT	360	12.12.2024	KRW	-204	3,122,366.72
KOSPI 2000 /CALL	395	12.12.2024	KRW	-204	-6,111,866.76

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
MINI FTSE / MIB /CALL	35,000	19.07.2024	EUR	-95	-818,905.04
MINI FTSE / MIB /PUT	32,500	16.08.2024	EUR	-94	2,781,459.02
MINI FTSE / MIB /PUT	34,000	20.09.2024	EUR	-72	3,467,250.55
MSCI EM INDEX /PUT	950	23.09.2024	USD	-222	933,764.52
MSCI EM INDEX /PUT	970	23.09.2024	USD	-296	1,680,026.13
MSCI EMERG MARKT IND /PUT	1,070	16.08.2024	USD	-145	14,696,174.48
NASDAQ 100 /CALL	16,700	20.12.2024	USD	-6	-11,019,101.47
NIKKEI 225 /PUT	37,750	12.07.2024	JPY	-27	427,741.01
NIKKEI 225 /CALL	40,000	12.07.2024	JPY	-70	-5,673,365.79
NIKKEI 225 /PUT	37,125	12.07.2024	JPY	-33	265,185.65
NIKKEI 225 /PUT	37,500	12.07.2024	JPY	-35	425,904.23
NIKKEI 225 /PUT	35,500	13.09.2024	JPY	-63	1,417,537.85
NIKKEI 225 /PUT	32,500	13.12.2024	JPY	-45	878,212.23
NIKKEI 225 /PUT	29,500	10.12.2027	JPY	-48	2,049,850.66
NOK(C)/JPY(P)OTC /CALL	13.65	13.11.2024	NOK	-161,000,000	-14,108,574.68
NOK(P)/SEK(C)OTC /PUT	1.02	03.09.2024	NOK	-152,000,000	13,319,896.60
NZD(C)/USD(P)OTC /CALL	0.62	24.07.2024	NZD	-35,700,000	-20,297,353.38
NZD(C)/JPY(P)OTC /CALL	94.00	29.01.2025	NZD	-26,600,000	-15,123,518.21
OMX 30 /CALL	2,660	19.07.2024	SEK	-357	-1,131,465.29
OMX 30 /PUT	2,540	16.08.2024	SEK	-286	6,474,571.31
RUSSELL 2000 INDEX /CALL	2,155	19.07.2024	USD	-41	-806,848.53
RUSSELL 2000 INDEX /CALL	2,200	19.12.2025	USD	-56	-10,699,388.48
RUSSELL 2000 INDEX /CALL	2,300	19.12.2025	USD	-42	-3,554,871.82
SMI (ZURICH) /CALL	12,550	19.07.2024	CHF	-175	-21,794,509.63
SMI (ZURICH) /CALL	12,400	19.07.2024	CHF	-82	-1,072,289.87
SMI (ZURICH) /CALL	12,400	16.08.2024	CHF	-82	-2,022,032.33
SMI (ZURICH) /PUT	10,900	20.09.2024	CHF	-121	1,401,449.24
SMI (ZURICH) /PUT	10,900	20.06.2025	CHF	-73	2,191,033.19
SMI (ZURICH) /PUT	11,000	19.12.2025	CHF	-89	3,125,706.30
S&P 500 INDEX /PUT	4,850	20.09.2024	USD	-74	2,375,251.48
S&P 500 INDEX /PUT	4,700	20.09.2024	USD	-22	560,441.15
S&P 500 INDEX /PUT	4,940	20.09.2024	USD	-44	1,579,569.75
S&P 500 INDEX /PUT	5,065	20.09.2024	USD	-28	1,278,598.59
S&P 500 INDEX /PUT	5,030	18.10.2024	USD	-56	3,942,375.36
S&P 500 INDEX /PUT	3,650	20.12.2024	USD	-38	342,955.34
S&P 500 INDEX /CALL	4,800	20.12.2024	USD	-20	-9,038,387.24
S&P 500 INDEX /CALL	5,400	20.12.2024	USD	-35	-11,483,948.61
S&P 500 INDEX /CALL	5,000	17.12.2027	USD	-25	-9,841,231.92
SPI 200 INDEX /PUT	7,125	19.09.2024	AUD	-303	1,682,917.96
SPI 200 INDEX /CALL	8,100	19.06.2025	AUD	-188	-3,668,273.36
STOXX EUR 600 BAS RE /PUT	575	16.08.2024	EUR	-267	3,326,668.61
STOXX EUR 600 BAS RE /PUT	610	20.09.2024	EUR	-152	2,984,894.98
TOPIX INDEX /CALL	2,800	12.07.2024	JPY	-47	-4,611,072.35
TOPIX INDEX /CALL	2,925	12.07.2024	JPY	-135	-1,408,060.55
US TBOND /CALL	124.00	23.08.2024	USD	-84	-1,196,206.44
US ULTRA LONG BOND /CALL	127.00	26.07.2024	USD	-66	-7,718,862.42
US ULTRA LONG BOND /PUT	127.00	26.07.2024	USD	-66	4,762,538.11
US Y2Y /CALL	102.00	26.07.2024	USD	-181	-20,176,069.37
US Y2Y /PUT	102.00	26.07.2024	USD	-181	12,209,108.64
US Y2Y /CALL	101.75	23.08.2024	USD	-180	-23,494,445.42
US Y2Y /PUT	101.75	23.08.2024	USD	-180	10,461,030.44
US 5YR T-NOTES /CALL	105.75	23.08.2024	USD	-164	-11,040,964.11
US 5YR T-NOTES /PUT	105.75	23.08.2024	USD	-164	5,137,228.50
USD SOFR COMPOUNDED /PUT	3.81	25.07.2024	USD	-23,300,000	21,740,144.62
USD SOFR COMPOUNDED /CALL	3.81	25.07.2024	USD	-23,300,000	-21,740,144.62
USD SOFR COMPOUNDED /CALL	4.60	20.12.2024	USD	-18,600,000	-17,354,793.56
USD SOFR COMPOUNDED /PUT	4.60	20.12.2024	USD	-18,600,000	17,354,793.56
USD SOFR COMPOUNDED /CALL	2.55	21.01.2025	USD	-39,200,000	36,575,693.96
USD SOFR COMPOUNDED /PUT	4.55	18.06.2025	USD	-18,500,000	-17,261,488.22
USD SOFR COMPOUNDED /CALL	4.55	18.06.2025	USD	-18,500,000	17,261,488.22
USD(C)/BRL(P)OTC /CALL	5.53	08.07.2024	USD	-13,500,000	-12,596,221.13
USD(C)/BRL(P)OTC /CALL	5.40	08.07.2024	USD	-13,500,000	-12,596,221.13
USD(C)/CHF(P)OTC /CALL	0.92	17.07.2024	USD	-8,400,000	-7,837,648.71
USD(C)/HKD(P)OTC /CALL	7.82	20.05.2025	USD	-6,500,000	-6,064,847.21
USD(C)/HKD(P)OTC /CALL	7.78	20.05.2025	USD	-6,500,000	-6,064,847.21
USD(C)/JPY(P)OTC /CALL	160.00	06.08.2024	USD	-16,600,000	-15,488,686.73
USD(C)/JPY(P)OTC /CALL	155.00	06.11.2025	USD	-19,100,000	-17,821,320.27

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
USD(C)/JPY(P)OTC /CALL	99.00	07.10.2026	USD	-7,000,000	-6,531,373.92
USD(C)/JPY(P)OTC /CALL	98.00	14.10.2026	USD	-7,000,000	-6,531,373.92
USD(C)/JPY(P)OTC /CALL	104.50	14.10.2026	USD	-7,000,000	-6,531,373.92
USD(C)/JPY(P)OTC /CALL	98.50	15.10.2026	USD	-7,000,000	-6,531,373.92
USD(C)/JPY(P)OTC /CALL	105.25	15.10.2026	USD	-7,000,000	-6,531,373.92
USD(C)/JPY(P)OTC /CALL	150.00	01.05.2029	USD	-30,600,000	-28,551,434.57
USD(C)/NOK(P)OTC /CALL	10.71	25.07.2024	USD	-21,900,000	-20,433,869.84
USD(C)/NOK(P)OTC /CALL	10.60	18.02.2025	USD	-10,100,000	-9,423,839.51
USD(C)/SEK(P)OTC /CALL	10.61	08.07.2024	USD	-21,900,000	-20,433,869.84
USD(C)/SEK(P)OTC /CALL	11.20	09.08.2024	USD	-8,500,000	-7,930,954.05
USD(C)/SEK(P)OTC /CALL	10.95	07.03.2025	USD	-8,600,000	-8,024,259.39
USD(C)/SGD(P)OTC /CALL	1.34	05.09.2024	USD	-10,000,000	-9,330,534.17
USD(C)/THB(P)OTC /CALL	35.75	11.02.2025	USD	-10,300,000	-9,610,450.20
USD(C)/TWD(P)OTC /CALL	32.80	26.07.2024	USD	-8,500,000	-7,930,954.05
USD(P)/CAD(C)OTC /PUT	1.34	09.07.2024	USD	-25,200,000	23,512,946.12
USD(P)/CNH(C)OTC /PUT	6.90	06.02.2025	USD	-8,100,000	7,557,732.68
USD(P)/MXN(C)OTC /PUT	22.00	16.01.2025	USD	-5,000,000	4,665,267.09
USD(P)/MXN(C)OTC /PUT	16.70	20.02.2025	USD	-30,900,000	28,831,350.59
USD(P)/NOK(C)OTC /PUT	10.60	18.02.2025	USD	-10,100,000	9,423,839.51
USD(P)/SEK(C)OTC /PUT	10.359	08.07.2024	USD	-21,900,000	20,433,869.84
USD(P)/SEK(C)OTC /PUT	10.55	16.07.2024	USD	-8,400,000	7,837,648.71
USD(P)/SEK(C)OTC /PUT	9.55	07.03.2025	USD	-8,600,000	8,024,259.39
USD(P)/SGD(C)OTC /PUT	1.34	05.09.2024	USD	-10,000,000	9,330,534.17
USD(P)/THB(C)OTC /PUT	35.00	11.02.2025	USD	-10,300,000	9,610,450.20
USD(P)/TRY(C)OTC /PUT	33.90	01.07.2024	USD	-5,000,000	4,665,267.09
10YR US TREASRY NOTE /CALL	111.50	26.07.2024	USD	-460	-10,290,863.66
10YR US TREASRY NOTE /CALL	112.50	26.07.2024	USD	-203	-2,708,176.03
10YR US TREASRY NOTE /PUT	107.50	26.07.2024	USD	-396	5,282,944.37
10YR US TREASRY NOTE /CALL	110.00	26.07.2024	USD	-900	-45,994,865.29
10YR US TREASRY NOTE /PUT	109.50	26.07.2024	USD	-183	7,267,742.87
10YR US TREASRY NOTE /CALL	111.00	26.07.2024	USD	-183	-5,577,570.11
10YR US TREASRY NOTE /CALL	112.50	23.08.2024	USD	-900	-17,732,960.11
10YR US TREASRY NOTE /PUT	107.00	23.08.2024	USD	-313	3,372,648.92
10YR US TREASRY NOTE /CALL	112.00	23.08.2024	USD	-900	-22,166,200.14
10YR US TREASRY NOTE /PUT	108.00	23.08.2024	USD	-900	25,768,207.66
10YR US TREASRY NOTE /PUT	106.00	20.09.2024	USD	-428	44,084,149.76
				Total:	468,961,284.11

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 959,868.41.

Die Maklergesellschaften/Gegenparteien bei diesen Short-Optionen sind BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NEWEDGE, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED und UBS.

Die Maklergesellschaften/Gegenparteien bei den Long-Optionen sind BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CACEIS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NEWEDGE, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED und UBS.

■ Volatility Euro

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
DJ EURO STOXX 50 EUR /CALL	4,700	20.12.2024	EUR	-1,400	-47,687,330.88
DJ EURO STOXX 50 EUR /PUT	4,700	20.06.2025	EUR	-1,400	23,706,632.88
				Total:	-23,980,698.00

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 286,300.00.

Die Maklergesellschaft dieser Short-Optionen ist CACEIS.

Die Maklergesellschaft bei den Long-Optionen ist CACEIS.

■ Volatility World

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in USD
DJ EURO STOXX 50 EUR /CALL	4,700	20.12.2024	EUR	-1,000	-36,506,354.91
DJ EURO STOXX 50 EUR /PUT	4,700	20.06.2025	EUR	-1,000	18,148,274.14
NIKKEI 225 SIMEX FUT /PUT	35,000	12.07.2024	JPY	-400	2,949,645.72
NIKKEI 225 SIMEX FUT /PUT	35,000	09.08.2024	JPY	-600	7,595,337.73

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in USD
NIKKEI 225 SIMEX FUT /CALL	40,000	13.09.2024	JPY	-300	-16,923,592.32
NIKKEI 225 SIMEX FUT /PUT	35,000	13.09.2024	JPY	-600	5,604,326.87
NIKKEI 225 SIMEX FUT /PUT	25,000	13.06.2025	JPY	-2,400	13,273,405.74
S&P 500 INDEX /PUT	5,000	20.12.2024	USD	-158	14,062,920.19
				Total:	8,203,963.16

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf USD 6,819,462.60.

Die Maklergesellschaft dieser Short-Optionen ist CACEIS.

Die Maklergesellschaft bei den Long-Optionen ist CACEIS.

■ Protect 90

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
DJ EURO STOXX 50 EUR /CALL	5,500	20.12.2024	EUR	-228	-1,283,212.04
S&P 500 INDEX /CALL	5,700	20.12.2024	USD	-36	-7,868,593.71
				Total:	-9,151,805.76

Der nicht realisierte Nettoverlust aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 167,574.86.

Die Maklergesellschaft dieser Short-Optionen ist CACEIS.

Die Maklergesellschaft bei den Long-Optionen ist CACEIS.

TERMINGESCHÄFTARTIGE OPTIONEN

■ Euro Aggregate Bond

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
EURO BUND FUTURE /PUT	130.00	26.07.2024	EUR	-900	29,969,874.00
EURO BUND FUTURE /CALL	135.50	26.07.2024	EUR	-900	-12,438,090.00
EURO BUND FUTURE /CALL	139.50	26.07.2024	EUR	900	-
EURO BUND FUTURE /PUT	127.50	26.07.2024	EUR	900	-
EURO BUND FUTURE /CALL	133.00	26.07.2024	EUR	900	-
EURO BUND FUTURE /CALL	134.50	26.07.2024	EUR	-900	-19,071,738.00
				Total:	-1,539,954.00

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 90,000.00.

Der nicht realisierte Nettoverlust aus Long-Optionen beläuft sich zum 30. Juni 2024 auf EUR 265,500.00.

Die Maklergesellschaft dieser Short-Optionen ist CACEIS.

Die Maklergesellschaft bei den Long-Optionen ist CACEIS.

■ Euro Corporate ESG Bond

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
EURO BUND FUTURE /PUT	130.00	26.07.2024	EUR	-810	26,972,886.60
EURO BUND FUTURE /CALL	135.50	26.07.2024	EUR	-810	-11,194,281.00
EURO BUND FUTURE /CALL	139.50	26.07.2024	EUR	810	-
EURO BUND FUTURE /PUT	127.50	26.07.2024	EUR	810	-
EURO BUND FUTURE /CALL	133.00	26.07.2024	EUR	810	-
EURO BUND FUTURE /CALL	134.50	26.07.2024	EUR	-810	-17,164,564.20
				Total:	-1,385,958.60

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 153,900.00.

Der nicht realisierte Nettoverlust aus Long-Optionen beläuft sich zum 30. Juni 2024 auf EUR 334,950.00.

Die Maklergesellschaft dieser Short-Optionen ist CACEIS.

Die Maklergesellschaft bei den Long-Optionen ist CACEIS.

■ Euro Government Bond

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
EURO BUND FUTURE /PUT	130.00	26.07.2024	EUR	-400	13,319,944.00
EURO BUND FUTURE /CALL	135.50	26.07.2024	EUR	-400	-5,528,040.00
EURO BUND FUTURE /CALL	139.50	26.07.2024	EUR	400	-
EURO BUND FUTURE /PUT	127.50	26.07.2024	EUR	400	-
EURO BUND FUTURE /CALL	133.00	26.07.2024	EUR	400	-
EURO BUND FUTURE /CALL	134.50	26.07.2024	EUR	-400	-8,476,328.00
Total:					-684,424.00

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 40,000.00.

Der nicht realisierte Nettoverlust aus Long-Optionen beläuft sich zum 30. Juni 2024 auf EUR 118,000.00.

Die Maklergesellschaft dieser Short-Optionen ist CACEIS.

Die Maklergesellschaft bei den Long-Optionen ist CACEIS.

■ Euro Inflation Bond

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
EURO BUND FUTURE /CALL	135.00	26.07.2024	EUR	242	-
Total:					-

Der nicht realisierte Verlust aus Long-Optionen beläuft sich zum 30. Juni 2024 auf EUR 18,980.00.

Die Maklergesellschaft bei dieser Long-Option ist CACEIS.

■ European Subordinated Bond ESG

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
EURO BUND FUTURE /PUT	130.00	26.07.2024	EUR	-1,000	33,299,860.00
EURO BUND FUTURE /CALL	135.50	26.07.2024	EUR	-1,000	-13,820,100.00
EURO BUND FUTURE /CALL	139.50	26.07.2024	EUR	1,000	-
EURO BUND FUTURE /PUT	127.50	26.07.2024	EUR	1,000	-
EURO BUND FUTURE /CALL	133.00	26.07.2024	EUR	1,000	-
EURO BUND FUTURE /CALL	134.50	26.07.2024	EUR	-1,000	-21,190,820.00
Total:					-1,711,060.00

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 190,000.00.

Der nicht realisierte Nettoverlust aus Long-Optionen beläuft sich zum 30. Juni 2024 auf EUR 413,520.00.

Die Maklergesellschaft dieser Short-Optionen ist CACEIS.

Die Maklergesellschaft bei den Long-Optionen ist CACEIS.

■ Global Inflation Short Duration Bond

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
EURO BUND FUTURE /CALL	135.00	26.07.2024	EUR	181	-
Total:					-

Der nicht realisierte Verlust aus Long-Optionen beläuft sich zum 30. Juni 2024 auf EUR 12,450.00.

Die Maklergesellschaft bei dieser Long-Option ist CACEIS.

■ Euro Multi-Asset Target Income

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
EURO BUND FUTURE /PUT	130.50	23.08.2024	EUR	-54	2,587,122.72
EURO BUND FUTURE /CALL	134.50	23.08.2024	EUR	-54	-1,599,183.00
EURO BUND FUTURE /PUT	132.50	23.08.2024	EUR	107	-
Total:					987,939.72

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 7,560.00.

Der nicht realisierte Gewinn aus Long-Optionen beläuft sich zum 30. Juni 2024 auf EUR 40,090.00.

Die Maklergesellschaft dieser Short-Optionen ist CACEIS.

Die Maklergesellschaft bei dieser Long-Option ist CACEIS.

■ Global Multi-Asset Target Income

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in USD
EURO BUND FUTURE /PUT	130.50	23.08.2024	EUR	-82	4,210,470.36
EURO BUND FUTURE /CALL	134.50	23.08.2024	EUR	-82	-2,602,625.91
EURO BUND FUTURE /PUT	132.50	23.08.2024	EUR	163	-
				Total:	1,607,844.45

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf USD 12,303.69.

Der nicht realisierte Gewinn aus Long-Optionen beläuft sich zum 30. Juni 2024 auf EUR 65,462.49.

NEWEDGE ist die Maklergesellschaft dieser Short-Optionen.

Die Maklergesellschaften der Long-Option sind CACEIS and NEWEDGE.

■ Absolute Return Multi-Strategy

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
EURO - BOBL /PUT	115.25	23.08.2024	EUR	-66	1,867,464.72
EURO - BOBL /CALL	115.25	23.08.2024	EUR	-66	-5,786,835.12
EURO - BOBL /PUT	115.50	23.08.2024	EUR	66	-
EURO - BOBL /CALL	118.00	23.08.2024	EUR	133	-
EURO BUND FUTURE /CALL	132.50	26.07.2024	EUR	150	-
EURO BUND FUTURE /PUT	131.50	26.07.2024	EUR	68	-
EURO BUND FUTURE /PUT	129.00	26.07.2024	EUR	-68	1,297,773.20
EURO BUND FUTURE /PUT	126.00	23.08.2024	EUR	-203	1,522,975.02
EURO BUND FUTURE /CALL	133.50	23.08.2024	EUR	-196	-7,894,041.12
EURO BUND FUTURE /PUT	127.50	23.08.2024	EUR	-196	2,889,322.24
EURO BUND FUTURE /CALL	132.50	23.08.2024	EUR	-320	-17,015,833.60
EURO BUND FUTURE /PUT	130.00	23.08.2024	EUR	-404	16,430,914.32
EURO BUND FUTURE /CALL	136.50	23.08.2024	EUR	-200	-3,106,232.00
EURO BUND FUTURE /PUT	128.00	23.08.2024	EUR	203	-
EURO BUND FUTURE /PUT	132.00	23.08.2024	EUR	200	-
EURO BUND FUTURE /PUT	132.50	23.08.2024	EUR	200	-
EURO BUXL /CALL	140.00	23.08.2024	EUR	-28	-333,489.11
EURO SCHATZ /PUT	105.30	26.07.2024	EUR	-168	3,231,883.20
EURO SCHATZ /CALL	105.30	26.07.2024	EUR	-168	-14,827,596.00
EURO SCHATZ /PUT	105.50	26.07.2024	EUR	168	-
EURO SCHATZ /CALL	105.10	23.08.2024	EUR	-168	-15,093,960.00
EURO SCHATZ /PUT	105.40	23.08.2024	EUR	168	-
EURO SCHATZ /PUT	105.10	23.08.2024	EUR	-168	2,770,185.60
EURO SCHATZ /PUT	105.80	23.08.2024	EUR	168	-
EURO SCHATZ /PUT	105.50	23.08.2024	EUR	-168	6,605,827.20
EURO SCHATZ /CALL	105.50	23.08.2024	EUR	-168	-11,134,015.20
				Total:	-38,575,656.65

Der nicht realisierte Nettoverlust aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 2,050.00.

Der nicht realisierte Nettoverlust aus Long-Optionen beläuft sich zum 30. Juni 2024 auf EUR 153,340.00.

Die Gegenpartei bei diesen Short-Optionen ist SOCIETE GENERALE.

Die Gegenpartei bei den Long-Optionen ist SOCIETE GENERALE.

■ Absolute Return Global Opportunities Bond

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
EURO BUND FUTURE /PUT	130.50	23.08.2024	EUR	100	-
				Total:	-

Der nicht realisierte Verlust aus Long-Optionen beläuft sich zum 30. Juni 2024 auf EUR 38,760.00.

Die Maklergesellschaft bei dieser Long-Option ist CACEIS.

■ Global Macro Bonds & Currencies Low Vol

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
EURO BUND FUTURE /PUT	130.50	23.08.2024	EUR	5	-
Total:					-

Der nicht realisierte Verlust aus Long-Optionen beläuft sich zum 30. Juni 2024 auf EUR 1,850.00.

Die Maklergesellschaft bei dieser Long-Option ist CACEIS.

■ Multi-Strategy Growth

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in EUR
EURO - BOBL /PUT	115.25	23.08.2024	EUR	-125	3,536,865.00
EURO - BOBL /CALL	115.25	23.08.2024	EUR	-125	-10,959,915.00
EURO - BOBL /PUT	115.50	23.08.2024	EUR	125	-
EURO - BOBL /CALL	118.00	23.08.2024	EUR	237	-
EURO BUND FUTURE /CALL	132.50	26.07.2024	EUR	200	-
EURO BUND FUTURE /PUT	131.50	26.07.2024	EUR	129	-
EURO BUND FUTURE /PUT	129.00	26.07.2024	EUR	-129	2,461,952.10
EURO BUND FUTURE /PUT	126.00	23.08.2024	EUR	-353	2,648,326.02
EURO BUND FUTURE /CALL	133.50	23.08.2024	EUR	-342	-13,774,296.24
EURO BUND FUTURE /PUT	127.50	23.08.2024	EUR	-342	5,041,572.48
EURO BUND FUTURE /CALL	132.50	23.08.2024	EUR	-440	-23,396,771.20
EURO BUND FUTURE /PUT	130.00	23.08.2024	EUR	-708	28,794,770.64
EURO BUND FUTURE /CALL	136.50	23.08.2024	EUR	-350	-5,435,906.00
EURO BUND FUTURE /PUT	128.00	23.08.2024	EUR	353	-
EURO BUND FUTURE /PUT	132.00	23.08.2024	EUR	350	-
EURO BUND FUTURE /PUT	132.50	23.08.2024	EUR	350	-
EURO BUXL /CALL	140.00	23.08.2024	EUR	-49	-583,605.95
EURO SCHATZ /PUT	105.30	26.07.2024	EUR	-321	6,175,205.40
EURO SCHATZ /CALL	105.30	26.07.2024	EUR	-321	-28,331,299.50
EURO SCHATZ /PUT	105.50	26.07.2024	EUR	321	-
EURO SCHATZ /CALL	105.10	23.08.2024	EUR	-315	-28,301,175.00
EURO SCHATZ /PUT	105.40	23.08.2024	EUR	315	-
EURO SCHATZ /PUT	105.10	23.08.2024	EUR	-315	5,194,098.00
EURO SCHATZ /PUT	105.80	23.08.2024	EUR	321	-
EURO SCHATZ /PUT	105.50	23.08.2024	EUR	-321	12,621,848.40
EURO SCHATZ /CALL	105.50	23.08.2024	EUR	-321	-21,273,921.90
Total:					-65,582,252.75

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf EUR 38,310.00.

Der nicht realisierte Nettoverlust aus Long-Optionen beläuft sich zum 30. Juni 2024 auf EUR 236,280.00.

Die Gegenpartei bei diesen Short-Optionen ist SOCIETE GENERALE.

Die Gegenpartei bei den Long-Optionen ist SOCIETE GENERALE.

■ Volatility World

Geschäft	Ausübungs	Fälligkeits- datum	Währung	Anzahl der verkauften Optionen	Total engagement in USD
HANG SENG INDEX /CALL	18,000	16.08.2024	HKD	-100	-4,697,475.02
HANG SENG INDEX /PUT	16,000	20.09.2024	HKD	-200	3,537,187.43
HANG SENG INDEX /PUT	18,000	20.09.2024	HKD	-200	12,661,779.20
HANG SENG INDEX /CALL	22,000	20.06.2025	HKD	-800	-13,517,913.74
HANG SENG INDEX /CALL	19,000	20.06.2025	HKD	1,400	-
HANG SENG INDEX /PUT	12,000	20.06.2025	HKD	800	-
Total:					-2,016,422.13

Der nicht realisierte Nettogewinn aus Short-Optionen beläuft sich zum 30. Juni 2024 auf USD 24,335.83.

Der nicht realisierte Nettogewinn aus Long-Optionen beläuft sich zum 30. Juni 2024 auf EUR 1,808,216.29.

Die Maklergesellschaft dieser Short-Optionen ist CACEIS.

Die Maklergesellschaft bei den Long-Optionen ist CACEIS.

14 SWAPGESCHÄFTE

ZINSSWAPS

Der Fonds hat so genannte „Zinsswap-Kontrakte“ abgeschlossen. Mit diesen Kontrakten tauschen die Vertragsparteien eine gegenseitige Verpflichtung aus, auf einen bestimmten Nominalbetrag Zinsen zu bezahlen bzw. zu empfangen. Die jeweiligen Beträge werden bei jeder Ermittlung des NIV berechnet und verbucht. In der Aufstellung des Nettovermögens werden die Forderungen aus diesen Kontrakten unter der Position „Zinsguthaben“ und die entsprechenden Verbindlichkeiten unter der Position „Sonstige Passiva“ erfasst.

■ Euro Aggregate Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
72,000,000.00	EUR	06.03.2026	EUR EURIBOR 6M	3.2173%	-146,402.34
95,000,000.00	EUR	04.06.2026	EURO SHORT TERM RATE COMPOUNDED	3.1910%	339,248.64
Total:					192,846.30

Die Gegenpartei bei diesen Zinsswaps ist MORGAN STANLEY.

■ Euro Corporate ESG Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
150,000,000.00	EUR	02.04.2026	EURO SHORT TERM RATE COMPOUNDED	2.9120%	-290,837.88
70,000,000.00	EUR	04.06.2026	EURO SHORT TERM RATE COMPOUNDED	3.2090%	273,569.41
Total:					-17,268.47

Die Gegenpartei bei diesen Zinsswaps ist MORGAN STANLEY.

■ Euro Corporate Short Term Impact Green Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
30,000,000.00	EUR	04.06.2026	EURO SHORT TERM RATE COMPOUNDED	3.2090%	117,244.03
Total:					117,244.03

Die Gegenpartei bei diesem Zinsswap ist CITIGROUP.

■ Euro Government Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
34,000,000.00	EUR	06.03.2026	EUR EURIBOR 6M	3.2173%	-69,134.44
40,000,000.00	EUR	04.06.2026	EURO SHORT TERM RATE COMPOUNDED	3.1910%	142,841.54
Total:					73,707.10

Die Gegenpartei bei diesen Zinsswaps ist MORGAN STANLEY.

■ Euro Inflation Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
4,000,000.00	EUR	04.06.2026	EURO SHORT TERM RATE COMPOUNDED	3.1910%	14,284.16
Total:					14,284.16

Die Gegenpartei bei diesem Zinsswap ist CITIGROUP.

■ Strategic Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
28,000,000.00	USD	08.05.2028	2.9650%	USD SOFR COMPOUNDED	1,051,616.28
28,000,000.00	USD	02.05.2028	2.9810%	USD SOFR COMPOUNDED	1,035,212.89

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
570,867,946.63	BRL	02.01.2025	BRL MONEY MARKET CDI	12.0882%	547,777.80
742,000,000.00	ZAR	13.07.2028	ZAR JIBAR 3M	8.8650%	1,160,443.15
Total:					3,795,050.12

Die Gegenparteien bei diesen Zinsswaps sind BNP PARIBAS und MORGAN STANLEY.

■ European Subordinated Bond ESG

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
100,000,000.00	EUR	02.04.2026	EURO SHORT TERM RATE COMPOUNDED	2.9120%	-193,891.94
100,000,000.00	EUR	04.06.2026	EURO SHORT TERM RATE COMPOUNDED	3.2090%	390,813.45
Total:					196,921.51

Die Gegenpartei bei diesen Zinsswaps ist CITIGROUP.

■ Global Aggregate Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in USD
30,000,000.00	EUR	26.08.2025	EURO SHORT TERM RATE COMPOUNDED	1.6553%	-580,443.02
86,000,000.00	GBP	20.09.2028	GBP OVERNIGHT COMPOUNDED RATE	4.4830%	1,755,861.06
56,560,000.00	GBP	20.09.2028	GBP OVERNIGHT COMPOUNDED RATE	4.9500%	2,421,512.11
60,000,000.00	EUR	12.01.2029	EUR EURIBOR 6M	2.9223%	96,900.26
950,000,000.00	CNY	18.09.2029	CNY SWAP HKSH 7D DEPO	2.2500%	1,968,296.51
Total:					5,662,126.92

Die Gegenpartei bei diesen Zinsswaps ist BNP PARIBAS.

■ Global Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in USD
1,500,000.00	EUR	26.08.2025	EURO SHORT TERM RATE COMPOUNDED	1.6550%	-29,027.61
2,890,000.00	GBP	20.09.2028	GBP OVERNIGHT COMPOUNDED RATE	4.4830%	59,005.09
Total:					29,977.48

Die Gegenparteien bei diesen Zinsswaps sind BANK OF AMERICA und CITIGROUP.

■ Global Corporate Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in USD
5,000,000.00	EUR	01.07.2028	-0.0850%	0.8470%	19,801.06
40,000,000.00	EUR	27.09.2024	EURO SHORT TERM RATE COMPOUNDED	-0.4930%	-441,257.38
40,000,000.00	EUR	22.11.2024	EURO SHORT TERM RATE COMPOUNDED	-0.3810%	-680,624.47
Total:					-1,102,080.79

Die Gegenparteien bei diesen Zinsswaps sind BNP PARIBAS und CITIGROUP.

■ Global Inflation Short Duration Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
3,100,000.00	EUR	04.06.2026	EURO SHORT TERM RATE COMPOUNDED	3.1910%	11,070.22
Total:					11,070.22

Die Gegenpartei bei diesem Zinsswap ist CITIGROUP.

■ Global Short Term Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in USD
18,000,000.00	CNY	20.03.2029	CNY SWAP HKSH 7D DEPO	2.5000%	65,707.87
2,500,000.00	CNY	20.03.2029	CNY SWAP HKSH 7D DEPO	2.5000%	9,126.09
Total:					74,833.96

Die Gegenpartei bei diesen Zinsswaps ist JP MORGAN.

■ China RMB Aggregate Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in USD
30,000,000.00	CNY	05.09.2028	CNY SWAP HKSH 7D DEPO	2.3210%	72,011.98
Total:					72,011.98

Die Gegenpartei diesem Zinsswap ist BANK OF AMERICA.

■ Emerging Markets Blended Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
141,260,307.00	BRL	02.01.2025	BRL MONEY MARKET CDI	6.3500%	-640,511.22
170,031,100.10	BRL	02.01.2025	BRL MONEY MARKET CDI	9.5100%	-258,913.36
139,628,945.21	BRL	02.01.2029	BRL MONEY MARKET CDI	11.4000%	-628,401.85
Total:					-1,527,826.43

Die Gegenpartei bei diesen Zinsswaps ist MORGAN STANLEY.

■ Emerging Markets Local Currency Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
110,000,000.00	CNY	05.09.2028	CNY SWAP HKSH 7D DEPO	2.3210%	246,367.08
110,000,000.00	CNY	11.09.2028	CNY SWAP HKSH 7D DEPO	2.4350%	311,754.09
110,000,000.00	CNY	18.09.2028	CNY SWAP HKSH 7D DEPO	2.3525%	265,200.62
72,850,546.84	BRL	02.01.2029	BRL MONEY MARKET CDI	11.4000%	-327,864.81
Total:					495,456.98

Die Gegenparteien bei diesen Zinsswaps sind BANK OF AMERICA, CITIGROUP, MORGAN STANLEY und UBS.

■ Euro Multi-Asset Target Income

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
5,500,000.00	GBP	08.02.2049	1.5380%	GBP OVERNIGHT COMPOUNDED RATE	2,672,395.66
15,500,000.00	GBP	25.07.2049	GBP OVERNIGHT COMPOUNDED RATE	1.0865%	-8,938,033.74
6,400,000.00	GBP	29.05.2028	1.5650%	GBP OVERNIGHT COMPOUNDED RATE	767,527.01
4,500,000.00	GBP	13.02.2049	1.4870%	GBP OVERNIGHT COMPOUNDED RATE	2,235,401.89
7,000,000.00	GBP	22.12.2031	0.7640%	GBP OVERNIGHT COMPOUNDED RATE	1,612,910.28
38,850,000.00	NOK	14.10.2032	NOK OIBOR 6M	3.9190%	17,115.17
37,550,000.00	NOK	23.05.2033	NOK OIBOR 6M	3.5350%	-72,029.20
4,000,000.00	MXN	06.11.2028	MXN TIIE 28D	9.1100%	-3,815.81
24,000,000.00	MXN	20.11.2028	MXN TIIE 28D	9.1300%	-22,226.30
20,000,000.00	HUF	30.11.2028	HUF BUBOR 6M	6.7900%	960.34
3,100,000.00	NZD	20.06.2034	4.4250%	NZD BBR 3M	10,405.00
11,500,000.00	CAD	20.06.2029	CAD OVERNIGHT COMPOUNDED RATE	3.3000%	-34,536.36
3,500,000.00	CAD	20.06.1954	3.2200%	CAD OVERNIGHT COMPOUNDED RATE	36,371.10
Total:					-1,717,554.96

Die Gegenparteien bei diesen Zinsswaps sind BANK OF AMERICA, BNP PARIBAS, HSBC und JP MORGAN.

■ Global Multi-Asset

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
30,000,000.00	CAD	27.06.2026	CAD OVERNIGHT COMPOUNDED RATE	3.9900%	16,743.02
7,000,000.00	CAD	27.06.2034	3.4120%	CAD OVERNIGHT COMPOUNDED RATE	-11,933.47
Total:					4,809.55

Die Gegenpartei bei diesen Zinsswaps ist CITIGROUP.

■ Global Multi-Asset Conservative

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
220,000,000.00	CAD	27.06.2026	CAD OVERNIGHT COMPOUNDED RATE	3.9900%	122,782.15
47,000,000.00	CAD	27.06.2034	3.4120%	CAD OVERNIGHT COMPOUNDED RATE	-80,124.70
Total:					42,657.45

Die Gegenpartei bei diesen Zinsswaps ist CITIGROUP.

■ Global Multi-Asset Target Income

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in USD
4,200,000.00	GBP	18.04.2033	3.5350%	GBP OVERNIGHT COMPOUNDED RATE	112,281.57
32,600,000.00	NOK	14.10.2032	NOK OIBOR 6M	3.9190%	15,383.45
39,700,000.00	NOK	23.05.2033	NOK OIBOR 6M	3.5350%	-81,614.38
2,300,000.00	GBP	20.12.1951	GBP OVERNIGHT COMPOUNDED RATE	0.5838%	-1,606,224.15
2,000,000.00	GBP	04.08.1953	GBP OVERNIGHT COMPOUNDED RATE	3.9498%	27,071.01
7,900,000.00	GBP	25.09.2033	4.2260%	GBP OVERNIGHT COMPOUNDED RATE	-304,505.41
3,200,000.00	MXN	06.11.2028	MXN TIIE 28D	9.1100%	-3,271.66
30,000,000.00	MXN	20.11.2028	MXN TIIE 28D	9.1300%	-29,776.32
175,000,000.00	HUF	30.11.2028	HUF BUBOR 6M	6.7900%	9,005.79
10,000,000.00	GBP	18.03.2029	3.8843%	GBP OVERNIGHT COMPOUNDED RATE	61,054.83
16,500,000.00	CAD	14.03.2028	CAD OVERNIGHT COMPOUNDED RATE	3.1420%	-298,348.69
4,000,000.00	CAD	14.03.1953	3.1600%	CAD OVERNIGHT COMPOUNDED RATE	259,531.95
4,700,000.00	NZD	20.06.2034	4.4250%	NZD BBR 3M	16,907.21
Total:					-1,822,504.80

Die Gegenpartei bei diesen Zinsswaps ist BNP PARIBAS.

■ Absolute Return Multi-Strategy

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
10,000,000.00	EUR	20.10.1950	EURO SHORT TERM RATE COMPOUNDED	-0.1500%	-5,140,032.58
4,140,000,000.00	JPY	30.05.2029	0.4580%	JPY OVERNIGHT COMPOUNDED RATE	216,862.31
20,000,000.00	AUD	29.06.2032	AUD BANK BILL 6M	4.2300%	-154,052.41
20,000,000.00	AUD	11.07.2032	AUD BANK BILL 6M	3.9450%	-395,009.61
4,500,000.00	CHF	27.12.2032	1.9400%	CHF OVERNIGHT COMPOUNDED RATE	-396,696.45
21,300,000.00	CHF	27.12.2027	CHF OVERNIGHT COMPOUNDED RATE	1.7250%	683,466.49
31,100,000.00	CHF	27.12.2024	1.5250%	CHF OVERNIGHT COMPOUNDED RATE	-66,847.97
160,000,000.00	THB	27.01.2028	THB OIS	1.9900%	-46,511.15
20,000,000.00	PLN	22.08.2027	PLN WIBOR 6M	5.8000%	89,045.80
53,000,000.00	CNY	09.05.2028	CNY SWAP HKSH 7D DEPO	2.6880%	206,972.82
110,000,000.00	TWD	18.01.2028	TWD TAIBOR 3M	1.2020%	-71,294.36
32,000,000.00	CNY	16.05.2028	CNY SWAP HKSH 7D DEPO	2.5845%	109,405.10
20,000,000.00	CHF	12.06.2028	1.8682%	CHF OVERNIGHT COMPOUNDED RATE	-845,309.59
20,000,000.00	CHF	13.06.2028	1.8947%	CHF OVERNIGHT COMPOUNDED RATE	-867,550.29
50,000,000.00	CNY	13.06.2028	CNY SWAP HKSH 7D DEPO	2.4330%	136,185.38
310,000,000.00	CZK	16.06.2028	CZK PRIBOR 6M	4.4050%	215,678.86

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
43,000,000.00	CNY	21.06.2028	CNY SWAP HKSH 7D DEPO	2.4750%	126,135.17
42,000,000.00	CNY	28.06.2028	CNY SWAP HKSH 7D DEPO	2.4840%	125,432.86
760,000,000.00	INR	30.06.2028	INR OIS OVERNIGHT COMPOUNDED	6.2425%	-58,784.73
44,000,000.00	ZAR	19.07.2033	ZAR JIBAR 3M	9.4210%	55,862.68
30,000,000.00	ZAR	24.07.2033	ZAR JIBAR 3M	9.2850%	24,752.31
75,000,000.00	CZK	26.07.2028	CZK PRIBOR 6M	4.1210%	22,094.67
50,000,000.00	CZK	04.09.2028	CZK PRIBOR 6M	4.3000%	28,253.94
14,000,000.00	PLN	12.09.2028	PLN WIBOR 6M	4.1800%	-102,063.62
40,000,000.00	PLN	23.10.2028	4.8600%	PLN WIBOR 6M	60,675.60
400,000,000.00	MXN	20.11.2025	MXN TIIE 28D	10.0530%	-147,801.07
17,600,000.00	GBP	20.12.2026	3.2520%	GBP OVERNIGHT COMPOUNDED RATE	362,443.83
17,600,000.00	GBP	19.12.2027	GBP OVERNIGHT COMPOUNDED RATE	2.9933%	-274,926.69
75,000,000.00	ZAR	29.11.2027	ZAR JIBAR 3M	7.9250%	3,028.59
20,000,000,000.00	COP	22.01.2029	COP DEPOSIT OVERNIGHT	7.3250%	-141,395.65
1,400,000.00	EUR	27.02.1954	2.4597%	EURO SHORT TERM RATE COMPOUNDED	-167.62
5,600,000.00	EUR	28.02.2034	EURO SHORT TERM RATE COMPOUNDED	2.5885%	-11,438.57
13,400,000.00	EUR	28.02.2031	EURO SHORT TERM RATE COMPOUNDED	2.4590%	-16,773.39
3,000,000.00	EUR	28.02.2039	2.7302%	EURO SHORT TERM RATE COMPOUNDED	5,401.25
85,000,000.00	SEK	01.03.2032	SEK STIBOR 3M	2.6940%	38,743.31
28,000,000.00	SEK	01.03.2039	2.8257%	SEK STIBOR 3M	-38,462.25
1,300,000,000.00	JPY	05.03.2034	JPY OVERNIGHT COMPOUNDED RATE	1.2500%	-52,285.35
310,000,000.00	JPY	05.03.1954	1.7220%	JPY OVERNIGHT COMPOUNDED RATE	87,611.11
30,000,000.00	EUR	15.03.2029	2.4932%	EURO SHORT TERM RATE COMPOUNDED	247,081.63
22,000,000.00	USD	20.03.2029	4.1017%	USD SOFR COMPOUNDED	-53,799.09
20,000,000.00	EUR	20.03.2029	2.6017%	EURO SHORT TERM RATE COMPOUNDED	68,570.44
7,200,000.00	PLN	02.10.2033	5.0000%	PLN WIBOR 6M	13,447.77
425,000,000.00	INR	17.01.2028	INR OIS OVERNIGHT COMPOUNDED	6.2750%	-44,294.17
18,000,000.00	CHF	16.04.2029	1.0677%	CHF OVERNIGHT COMPOUNDED RATE	-206,108.86
9,000,000.00	CHF	16.04.2034	1.1867%	CHF OVERNIGHT COMPOUNDED RATE	-218,303.34
4,100,000.00	EUR	18.04.2034	2.6232%	EURO SHORT TERM RATE COMPOUNDED	13,616.61
2,200,000.00	USD	24.04.1954	3.9757%	USD SOFR COMPOUNDED	-123,009.19
6,300,000.00	USD	24.04.2031	4.3117%	USD SOFR COMPOUNDED	-136,501.46
3,400,000.00	USD	02.05.2039	4.2437%	USD SOFR COMPOUNDED	-135,752.04
6,300,000.00	USD	06.05.2031	4.3262%	USD SOFR COMPOUNDED	-142,755.03
6,300,000.00	USD	08.05.2031	4.1512%	USD SOFR COMPOUNDED	-81,822.10
12,700,000.00	AUD	09.05.2029	AUD BANK BILL 6M	4.3830%	22,277.20
3,200,000.00	GBP	08.05.2034	3.9023%	GBP OVERNIGHT COMPOUNDED RATE	-22,050.06
143,000,000.00	CZK	13.05.2029	CZK PRIBOR 6M	3.8450%	-10,498.30
75,000,000.00	ZAR	13.05.2029	ZAR JIBAR 3M	8.6800%	84,646.22
160,000,000.00	MXN	04.05.2029	MXN TIIE 28D	9.2010%	-141,196.22
175,000,000.00	TWD	14.05.2029	TWD TAIBOR 3M	1.8000%	-23,018.91
12,400,000.00	EUR	14.05.2027	2.8468%	EURO SHORT TERM RATE COMPOUNDED	-5,091.29
10,800,000.00	GBP	14.05.2027	GBP OVERNIGHT COMPOUNDED RATE	4.2148%	-25,852.49
49,400,000.00	NOK	15.05.2034	3.9157%	NOK OIBOR 6M	-35,691.93
4,700,000.00	USD	15.05.2034	4.1177%	USD SOFR COMPOUNDED	-90,089.73
49,000,000.00	NOK	16.05.2034	3.8802%	NOK OIBOR 6M	-23,066.83
17,000,000.00	EUR	28.05.2034	2.6777%	EURO SHORT TERM RATE COMPOUNDED	-22,366.61
260,000,000.00	CZK	28.05.2034	CZK PRIBOR 6M	4.1200%	79,377.61
13,700,000.00	USD	03.06.2027	USD SOFR COMPOUNDED	4.6158%	108,956.95
16,900,000.00	CHF	05.06.2026	CHF OVERNIGHT COMPOUNDED RATE	1.2433%	125,153.77
26,700,000.00	CAD	04.06.2026	4.1755%	CAD OVERNIGHT COMPOUNDED RATE	-67,548.32
27,000,000,000.00	COP	07.06.2034	COP DEPOSIT OVERNIGHT	8.2450%	-47,787.20
6,900,000.00	CHF	10.06.2029	CHF OVERNIGHT COMPOUNDED RATE	1.2063%	129,858.07
10,000,000,000.00	CLP	07.06.2029	4.8800%	CLP OIS ON COMPOUND AV	159,782.92
11,300,000.00	CAD	07.06.2029	3.3975%	CAD OVERNIGHT COMPOUNDED RATE	1,402.79
5,800,000.00	SGD	12.06.2034	3.0700%	SGD OIS	-37,292.36
5,800,000.00	SGD	13.06.2034	3.0750%	SGD OIS	-39,005.13
3,500,000.00	CHF	13.06.2034	CHF OVERNIGHT COMPOUNDED RATE	1.2913%	121,714.21
4,000,000.00	EUR	13.06.2034	2.7767%	EURO SHORT TERM RATE COMPOUNDED	-39,811.04
18,000,000.00	CAD	12.06.2027	3.7100%	CAD OVERNIGHT COMPOUNDED RATE	-6,870.71
16,500,000.00	USD	14.06.2029	4.0422%	USD SOFR COMPOUNDED	-21,496.50
22,300,000.00	CAD	14.06.2029	3.3035%	CAD OVERNIGHT COMPOUNDED RATE	65,689.34
11,000,000.00	EUR	18.06.2034	2.5557%	EURO SHORT TERM RATE COMPOUNDED	103,320.11
14,800,000.00	EUR	19.06.2029	2.6017%	EURO SHORT TERM RATE COMPOUNDED	44,976.65

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
12,800,000.00	GBP	19.06.2029	3.9327%	GBP OVERNIGHT COMPOUNDED RATE	21,167.35
60,000,000.00	CAD	27.10.2024	CAD OVERNIGHT COMPOUNDED RATE	4.4450%	-75,694.82
3,400,000.00	CHF	24.06.2034	CHF OVERNIGHT COMPOUNDED RATE	1.1048%	54,861.13
50,000,000.00	CAD	13.02.2025	CAD OVERNIGHT COMPOUNDED RATE	4.5050%	-76,284.11
109,000,000.00	SEK	25.06.2034	2.6302%	SEK STIBOR 3M	-34,391.08
556,000,000.00	SEK	25.06.2026	SEK STIBOR 3M	2.9933%	45,055.86
17,000,000.00	EUR	24.06.2034	2.6252%	EURO SHORT TERM RATE COMPOUNDED	56,458.83
14,800,000.00	EUR	25.06.2029	2.5777%	EURO SHORT TERM RATE COMPOUNDED	61,108.93
3,400,000.00	CHF	26.06.2034	CHF OVERNIGHT COMPOUNDED RATE	1.0268%	28,275.62
12,500,000.00	GBP	26.06.2029	GBP OVERNIGHT COMPOUNDED RATE	3.8955%	-43,226.24
3,200,000.00	GBP	26.06.1954	3.8502%	GBP OVERNIGHT COMPOUNDED RATE	20,391.92
17,800,000.00	CAD	25.06.2027	3.5810%	CAD OVERNIGHT COMPOUNDED RATE	33,546.49
16,300,000.00	USD	27.06.2029	3.9622%	USD SOFR COMPOUNDED	29,851.76
450,000,000.00	SEK	28.06.2026	2.9552%	SEK STIBOR 3M	-15,233.23
3,400,000.00	CAD	29.03.1952	3.0100%	CAD OVERNIGHT COMPOUNDED RATE	272,513.62
44,000,000.00	SEK	01.07.2034	SEK STIBOR 3M	2.5853%	-1,050.79
3,400,000.00	CHF	01.07.2034	CHF OVERNIGHT COMPOUNDED RATE	1.0008%	19,413.48
44,000,000.00	SEK	01.07.2034	SEK STIBOR 3M	2.5948%	2,155.23
46,000,000.00	NOK	01.07.2034	3.8002%	NOK OIBOR 6M	4,493.86
Total:					-6,237,144.08

Die Gegenpartei bei diesen Zinsswaps ist MORGAN STANLEY.

Absolute Return Global Opportunities Bond

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
6,500,000.00	EUR	11.03.1954	2.2980%	EUR EURIBOR 6M	297,111.32
13,590,000.00	EUR	24.06.2029	EUR EURIBOR 6M	2.8413%	-7,426.09
151,330,000.00	SEK	25.06.2029	2.6577%	SEK STIBOR 3M	-46,694.02
Total:					242,991.21

Die Gegenparteien bei diesen Zinsswaps sind BNP PARIBAS, CITIGROUP und JP MORGAN.

Global Macro Bonds & Currencies Low Vol

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
260,000.00	EUR	11.03.1954	2.3337%	EUR EURIBOR 6M	11,808.15
Total:					11,808.15

Die Gegenpartei bei diesem Zinsswap ist JP MORGAN.

Multi-Strategy Growth

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
12,100,000.00	EUR	01.04.2027	EURO SHORT TERM RATE COMPOUNDED	0.8740%	-631,469.47
67,800,000.00	USD	07.04.2027	2.1300%	USD SOFR COMPOUNDED	2,176,467.45
67,800,000.00	USD	05.04.2025	USD SOFR COMPOUNDED	2.8600%	-1,098,520.06
24,300,000.00	CHF	25.05.2027	CHF OVERNIGHT COMPOUNDED RATE	0.7250%	-86,044.45
6,055,000,000.00	JPY	30.05.2029	0.4580%	JPY OVERNIGHT COMPOUNDED RATE	317,174.23
24,300,000.00	CHF	25.05.2027	0.7250%	CHF OVERNIGHT COMPOUNDED RATE	86,061.53
12,100,000.00	EUR	01.04.2027	0.8740%	EURO SHORT TERM RATE COMPOUNDED	631,469.47
8,600,000.00	EUR	20.10.1950	EURO SHORT TERM RATE COMPOUNDED	0.1080%	-4,000,474.02
30,900,000.00	AUD	29.06.2032	AUD BANK BILL 6M	4.2300%	-238,011.00
30,900,000.00	AUD	11.07.2032	AUD BANK BILL 6M	3.9450%	-610,289.84
5,800,000.00	CHF	27.12.2032	1.9400%	CHF OVERNIGHT COMPOUNDED RATE	-511,297.66
27,800,000.00	CHF	27.12.2027	CHF OVERNIGHT COMPOUNDED RATE	1.7250%	892,036.07
40,500,000.00	CHF	27.12.2024	1.5250%	CHF OVERNIGHT COMPOUNDED RATE	-87,052.82
220,000,000.00	THB	27.01.2028	THB OIS	1.9900%	-63,952.84
27,000,000.00	PLN	22.08.2027	PLN WIBOR 6M	5.8000%	120,211.84
85,000,000.00	CNY	09.05.2028	CNY SWAP HKSH 7D DEPO	2.6880%	331,937.55
180,000,000.00	TWD	18.01.2028	TWD TAIBOR 3M	1.2020%	-116,663.50

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
67,800,000.00	USD	05.04.2025	2.8465%	USD SOFR COMPOUNDED	1,104,848.95
67,800,000.00	USD	07.04.2027	USD SOFR COMPOUNDED	2.1432%	-2,161,154.34
30,000,000.00	CHF	12.06.2028	1.8682%	CHF OVERNIGHT COMPOUNDED RATE	-1,267,964.38
30,000,000.00	CHF	13.06.2028	1.8947%	CHF OVERNIGHT COMPOUNDED RATE	-1,301,325.41
530,000,000.00	CZK	16.06.2028	CZK PRIBOR 6M	4.4050%	368,741.28
1,250,000,000.00	INR	30.06.2028	INR OIS OVERNIGHT COMPOUNDED	6.2425%	-96,685.40
49,000,000.00	ZAR	24.07.2033	ZAR JIBAR 3M	9.2850%	40,428.77
125,000,000.00	CZK	26.07.2028	CZK PRIBOR 6M	4.1210%	36,824.44
23,500,000.00	PLN	12.09.2028	PLN WIBOR 6M	4.1800%	-171,321.07
75,000,000.00	PLN	23.10.2028	4.8600%	PLN WIBOR 6M	113,766.74
120,000,000.00	CNY	10.11.2028	CNY SWAP HKSH 7D DEPO	2.3910%	318,966.64
1,300,000.00	USD	22.02.2028	3.9010%	USD SOFR COMPOUNDED	11,223.37
36,200,000.00	GBP	20.12.2026	3.2520%	GBP OVERNIGHT COMPOUNDED RATE	745,481.06
36,200,000.00	GBP	19.12.2027	GBP OVERNIGHT COMPOUNDED RATE	2.9933%	-565,474.21
130,000,000.00	ZAR	29.11.2027	ZAR JIBAR 3M	7.9250%	5,249.55
40,000,000,000.00	COP	22.01.2029	COP DEPOSIT OVERNIGHT	7.3250%	-282,585.40
2,900,000.00	EUR	27.02.1954	2.4597%	EURO SHORT TERM RATE COMPOUNDED	-347.09
11,500,000.00	EUR	28.02.2034	EURO SHORT TERM RATE COMPOUNDED	2.5885%	-23,489.93
27,600,000.00	EUR	28.02.2031	EURO SHORT TERM RATE COMPOUNDED	2.4590%	-34,548.17
6,100,000.00	EUR	28.02.2039	2.7302%	EURO SHORT TERM RATE COMPOUNDED	10,982.46
142,000,000.00	SEK	01.03.2032	SEK STIBOR 3M	2.6940%	64,724.12
47,000,000.00	SEK	01.03.2039	2.8257%	SEK STIBOR 3M	-64,561.65
510,000,000.00	JPY	05.03.1954	1.7220%	JPY OVERNIGHT COMPOUNDED RATE	144,134.41
2,170,000,000.00	JPY	05.03.2034	JPY OVERNIGHT COMPOUNDED RATE	1.2500%	-87,276.31
45,000,000.00	EUR	15.03.2029	2.4932%	EURO SHORT TERM RATE COMPOUNDED	370,622.46
10,000,000.00	USD	20.03.2029	4.1017%	USD SOFR COMPOUNDED	-24,454.14
10,000,000.00	EUR	20.03.2029	2.6017%	EURO SHORT TERM RATE COMPOUNDED	34,285.20
8,000,000,000.00	KRW	21.03.2025	KRW CERTIF DEPOSIT 3M	3.5650%	3,688.03
90,000,000.00	INR	21.03.2028	INR OIS OVERNIGHT COMPOUNDED	6.3650%	-2,951.51
700,000,000.00	MXN	20.11.2025	MXN TIIE 28D	10.0530%	-258,651.85
12,800,000.00	PLN	02.10.2033	5.0000%	PLN WIBOR 6M	23,907.15
470,000,000.00	INR	17.01.2028	INR OIS OVERNIGHT COMPOUNDED	6.2750%	-48,984.14
62,500,000.00	CNY	13.06.2028	CNY SWAP HKSH 7D DEPO	2.4330%	170,231.72
8,000,000.00	CHF	16.04.2029	1.0677%	CHF OVERNIGHT COMPOUNDED RATE	-91,603.92
4,000,000.00	CHF	16.04.2034	1.1867%	CHF OVERNIGHT COMPOUNDED RATE	-97,023.70
200,000,000.00	TWD	12.04.2029	1.8400%	TWD TAIBOR 3M	14,612.09
7,600,000.00	EUR	18.04.2034	2.6232%	EURO SHORT TERM RATE COMPOUNDED	25,240.57
4,100,000.00	USD	24.04.1954	3.9757%	USD SOFR COMPOUNDED	-229,244.30
11,600,000.00	USD	24.04.2031	4.3117%	USD SOFR COMPOUNDED	-251,336.04
6,300,000.00	USD	02.05.2039	4.2437%	USD SOFR COMPOUNDED	-251,540.53
11,600,000.00	USD	06.05.2031	4.3262%	USD SOFR COMPOUNDED	-262,850.46
11,600,000.00	USD	08.05.2031	4.1512%	USD SOFR COMPOUNDED	-150,656.55
23,600,000.00	AUD	09.05.2029	AUD BANK BILL 6M	4.3830%	41,397.00
5,900,000.00	GBP	08.05.2034	3.9023%	GBP OVERNIGHT COMPOUNDED RATE	-40,654.82
210,000,000.00	CZK	13.05.2029	CZK PRIBOR 6M	3.8450%	-15,417.09
150,000,000.00	ZAR	13.05.2029	ZAR JIBAR 3M	8.6800%	169,292.44
300,000,000.00	MXN	04.05.2029	MXN TIIE 28D	9.2010%	-264,742.89
300,000,000.00	TWD	14.05.2029	TWD TAIBOR 3M	1.8000%	-39,460.99
23,100,000.00	EUR	14.05.2027	2.8468%	EURO SHORT TERM RATE COMPOUNDED	-9,484.57
20,200,000.00	GBP	14.05.2027	GBP OVERNIGHT COMPOUNDED RATE	4.2148%	-48,353.73
92,400,000.00	NOK	15.05.2034	3.9157%	NOK OIBOR 6M	-66,759.81
8,700,000.00	USD	15.05.2034	4.1177%	USD SOFR COMPOUNDED	-166,761.83
93,000,000.00	NOK	16.05.2034	3.8802%	NOK OIBOR 6M	-43,779.91
25,000,000.00	EUR	28.05.2034	2.6777%	EURO SHORT TERM RATE COMPOUNDED	-32,892.03
490,000,000.00	CZK	28.05.2034	CZK PRIBOR 6M	4.1200%	149,596.26
25,800,000.00	USD	03.06.2027	USD SOFR COMPOUNDED	4.6158%	205,189.01
31,700,000.00	CHF	05.06.2026	CHF OVERNIGHT COMPOUNDED RATE	1.2433%	234,755.90
50,300,000.00	CAD	04.06.2026	4.1755%	CAD OVERNIGHT COMPOUNDED RATE	-127,253.98
50,000,000,000.00	COP	07.06.2034	COP DEPOSIT OVERNIGHT	8.2450%	-77,765.36
13,100,000.00	CHF	10.06.2029	CHF OVERNIGHT COMPOUNDED RATE	1.2063%	246,542.13
19,000,000,000.00	CLP	07.06.2029	4.8800%	CLP OIS ON COMPOUND AV	303,587.55
21,300,000.00	CAD	07.06.2029	3.3975%	CAD OVERNIGHT COMPOUNDED RATE	2,644.17
11,100,000.00	SGD	12.06.2034	3.0700%	SGD OIS	-71,369.87
11,100,000.00	SGD	13.06.2034	3.0750%	SGD OIS	-74,647.74
6,700,000.00	CHF	13.06.2034	CHF OVERNIGHT COMPOUNDED RATE	1.2913%	232,995.73
7,600,000.00	EUR	13.06.2034	2.7767%	EURO SHORT TERM RATE COMPOUNDED	-75,640.99
34,400,000.00	CAD	12.06.2027	3.7100%	CAD OVERNIGHT COMPOUNDED RATE	-13,130.68
31,400,000.00	USD	14.06.2029	4.0422%	USD SOFR COMPOUNDED	-40,908.48
42,700,000.00	CAD	14.06.2029	3.3035%	CAD OVERNIGHT COMPOUNDED RATE	125,781.82
15,000,000.00	EUR	18.06.2034	2.5557%	EURO SHORT TERM RATE COMPOUNDED	140,891.02

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
28,300,000.00	EUR	19.06.2029	2.6017%	EURO SHORT TERM RATE COMPOUNDED	86,002.62
24,600,000.00	GBP	19.06.2029	3.9327%	GBP OVERNIGHT COMPOUNDED RATE	40,681.01
70,000,000.00	CAD	27.10.2024	CAD OVERNIGHT COMPOUNDED RATE	4.4450%	-88,310.64
6,500,000.00	CHF	24.06.2034	CHF OVERNIGHT COMPOUNDED RATE	1.1048%	104,881.55
70,000,000.00	CAD	13.02.2025	CAD OVERNIGHT COMPOUNDED RATE	4.5050%	-106,797.75
209,000,000.00	SEK	25.06.2034	2.6302%	SEK STIBOR 3M	-65,942.53
1,066,800,000.00	SEK	25.06.2026	SEK STIBOR 3M	2.9933%	86,448.92
20,000,000.00	EUR	24.06.2034	2.6252%	EURO SHORT TERM RATE COMPOUNDED	66,422.16
28,400,000.00	EUR	25.06.2029	2.5777%	EURO SHORT TERM RATE COMPOUNDED	117,263.11
6,500,000.00	CHF	26.06.2034	CHF OVERNIGHT COMPOUNDED RATE	1.0268%	54,056.35
24,000,000.00	GBP	26.06.2029	GBP OVERNIGHT COMPOUNDED RATE	3.8955%	-82,994.35
6,000,000.00	GBP	26.06.1954	3.8502%	GBP OVERNIGHT COMPOUNDED RATE	38,234.85
34,100,000.00	CAD	25.06.2027	3.5810%	CAD OVERNIGHT COMPOUNDED RATE	64,266.06
31,300,000.00	USD	27.06.2029	3.9622%	USD SOFR COMPOUNDED	57,322.68
750,000,000.00	SEK	28.06.2026	2.9552%	SEK STIBOR 3M	-25,388.72
85,000,000.00	SEK	01.07.2034	SEK STIBOR 3M	2.5853%	-2,029.95
6,500,000.00	CHF	01.07.2034	CHF OVERNIGHT COMPOUNDED RATE	1.0008%	37,113.99
84,000,000.00	SEK	01.07.2034	SEK STIBOR 3M	2.5948%	4,114.54
88,000,000.00	NOK	01.07.2034	3.8002%	NOK OIBOR 6M	8,596.95
Total:					-5,968,899.90

Die Gegenparteien bei diesen Zinsswaps sind GOLDMAN SACHS und MORGAN STANLEY.

■ Cash EUR

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
9,592,400.00	EUR	22.07.2024	3.8535%	EURO SHORT TERM RATE COMPOUNDED	-1,217.61
2,879,437.00	EUR	29.07.2024	3.8300%	EURO SHORT TERM RATE COMPOUNDED	-424.30
19,209,486.00	EUR	11.09.2024	3.7870%	EURO SHORT TERM RATE COMPOUNDED	-5,714.95
14,387,553.00	EUR	01.10.2024	3.9100%	EURO SHORT TERM RATE COMPOUNDED	-10,661.28
11,511,159.00	EUR	03.10.2024	3.8965%	EURO SHORT TERM RATE COMPOUNDED	-8,374.79
28,777,898.00	EUR	10.10.2024	3.8265%	EURO SHORT TERM RATE COMPOUNDED	-17,439.44
24,004,864.00	EUR	11.10.2024	3.8245%	EURO SHORT TERM RATE COMPOUNDED	-14,639.02
28,809,741.00	EUR	11.10.2024	3.8415%	EURO SHORT TERM RATE COMPOUNDED	-18,982.80
14,542,861.00	EUR	17.07.2024	3.9030%	EURO SHORT TERM RATE COMPOUNDED	-1,827.92
23,988,562.00	EUR	16.10.2024	3.8490%	EURO SHORT TERM RATE COMPOUNDED	-17,576.76
14,391,043.00	EUR	23.10.2024	3.8510%	EURO SHORT TERM RATE COMPOUNDED	-11,730.97
9,598,218.00	EUR	24.10.2024	3.8230%	EURO SHORT TERM RATE COMPOUNDED	-7,060.90
19,200,163.00	EUR	25.10.2024	3.8275%	EURO SHORT TERM RATE COMPOUNDED	-14,608.57
14,415,514.00	EUR	04.11.2024	3.6960%	EURO SHORT TERM RATE COMPOUNDED	-5,689.85
19,217,231.00	EUR	08.11.2024	3.7180%	EURO SHORT TERM RATE COMPOUNDED	-9,605.69
14,412,713.00	EUR	11.11.2024	3.7245%	EURO SHORT TERM RATE COMPOUNDED	-7,855.69
7,208,808.00	EUR	18.11.2024	3.6950%	EURO SHORT TERM RATE COMPOUNDED	-3,469.82
4,327,177.00	EUR	19.11.2024	3.6540%	EURO SHORT TERM RATE COMPOUNDED	-1,412.54
9,802,271.00	EUR	12.07.2024	3.7360%	EURO SHORT TERM RATE COMPOUNDED	-275.60
19,420,806.00	EUR	14.10.2024	3.5350%	EURO SHORT TERM RATE COMPOUNDED	4,277.92
19,259,613.00	EUR	10.01.2025	3.3560%	EURO SHORT TERM RATE COMPOUNDED	16,349.38
14,464,709.00	EUR	24.01.2025	3.3600%	EURO SHORT TERM RATE COMPOUNDED	11,464.55
19,674,039.00	EUR	01.07.2024	3.7630%	EURO SHORT TERM RATE COMPOUNDED	-165.48
8,688,567.00	EUR	31.01.2025	3.2460%	EURO SHORT TERM RATE COMPOUNDED	12,561.92
4,856,041.00	EUR	13.11.2024	3.5410%	EURO SHORT TERM RATE COMPOUNDED	652.07
9,683,145.00	EUR	13.12.2024	3.4835%	EURO SHORT TERM RATE COMPOUNDED	2,807.16
8,739,905.00	EUR	14.11.2024	3.5600%	EURO SHORT TERM RATE COMPOUNDED	520.23
9,619,690.00	EUR	10.03.2025	3.4740%	EURO SHORT TERM RATE COMPOUNDED	-1,660.49
4,824,541.00	EUR	14.02.2025	3.4805%	EURO SHORT TERM RATE COMPOUNDED	-122.59
19,605,194.00	EUR	26.09.2024	3.7310%	EURO SHORT TERM RATE COMPOUNDED	-4,809.41
15,421,505.00	EUR	03.04.2025	3.3950%	EURO SHORT TERM RATE COMPOUNDED	2,787.97
17,330,614.00	EUR	07.04.2025	3.3995%	EURO SHORT TERM RATE COMPOUNDED	1,982.45
29,706,646.00	EUR	11.07.2024	3.8465%	EURO SHORT TERM RATE COMPOUNDED	-1,961.75
19,598,312.00	EUR	16.10.2024	3.7320%	EURO SHORT TERM RATE COMPOUNDED	-7,429.94
9,634,684.00	EUR	22.04.2025	3.4290%	EURO SHORT TERM RATE COMPOUNDED	-2,439.27
9,806,645.00	EUR	23.10.2024	3.6810%	EURO SHORT TERM RATE COMPOUNDED	-2,638.40
14,697,476.00	EUR	31.10.2024	3.6675%	EURO SHORT TERM RATE COMPOUNDED	-4,009.31
39,605,267.00	EUR	31.07.2024	3.8035%	EURO SHORT TERM RATE COMPOUNDED	-5,264.12
14,562,894.00	EUR	31.01.2025	3.5800%	EURO SHORT TERM RATE COMPOUNDED	-7,659.90
19,797,624.00	EUR	07.08.2024	3.7670%	EURO SHORT TERM RATE COMPOUNDED	-2,412.39
39,473,814.00	EUR	09.09.2024	3.7300%	EURO SHORT TERM RATE COMPOUNDED	-6,785.88

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in EUR
4,814,762.00	EUR	16.05.2025	3.4105%	EURO SHORT TERM RATE COMPOUNDED	-1,666.35
4,857,552.00	EUR	17.02.2025	3.5130%	EURO SHORT TERM RATE COMPOUNDED	-1,224.12
18,635,205.00	EUR	20.11.2024	3.6145%	EURO SHORT TERM RATE COMPOUNDED	-3,267.21
19,802,383.00	EUR	21.08.2024	3.7240%	EURO SHORT TERM RATE COMPOUNDED	-2,049.33
28,804,418.00	EUR	25.07.2024	3.7530%	EURO SHORT TERM RATE COMPOUNDED	-1,991.40
19,737,004.00	EUR	24.09.2024	3.6990%	EURO SHORT TERM RATE COMPOUNDED	-3,133.84
16,886,522.00	EUR	01.08.2024	3.7345%	EURO SHORT TERM RATE COMPOUNDED	-1,218.16
7,946,598.00	EUR	01.08.2024	3.7340%	EURO SHORT TERM RATE COMPOUNDED	-569.51
14,437,962.00	EUR	12.06.2025	3.4790%	EURO SHORT TERM RATE COMPOUNDED	-18,691.21
24,835,711.00	EUR	22.08.2024	3.6600%	EURO SHORT TERM RATE COMPOUNDED	-208.75
39,612,131.00	EUR	23.09.2024	3.6560%	EURO SHORT TERM RATE COMPOUNDED	-2,067.81
19,611,488.00	EUR	27.12.2024	3.5510%	EURO SHORT TERM RATE COMPOUNDED	-1,937.45
Total:					-190,548.92

Die Gegenparteien bei diesen Zinsswaps sind CITIGROUP, CREDIT AGRICOLE und HSBC.

Cash USD

Nominal	Währung	Fälligkeit datum	Fluss/ Gezahlter Satz	Fluss/ Erhaltener Satz	Nicht realisierter Gewinn/ Verlust in USD
10,000,000.00	USD	05.02.2026	4.1630%	USD SOFR COMPOUNDED	82,465.39
10,000,000.00	USD	05.02.2026	4.1630%	USD SOFR COMPOUNDED	83,916.65
Total:					166,382.04

Die Gegenpartei bei diesen Zinsswaps ist HSBC.

CREDIT DEFAULT SWAPS

Der Fonds hat sogenannte „Credit Default Swap“-Kontrakte abgeschlossen. Damit wird das Kreditrisiko festverzinslicher Instrumente zwischen den Parteien übertragen. Die Rendite aus den festverzinslichen Papieren, die gegen die aus Kreditereignissen eines Indexes oder einer Anleihe erzielten Erträge ausgetauscht werden, werden bei jeder Berechnung des Nettovermögenswertes berechnet und verbucht.

Strategic Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
5,000,000.00	EUR	20.12.2024	NUMERICABLE GROUP EUR MM SN	Verkauf	5.00	-380,849.26
7,000,000.00	EUR	20.12.2025	NUMERICABLE GROUP EUR MM SN	Verkauf	5.00	-1,278,969.64
10,000,000.00	USD	20.12.2025	PETROLEOS MEXICA USD CR SN	Verkauf	1.00	-243,086.59
6,000,000.00	EUR	20.12.2026	INTESA SANPAOLO EUR MM SU	Verkauf	1.00	14,215.42
10,000,000.00	EUR	20.12.2026	UNICREDIT SPA EUR MM SU	Verkauf	1.00	22,771.92
5,000,000.00	USD	20.06.2028	ARAB REP EGYPT USD CR SN	Kauf	1.00	756,389.03
5,000,000.00	EUR	20.06.2028	TUI AG EUR MM SN	Verkauf	5.00	398,553.24
6,750,000.00	EUR	20.12.2028	CHAODA MODERN AG USD CR SN	Verkauf	5.00	836,683.00
5,000,000.00	EUR	20.12.2028	VIRGIN MEDIA FIN EUR MM SN	Verkauf	5.00	235,922.14
5,000,000.00	EUR	20.12.2028	GRIFOLS SA EUR MM SN	Verkauf	5.00	-227,119.36
5,000,000.00	EUR	20.12.2028	VALEO EUR MM SN	Verkauf	1.00	-170,004.61
5,000,000.00	EUR	20.12.2028	ZIGGO BOND FIN BV EUR MM14 SN	Verkauf	5.00	281,624.53
5,000,000.00	EUR	20.12.2028	VERISURE MIDHOLDING AB EUR SN	Verkauf	5.00	302,263.28
5,000,000.00	EUR	20.12.2025	INTRUM AB EUR MM SN	Kauf	5.00	1,393,377.40
3,000,000.00	EUR	20.06.2025	INTRUM AB EUR MM SN	Kauf	5.00	784,556.66
5,000,000.00	EUR	20.12.2028	ZF EUROPE FIN BV EUR MM SN	Verkauf	5.00	615,476.87
5,000,000.00	USD	20.12.2028	KDOM BAHRAIN USD CR SN	Verkauf	1.00	-137,988.77
5,000,000.00	EUR	20.12.2024	ARDAGH P. FIN PUB CO EUR MM SN	Verkauf	5.00	-315,889.49
5,000,000.00	EUR	20.12.2028	NOVAFIVES EUR MM SN	Verkauf	5.00	685,882.71
5,000,000.00	EUR	20.12.2028	DEUTSCHE BK AG EUR MM SU	Verkauf	1.00	-146,061.72
5,000,000.00	EUR	20.12.2025	GRIFOLS SA EUR MM SN	Verkauf	5.00	3,225.44
5,000,000.00	EUR	20.12.2025	INTRUM AB EUR MM SN	Kauf	5.00	1,393,377.40
5,000,000.00	EUR	20.12.2024	INTRUM AB EUR MM SN	Verkauf	5.00	-1,115,044.32
5,000,000.00	EUR	20.06.2029	LOXAM EUR MM SU	Verkauf	5.00	168,410.48
5,000,000.00	EUR	20.06.2026	NUMERICABLE GROUP EUR MM SN	Kauf	5.00	1,106,243.96
5,000,000.00	EUR	20.06.2026	NUMERICABLE GROUP EUR MM SN	Kauf	5.00	1,106,243.96
5,000,000.00	EUR	20.06.2029	SOCIETE GENERALE EUR MM SU	Verkauf	1.00	-103,973.50
5,000,000.00	EUR	20.06.2029	FAURECIA EUR MM SN	Verkauf	5.00	524,804.93
Total:						6,511,035.11

Die Gegenparteien bei diesen Credit Default Swaps sind BANK OF AMERICA, BARCLAYS, BNP PARIBAS, GOLDMAN SACHS, JP MORGAN und MORGAN STANLEY.

■ Euro High Yield Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
1,000,000.00	EUR	20.12.2025	JAGUAR LAND ROVER EUR MM SN	Verkauf	5.00	63,005.85
1,300,000.00	EUR	20.06.2026	NOKIA OYJ EUR MM SN	Verkauf	5.00	117,003.33
1,200,000.00	EUR	20.12.2027	CELLNEX TELECOM SA EUR MM SN	Verkauf	5.00	167,962.64
2,000,000.00	EUR	20.12.2027	RENAULT EUR MM SN	Verkauf	1.00	4,463.94
2,500,000.00	EUR	20.06.2028	INTL GAME TECH PLC EUR MM SN	Verkauf	5.00	352,867.29
1,500,000.00	EUR	20.12.2028	CELLNEX TELECOM SA EUR MM SN	Verkauf	5.00	245,059.64
Total:						950,362.69

Die Gegenparteien bei diesen Credit Default Swaps sind BANK OF AMERICA, GOLDMAN SACHS, JP MORGAN und MORGAN STANLEY.

■ Euro High Yield Short Term Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
1,000,000.00	EUR	20.12.2027	RENAULT EUR MM SN	Verkauf	1.00	2,231.98
2,000,000.00	EUR	20.12.2026	ELIS SA	Verkauf	5.00	217,564.01
2,000,000.00	EUR	20.12.2026	REXEL EUR MM SNR	Verkauf	5.00	211,189.12
2,000,000.00	EUR	20.12.2026	UPC HLDG BV EUR MM SN	Verkauf	5.00	201,905.00
1,000,000.00	EUR	20.12.2026	DUFYR ONE BV EUR MM SN	Verkauf	5.00	90,183.14
1,000,000.00	EUR	20.03.2028	UTD GROUP BV EUR MM SN	Verkauf	5.00	90,309.41
1,000,000.00	EUR	20.03.2028	LOXAM EUR MM SU	Verkauf	5.00	52,675.23
Total:						866,057.89

Die Gegenparteien bei diesen Credit Default Swaps sind BANK OF AMERICA, BNP PARIBAS, GOLDMAN SACHS und JP MORGAN.

■ Global Subordinated Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
15,000,000.00	EUR	20.12.2025	MEDIOBANCA SPA EUR MM SN	Kauf	1.00	-155,497.33
20,000,000.00	EUR	20.12.2025	HSBC HLDGS PLC EUR MM SU	Kauf	1.00	-171,643.87
20,000,000.00	EUR	20.12.2025	ASS GENERALI SPA EUR MM SU	Kauf	1.00	-131,545.44
10,000,000.00	EUR	20.12.2025	UNICREDIT SPA EUR MM SU	Verkauf	1.00	51,385.22
15,000,000.00	EUR	20.12.2026	LLOYDS BKG GROUP EUR MM SU	Kauf	1.00	-100,020.56
20,000,000.00	EUR	20.12.2026	MUNICH RE EUR MM SU	Verkauf	1.00	238,623.00
14,000,000.00	EUR	20.06.2027	ASS GENERALI SPA EUR MM SU	Kauf	1.00	-77,142.08
20,000,000.00	EUR	20.06.2027	SWISS REINS CO L EUR SU MM	Verkauf	1.00	227,550.73
14,000,000.00	EUR	20.12.2028	NEXT PLC EUR MM SN	Kauf	1.00	-285,848.40
Total:						-404,138.73

Die Gegenparteien bei diesen Credit Default Swaps sind BNP PARIBAS und JP MORGAN.

■ Pioneer Global High Yield Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
36,510,000.00	USD	20.06.2029	CDX NA HY S42 V1 MKT	Kauf	5.00	-2,164,136.74
Total:						-2,164,136.74

Die Gegenpartei bei diesem Credit Default Swap ist JP MORGAN.

■ US High Yield Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
13,150,000.00	USD	20.06.2029	CDX NA HY S42 V1 MKT	Kauf	5.00	-779,468.59
Total:						-779,468.59

Die Gegenpartei bei diesem Credit Default Swap ist JP MORGAN.

■ Global Aggregate Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in USD
69,066,200.00	EUR	20.06.2028	ITRAXX XOVER S39 V2 MKT	Kauf	5.00	-6,006,670.96
50,000,000.00	EUR	20.06.2029	ITRAXX XOVER S41 V1 MKT	Kauf	5.00	-3,837,156.95
Total:						-9,843,827.91

Die Gegenpartei bei diesen Credit Default Swaps ist BNP PARIBAS.

■ Global Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in USD
986,660.00	EUR	20.06.2027	ITRAXX XOVER S37 V2 MKT	Kauf	5.00	-78,407.43
2,425,000.00	USD	20.06.2027	CDX NA HY S38 V4 MKT	Kauf	5.00	-156,685.25
2,940,000.00	USD	20.12.2027	CDX NA HY S39 V3 MKT	Kauf	5.00	-183,371.41
1,973,320.00	EUR	20.06.2028	ITRAXX XOVER S39 V2 MKT	Kauf	5.00	-171,619.17
1,750,000.00	EUR	20.06.2029	ITRAXX XOVER S41 V1 MKT	Kauf	5.00	-134,300.50
Total:						-724,383.76

Die Gegenparteien bei diesen Credit Default Swaps sind BANK OF AMERICA, BARCLAYS, BNP PARIBAS und JP MORGAN.

■ Global High Yield Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in USD
24,860,000.00	USD	20.06.2029	CDX NA HY S42 V1 MKT	Kauf	5.00	-1,579,310.36
Total:						-1,579,310.36

Die Gegenpartei bei diesem Credit Default Swap ist JP MORGAN.

■ Optimal Yield

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
2,959,980.00	EUR	20.12.2026	ITRAXX XOVER S36 V2 MKT	Kauf	5.00	-197,059.93
Total:						-197,059.93

Die Gegenpartei bei diesem Credit Default Swap ist JP MORGAN.

■ Optimal Yield Short Term

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
2,600,000.00	EUR	20.12.2025	NUMERICABLE GROUP EUR MM SN	Verkauf	5.00	-475,045.87
1,000,000.00	EUR	20.12.2025	PEUGEOT SA EUR MM SN	Verkauf	5.00	67,411.80
3,000,000.00	EUR	20.12.2025	BCO BILBAO VIZCA EUR MM SU	Verkauf	1.00	17,236.11
2,000,000.00	EUR	20.12.2025	TELECOM ITALIA S EUR MM SN	Verkauf	1.00	-5,943.66
2,000,000.00	EUR	20.12.2025	NUMERICABLE GROUP EUR MM SN	Verkauf	5.00	-365,419.89
3,500,000.00	EUR	20.12.2025	VIRGIN MEDIA FIN EUR MM SN	Verkauf	5.00	170,819.67
2,500,000.00	EUR	20.12.2025	CHAODA MODERN AG EUR MM SN	Verkauf	5.00	150,845.11
2,000,000.00	EUR	20.12.2025	LOXAM EUR MM SU	Verkauf	5.00	87,753.32
2,700,000.00	USD	20.12.2025	PETROLEOS MEXICA USD CR SN	Verkauf	1.00	-65,633.38
500,000.00	EUR	20.12.2025	ADLER REAL ESTATE AG EUR MM SN	Verkauf	5.00	-28,714.08
2,600,000.00	EUR	20.12.2025	COMMERZBANK AG EUR MM SU	Verkauf	1.00	10,569.57
1,750,000.00	USD	20.06.2026	REP TURKEY USD CR SN	Kauf	1.00	15,592.50
1,000,000.00	EUR	20.06.2026	CONSTELLIUM NV EUR MM SN	Verkauf	5.00	73,376.44
1,400,000.00	EUR	20.06.2026	INTESA SANPAOLO EUR MM SU	Verkauf	1.00	6,802.53
1,400,000.00	EUR	20.06.2026	INTESA SANPAOLO EUR MM SU	Verkauf	1.00	6,802.53
2,300,000.00	EUR	20.06.2026	ASS GENERALI SPA EUR MM SN	Verkauf	1.00	26,481.30
2,959,980.00	EUR	20.12.2026	ITRAXX XOVER S36 V2 MKT	Kauf	5.00	-197,059.93
Total:						-504,125.93

Die Gegenparteien bei diesen Credit Default Swaps sind BANK OF AMERICA, BARCLAYS, CITIGROUP, GOLDMAN SACHS und JP MORGAN.

■ Strategic Income

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
214,720,000.00	USD	20.06.2029	CDX NA HY S42 V1 MKT	Kauf	5.00	-12,727,566.22
1,601,694.00	USD	20.06.2029	DARDEN RESTAURAN USD XR SN	Kauf	1.00	-34,921.81
Total:						-12,762,488.03

Die Gegenpartei bei diesen Credit Default Swaps ist JP MORGAN.

■ US Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
98,730,000.00	USD	20.06.2029	CDX NA HY S42 V1 MKT	Kauf	5.00	-5,852,238.33
Total:						-5,852,238.33

Die Gegenpartei bei diesem Credit Default Swap ist JP MORGAN.

■ US Corporate Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in USD
48,000,000.00	USD	20.12.2028	CDX NA IG S40 V1 MKT	Kauf	1.00	-1,017,909.26
Total:						-1,017,909.26

Die Gegenpartei bei diesem Credit Default Swap ist JP MORGAN.

■ Emerging Markets Blended Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
10,000,000.00	USD	20.12.2025	REP KAZAKHSTAN USD CR SN	Kauf	1.00	-75,652.52
35,000,000.00	USD	20.06.2026	REP TURKEY USD CR SN	Kauf	1.00	311,849.86
30,000,000.00	USD	20.06.2026	REP TURKEY USD CR SN	Kauf	1.00	267,299.88
27,000,000.00	USD	20.12.2026	KDOM SAUDI ARABI USD CR SN	Kauf	1.00	-381,038.43
9,000,000.00	USD	20.12.2024	KDOM BAHRAIN USD CR SN	Kauf	1.00	-20,229.89
15,000,000.00	USD	20.12.2026	REP TURKEY USD CR SN	Kauf	1.00	253,585.18
30,000,000.00	USD	20.06.2027	FEDERATIVE REP B USD CR SN	Kauf	1.00	53,023.76
30,000,000.00	USD	20.06.2027	REP COLOMBIA USD CR SN	Kauf	1.00	147,910.04
102,000,000.00	USD	20.06.2028	CDX EM S39 V1 MKT	Kauf	1.00	1,686,282.86
29,000,000.00	USD	20.06.2029	CDX EM HY S41 V1 MKT	Kauf	1.00	2,142,022.40
29,000,000.00	USD	20.06.2029	CDX EM HY S41 V1 MKT	Kauf	1.00	2,142,022.40
Total:						6,527,075.54

Die Gegenparteien bei diesen Credit Default Swaps sind BARCLAYS, BNP PARIBAS, CITIGROUP, GOLDMAN SACHS, JP MORGAN und MORGAN STANLEY.

■ Emerging Markets Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
25,200,000.00	USD	20.12.2024	HELLENIC REP USD CR SN	Verkauf	1.00	96,606.99
10,000,000.00	USD	20.12.2024	HELLENIC REP USD CR SN	Verkauf	1.00	38,336.12
5,000,000.00	USD	20.12.2025	ARGENTINE REP USD CR SN	Verkauf	5.00	-1,050,305.66
35,000,000.00	EUR	20.06.2029	ITRAXX XOVER S41 V1 MKT	Kauf	5.00	-2,506,190.69
Total:						-3,421,553.24

Die Gegenparteien bei diesen Credit Default Swaps sind BARCLAYS, BNP PARIBAS, GOLDMAN SACHS und MORGAN STANLEY.

■ Emerging Markets Corporate Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in USD
3,500,000.00	USD	20.06.2025	PETROLEO BRASILE USD CR SN	Verkauf	1.00	16,063.27
3,500,000.00	USD	20.06.2025	VALE OVERSEAS LT USD MR SN	Verkauf	1.00	20,999.58
10,000,000.00	USD	20.12.2028	CDX EM S40 V1 MKT	Kauf	1.00	248,519.35
Total:						285,582.20

Die Gegenparteien bei diesen Credit Default Swaps sind CITIGROUP und JP MORGAN.

■ Emerging Markets Corporate High Yield Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
500,000.00	EUR	20.06.2028	JAGUAR LAND ROVER EUR MM SN	Verkauf	5.00	57,763.59
500,000.00	USD	20.06.2029	REP SOUTH AFRICA USD CR SN	Verkauf	1.00	-21,722.46
Total:						36,041.13

Die Gegenparteien bei diesen Credit Default Swaps sind BARCLAYS und MORGAN STANLEY.

■ Emerging Markets Hard Currency Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
15,000,000.00	USD	20.12.2025	REP TURKEY USD CR SN	Kauf	1.00	63,907.84
10,000,000.00	USD	20.06.2026	REP TURKEY USD CR SN	Kauf	1.00	89,099.95
3,000,000.00	USD	20.12.2024	KDOM BAHRAIN USD CR SN	Kauf	1.00	-6,743.30
10,000,000.00	USD	20.06.2027	REP COLOMBIA USD CR SN	Kauf	1.00	49,303.33
13,500,000.00	USD	20.06.2028	CDX EM S39 V1 MKT	Kauf	1.00	223,184.50
10,000,000.00	USD	20.06.2028	CDX EM S39 V1 MKT	Kauf	1.00	165,321.85
6,750,000.00	USD	20.06.2029	CDX EM HY S41 V1 MKT	Kauf	1.00	498,574.18
6,750,000.00	USD	20.06.2029	CDX EM HY S41 V1 MKT	Kauf	1.00	498,574.18
Total:						1,581,222.53

Die Gegenparteien bei diesen Credit Default Swaps sind BARCLAYS, CITIGROUP, GOLDMAN SACHS und JP MORGAN.

■ Emerging Markets Short Term Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in USD
4,000,000.00	USD	20.06.2025	REP COLOMBIA USD CR SN	Kauf	1.00	-17,561.70
2,000,000.00	USD	20.12.2025	PETROLEOS MEXICA USD CR SN	Verkauf	1.00	-52,105.61
2,500,000.00	EUR	20.12.2027	VIRGIN MEDIA FIN EUR MM SN	Verkauf	5.00	172,180.97
1,000,000.00	EUR	20.06.2025	TELECOM ITALIA S EUR MM SN	Verkauf	1.00	-1,007.68
1,000,000.00	EUR	20.12.2024	TELECOM ITALIA S EUR MM SN	Verkauf	1.00	228.84
2,000,000.00	EUR	20.12.2028	CHAODA MODERN AG USD CR SN	Verkauf	5.00	265,693.36
1,500,000.00	EUR	20.12.2028	AIR FRANCE - KLM EUR MM SN	Verkauf	5.00	179,664.77
1,000,000.00	EUR	20.12.2028	UPC HLDG BV EUR MM SN	Verkauf	5.00	151,132.32
1,000,000.00	EUR	20.12.2028	ZIGGO BOND FIN BV EUR MM14 SN	Verkauf	5.00	60,366.25
1,000,000.00	EUR	20.12.2028	VERISURE MIDHOLDING AB EUR SN	Verkauf	5.00	64,790.16
1,000,000.00	EUR	20.06.2029	FAURECIA EUR MM SN	Verkauf	5.00	112,491.97
Total:						935,873.65

Die Gegenparteien bei diesen Credit Default Swaps sind BARCLAYS, BNP PARIBAS, GOLDMAN SACHS, JP MORGAN und MORGAN STANLEY.

■ Euro Multi-Asset Target Income

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
10,700,000.00	USD	20.06.2029	CDX EM IG S41 V1 MKT	Verkauf	1.00	107,074.88
5,000,000.00	USD	20.06.2029	CDX NA HY S42 V1 MKT	Verkauf	5.00	296,375.89
27,760,000.00	USD	20.06.2029	CDX NA IG S42 V1	Verkauf	1.00	535,222.94
11,040,000.00	EUR	20.06.2029	ITRAXX EUROPE S41 V1 MKT	Verkauf	1.00	187,303.92
15,880,000.00	EUR	20.06.2029	ITRAXX XOVER S41 V1 MKT	Verkauf	5.00	1,137,094.52
14,230,000.00	USD	20.06.2029	CDX EM S41 V1 MKT	Kauf	1.00	424,849.25
700,000.00	USD	20.06.2029	CDX EM IG S41 V1 MKT	Verkauf	1.00	7,004.90
Total:						2,694,926.30

Die Gegenparteien bei diesen Credit Default Swaps sind BARCLAYS, BNP PARIBAS und MORGAN STANLEY.

■ Global Multi-Asset

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
5,340,000.00	USD	20.06.2025	CDX NA HY S34 V12 MKT	Verkauf	5.00	179,237.28
1,000,000.00	USD	20.06.2029	UTD MEXICAN STS USD CR SN	Kauf	1.00	5,112.06
Total:						184,349.34

Die Gegenpartei bei diesen Credit Default Swaps ist GOLDMAN SACHS.

■ Global Multi-Asset Conservative

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
10,000,000.00	USD	20.06.2029	UTD MEXICAN STS USD CR SN	Kauf	1.00	51,120.88
Total:						51,120.88

Die Gegenpartei bei diesem Credit Default Swap ist GOLDMAN SACHS.

■ Global Multi-Asset Target Income

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in USD
12,840,000.00	USD	20.06.2029	CDX EM IG S41 V1 MKT	Verkauf	1.00	137,709.00
200,000.00	USD	20.06.2029	CDX NA HY S42 V1 MKT	Verkauf	5.00	12,705.63
13,900,000.00	USD	20.06.2029	CDX EM S41 V1 MKT	Kauf	1.00	444,772.83
11,540,000.00	USD	20.06.2029	CDX NA IG S42 V1	Verkauf	1.00	238,459.46
37,000,000.00	EUR	20.06.2029	ITRAXX XOVER S41 V1 MKT	Verkauf	5.00	2,839,496.15
38,250,000.00	EUR	20.06.2029	ITRAXX EUROPE S41 V1 MKT	Verkauf	1.00	695,508.96
Total:						4,368,652.03

Die Gegenparteien bei diesen Credit Default Swaps sind BARCLAYS und BNP PARIBAS.

■ Net Zero Ambition Multi-Asset

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
5,000,000.00	EUR	20.06.2029	ITRAXX EUROPE S41 V1 MKT	Kauf	1.00	-84,829.67
Total:						-84,829.67

Die Gegenpartei bei diesem Credit Default Swap ist BANK OF AMERICA.

■ Absolute Return Credit

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
1,980,000.00	USD	20.06.2028	CDX NA HY S40 V2 MKT	Kauf	5.00	-118,372.51
1,500,000.00	EUR	20.12.2028	NEXT PLC EUR MM SN	Kauf	1.00	-30,626.63
Total:						-148,999.14

Die Gegenparteien bei diesen Credit Default Swaps sind JP MORGAN und MORGAN STANLEY.

■ Absolute Return Multi-Strategy

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
3,000,000.00	USD	20.06.2025	TRANE TECH CO USD XR SN	Kauf	1.00	-26,659.76
4,800,000.00	USD	20.12.2026	BK OF CHINA LTD USD SN CR	Kauf	1.00	-60,717.58
4,800,000.00	USD	20.12.2026	BANK CHINA EXP IMP USD SN CR	Kauf	1.00	-62,665.97
4,800,000.00	USD	20.12.2026	INDL & COML BK C USD SN CR	Kauf	1.00	-62,388.64
24,000,000.00	USD	20.12.2026	PEOPLES REP CHIN USD SN CR	Verkauf	1.00	300,005.90
4,800,000.00	USD	20.12.2026	CHINA DEV BK COR USD SN CR	Kauf	1.00	-60,379.95
4,800,000.00	USD	20.12.2026	CHINA CONSTR BK USD SN CR	Kauf	1.00	-58,642.76
1,000,000.00	EUR	20.06.2028	UBS AG EUR MM SN	Kauf	1.00	-21,371.37
1,500,000.00	EUR	20.06.2028	BARCLAYS PLC EUR MM SN	Kauf	1.00	-19,170.77
2,200,000.00	EUR	20.06.2028	MEDIOBANCA SPA EUR MM SU	Kauf	1.00	23,983.31
2,200,000.00	EUR	20.06.2028	HANNOVER RUCK AG EUR MM SN	Kauf	1.00	-56,064.13
1,500,000.00	EUR	20.06.2028	HSBC HLDGS PLC EUR MM SU	Kauf	1.00	-10,964.77
1,800,000.00	EUR	20.06.2028	MEDIOBANCA SPA EUR MM SU	Kauf	1.00	19,622.69
1,800,000.00	EUR	20.12.2028	ASS GENERALI SPA EUR MM SU	Verkauf	1.00	-13,979.11
2,300,000.00	EUR	20.12.2028	FAURECIA EUR MM SN	Verkauf	5.00	241,193.28
1,800,000.00	EUR	20.12.2028	UNICREDIT SPA EUR MM SU	Kauf	1.00	37,326.29
2,300,000.00	EUR	20.12.2028	JAGUAR LAND ROVER EUR MM SN	Kauf	5.00	-274,516.63
15,000,000.00	USD	20.06.2029	KDOM SAUDI ARABI USD CR SN	Kauf	1.00	-278,380.17
8,000,000.00	USD	20.06.2029	REP COLOMBIA USD CR SN	Kauf	1.00	307,505.80
7,500,000.00	USD	20.06.2029	REP PERU USD CR SN	Kauf	1.00	-71,484.27
10,000,000.00	USD	20.06.2029	UTD MEXICAN STS USD CR SN	Kauf	1.00	51,120.88
3,500,000.00	USD	20.06.2029	REP PANAMA USD CR SN	Kauf	1.00	111,116.51
10,000,000.00	USD	20.06.2029	REP TURKEY USD CR SN	Kauf	1.00	686,716.63
10,000,000.00	USD	20.06.2029	PEOPLES REP CHIN USD SN CR	Kauf	1.00	-137,729.06
60,000,000.00	EUR	20.12.2028	ITRAXX EUROPE S40 V1 MKT	Verkauf	1.00	1,030,416.56
10,000,000.00	USD	20.06.2029	ST ISRAEL USD CR SN	Kauf	1.00	184,496.66
2,500,000.00	EUR	20.06.2029	CARREFOUR EUR MM SN	Kauf	1.00	-38,146.35
21,600,000.00	USD	20.06.2029	CDX NA HY S42 V1 MKT	Verkauf	5.00	1,280,343.85
2,400,000.00	EUR	20.06.2029	LOXAM EUR MM SU	Verkauf	5.00	80,837.02
2,400,000.00	EUR	20.06.2029	K + S AG EUR MM SN	Kauf	5.00	-366,406.89
20,800,000.00	EUR	20.06.2029	ITRAXX XOVER S41 V1 MKT	Verkauf	5.00	1,489,393.32
20,000,000.00	USD	20.06.2029	UTD MEXICAN STS USD CR SN	Kauf	1.00	102,241.80
8,000,000.00	USD	20.06.2029	REP COLOMBIA USD CR SN	Kauf	1.00	307,505.80
7,800,000.00	EUR	20.06.2029	ITRAXX EUROPE S41 V1 MKT	Verkauf	1.00	132,334.29
113,900,000.00	USD	20.06.2029	CDX EM S41 V1 MKT	Verkauf	1.00	-3,400,585.37
11,800,000.00	USD	20.06.2029	CDX NA IG S42 V1	Verkauf	1.00	227,508.31
74,547,000.00	USD	20.12.2028	CDX NA HY S41 V2 MKT	Verkauf	5.00	4,488,708.35
Total:						6,082,123.70

Die Gegenparteien bei diesen Credit Default Swaps sind GOLDMAN SACHS, JP MORGAN und MORGAN STANLEY.

■ Absolute Return Global Opportunities Bond

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
10,000,000.00	USD	20.06.2026	THE AES CORP USD XR SN	Verkauf	5.00	793,027.35
5,000,000.00	EUR	20.06.2026	VIRGIN MEDIA FIN EUR MM SN	Verkauf	5.00	301,815.50
1,900,000.00	EUR	20.06.2026	SWISS REINS CO L EUR SU MM	Verkauf	1.00	20,716.20
1,350,000.00	EUR	20.06.2026	ASS GENERALI SPA EUR MM SU	Kauf	1.00	-9,482.54
10,000,000.00	EUR	20.12.2026	ENEL S P A EUR MM SN	Kauf	1.00	-159,535.76

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
4,933,300.00	EUR	20.12.2027	ITRAXX XOVER S38 V2 MKT	Kauf	5.00	-386,705.86
14,000,000.00	EUR	20.06.2028	SWISS REINS CO L EUR SU MM	Verkauf	1.00	105,833.41
10,000,000.00	EUR	20.06.2028	ASS GENERALI SPA EUR MM SU	Kauf	1.00	20,381.36
14,000,000.00	EUR	20.12.2028	COMMERZBANK AG EUR MM SN	Verkauf	1.00	267,541.53
7,000,000.00	EUR	20.12.2028	MEDIOBANCA SPA EUR MM SU	Kauf	1.00	139,102.58
20,000,000.00	USD	20.12.2028	WAL MART STORES USD XR SN	Verkauf	1.00	540,151.92
20,000,000.00	USD	20.12.2028	CATERPILLAR INC USD XR SN	Kauf	1.00	-533,282.30
12,000,000.00	EUR	20.12.2028	LVMH MOET HENNES EUR MM SN	Kauf	1.00	-345,607.30
20,000,000.00	EUR	20.12.2028	SANOFI AVENTIS EUR MM SN	Verkauf	1.00	569,697.51
10,000,000.00	EUR	20.12.2028	KERING EUR MM SN (EX PPR)	Kauf	1.00	-249,680.24
10,000,000.00	EUR	20.12.2028	EDF EUR MM SN	Verkauf	1.00	92,457.29
15,000,000.00	EUR	20.12.2028	CIE DE ST GOBAIN EUR MM SN	Kauf	1.00	-314,666.27
1,980,000.00	USD	20.12.2028	CDX NA HY S41 V2 MKT	Kauf	5.00	-119,222.00
5,000,000.00	EUR	20.12.2028	AB ELECTROLUX EUR MM SN	Verkauf	1.00	-71,417.09
2,500,000.00	EUR	20.12.2028	ITRAXX XOVER S40 V1 MKT	Kauf	5.00	-151,666.62
5,000,000.00	USD	20.12.2028	WHIRLPOOL CORP USD XR SN	Verkauf	1.00	24,063.94
16,000,000.00	EUR	20.06.2027	ARCELORMITTAL EUR MM SN	Kauf	5.00	-1,926,714.64
10,000,000.00	EUR	20.06.2029	ARCELORMITTAL EUR MM SN	Verkauf	5.00	1,559,348.74
7,920,000.00	USD	20.06.2029	UTD MEXICAN STS USD CR SN	Kauf	1.00	40,487.77
14,840,000.00	EUR	20.06.2029	ITRAXX XOVER S41 V1 MKT	Kauf	5.00	-1,062,624.85
14,830,000.00	EUR	20.06.2029	ITRAXX XOVER S41 V1 MKT	Kauf	5.00	-1,061,908.80
14,760,000.00	EUR	20.06.2029	ITRAXX XOVER S41 V1 MKT	Kauf	5.00	-1,056,896.42
Total:						-2,974,785.59

Die Gegenparteien bei diesen Credit Default Swaps sind BANK OF AMERICA, BNP PARIBAS, CITIGROUP, GOLDMAN SACHS, JP MORGAN und MORGAN STANLEY.

■ Global Macro Bonds & Currencies Low Vol

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
1,350,000.00	EUR	20.12.2025	SWISS REINS CO L EUR SU MM	Verkauf	1.00	11,754.79
920,000.00	EUR	20.12.2025	ASS GENERALI SPA EUR MM SU	Kauf	1.00	-5,654.07
900,000.00	USD	20.06.2026	THE AES CORP USD XR SN	Verkauf	5.00	71,014.89
500,000.00	EUR	20.06.2026	VIRGIN MEDIA FIN EUR MM SN	Verkauf	5.00	30,088.38
789,328.00	EUR	20.06.2026	ITRAXX XOVER S35 V2 MKT	Kauf	5.00	-46,009.99
900,000.00	EUR	20.12.2026	ENEL S P A EUR MM SN	Kauf	1.00	-14,321.68
650,000.00	EUR	20.12.2027	TOTAL SA EUR MM SN	Kauf	1.00	-16,242.46
650,000.00	EUR	20.12.2027	BP P L C EUR MM SN	Verkauf	1.00	13,069.33
1,150,000.00	EUR	20.06.2029	ITRAXX XOVER S41 V1 MKT	Kauf	5.00	-85,273.14
620,000.00	EUR	20.06.2029	ITRAXX XOVER S41 V1 MKT	Kauf	5.00	-45,973.34
Total:						-87,547.29

Die Gegenparteien bei diesen Credit Default Swaps sind BANK OF AMERICA, BARCLAYS, BNP PARIBAS, JP MORGAN und MORGAN STANLEY.

■ Multi-Strategy Growth

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
2,000,000.00	USD	20.06.2025	TRANE TECH CO USD XR SN	Kauf	1.00	-17,773.18
3,800,000.00	USD	20.12.2026	BANK CHINA EXP IMP USD SN CR	Kauf	1.00	-49,610.58
3,800,000.00	USD	20.12.2026	BK OF CHINA LTD USD SN CR	Kauf	1.00	-48,068.10
3,800,000.00	USD	20.12.2026	INDL & COML BK C USD SN CR	Kauf	1.00	-49,391.03
19,000,000.00	USD	20.12.2026	PEOPLES REP CHIN USD SN CR	Verkauf	1.00	237,504.67
3,800,000.00	USD	20.12.2026	CHINA DEV BK COR USD SN CR	Kauf	1.00	-47,800.81
3,800,000.00	USD	20.12.2026	CHINA CONSTR BK USD SN CR	Kauf	1.00	-46,425.54
1,500,000.00	EUR	20.06.2028	BARCLAYS PLC EUR MM SN	Kauf	1.00	-19,170.77
900,000.00	EUR	20.06.2028	UBS AG EUR MM SN	Kauf	1.00	-19,234.22
3,500,000.00	EUR	20.06.2028	MEDIOBANCA SPA EUR MM SU	Kauf	1.00	38,155.25
3,500,000.00	EUR	20.06.2028	HANNOVER RUCK AG EUR MM SN	Kauf	1.00	-89,192.95
2,000,000.00	EUR	20.06.2028	HSBC HLDGS PLC EUR MM SU	Kauf	1.00	-14,619.69
2,500,000.00	EUR	20.06.2028	MEDIOBANCA SPA EUR MM SU	Kauf	1.00	27,253.77
2,400,000.00	EUR	20.12.2028	ASS GENERALI SPA EUR MM SU	Verkauf	1.00	-18,638.79

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
3,000,000.00	EUR	20.12.2028	FAURECIA EUR MM SN	Verkauf	5.00	314,599.98
2,400,000.00	EUR	20.12.2028	UNICREDIT SPA EUR MM SU	Kauf	1.00	49,768.36
3,000,000.00	EUR	20.12.2028	JAGUAR LAND ROVER EUR MM SN	Kauf	5.00	-358,065.22
12,000,000.00	USD	20.06.2029	KDOM SAUDI ARABI USD CR SN	Kauf	1.00	-222,704.09
6,000,000.00	USD	20.06.2029	REP COLOMBIA USD CR SN	Kauf	1.00	230,629.31
6,000,000.00	USD	20.06.2029	REP PERU USD CR SN	Kauf	1.00	-57,187.47
8,000,000.00	USD	20.06.2029	UTD MEXICAN STS USD CR SN	Kauf	1.00	40,896.76
2,800,000.00	USD	20.06.2029	REP PANAMA USD CR SN	Kauf	1.00	88,893.17
9,000,000.00	USD	20.06.2029	REP TURKEY USD CR SN	Kauf	1.00	618,044.99
8,000,000.00	USD	20.06.2029	PEOPLES REP CHIN USD SN CR	Kauf	1.00	-110,183.19
285,000,000.00	EUR	20.12.2028	ITRAXX EUROPE S40 V1 MKT	Verkauf	1.00	4,894,478.67
9,300,000.00	USD	20.06.2029	ST ISRAEL USD CR SN	Kauf	1.00	171,581.95
3,000,000.00	EUR	20.06.2029	CARREFOUR EUR MM SN	Kauf	1.00	-45,775.63
33,300,000.00	USD	20.06.2029	CDX NA HY S42 V1 MKT	Verkauf	5.00	1,973,863.43
2,400,000.00	EUR	20.06.2029	LOXAM EUR MM SU	Verkauf	5.00	80,837.02
2,400,000.00	EUR	20.06.2029	K + S AG EUR MM SN	Kauf	5.00	-366,406.89
40,400,000.00	EUR	20.06.2029	ITRAXX XOVER S41 V1 MKT	Verkauf	5.00	2,892,860.11
2,500,000.00	USD	20.06.2025	REP TURKEY USD CR SN	Kauf	1.00	-1,369.65
75,000,000.00	EUR	20.12.2028	ITRAXX XOVER S40 V1 MKT	Verkauf	5.00	4,549,998.55
20,000,000.00	USD	20.06.2029	UTD MEXICAN STS USD CR SN	Kauf	1.00	102,241.80
9,200,000.00	USD	20.06.2029	REP COLOMBIA USD CR SN	Kauf	1.00	353,631.61
17,200,000.00	EUR	20.06.2029	ITRAXX EUROPE S41 V1 MKT	Verkauf	1.00	291,814.08
198,400,000.00	USD	20.06.2029	CDX EM S41 V1 MKT	Verkauf	1.00	-5,923,407.69
24,800,000.00	USD	20.06.2029	CDX NA IG S42 V1	Verkauf	1.00	478,153.06
91,674,000.00	USD	20.12.2028	CDX NA HY S41 V2 MKT	Verkauf	5.00	5,519,978.67
Total:						15,450,159.72

Die Gegenparteien bei diesen Credit Default Swaps sind CITIGROUP, GOLDMAN SACHS, JP MORGAN und MORGAN STANLEY.

■ Protect 90

Nominal	Währung	Fälligkeit datum	Basiswert	Kauf/ Verkauf	Prämie (%)	Nicht realisierter Gewinn/ Verlust in EUR
42,000,000.00	USD	20.06.2029	CDX NA IG S42 V1	Verkauf	1.00	808,160.67
Total:						808,160.67

Die Gegenpartei bei diesem Credit Default Swap ist BANK OF AMERICA.

PERFORMANCE SWAPS

Der Fonds hat „Performance Swap“-Geschäfte getätigt. Bei dieser Vereinbarung tauschen zwei Parteien während der spezifischen Laufzeit der Vereinbarung Barmittelflüsse basierend auf dem Ergebnis eines Referenzindex oder einer Referenzaktie. Die gezahlten oder erhaltenen Zinsbeträge werden bei jeder Ermittlung des NIW berechnet und verbucht.

■ New Silk Road

Nominal	Währung	Fälligkeit datum	Gezahlter Kapitalfluss	Erhaltener Kapitalfluss	Nicht realisierter Gewinn/ Verlust in USD
897,782,152.00	JPY	23.04.2025	JPY OVERNIGHT COMPOUNDED RATE	MLHKAMJP INDEX	265,966.86
Total:					265,966.86

Die Gegenpartei bei diesem Performance Swap ist BANK OF AMERICA.

■ Absolute Return Multi-Strategy

Nominal	Währung	Fälligkeit datum	Gezahlter Kapitalfluss	Erhaltener Kapitalfluss	Nicht realisierter Gewinn/ Verlust in EUR
60,000,000.00	USD	11.07.2024	JPEICORE INDEX	USD SOFR COMPOUNDED	-962,142.59
Total:					-962,142.59

Die Gegenpartei bei diesem Performance Swap ist JP MORGAN.

■ Multi-Strategy Growth

Nominal	Währung	Fälligkeit datum	Gezahlter Kapitalfluss	Erhaltener Kapitalfluss	Nicht realisierter Gewinn/ Verlust in EUR
49,000,000.00	USD	11.07.2024	JPEICORE INDEX	USD SOFR COMPOUNDED	-785,749.79
Total:					-785,749.79

Die Gegenpartei bei diesem Performance Swap ist JP MORGAN.

INFLATION SWAPS

Der Fonds hat „Inflationsswaps“ abgeschlossen. Bei diesen Kontrakten erhält die erwerbende Partei die positive Differenz aus der tatsächlichen Inflationsrate zum Ende der Laufzeit (oder der Laufzeiten) des Swaps und der erwarteten Inflationsrate eines spezifischen Inflationsindex oder Inflationsmarktes, die wie bei Vertragsbeginn vereinbart auf einen bestimmten Nominalwert angewendet wird. Die jeweiligen Beträge werden bei jeder Ermittlung des NIV berechnet und verbucht.

■ Euro Inflation Bond

Nominal	Währung	Fälligkeit datum	Gezahlter Kapitalfluss	Erhaltener Kapitalfluss	Nicht realisierter Gewinn/ Verlust in EUR
2,500,000.00	EUR	15.12.2028	2.0850%	CPTFEMU EURO EX TOBACCO 151228	26,470.68
3,000,000.00	EUR	15.12.2028	2.0440%	CPTFEMU EURO EX TOBACCO 151228	32,107.01
Total:					58,577.69

Die Gegenparteien bei diesen Inflationsswaps sind CITIGROUP und GOLDMAN SACHS.

■ Global Inflation Short Duration Bond

Nominal	Währung	Fälligkeit datum	Gezahlter Kapitalfluss	Erhaltener Kapitalfluss	Nicht realisierter Gewinn/ Verlust in EUR
4,400,000.00	USD	23.06.2027	3.1800%	CPURNSA URBAN CSUMER NSA 230627	250,835.04
5,280,000.00	USD	13.10.2027	2.6550%	CPURNSA URBAN CSUMER NSA 131027	258,089.08
1,750,000.00	USD	03.02.2028	2.4160%	CPURNSA URBAN CSUMER NSA 030228	79,444.62
2,640,000.00	EUR	15.12.2028	2.0850%	CPTFEMU EURO EX TOBACCO 151228	23,618.19
Total:					611,986.93

Die Gegenparteien bei diesen Inflationsswaps sind CITIGROUP, GOLDMAN SACHS und JP MORGAN.

■ Euro Multi-Asset Target Income

Nominal	Währung	Fälligkeit datum	Gezahlter Kapitalfluss	Erhaltener Kapitalfluss	Nicht realisierter Gewinn/ Verlust in EUR
1,300,000.00	EUR	15.03.2032	2.6690%	CPTFEMU EURO EX TOBACCO 150332	117,161.32
6,000,000.00	USD	19.01.2033	2.3988%	CPURNSA URBAN CSUMER NSA 190133	314,790.06
6,500,000.00	USD	08.03.2033	2.7050%	CPURNSA URBAN CSUMER NSA 080333	183,912.02
5,000,000.00	EUR	15.03.2033	2.5500%	CPTFEMU EURO EX TOBACCO 150333	37,455.50
5,000,000.00	EUR	15.03.2033	2.3940%	CPTFEMU EURO EX TOBACCO 150333	104,509.96
Total:					757,828.86

Die Gegenparteien bei diesen Inflationsswaps sind BNP PARIBAS und GOLDMAN SACHS.

■ Global Multi-Asset

Nominal	Währung	Fälligkeit datum	Gezahlter Kapitalfluss	Erhaltener Kapitalfluss	Nicht realisierter Gewinn/ Verlust in EUR
3,000,000.00	USD	18.10.2027	2.1560%	CPURNSA URBAN CSUMER NSA 181027	792,605.90
Total:					792,605.90

Die Gegenpartei bei diesem Inflationsswap ist CITIGROUP.

■ Global Multi-Asset Conservative

Nominal	Währung	Fälligkeit datum	Gezahlter Kapitalfluss	Erhaltener Kapitalfluss	Nicht realisierter Gewinn/ Verlust in EUR
6,000,000.00	USD	18.10.2027	2.1560%	CPURNSA URBAN CSUMER NSA 181027	1,585,211.81
Total:					1,585,211.81

Die Gegenpartei bei diesem Inflationsswap ist CITIGROUP.

■ Global Multi-Asset Target Income

Nominal	Währung	Fälligkeit datum	Gezahlter Kapitalfluss	Erhaltener Kapitalfluss	Nicht realisierter Gewinn/ Verlust in USD
4,100,000.00	EUR	15.03.2032	2.6690%	CPTFEMU EURO EX TOBACCO 150332	396,021.02
1,400,000.00	EUR	15.06.2032	2.4840%	CPTFEMU EURO EX TOBACCO 150632	103,538.31
5,000,000.00	EUR	15.03.2033	2.3940%	CPTFEMU EURO EX TOBACCO 150333	112,008.55
7,000,000.00	USD	02.11.2033	2.6715%	CPURNSA URBAN CSUMER NSA 021133	63,022.52
7,000,000.00	USD	09.11.2033	2.6395%	CPURNSA URBAN CSUMER NSA 091133	75,455.96
3,500,000.00	EUR	15.02.2034	2.1777%	CPTFEMU EURO EX TOBACCO 150234	46,929.81
Total:					796,976.17

Die Gegenpartei bei diesen Inflationsswaps ist BNP PARIBAS.

■ Absolute Return Multi-Strategy

Nominal	Währung	Fälligkeit datum	Gezahlter Kapitalfluss	Erhaltener Kapitalfluss	Nicht realisierter Gewinn/ Verlust in EUR
1,400,000.00	USD	02.10.2040	1.8250%	CPURNSA URBAN CSUMER NSA 021040	507,831.90
3,000,000.00	USD	08.03.2036	1.9050%	CPURNSA URBAN CSUMER NSA 080336	1,022,028.31
5,000,000.00	USD	23.01.2047	2.3380%	CPURNSA URBAN CSUMER NSA 230147	1,383,755.19
35,500,000.00	GBP	21.05.2030	UKRPI RETAIL PRICE 210530	3.3110%	-14,517,881.48
7,700,000.00	USD	12.08.1950	1.8975%	CPURNSA URBAN CSUMER NSA 120850	2,103,634.95
57,000,000.00	USD	14.08.2024	CPURNSA URBAN CSUMER NSA 140824	1.7870%	-11,629,960.69
57,000,000.00	USD	14.08.2024	1.7870%	CPURNSA URBAN CSUMER NSA 140824	11,629,960.69
50,000,000.00	USD	26.01.2026	CPURNSA URBAN CSUMER NSA 260126	2.2900%	-9,250,972.16
20,000,000.00	EUR	15.02.2032	2.2350%	CPTFEMU EURO EX TOBACCO 150232	2,618,383.50
25,000,000.00	EUR	15.02.2032	2.1983%	CPTFEMU EURO EX TOBACCO 150232	3,342,114.48
30,000,000.00	GBP	15.04.2026	UKRPI RETAIL PRICE 150426	5.3560%	-6,094,675.51
37,000,000.00	EUR	15.06.2026	3.1650%	CPTFEMU EURO EX TOBACCO 150626	2,633,487.43
32,000,000.00	EUR	15.06.2027	CPTFEMU EURO EX TOBACCO 150627	2.9450%	-2,174,884.29
32,000,000.00	EUR	15.06.2032	2.5650%	CPTFEMU EURO EX TOBACCO 150632	1,999,272.44
11,000,000.00	EUR	15.06.2032	2.5225%	CPTFEMU EURO EX TOBACCO 150632	725,002.78
5,000,000.00	EUR	15.06.2027	CPTFEMU EURO EX TOBACCO 150627	2.8250%	-358,165.70
11,000,000.00	EUR	15.06.2032	2.4540%	CPTFEMU EURO EX TOBACCO 150632	785,488.05
30,000,000.00	EUR	15.07.2025	CPTFEMU EURO EX TOBACCO 150725	3.4950%	-2,273,467.97
12,000,000.00	EUR	15.07.2030	2.5530%	CPTFEMU EURO EX TOBACCO 150730	792,076.40
37,000,000.00	USD	07.09.2027	2.5195%	CPURNSA URBAN CSUMER NSA 070927	928,983.58
34,000,000.00	USD	18.09.2028	2.6140%	CPURNSA URBAN CSUMER NSA 180928	715,340.81
17,000,000.00	USD	18.09.2033	2.6370%	CPURNSA URBAN CSUMER NSA 180933	294,460.26
10,000,000.00	USD	01.03.2034	2.5195%	CPURNSA URBAN CSUMER NSA 010334	133,042.61
Total:					-14,685,144.42

Die Gegenparteien bei diesen Inflationsswaps sind BANK OF AMERICA, CITIGROUP, GOLDMAN SACHS, MORGAN STANLEY und UBS.

■ Absolute Return Global Opportunities Bond

Nominal	Währung	Fälligkeit datum	Gezahlter Kapitalfluss	Erhaltener Kapitalfluss	Nicht realisierter Gewinn/ Verlust in EUR
29,170,000.00	EUR	15.10.2028	2.4800%	CPTFEMU EURO EX TOBACCO 151028	-14,232.60
29,170,000.00	EUR	15.10.2033	CPTFEMU EURO EX TOBACCO 151033	2.5050%	357,687.47
8,090,000.00	USD	23.10.1953	2.6590%	CPURNSA URBAN CSUMER NSA 231053	-118,598.71
5,440,000.00	EUR	15.10.1953	CPTFEMU EURO EX TOBACCO 151053	2.7000%	284,754.51
Total:					509,610.67

Die Gegenparteien bei diesen Inflationsswaps sind BANK OF AMERICA, CITIGROUP und GOLDMAN SACHS.

■ Global Macro Bonds & Currencies Low Vol

Nominal	Währung	Fälligkeit datum	Gezahlter Kapitalfluss	Erhaltener Kapitalfluss	Nicht realisierter Gewinn/ Verlust in EUR
1,200,000.00	EUR	15.10.2033	CPTFEMU EURO EX TOBACCO 151033	2.5050%	14,283.22
1,200,000.00	EUR	15.10.2028	2.4800%	CPTFEMU EURO EX TOBACCO 151028	-295.47
330,000.00	USD	23.10.1953	2.6590%	CPURNSA URBAN CSUMER NSA 231053	-4,087.53
230,000.00	EUR	15.10.1953	CPTFEMU EURO EX TOBACCO 151053	2.7000%	11,503.85
Total:					21,404.07

Die Gegenparteien bei diesen Inflationsswaps sind BANK OF AMERICA, CITIGROUP und GOLDMAN SACHS.

■ Multi-Strategy Growth

Nominal	Währung	Fälligkeit datum	Gezahlter Kapitalfluss	Erhaltener Kapitalfluss	Nicht realisierter Gewinn/ Verlust in EUR
1,200,000.00	USD	02.10.2040	1.8250%	CPURNSA URBAN CSUMER NSA 021040	435,284.48
1,700,000.00	USD	08.03.2036	1.9050%	CPURNSA URBAN CSUMER NSA 080336	579,149.37
7,500,000.00	USD	21.10.2026	1.9820%	CPURNSA URBAN CSUMER NSA 211026	2,156,147.62
3,000,000.00	USD	23.01.2047	2.3380%	CPURNSA URBAN CSUMER NSA 230147	830,253.11
26,000,000.00	GBP	21.05.2030	UKRPI RETAIL PRICE 210530	3.3110%	-10,632,814.62
6,500,000.00	USD	12.08.1950	1.8975%	CPURNSA URBAN CSUMER NSA 120850	1,775,795.73
50,000,000.00	USD	26.01.2026	CPURNSA URBAN CSUMER NSA 260126	2.2900%	-9,250,972.16
25,000,000.00	USD	07.04.2026	2.5320%	CPURNSA URBAN CSUMER NSA 070426	4,293,956.32
17,000,000.00	EUR	15.04.2028	1.3340%	CPTFEMU EURO EX TOBACCO 150428	3,481,894.29
30,000,000.00	EUR	15.01.2027	CPTFEMU EURO EX TOBACCO 150127	2.2705%	-4,228,623.62
35,000,000.00	USD	11.02.2027	CPURNSA URBAN CSUMER NSA 110227	2.7975%	-3,533,298.63
35,000,000.00	USD	11.02.2032	2.6150%	CPURNSA URBAN CSUMER NSA 110232	3,457,309.29
30,000,000.00	EUR	15.02.2032	2.2350%	CPTFEMU EURO EX TOBACCO 150232	3,927,575.25
35,000,000.00	EUR	15.02.2032	2.1983%	CPTFEMU EURO EX TOBACCO 150232	4,678,960.28
25,000,000.00	GBP	15.04.2026	UKRPI RETAIL PRICE 150426	5.3560%	-5,078,896.26
15,000,000.00	EUR	15.05.2027	CPTFEMU EURO EX TOBACCO 150527	3.2680%	-1,152,058.97
40,000,000.00	EUR	15.06.2032	2.5650%	CPTFEMU EURO EX TOBACCO 150632	2,499,090.55
40,000,000.00	EUR	15.06.2027	CPTFEMU EURO EX TOBACCO 150627	2.9450%	-2,717,490.52
55,000,000.00	EUR	15.06.2026	3.1650%	CPTFEMU EURO EX TOBACCO 150626	3,914,643.47
15,000,000.00	EUR	15.05.2027	3.2680%	CPTFEMU EURO EX TOBACCO 150527	1,152,058.97
17,000,000.00	EUR	15.06.2032	2.5225%	CPTFEMU EURO EX TOBACCO 150632	1,120,458.84
7,700,000.00	EUR	15.06.2027	CPTFEMU EURO EX TOBACCO 150627	2.8250%	-551,575.18
17,000,000.00	EUR	15.06.2032	2.4540%	CPTFEMU EURO EX TOBACCO 150632	1,213,936.08
46,300,000.00	EUR	15.07.2025	CPTFEMU EURO EX TOBACCO 150725	3.4950%	-3,508,718.91
18,500,000.00	EUR	15.07.2030	2.5530%	CPTFEMU EURO EX TOBACCO 150730	1,221,117.78
59,000,000.00	USD	07.09.2027	2.5195%	CPURNSA URBAN CSUMER NSA 070927	1,481,352.19
54,000,000.00	USD	18.09.2028	2.6140%	CPURNSA URBAN CSUMER NSA 180928	1,136,129.51
25,000,000.00	USD	18.09.2033	2.6370%	CPURNSA URBAN CSUMER NSA 180933	433,029.78
20,000,000.00	USD	01.03.2034	2.5195%	CPURNSA URBAN CSUMER NSA 010334	266,085.22
Total:					-600,220.74

Die Gegenparteien bei diesen Inflationsswaps sind BANK OF AMERICA, BARCLAYS, CITIGROUP, GOLDMAN SACHS, MORGAN STANLEY und UBS.

15 WERTPAPIERBELEIHUNGEN

Die beleihenen Wertpapiere hatten zum 30. Juni 2024 folgenden Marktwert: Die Länder der Gegenparteien werden gemäß dem Standard ISO 3166-1 aufgeführt.

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Euroland Equity	EUR	SOCIETE GENERALE (FR)	490,760,364.04
		IXIS CIB (FR)	174,242,130.04
		BANK OF AMERICA (FR)	31,484,921.96
		JP MORGAN (DE)	11,544,048.43
		BARCLAYS (IE)	2,959,236.35
		MORGAN STANLEY (DE)	984,794.84
		CALYON (FR)	661,775.00
		UNICREDIT (DE)	361,240.00
		HSBC (FR)	294,092.81
Total:			713,292,603.47

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
European Equity ESG Improvers	EUR	SOCIETE GENERALE (FR)	41,751,683.38
		CALYON (FR)	4,160,995.83
		JP MORGAN (DE)	4,142,089.01
		BANK OF AMERICA (FR)	345,024.45
		Total:	50,399,792.67

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Euroland Equity Small Cap	EUR	GOLDMAN SACHS (DE)	41.41
		JP MORGAN (DE)	30.42
		BNP PARIBAS (FR)	0.01
		Total:	71.84

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
European Equity Value	EUR	SOCIETE GENERALE (FR)	128,864,935.18
		BARCLAYS (IE)	92,274,125.42
		IXIS CIB (FR)	91,825,583.63
		MORGAN STANLEY (DE)	12,031,537.27
		BANK OF AMERICA (FR)	9,750,695.11
		GOLDMAN SACHS (DE)	1,836,825.37
		CALYON (FR)	911,018.50
		JP MORGAN (DE)	618,327.22
		UBS (DE)	18,417.21
Total:			338,131,464.92

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
European Equity Income ESG	EUR	SOCIETE GENERALE (FR)	23,217,170.07
		MORGAN STANLEY (DE)	15,476,474.21
		IXIS CIB (FR)	10,468,262.72
		JP MORGAN (DE)	1,397,695.54
		HSBC (FR)	271,672.80
		BANK OF AMERICA (FR)	259,447.52
Total:			51,090,722.86

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Global Equity Income ESG	USD	SOCIETE GENERALE (FR)	64,880,593.09
		IXIS CIB (FR)	60,871,192.00
		BARCLAYS (IE)	46,924,106.68
		HSBC (FR)	4,996,791.46
		Total:	177,672,683.22

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Net Zero Ambition Top European Players	EUR	IXIS CIB (FR)	23,530,672.04
		SOCIETE GENERALE (FR)	11,314,066.87
		MORGAN STANLEY (DE)	5,089,572.57
		HSBC (FR)	1,154,609.40
		JP MORGAN (DE)	386,600.20
		Total:	41,475,521.08

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
China Equity	EUR	GOLDMAN SACHS (DE)	1,435,471.32
Total:			1,435,471.32

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Emerging Markets Equity Focus	USD	JP MORGAN (DE)	122,817.91
Total:			122,817.91

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Emerging World Equity	USD	SOCIETE GENERALE (FR)	3,455,420.70
		JP MORGAN (DE)	3,231,226.15
		GOLDMAN SACHS (DE)	1,633,110.81
		BARCLAYS (IE)	1,489,307.87
		BNP PARIBAS (FR)	1,362,217.53
		UBS (DE)	435,401.60
		MORGAN STANLEY (DE)	339,078.13
Total:			11,945,762.79

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Latin America Equity	USD	BNP PARIBAS (FR)	1,397,381.91
Total:			1,397,381.91

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
New Silk Road	USD	BARCLAYS (IE)	1,150,638.36
		IXIS CIB (FR)	598,880.72
		SOCIETE GENERALE (FR)	281,409.61
		JP MORGAN (DE)	164,854.71
		Total:	2,195,783.40

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Euroland Equity Dynamic Multi Factors	EUR	SOCIETE GENERALE (FR)	20,650,216.53
		BNP PARIBAS (FR)	5,826,430.23
		MORGAN STANLEY (DE)	2,953,396.34
		GOLDMAN SACHS (DE)	2,857,330.19
		IXIS CIB (FR)	1,716,306.96
		UNICREDIT (DE)	41,086.91
		Total:	34,044,767.16

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Euroland Equity Risk Parity	EUR	BARCLAYS (IE)	10,407,790.76
		BNP PARIBAS (FR)	4,178,138.94
		SOCIETE GENERALE (FR)	2,883,694.52
		MORGAN STANLEY (DE)	2,716,655.35
		IXIS CIB (FR)	1,606,302.19
		BANK OF AMERICA (FR)	866,748.92
		CALYON (FR)	317,098.54
		UNICREDIT (DE)	271,700.00
		BANCO SANTANDER (ES)	123,200.00
		GOLDMAN SACHS (DE)	39,861.01
		CITIGROUP (DE)	29,264.52
		UBS (DE)	12,680.23
Total:			23,453,134.98

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
European Equity Conservative	EUR	BARCLAYS (IE)	24,475,207.28
		SOCIETE GENERALE (FR)	20,601,644.23
		MORGAN STANLEY (DE)	19,147,042.20
		IXIS CIB (FR)	13,153,753.29
		UNICREDIT (DE)	8,041,014.71
		JP MORGAN (DE)	5,653,245.00
		BNP PARIBAS (FR)	3,843,332.24
		CALYON (FR)	3,321,027.47
		BANK OF AMERICA (FR)	2,469,680.71
		CITIGROUP (DE)	684,630.19
Total:			101,390,577.31

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
European Equity Dynamic Multi Factors	EUR	SOCIETE GENERALE (FR)	5,071,317.23
		MORGAN STANLEY (DE)	1,903,535.04
		JP MORGAN (DE)	1,426,768.73
		CALYON (FR)	1,371,678.74
		BARCLAYS (IE)	762,021.81
		IXIS CIB (FR)	608,333.37
		BANK OF AMERICA (FR)	383,077.60
		GOLDMAN SACHS (DE)	303,453.98
Total:			11,830,186.49

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Global Equity Conservative	USD	BARCLAYS (IE)	5,106,697.00
		SOCIETE GENERALE (FR)	3,609,105.83
		IXIS CIB (FR)	1,506,868.26
		GOLDMAN SACHS (DE)	596,846.92
		Total:	10.819.518.02

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
European Convertible Bond	EUR	GOLDMAN SACHS (DE)	1,217,481.96
		CALYON (FR)	177,993.84
		SOCIETE GENERALE (FR)	15,193.20
		Total:	1,410,669.00

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Euro Aggregate Bond	EUR	CREDIT AGRICOLE (LU)	122,351,979.58
		BANCO SANTANDER (ES)	1,279,986.15
		BNP PARIBAS (FR)	1,240,726.93
		GOLDMAN SACHS (DE)	1,077,097.06
		Total:	125,949,789.72

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Euro Corporate ESG Bond	EUR	GOLDMAN SACHS (DE)	27,272,661.80
		BANCO SANTANDER (ES)	19,243,101.64
		JP MORGAN (DE)	15,090,653.20
		MORGAN STANLEY (DE)	3,003,804.89
		Total:	64,610,221.53

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Euro Government Bond	EUR	CREDIT AGRICOLE (LU)	44,573,021.37
		BANCO SANTANDER (ES)	2,031,172.84
		SKANDINAVISKA ENSKILDA BANKEN (SE)	364,362.04
		Total:	46,968,556.25

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Global Subordinated Bond	EUR	MORGAN STANLEY (DE)	1,338,412.03
		JP MORGAN (DE)	1,145,974.80
		Total:	2,484,386.83

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Global Aggregate Bond	USD	GOLDMAN SACHS (DE)	1,994,457.87
		Total:	1,994,457.87

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Emerging Markets Bond	EUR	GOLDMAN SACHS (DE)	15,386,645.48
		MORGAN STANLEY (DE)	3,511,240.91
		SOCIETE GENERALE (FR)	2,699,602.91
		Total:	21,597,489.31

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Emerging Markets Corporate Bond	USD	GOLDMAN SACHS (DE)	2,350,359.69
		Total:	2,350,359.69

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Emerging Markets Short Term Bond	USD	GOLDMAN SACHS (DE)	4,077,865.11
		MORGAN STANLEY (DE)	3,666,085.13
		JP MORGAN (DE)	759,968.92
		Total:	8,503,919.15

Teilfonds	Währung	Gegenpartei	Marktwert der verliehenen Wertpapiere
Multi-Asset Real Return	EUR	BNP PARIBAS (FR)	11,189,113.13
		CREDIT AGRICOLE (LU)	9,538,533.61
		BANCO SANTANDER (ES)	9,108,774.27
		GOLDMAN SACHS (DE)	6,800,054.29
		SOCIETE GENERALE (FR)	1,282,553.45
		JP MORGAN (DE)	936,265.62
		UNICREDIT (DE)	867,595.85
		MORGAN STANLEY (DE)	97,832.95
		BANK OF AMERICA (FR)	23,814.34
		Total:	39,844,537.51

Zum 30. Juni 2024 hat sich der Fonds wie folgt zu Vereinbarungen vollständig besicherter Wertpapierbeleihungen mit erstklassigen Finanzinstituten verpflichtet:

■ Euroland Equity

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
SOCIETE GENERALE (FR)	99,490,380.00	-	-	EUR	Bargeldanlagen
	89,309,601.65	INDUSTRIA DE DISEÑO TEXTIL SA	-	EUR	Wertpapiere
	55,817,421.96	FLUTTER ENTERTAINMENT P.L.C.	-	EUR	Wertpapiere
	54,317,784.62	SANOFI	-	EUR	Wertpapiere
	51,908,320.12	AMAZON COM INC	-	EUR	Wertpapiere
	31,731,887.88	FRANCAISE DES JEUX (FDJ)	-	EUR	Wertpapiere
	26,411,814.75	NEOEN	-	EUR	Wertpapiere
	25,891,018.93	ASR NEDERLAND N.V	-	EUR	Wertpapiere
	25,816,814.98	L'OREAL	-	EUR	Wertpapiere
	16,627,569.58	JC DECAUX SE	-	EUR	Wertpapiere
	15,530,323.55	DEUTCHBK AG PA	-	EUR	Wertpapiere
	12,691,839.60	SPIE SA	-	EUR	Wertpapiere
	12,323,476.42	CELLNEX TELECOM S.A.	-	EUR	Wertpapiere
	12,148,286.88	DIRECT LINE INSURANCE GROUP	-	EUR	Wertpapiere
	9,689,458.80	VOLKSWAGEN AKTIENGESellschaft	-	EUR	Wertpapiere
	9,137,173.50	GALP ENERGIA SGPS SA	-	EUR	Wertpapiere
	7,904,074.04	BIOMERIEUX	-	EUR	Wertpapiere
	7,580,417.06	GDF SUEZ	-	EUR	Wertpapiere
	5,028,329.60	UNIVERSAL MUSIC GROUP N.V.	-	EUR	Wertpapiere
	2,912,651.38	ITALIAN REPUBLIC	Baa3	EUR	Wertpapiere
	1,657,337.89	LVMH MOET HENNESSY	-	EUR	Wertpapiere
IXIS CIB (FR)	197,608.85	IPSEN	-	EUR	Wertpapiere
	146,754.05	ASML HOLDING NV	-	EUR	Wertpapiere
	46,142,517.21	ASML HOLDING NV	-	EUR	Wertpapiere
	30,443,941.93	LEGRAND HOLDING	-	EUR	Wertpapiere
	28,921,566.45	EURONEXT NV	-	EUR	Wertpapiere
	25,555,463.11	VOLKSWAGEN AKTIENGESellschaft	-	EUR	Wertpapiere
	12,691,839.60	SPIE SA	-	EUR	Wertpapiere
	10,116,093.18	DEUTSCHE ANNINGTON IMMOBILIEN	-	EUR	Wertpapiere
	5,839,956.49	ING GROEP NV	-	EUR	Wertpapiere
	5,420,522.96	GEA GROUP	-	EUR	Wertpapiere
	4,335,508.51	FRANCAISE DES JEUX (FDJ)	-	EUR	Wertpapiere
	4,133,050.60	SOCIETE GENERALE	-	EUR	Wertpapiere
BANK OF AMERICA (FR)	635,494.11	SANOFI	-	EUR	Wertpapiere
	28,209.33	VINCI SA	-	EUR	Wertpapiere
	6,390.47	NOVO NORDISK AS	-	EUR	Wertpapiere
	1,760.28	NEXI S.P.A.	-	EUR	Wertpapiere
	31,584,404.00	-	-	EUR	Bargeldanlagen
	11,556,886.00	-	-	EUR	Bargeldanlagen
	2,980,760.00	-	-	EUR	Bargeldanlagen
	984,830.00	-	-	EUR	Bargeldanlagen
	661,775.14	BANCO SANTANDER SA	-	EUR	Wertpapiere
	361,810.86	UNION EUROPEENNE	AA+	EUR	Wertpapiere
UNICREDIT (DE)	9,956.00	-	-	EUR	Bargeldanlagen
	294,095.62	RYANAIR HOLDINGS PLC	-	EUR	Wertpapiere

■ European Equity ESG Improvers

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
SOCIETE GENERALE (FR)	17,300,086.74	GALP ENERGIA SGPS SA	-	EUR	Wertpapiere
	17,023,938.00	-	-	EUR	Bargeldanlagen
	7,467,396.94	INTL CONSOLIDATED AIRLINES	-	EUR	Wertpapiere
CALYON (FR)	4,160,998.28	BANCO SANTANDER SA	-	EUR	Wertpapiere
JP MORGAN (DE)	4,146,695.00	-	-	EUR	Bargeldanlagen
BANK OF AMERICA (FR)	346,115.00	-	-	EUR	Bargeldanlagen

■ Euroland Equity Small Cap

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
GOLDMAN SACHS (DE)	42.00	-	-	EUR	Bargeldanlagen
JP MORGAN (DE)	30.00	-	-	EUR	Bargeldanlagen

■ European Equity Value

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
SOCIETE GENERALE (FR)	66,872,887.00	KBC GROUPE	-	EUR	Wertpapiere
	62,137,089.00	-	-	EUR	Bargeldanlagen
	36,890,673.29	ASM INTERNATIONAL N.V.	-	EUR	Wertpapiere
	20,680,474.35	HERMES INTERNATIONAL	-	EUR	Wertpapiere
	19,230,455.00	LVMH MOET HENNESSY	-	EUR	Wertpapiere
	9,939,670.84	L'OREAL	-	EUR	Wertpapiere
	7,619,871.51	CHRISTIAN DIOR SE	-	EUR	Wertpapiere
	4,681,187.00	MUNICH RE	-	EUR	Wertpapiere
	3,502,080.57	MERCEDES-BENZ GROUP AG	-	EUR	Wertpapiere
	3,179,111.43	VOLKSWAGEN AKTIENGESellschaft	-	EUR	Wertpapiere
	2,852,654.19	TOTAL	-	EUR	Wertpapiere
	2,080,657.07	HEIDELBERG MATERIALS AG	-	EUR	Wertpapiere
	1,370,048.47	BIOMERIEUX	-	EUR	Wertpapiere
	1,161,459.08	HUGO BOSS AG.	-	EUR	Wertpapiere
	556,699.54	ADIDAS AG	-	EUR	Wertpapiere
	395,035.37	RWE AG	-	EUR	Wertpapiere
	332,850.85	SOPRA STERIA GROUP	-	EUR	Wertpapiere
	232,873.35	VIVENDI SE	-	EUR	Wertpapiere
	135,179.18	KNORR-BREMSE AG	-	EUR	Wertpapiere
BARCLAYS (IE)	35,078,600.01	THAMES WATER UTILITIES FIN.PLC	BBB+	EUR	Wertpapiere
	16,439,556.06	PROCTER AND GAMBLE CO.	Aa3	EUR	Wertpapiere
	7,685,273.87	MSD NETHERLANDS CAPITAL B.V.	A1	EUR	Wertpapiere
	6,128,960.17	DH EUROPE FINANCE II S.A.R.L	A3	EUR	Wertpapiere
	4,836,768.55	COMCAST CORP.	A-	EUR	Wertpapiere
	3,278,671.58	WESTPAC BANKING CORP.	AAA	EUR	Wertpapiere
	3,055,235.40	IBM	A-	EUR	Wertpapiere
	2,207,452.59	UBS GROUP INC.	A	EUR	Wertpapiere
	1,428,076.03	VONOVIA SE	BBB+	EUR	Wertpapiere
	1,265,166.57	ATHENE GLOBAL FUNDING	A+	EUR	Wertpapiere
	1,185,007.31	PG AND E CORP.	BBB+	EUR	Wertpapiere
	736,488.89	TELEPERFORMANCE SE	BBB	EUR	Wertpapiere
	664,233.49	STANDARD CHARTERED P.L.C.	A	EUR	Wertpapiere
	646,402.43	MITSUBISHI UFJ FCIAL GRP INC.	A-	EUR	Wertpapiere
	514,970.99	PROLOGIS EURO FINANCE LLC	A3	EUR	Wertpapiere
	502,214.41	ROYAL BANK OF CANADA	AA-	EUR	Wertpapiere
	490,367.47	ORSTED	BBB+	EUR	Wertpapiere
	372,755.57	METROPOLITAN LIFE GLOBAL FDG I	AA-	EUR	Wertpapiere
	363,933.09	NATIONAL GRID PLC	BBB	EUR	Wertpapiere
	351,381.75	SKANDINAVISKA ENSKILDA BANKEN	AA-	EUR	Wertpapiere
	350,368.38	UBS AG (LONDON)	BBB+	EUR	Wertpapiere
	349,442.31	BPCE	AAA-	EUR	Wertpapiere
	340,586.24	MICROSOFT CORP.	AAA	EUR	Wertpapiere
	318,447.62	ING GROEP N.V.	A+	EUR	Wertpapiere
	306,176.26	CENTRAL JAPAN RAILWAY CO.	A+	EUR	Wertpapiere
	306,008.34	VERIZON COMMUNICATIONS INC	A-	EUR	Wertpapiere
	299,000.31	GLOBAL PAYMENTS INC.	BBB	EUR	Wertpapiere
	297,474.29	MOLSON COORS BEVERAGE CO.	Baa2	EUR	Wertpapiere
	295,595.38	ORANGE	BBB+	EUR	Wertpapiere
	289,789.29	DANONE	Baa1	EUR	Wertpapiere
	288,144.05	BANCO SANTANDER S.A.	A-	EUR	Wertpapiere
	283,121.27	CORP.NAC.DEL COBRE DE CHILE	BBB+	EUR	Wertpapiere
	282,232.87	BT GROUP P.L.C.	BBB	EUR	Wertpapiere
	269,196.93	SCOTTISH HYDRO ELECTR.TRANSN.	BBB+	EUR	Wertpapiere
	265,053.51	VOLKSWAGEN GROUP AMERICA	BBB+	EUR	Wertpapiere
	260,190.29	KONINKLIJKE AHOLD DELHAIZE NV	Baa1	EUR	Wertpapiere
	255,112.64	SEVERN TRENT UTILITIES FINANCE	BBB+	EUR	Wertpapiere
	251,333.13	SECURITAS TREASURY IRELAND DAC	BBB	EUR	Wertpapiere
	251,263.75	SANTOS FINANCE LTD	BBB-	EUR	Wertpapiere
	248,226.95	CRH SMW FINANCE DAC	BBB+	EUR	Wertpapiere
	248,003.65	MOTABILITY OPERATIONS GROUP PL	A1	EUR	Wertpapiere

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
	244,220.46	TYCO INTERNATIONAL P	Baa2	EUR	Wertpapiere
	231,381.82	SIEMENS FINANCIERINGSMAAT.N.V.	A	EUR	Wertpapiere
	227,698.42	GOLDMAN SACHS GROUP INC.	A	EUR	Wertpapiere
	226,538.32	DNB BANK ASA	A2	EUR	Wertpapiere
	226,051.46	CLYDESDALE BANK P.L.C.	A-	EUR	Wertpapiere
	220,915.10	SANTANDER UK GROUP HOLDINGS	Baa1	EUR	Wertpapiere
	220,320.54	THFC (FUNDING NO.3) P.L.C.	A	EUR	Wertpapiere
	212,411.82	CREDIT SUISSE AG LONDON BRANCH	A1	EUR	Wertpapiere
	208,929.16	CENCOSUD S.A.	BBB	EUR	Wertpapiere
	203,502.43	NATIONWIDE BUILDING SOCIETY	A	EUR	Wertpapiere
	191,156.12	CATERPILLAR FCIAL SCES CORP.	A+	EUR	Wertpapiere
	186,031.44	EDF	BBB+	EUR	Wertpapiere
	168,337.61	COMISION FDAL DE ELECTRICIDAD	BBB-	EUR	Wertpapiere
	137,681.03	JPMORGAN CHASE AND CO.	AA-	EUR	Wertpapiere
	122,423.73	CITIGROUP INC.	A	EUR	Wertpapiere
	116,097.02	NATIONAL GRID ELECT.DIST (WM)	Baa1	EUR	Wertpapiere
	109,865.44	NEW YORK LIFE GLOBAL FUNDING	Aaa	EUR	Wertpapiere
	97,850.79	CARREFOUR	BBB	EUR	Wertpapiere
	11,728.53	COCA-COLA CO.	A	EUR	Wertpapiere
	592.95	AUS.AND NZL BANKING GROUP LTD	AA-	EUR	Wertpapiere
IXIS CIB (FR)	39,130,003.14	SANOFI	-	EUR	Wertpapiere
	26,162,062.26	DANONE	-	EUR	Wertpapiere
	17,948,103.00	ACCOR	-	EUR	Wertpapiere
	7,214,027.81	MYRIAD INTERNATIONAL HOLDINGS BV	-	EUR	Wertpapiere
	1,371,445.79	NOVO NORDISK AS	-	EUR	Wertpapiere
MORGAN STANLEY (DE)	12,031,969.00	-	-	EUR	Bargeldanlagen
BANK OF AMERICA (FR)	9,781,504.00	-	-	EUR	Bargeldanlagen
GOLDMAN SACHS (DE)	1,836,825.79	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Wertpapiere
CALYON (FR)	911,019.70	BANCO SANTANDER SA	-	EUR	Wertpapiere
JP MORGAN (DE)	619,015.00	-	-	EUR	Bargeldanlagen
UBS (DE)	18,435.02	EVONIK INDUSTRIES	-	EUR	Wertpapiere

■ European Equity Income ESG

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
SOCIETE GENERALE (FR)	12,790,347.13	AIB GROUP PLC	-	EUR	Wertpapiere
	10,451,211.00	-	-	EUR	Bargeldanlagen
MORGAN STANLEY (DE)	15,477,030.00	-	-	EUR	Bargeldanlagen
IXIS CIB (FR)	5,949,196.79	BANCO SANTANDER SA	-	EUR	Wertpapiere
	4,519,067.37	NOVO NORDISK AS	-	EUR	Wertpapiere
JP MORGAN (DE)	1,399,250.00	-	-	EUR	Bargeldanlagen
HSBC (FR)	543,346.07	RYANAIR HOLDINGS PLC	-	EUR	Wertpapiere
BANK OF AMERICA (FR)	260,267.00	-	-	EUR	Bargeldanlagen

■ Global Equity Income ESG

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
SOCIETE GENERALE (FR)	43,408,804.09	-	-	USD	Bargeldanlagen
	20,261,924.30	INTL CONSOLIDATED AIRLINES	-	USD	Wertpapiere
	575,746.03	AIB GROUP PLC	-	USD	Wertpapiere
	427,140.78	UNION EUROPEENNE	AAA	USD	Wertpapiere
	302,985.43	HCA INC.	Baa3	USD	Wertpapiere
	302,805.87	ITALIAN REPUBLIC	Baa3	USD	Wertpapiere
	302,140.27	BIOMERIEUX	-	USD	Wertpapiere
	151,531.52	RWE FINANCE US LLC	BBB+	USD	Wertpapiere
	43,229.58	APPLE INC	-	USD	Wertpapiere
	43,222.20	NVIDIA CORP.	-	USD	Wertpapiere
	43,052.98	MICROSOFT CORP.	-	USD	Wertpapiere
	42,816.84	ASML HOLDING N.V.	-	USD	Wertpapiere
	42,712.39	CHRISTIAN DIOR SE	-	USD	Wertpapiere
IXIS CIB (FR)	42,769,659.74	CELLNEX TELECOM S.A.	-	USD	Wertpapiere
	13,460,119.59	CREDIT AGRICOLE S.A.	-	USD	Wertpapiere
	4,641,414.60	VIVENDI SE	-	USD	Wertpapiere
BARCLAYS (IE)	16,597,083.41	ANTOFAGASTA P.L.C.	BBB+	USD	Wertpapiere
	16,423,228.76	CEZ A.S.	Baa1	USD	Wertpapiere
	10,047,302.29	SW (FINANCE) I PLC	BBB	USD	Wertpapiere
	6,081,125.01	WARNERMEDIA HOLDINGS INC.	BBB-	USD	Wertpapiere
	635.49	AUS.AND NZL BANKING GROUP LTD	AA-	USD	Wertpapiere
HSBC (FR)	4,996,794.92	RYANAIR HOLDINGS PLC	-	USD	Wertpapiere

■ Net Zero Ambition Top European Players

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
IXIS CIB (FR)	9,919,528.28	BANCO SANTANDER SA	-	EUR	Wertpapiere
	8,795,046.13	NOVO NORDISK AS	-	EUR	Wertpapiere
	4,142,595.35	WACKER CHEMIE AG	-	EUR	Wertpapiere
	673,589.99	DANSKE BANK AS	-	EUR	Wertpapiere
SOCIETE GENERALE (FR)	5,771,302.00	-	-	EUR	Bargeldanlagen
	5,556,232.46	AIB GROUP PLC	-	EUR	Wertpapiere
HSBC (FR)	7,935,990.20	RYANAIR HOLDINGS PLC	-	EUR	Wertpapiere
MORGAN STANLEY (DE)	5,089,755.00	-	-	EUR	Bargeldanlagen
JP MORGAN (DE)	387,030.00	-	-	EUR	Bargeldanlagen

■ China Equity

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
GOLDMAN SACHS (DE)	1,445,416.00	-	-	EUR	Bargeldanlagen

■ Emerging Markets Equity Focus

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
JP MORGAN (DE)	122,954.38	-	-	USD	Bargeldanlagen

■ Emerging World Equity

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
SOCIETE GENERALE (FR)	3,455,425.26	AIB GROUP PLC	-	USD	Wertpapiere
JP MORGAN (DE)	3,234,819.08	-	-	USD	Bargeldanlagen
GOLDMAN SACHS (DE)	1,644,424.61	-	-	USD	Bargeldanlagen
BARCLAYS (IE)	521,023.21	SW (FINANCE) I PLC	BBB	USD	Wertpapiere
	520,654.78	WARNERMEDIA HOLDINGS INC.	BBB-	USD	Wertpapiere
	517,744.15	UBS GROUP SA	A-	USD	Wertpapiere
BNP PARIBAS (FR)	1,362,691.54	-	-	USD	Bargeldanlagen
UBS (DE)	435,402.66	EVONIK INDUSTRIES	-	USD	Wertpapiere
MORGAN STANLEY (DE)	339,089.91	-	-	USD	Bargeldanlagen

■ Latin America Equity

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
BNP PARIBAS (FR)	1,397,867.45	-	-	USD	Bargeldanlagen

■ New Silk Road

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
BARCLAYS (IE)	1,159,007.60	-	-	USD	Bargeldanlagen
IXIS CIB (FR)	598,950.91	NOVO NORDISK AS	-	USD	Wertpapiere
SOCIETE GENERALE (FR)	282,067.45	-	-	USD	Bargeldanlagen
JP MORGAN (DE)	165,037.71	-	-	USD	Bargeldanlagen

■ Euroland Equity Dynamic Multi Factors

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
SOCIETE GENERALE (FR)	18,968,949.61	AIB GROUP PLC	-	EUR	Wertpapiere
	1,685,205.00	-	-	EUR	Bargeldanlagen
BNP PARIBAS (FR)	5,828,456.00	-	-	EUR	Bargeldanlagen
MORGAN STANLEY (DE)	2,953,502.00	-	-	EUR	Bargeldanlagen
GOLDMAN SACHS (DE)	1,745,568.00	-	-	EUR	Bargeldanlagen
	1,116,692.66	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Wertpapiere
IXIS CIB (FR)	1,527,573.83	NOVO NORDISK AS	-	EUR	Wertpapiere
	188,823.35	BANCO SANTANDER SA	-	EUR	Wertpapiere
UNICREDIT (DE)	41,101.71	UNION EUROPEENNE	AAA	EUR	Wertpapiere
	1,132.00	-	-	EUR	Bargeldanlagen

■ Euroland Equity Risk Parity

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
BARCLAYS (IE)	3,615,256.81	SW (FINANCE) I PLC	BBB	EUR	Wertpapiere
	3,614,380.62	WARNERMEDIA HOLDINGS INC.	BBB-	EUR	Wertpapiere
	3,588,804.78	UBS GROUP SA	A-	EUR	Wertpapiere
	79,032.00	-	-	EUR	Bargeldanlagen
BNP PARIBAS (FR)	592.95	AUS.AND NZL BANKING GROUP LTD	AA-	EUR	Wertpapiere
	3,972,077.00	-	-	EUR	Bargeldanlagen
SOCIETE GENERALE (FR)	205,763.28	AMUNDI SA	-	EUR	Wertpapiere
	2,174,653.77	AIB GROUP PLC	-	EUR	Wertpapiere
MORGAN STANLEY (DE)	710,701.00	-	-	EUR	Bargeldanlagen
	2,716,753.00	-	-	EUR	Bargeldanlagen
IXIS CIB (FR)	941,404.14	BANCO SANTANDER SA	-	EUR	Wertpapiere
	591,682.69	NOVO NORDISK AS	-	EUR	Wertpapiere
	73,280.58	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Wertpapiere
BANK OF AMERICA (FR)	869,488.00	-	-	EUR	Bargeldanlagen
CALYON (FR)	317,100.17	BANCO SANTANDER SA	-	EUR	Wertpapiere
UNICREDIT (DE)	272,081.76	UNION EUROPEENNE	AAA	EUR	Wertpapiere
	7,488.00	-	-	EUR	Bargeldanlagen
BANCO SANTANDER (ES)	25,763.29	BANCO BILBAO VIZCAYA ARGENTARIA	-	EUR	Wertpapiere
	12,319.99	CAIXABANK SA	-	EUR	Wertpapiere
	12,318.68	TELEFONICA SA	-	EUR	Wertpapiere
	12,318.18	NETWORK INTERNATIONAL HOLDINGS	-	EUR	Wertpapiere
	12,313.85	ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	-	EUR	Wertpapiere
	12,301.59	DEUTSCHE POST AG	-	EUR	Wertpapiere
	12,282.50	INDUSTRIA DE DISEÑO TEXTIL SA	-	EUR	Wertpapiere
	12,213.29	SAP AG	-	EUR	Wertpapiere
	12,162.90	ASML HOLDING NV	-	EUR	Wertpapiere
	40,166.00	-	-	EUR	Bargeldanlagen
GOLDMAN SACHS (DE)	29,855.00	-	-	EUR	Bargeldanlagen
CITIGROUP (DE)	12,697.68	EVONIK INDUSTRIES	-	EUR	Wertpapiere

■ European Equity Conservative

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
BARCLAYS (IE)	8,558,846.62	SW (FINANCE) I PLC	BBB	EUR	Wertpapiere
	8,558,265.40	WARNERMEDIA HOLDINGS INC.	BBB-	EUR	Wertpapiere
	8,496,188.45	UBS GROUP SA	A-	EUR	Wertpapiere
	20,815.00	-	-	EUR	Bargeldanlagen
	992.23	GE AEROSPACE	BBB	EUR	Wertpapiere
SOCIETE GENERALE (FR)	14,048,640.00	-	-	EUR	Bargeldanlagen
	6,585,787.38	AIB GROUP PLC	-	EUR	Wertpapiere
MORGAN STANLEY (DE)	19,147,729.00	-	-	EUR	Bargeldanlagen
IXIS CIB (FR)	10,384,646.08	NORDEA BANK ABP	-	EUR	Wertpapiere
	2,769,108.66	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Wertpapiere
UNICREDIT (DE)	4,304,234.48	UNION EUROPEENNE	AAA	EUR	Wertpapiere
	3,736,906.44	NRW.BANK	AA	EUR	Wertpapiere
	221,612.00	-	-	EUR	Bargeldanlagen
JP MORGAN (DE)	5,659,532.00	-	-	EUR	Bargeldanlagen
BNP PARIBAS (FR)	3,844,669.00	-	-	EUR	Bargeldanlagen
CALYON (FR)	3,321,043.34	BAYER AG.	-	EUR	Wertpapiere
BANK OF AMERICA (FR)	2,477,484.00	-	-	EUR	Bargeldanlagen
CITIGROUP (DE)	698,447.00	-	-	EUR	Bargeldanlagen

■ European Equity Dynamic Multi Factors

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
SOCIETE GENERALE (FR)	4,113,930.37	AIB GROUP PLC	-	EUR	Wertpapiere
	959,630.00	-	-	EUR	Bargeldanlagen
MORGAN STANLEY (DE)	1,903,603.00	-	-	EUR	Bargeldanlagen
JP MORGAN (DE)	1,428,355.00	-	-	EUR	Bargeldanlagen
CALYON (FR)	1,371,681.89	BANCO SANTANDER SA	-	EUR	Wertpapiere
BARCLAYS (IE)	767,564.00	-	-	EUR	Bargeldanlagen
IXIS CIB (FR)	608,335.56	BANCO SANTANDER SA	-	EUR	Wertpapiere
BANK OF AMERICA (FR)	384,288.00	-	-	EUR	Bargeldanlagen
GOLDMAN SACHS (DE)	303,454.65	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Wertpapiere

■ Global Equity Conservative

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
BARCLAYS (IE)	1,787,001.75	WARNERMEDIA HOLDINGS INC.	BBB-	USD	Wertpapiere
	1,786,889.46	SW (FINANCE) I PLC	BBB	USD	Wertpapiere
	1,773,910.30	UBS GROUP SA	A-	USD	Wertpapiere
	1,063.42	GE AEROSPACE	BBB	USD	Wertpapiere
SOCIETE GENERALE (FR)	1,588,077.35	-	-	USD	Bargeldanlagen
	1,055,496.54	UNION EUROPEENNE	AAA	USD	Wertpapiere
	687,980.63	AMAZON COM INC	-	USD	Wertpapiere
	553,335.14	HCA INC.	Baa3	USD	Wertpapiere
	545,064.29	AIB GROUP PLC	-	USD	Wertpapiere
	79,147.15	NVIDIA CORP.	-	USD	Wertpapiere
	79,135.47	MICROSOFT CORP.	-	USD	Wertpapiere
	79,118.09	ASML HOLDING N.V.	-	USD	Wertpapiere
	79,092.68	APPLE INC	-	USD	Wertpapiere
	78,853.64	CHRISTIAN DIOR SE	-	USD	Wertpapiere
IXIS CIB (FR)	877,679.28	AMAZON COM INC	-	USD	Wertpapiere
	656,199.89	BUNDESREPUBLIK DEUTSCHLAND	AAA	USD	Wertpapiere
GOLDMAN SACHS (DE)	600,981.67	-	-	USD	Bargeldanlagen

■ European Convertible Bond

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
GOLDMAN SACHS (DE)	1,305,599.60	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Wertpapiere
CALYON (FR)	178,006.91	BAYER AG.	-	EUR	Wertpapiere
SOCIETE GENERALE (FR)	15,229.00	-	-	EUR	Bargeldanlagen

■ Euro Aggregate Bond

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
CREDIT AGRICOLE (LU)	122,377,442.00	-	-	EUR	Bargeldanlagen
BANCO SANTANDER (ES)	1,281,787.00	-	-	EUR	Bargeldanlagen
BNP PARIBAS (FR)	1,241,158.00	-	-	EUR	Bargeldanlagen
GOLDMAN SACHS (DE)	1,084,559.00	-	-	EUR	Bargeldanlagen

■ Euro Corporate ESG Bond

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
GOLDMAN SACHS (DE)	23,370,796.38	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Wertpapiere
	3,928,898.00	-	-	EUR	Bargeldanlagen
BANCO SANTANDER (ES)	5,424,540.60	BANCO BILBAO VIZCAYA ARGENTARIA	BBB+	EUR	Wertpapiere
	1,769,498.85	TELEFONICA SA	-	EUR	Wertpapiere
	1,769,496.72	NETWORK INTERNATIONAL HOLDINGS	-	EUR	Wertpapiere
	1,769,478.88	INDUSTRIA DE DISEÑO TEXTIL SA	-	EUR	Wertpapiere
	1,769,470.72	DEUTSCHE POST AG	-	EUR	Wertpapiere
	1,769,463.48	ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	-	EUR	Wertpapiere
	1,769,399.67	SAP AG	-	EUR	Wertpapiere
	1,768,832.58	ASML HOLDING NV	-	EUR	Wertpapiere
	1,550,289.00	-	-	EUR	Bargeldanlagen
JP MORGAN (DE)	16,038,392.36	FRANCE GOVERNMENT	AAA	EUR	Wertpapiere
MORGAN STANLEY (DE)	8,474,853.97	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Wertpapiere

■ Euro Government Bond

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
CREDIT AGRICOLE (LU)	44,582,297.00	-	-	EUR	Bargeldanlagen
BANCO SANTANDER (ES)	2,034,031.00	-	-	EUR	Bargeldanlagen
SKANDINAVISKA ENSKILDA BANKEN (SE)	365,641.00	-	-	EUR	Bargeldanlagen

■ Global Subordinated Bond

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
MORGAN STANLEY (DE)	1,644,518.13	-	-	EUR	Bargeldanlagen
JP MORGAN (DE)	1,147,249.00	-	-	EUR	Bargeldanlagen

■ Global Aggregate Bond

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
GOLDMAN SACHS (DE)	2,008,275.16	-	-	USD	Bargeldanlagen

■ Emerging Markets Bond

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
GOLDMAN SACHS (DE)	15,493,242.00	-	-	EUR	Bargeldanlagen
MORGAN STANLEY (DE)	4,314,290.36	-	-	EUR	Bargeldanlagen
SOCIETE GENERALE (FR)	2,705,916.00	-	-	EUR	Bargeldanlagen

■ Emerging Markets Corporate Bond

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
GOLDMAN SACHS (DE)	2,366,642.64	-	-	USD	Bargeldanlagen

■ Emerging Markets Short Term Bond

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
MORGAN STANLEY (DE)	4,504,549.53	-	-	USD	Bargeldanlagen
GOLDMAN SACHS (DE)	4,106,116.47	-	-	USD	Bargeldanlagen
JP MORGAN (DE)	760,813.89	-	-	USD	Bargeldanlagen

■ Multi-Asset Real Return

Gegenpartei	Erhaltener Sicherheitsbetrag	Emittent	Rating	Währung	Art der Sicherheiten
BNP PARIBAS (FR)	11,193,004.00	-	-	EUR	Bargeldanlagen
CREDIT AGRICOLE (LU)	9,539,346.94	UBS SWITZERLAND	AAA	EUR	Wertpapiere
BANCO SANTANDER (ES)	1,650,088.40	BANCO BILBAO VIZCAYA ARGENTARIA	-	EUR	Wertpapiere
	1,122,741.00	-	-	EUR	Bargeldanlagen
	798,759.65	CAIXABANK SA	-	EUR	Wertpapiere
	798,759.31	NETWORK INTERNATIONAL HOLDINGS	-	EUR	Wertpapiere
	798,759.00	TELEFONICA SA	-	EUR	Wertpapiere
	798,744.48	DEUTSCHE POST AG	-	EUR	Wertpapiere
	798,740.92	INDUSTRIA DE DISEÑO TEXTIL SA	-	EUR	Wertpapiere
	798,734.01	ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	-	EUR	Wertpapiere
	798,613.14	SAP AG	-	EUR	Wertpapiere
	798,407.24	ASML HOLDING NV	-	EUR	Wertpapiere
GOLDMAN SACHS (DE)	4,785,599.98	BUNDESREPUBLIK DEUTSCHLAND	AAA	EUR	Wertpapiere
	2,028,411.00	-	-	EUR	Bargeldanlagen
JP MORGAN (DE)	1,365,249.85	FRANCE GOVERNMENT	AAA	EUR	Wertpapiere
	253,923.00	-	-	EUR	Bargeldanlagen
SOCIETE GENERALE (FR)	641,385.97	AIB GROUP PLC	-	EUR	Wertpapiere
	641,036.77	MITSUBISHI UFJ FINANCIAL GROUP I	-	EUR	Wertpapiere
	142.00	-	-	EUR	Bargeldanlagen
UNICREDIT (DE)	954,971.42	UNION EUROPEENNE	AAA	EUR	Wertpapiere
MORGAN STANLEY (DE)	195,666.45	BUNDESSCHATZANWEISUNGEN	AAA	EUR	Wertpapiere
BANK OF AMERICA (FR)	23,890.00	-	-	EUR	Bargeldanlagen

Für das zum 30. Juni 2024 beendete Geschäftsjahr entspricht der Nettobetrag der Erträge aus Wertpapierbeleihungen dem Bruttobetrag der Einnahmen der einzelnen Teilfonds (in der Aufwands- und Ertragsrechnung des Nettovermögens unter der Rubrik „Sonstige Erträge“ erfasst). Hiervon abgezogen werden direkte und indirekte Kosten und Gebühren, die unter der Rubrik „Sonstige Ausgaben“ erfasst sind.

Teilfonds	Währung	Gesamtbruttobetrag der Erträge aus Wertpapierbeleihungen	Direkte und indirekte Kosten und Gebühren, die an Amundi Intermediation gezahlt werden	Direkte und indirekte Kosten und Gebühren, die Amundi Intermediation aus seinen Gebühren an Caceis zahlt	Bruttobetrag-Rückübertragung Nettobetrag der Erträge aus Wertpapierbeleihungen
Euroland Equity	EUR	1,684,533.55	589,586.74	29,479.34	1,094,946.81
European Equity ESG Improvers	EUR	226,884.60	79,409.61	3,970.48	147,474.99
Euroland Equity Small Cap	EUR	153,446.13	53,706.15	2,685.31	99,739.98
European Equity Green Technology	EUR	324,088.60	113,431.01	5,671.55	210,657.59
European Equity Value	EUR	1,363,795.49	477,328.42	23,866.42	886,467.07
European Equity Income ESG	EUR	321,968.95	112,689.13	5,634.46	209,279.82
Equity Japan Target	JPY	25,157.00	8,804.95	440.25	16,352.05
Global Ecology ESG	EUR	827,208.54	289,522.99	14,476.15	537,685.55
Global Equity Income ESG	USD	409,918.95	143,471.63	7,173.58	266,447.32
Japan Equity Engagement	JPY	55,197.00	19,318.95	965.95	35,878.05
Net Zero Ambition Top European Players	EUR	425,572.19	148,950.27	7,447.51	276,621.92
China Equity	EUR	19,738.43	6,908.45	345.42	12,829.98
Emerging Markets Equity Focus	USD	82,745.69	28,960.99	1,448.05	53,784.70
Emerging World Equity	USD	58,562.58	20,496.90	1,024.85	38,065.68
Latin America Equity	USD	20,431.11	7,150.89	357.54	13,280.22
Equity MENA	USD	140.40	49.14	2.46	91.26
New Silk Road	USD	63,786.98	22,325.44	1,116.27	41,461.54
Euroland Equity Dynamic Multi Factors	EUR	177,191.65	62,017.08	3,100.85	115,174.57
Euroland Equity Risk Parity	EUR	172,095.68	60,233.49	3,011.67	111,862.19
European Equity Conservative	EUR	650,372.84	227,630.49	11,381.52	422,742.35
European Equity Dynamic Multi Factors	EUR	80,607.22	28,212.53	1,410.63	52,394.69
European Equity Risk Parity	EUR	41,665.37	14,582.88	729.14	27,082.49
Global Equity Conservative	USD	73,105.55	25,586.94	1,279.35	47,518.61
European Convertible Bond	EUR	56,874.25	19,905.99	995.30	36,968.26
Euro Aggregate Bond	EUR	102,810.40	35,983.64	1,799.18	66,826.76
Euro Corporate ESG Bond	EUR	271,641.13	95,074.40	4,753.72	176,566.73
Euro Government Bond	EUR	42,574.67	14,901.13	745.06	27,673.54
Euro Inflation Bond	EUR	167.11	58.49	2.92	108.62
Strategic Bond	EUR	170.09	59.53	2.98	110.56
Global Subordinated Bond	EUR	11,989.08	4,196.18	209.81	7,792.90
Global Aggregate Bond	USD	84,860.99	29,701.35	1,485.07	55,159.64
Global Bond	USD	4,669.24	1,634.23	81.71	3,035.01
Emerging Markets Blended Bond	EUR	7,932.04	2,776.21	138.81	5,155.83
Emerging Markets Bond	EUR	187,376.30	65,581.71	3,279.09	121,794.60
Emerging Markets Corporate Bond	USD	7,098.56	2,484.50	124.22	4,614.06
Emerging Markets Hard Currency Bond	EUR	942.77	329.97	16.50	612.80
Emerging Markets Local Currency Bond	EUR	2,748.77	962.07	48.10	1,786.70
Emerging Markets Short Term Bond	USD	54,228.52	18,979.98	949.00	35,248.54
Net Zero Ambition Multi-Asset	EUR	29,799.17	10,429.71	521.49	19,369.46
Multi-Asset Real Return	EUR	155,667.22	54,483.53	2,724.18	101,183.69
Multi-Strategy Growth	EUR	652.50	228.38	11.42	424.13
Volatility Euro	EUR	2,333.43	816.70	40.84	1,516.73
Volatility World	USD	2,614.96	915.24	45.76	1,699.72
Cash EUR	EUR	33,663.77	11,782.32	589.12	21,881.45
Cash USD	USD	5,387.39	1,885.59	94.28	3,501.80

Die Erträge aus Wertpapierbeleihungen werden zwischen den mit der Verwaltungsgesellschaft Amundi Luxembourg S.A. verbundenen Parteien Amundi Intermediation und Caceis nach folgenden Anteilen aufgeteilt:

Währung des	Amundi Intermediation	CACEIS Bank, Niederlassung Luxemburg
65%	35%	5% (der Bruttoeinnahmen gezahlt aus dem Anteil von Amundi Intermediation)

16 WERTPAPIERAUSLEIHEN

Zum 30. Juni 2024 waren im Fonds keine Wertpapierleihgeschäfte erlaubt.

17 SICHERHEITEN

Zum 30. Juni 2024 bestehen die erhaltenen und gezahlten Sicherheiten aus Einschusszahlungen für Futures und Optionen und Barsicherheiten, die Maklern und Kontrahenten zur Abwicklung von OTC-Derivaten gewährt wurden oder von diesen erhalten wurden, und lauten folgendermaßen:

Teilfonds	Teilfonds Währung	Gegenpartei	Art der Sicherheiten	Erhaltener Sicherheitsbetrag (in der Währung des Teilfonds)	Gezahlter Sicherheitsbetrag (in der Währung des Teilfonds)
Global Ecology ESG	EUR	SOCIETE GENERALE	Bargeldanlagen	4,500,000.00	-
Global Equity Income ESG	USD	BNP PARIBAS	Bargeldanlagen	7,210,000.00	-
Global Equity	EUR	JP MORGAN	Bargeldanlagen	251,924.42	-
Net Zero Ambition Top European Players	EUR	CREDIT AGRICOLE	Bargeldanlagen	440,000.00	-
Montpensier Global Convertible Bond	EUR	UBS	Bargeldanlagen	-	410,000.00
Strategic Bond	EUR	BANK OF AMERICA, BARCLAYS, BNP PARIBAS, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, UBS	Bargeldanlagen	7,780,000.00	3,180,000.00
Euro High Yield Bond	EUR	BANK OF AMERICA, GOLDMAN SACHS, JP MORGAN, MORGAN STANLEY	Bargeldanlagen	1,210,000.00	-
Euro High Yield Short Term Bond	EUR	BNP PARIBAS, JP MORGAN	Bargeldanlagen	830,000.00	-
Global Subordinated Bond	EUR	BNP PARIBAS, GOLDMAN SACHS, JP MORGAN, MORGAN STANLEY, STATE STREET, UBS	Bargeldanlagen	520,000.00	5,030,000.00
Global Aggregate Bond	USD	BANK OF AMERICA, BARCLAYS, BNP PARIBAS, BRACCO, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET, UBS	Bargeldanlagen	52,610,000.00	10,375,517.50
Global Bond	USD	BANK OF AMERICA, BARCLAYS, BNP PARIBAS, JP MORGAN, UBS	Bargeldanlagen	290,000.00	1,060,000.00
Global Corporate Bond	USD	BANK OF AMERICA, BNP PARIBAS, CITIGROUP, ROYAL BANK OF CANADA	Bargeldanlagen	3,520,000.00	4,620,000.00
Global Corporate ESG Improvers Bond	USD	BANK OF AMERICA, ROYAL BANK OF CANADA	Bargeldanlagen	360,000.00	260,000.00
Net Zero Ambition Global Corporate Bond	USD	BANK OF AMERICA, ROYAL BANK OF CANADA	Bargeldanlagen	1,680,000.00	280,000.00
Global Short Term Bond	USD	BNP PARIBAS, STATE STREET	Bargeldanlagen	660,000.00	80,000.00
Optimal Yield	EUR	JP MORGAN	Bargeldanlagen	-	700,000.00
Optimal Yield Short Term	EUR	CITIGROUP, JP MORGAN	Bargeldanlagen	-	370,000.00
Strategic Income	EUR	BAREP, CITIGROUP, GOLDMAN SACHS, HSBC, MORGAN STANLEY, NOMURA, STATE STREET, WELLS FARGO	Bargeldanlagen	2,611,705.16	2,799.00
US Bond	EUR	BAREP, CITIGROUP, MORGAN STANLEY, NOMURA, WELLS FARGO	Bargeldanlagen	421,198.04	48,803.36
Emerging Markets Blended Bond	EUR	BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, JP MORGAN, MORGAN STANLEY, NOMURA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET, UBS	Bargeldanlagen	6,220,000.00	32,650,000.00
Emerging Markets Bond	EUR	BARCLAYS, BNP PARIBAS, CITIGROUP, GOLDMAN SACHS, HSBC, STANDARD CHARTERED, UBS	Bargeldanlagen	7,440,000.00	850,000.00
Emerging Markets Corporate Bond	USD	JP MORGAN, UBS	Bargeldanlagen	650,000.00	-
Emerging Markets Green Bond	USD	ROYAL BANK OF CANADA	Bargeldanlagen	280,000.00	-
Emerging Markets Corporate High Yield Bond	EUR	BARCLAYS	Bargeldanlagen	260,000.00	-
Emerging Markets Hard Currency Bond	EUR	CITIGROUP, JP MORGAN, MORGAN STANLEY, UBS	Bargeldanlagen	1,410,000.00	7,690,000.00
Emerging Markets Local Currency Bond	EUR	BNP PARIBAS, CITIGROUP, MORGAN STANLEY, UBS	Bargeldanlagen	830,000.00	250,000.00
Emerging Markets Short Term Bond	USD	BANK OF AMERICA, BARCLAYS, GOLDMAN SACHS, JP MORGAN, MORGAN STANLEY	Bargeldanlagen	1,800,000.00	230,000.00

Teilfonds	Teilfonds Währung	Gegenpartei	Art der Sicherheiten	Erhaltener Sicherheitsbetrag (in der Währung des Teilfonds)	Gezahlter Sicherheitsbetrag (in der Währung des Teilfonds)
Euro Multi-Asset Target Income	EUR	BANK OF AMERICA, HSBC, JP MORGAN, STATE STREET	Bargeldanlagen	5,020,000.00	6,980,000.00
Global Multi-Asset	EUR	CITIGROUP, DEUTSCHE BANK, GOLDMAN SACHS	Bargeldanlagen	880,000.00	450,000.00
Global Multi-Asset Conservative	EUR	BANK OF AMERICA, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, DEUTSCHE BANK, GOLDMAN SACHS, MORGAN STANLEY, SOCIETE GENERALE, STATE STREET	Bargeldanlagen	2,200,000.00	2,250,000.00
Global Multi-Asset Target Income	USD	BARCLAYS, CREDIT AGRICOLE, MORGAN STANLEY	Bargeldanlagen	2,450,000.00	-
Net Zero Ambition Multi-Asset	EUR	BANK OF AMERICA, CITIGROUP, HSBC	Bargeldanlagen	310,000.00	70,000.00
Income Opportunities	USD	GOLDMAN SACHS	Bargeldanlagen	310,000.00	-
Real Assets Target Income	USD	CREDIT AGRICOLE	Bargeldanlagen	1,030,000.00	-
Absolute Return Credit	EUR	MORGAN STANLEY	Bargeldanlagen	-	50,000.00
Absolute Return Multi-Strategy	EUR	BANK OF AMERICA, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STATE STREET, UBS	Bargeldanlagen	12,460,000.00	19,130,000.00
Absolute Return Global Opportunities Bond	EUR	BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, JP MORGAN, SOCIETE GENERALE, UBS	Bargeldanlagen	1,310,000.00	3,870,000.00
Quantitative Global Absolute Return Bond	USD	BANK OF AMERICA, BARCLAYS, SOCIETE GENERALE, STATE STREET	Bargeldanlagen	2,190,000.00	3,031,122.50
Absolute Return Forex	EUR	CITIGROUP, MORGAN STANLEY	Bargeldanlagen	-	540,000.00
Multi-Strategy Growth	EUR	BANK OF AMERICA, BARCLAYS, BNP PARIBAS, CITIGROUP, CREDIT AGRICOLE, GOLDMAN SACHS, HSBC, JP MORGAN, MORGAN STANLEY, NOMURA, ROYAL BANK OF CANADA, SOCIETE GENERALE, STANDARD CHARTERED, STATE STREET, UBS	Bargeldanlagen	15,230,000.00	12,830,000.00
Volatility World	USD	MORGAN STANLEY	Bargeldanlagen	610,000.00	-
Protect 90	EUR	BANK OF AMERICA, NATEXIS	Bargeldanlagen	970,000.00	1,600,000.00
Cash EUR	EUR	CREDIT AGRICOLE	Bargeldanlagen	260,000.00	-
Cash USD	USD	HSBC	Bargeldanlagen	310,000.00	-

Zum 30. Juni 2024 wurden folgende Sicherheiten zur Abwicklung von Pensionsgeschäften und reversen Pensionsgeschäften erhalten oder gezahlt:

Teilfonds	Teilfonds Währung	Gegenpartei	Art der Sicherheiten	Erhaltener Sicherheitsbetrag (in der Währung des Teilfonds)	Gezahlter Sicherheitsbetrag (in der Währung des Teilfonds)
Global Aggregate Bond	USD	BANK OF AMERICA, CITIGROUP, GOLDMAN SACHS, HSBC, MORGAN STANLEY, NOMURA	Bargeldanlagen	3,162,228.38	692,450.30
Global Bond	USD	CITIGROUP	Bargeldanlagen	-	16,076.25
Emerging Markets Blended Bond	EUR	BRACCO, CREDIT AGRICOLE	Bargeldanlagen	168,000.00	70,000.00
Emerging Markets Bond	EUR	BRACCO	Bargeldanlagen	-	610,000.00
Volatility World	USD	BRACCO	Bargeldanlagen	42,870.00	-
Cash EUR	EUR	BANESTO, CITIGROUP, COMMERZBANK, MORGAN STANLEY	Bargeldanlagen	3,434,000.00	345,599.00

18 AUFSTELLUNG DER PORTFOLIOBEWEGUNGEN

Veränderungen des Wertpapierbestandes im zum 30. Juni 2024 endenden Zeitraum sind auf einfache Anfrage und kostenlos beim eingetragenen Geschäftssitz des Fonds und bei der Niederlassung Hongkong erhältlich.

Die Liste der Veränderungen des Wertpapierbestandes ist ebenso auf Anfrage bei der Zahl- und Informationsstelle in Deutschland und beim Vertreter in der Schweiz kostenlos erhältlich.

19 MASTER-FEEDER-STRUKTUR

Amundi Funds Global Total Return Bond

Ziel des Teilfonds Amundi Funds Global Total Return Bond ist es, eine Kombination aus Ertrag und Wertzuwachs zu erreichen (Gesamtertrag). Konkret investiert der Teilfonds als Feederfonds in den Amundi Oblig Internationales (Masterfonds), der eine bessere Entwicklung als der JP Morgan Global Government Bond Index Broad in jedem 3-Jahres-Zeitraum anstrebt.

Der Masterfonds investiert hauptsächlich in Anleihen und Wandelanleihen aus OECD-Ländern. Zu den Anlagen können hypothekenbesicherte und forderungsbesicherte Wertpapiere (MBS und ABS) gehören.

Konkret investiert der Teilfonds mindestens 85% seines Nettovermögens in Anteile des Masterfonds (Klasse OR-D).

Amundi Oblig Internationales ist eine nach französischem Recht gegründete SICAV, die gemäß Richtlinie 2009/65/EG als Masterfonds gilt.

Der Masterfonds investiert bis zu 100% in:

- Anleihen, die von OECD-Mitgliedsstaaten ausgegeben oder verbrieft werden,
- mit Investment Grade bewertete Anleihen und Wandelanleihen, die von Unternehmen ausgegeben werden, die ihren Sitz in OECD-Ländern haben oder dort Geschäfte in erheblichem Ausmaß tätigen,
- MBS und ABS, die zum Zeitpunkt des Kaufs mit AAA (S&P) oder Aaa (Moody's) bewertet und während ihres Besitzes nicht unter AA oder Aa2 herabgestuft werden.

Die den MBS zugrunde liegenden Hypotheken können Gewerbe- oder Wohnhypotheken sein und die MBS können über irgendeine Form staatlicher Kreditunterstützung verfügen oder nicht.

Die Exposition des Masterfonds gegenüber etwaigen Wandelanleihen ist beschränkt auf 10% des Nettovermögens.

Die Exposition des Masterfonds gegenüber Zinsen und Devisenmärkten wird aktiv gesteuert.

Solange die oben genannten Richtlinien eingehalten werden, kann der Masterfonds auch in Geldmarktinstrumente, Einlagen und bis zu 10% seines Nettovermögens in OGAW/OGA investieren.

Um diverse Risiken zu verringern, für eine effiziente Portfolioverwaltung und um verschiedenen Vermögenswerten, Märkten oder anderen Anlagechancen ausgesetzt zu sein (Long- oder Short-Positionen), nutzt der Masterfonds umfassend Derivate (darunter Derivate mit einer Fokussierung auf Anleihen und Wechselkurse).

Der Masterfonds kann befristete Wertpapierkäufe und -verkäufe durchführen (Pensionsgeschäfte und reverse Pensionsgeschäfte).

Nach dem Ermessen der Verwaltungsgesellschaft des Masterfonds wird der Nettoertrag des Masterfonds automatisch ausgeschüttet und seine erzielten Nettokapitalerträge werden jedes Jahr automatisch reinvestiert.

Das Anlageteam des Masterfonds nutzt eine Vielzahl strategischer und taktischer Positionen, darunter Kredit-, Zins- und Devisenarbitragegeschäfte, um ein hoch diversifiziertes Portfolio zusammenzustellen.

Amundi (UK) Limited ist die Anlageverwaltungsgesellschaft beider Teilfonds.

Amundi Funds Global Total Return Bond werden direkte Gebühren von EUR 542,520.44 folgender Tabelle werden die Gebühren als Prozentanteile des durchschnittlichen NIW der Anteilklassen von Amundi Funds Global Total Return Bond zusammengefasst.

			Laufende Gebühren	Erfolgskosten
Global Total Return Bond	EUR	Klasse A EUR (C)	0.97%	0.57%
	EUR	Klasse A EUR AD (D)	0.97%	0.58%
	EUR	Klasse A EUR QTD (D)	0.61%	1.14%
	EUR	Klasse F2 EUR (C)	1.60%	0.00%
	EUR	Klasse F EUR QTD (D)	1.46%	0.46%
	EUR	Klasse F2 EUR QTD (D)	1.60%	0.00%
	EUR	Klasse G EUR (C)	1.15%	0.62%
	EUR	Klasse G EUR QTD (D)	1.15%	0.62%
	EUR	Klasse I EUR (C)	0.46%	0.64%
	EUR	Klasse I EUR AD (D)	0.48%	1.18%
	EUR	Klasse M2 EUR (C)	0.54%	0.00%

Die durch Gebühren entstehenden im Masterfonds (Klasse OR-D) erfassten indirekten Kosten belaufen sich auf EUR 46,516.24 bzw. 0.15% des durchschnittlichen NIW des Masterfonds (Klasse OR-D) Amundi Oblig Internationales.

Die Jahres- und Halbjahresberichte des Masterfonds sind auf Anfrage beim eingetragenen Geschäftssitz des Fonds erhältlich.

Amundi Funds Global Total Return Bond zahlt indirekt auch die Gebühren der zugrunde liegenden Fonds des Masterfonds.

Der Bestätigungsvermerk des Jahresberichts des Master-Fonds zum 28. Juni 2024 enthält, ohne ihn zu ändern, eine Hervorhebung des Sachverhalts bezüglich der Bewertung russischer Wertpapiere nach der russischen Invasion der Ukraine am 24. Februar 2022.

Amundi Funds Target Coupon

Ziel des Teilfonds Amundi Funds Target Coupon ist es, eine Kombination aus Ertrag und Wertzuwachs zu erreichen (Gesamtertrag). Konkret investiert der Teilfonds als Feederfonds in den Amundi Revenus (Masterfonds). Der Masterfonds und demnach auch die Teilfonds sind Finanzprodukte, die ESG-Merkmale gemäß Artikel 8 der Offenlegungsverordnung fördern.

Der Masterfonds investiert hauptsächlich in Schuldinstrumente (Anleihen und Geldmarktinstrumente) aller Art, die von weltweiten Staaten oder Unternehmen ausgegeben werden, in einer OECD-Währung lauten und nach Währungen und Aktienmärkten diversifiziert sind.

Konkret investiert der Teilfonds mindestens 85% seines Nettovermögens in Anteile des Masterfonds (Klasse OR). Der Teilfonds kann bis zu 15% in Einlagen und Derivate investieren, die nur zur Absicherung genutzt werden.

Amundi Revenus ist ein nach französischem Recht gegründeter FCP, der gemäß Richtlinie 2009/65/EG als Masterfonds gilt.

Der Masterfonds investiert mindestens 70% seines Nettovermögens in Schuldinstrumente. Der Masterfonds kann in Folgendes investieren:

- Anleihen unterhalb von Investment Grade (hochverzinsliche Anleihen),
- nachrangige Unternehmensanleihen (darunter etwaige Wandelanleihen in Höhe von bis zu 50% des Nettovermögens) und
- bis zu 20% des Nettovermögens in hypothekenbesicherte und forderungsbesicherte Wertpapiere (MBS und ABS).

Der Masterfonds kann auch in weltweite Unternehmensaktien aller Kapitalisierungen und Sektoren investieren. Die Exposition des Masterfonds gegenüber dem Aktienmarkt kann zwischen 0 und 20% des Nettovermögens schwanken und die Exposition gegenüber dem Devisenmarkt kann zwischen 0 und 100% des Nettovermögens schwanken.

Der Masterfonds kann auch bis zu 10% seines Nettovermögens in OGAW/OGA investieren.

Um diverse Risiken zu verringern, für eine effiziente Portfolioverwaltung und um verschiedenen Vermögenswerten, Märkten oder anderen Anlagechancen ausgesetzt zu sein (Long- oder Short-Positionen), nutzt der Masterfonds umfassend Derivate (darunter Derivate mit einer Fokussierung auf Anleihen).

Der Masterfonds kann befristete Wertpapierkäufe und -verkäufe durchführen (Pensionsgeschäfte und reverse Pensionsgeschäfte).

Die Verwaltungsgesellschaft des Masterfonds legt jährlich auf Grundlage der voraussichtlichen Rendite der Vermögenswerte des Portfolios die Höhe des ausgeschütteten Ertrags fest.

Der Masterfonds vergleicht seine Wertentwicklung nicht mit einem bestimmten Index.

Das Anlageteam des Masterfonds strebt an, durch die Nutzung eines flexiblen Anlageverwaltungsansatzes, der auf starken Überzeugungen basiert, Renditeaufschläge aus einem breiten Anlageuniversum (hauptsächlich Anleihen) zu erzielen. Es analysiert Zinssätze und wirtschaftliche Trends (Top-down), um Strategien sowie Verteilungen auf Länder und Anlageklassen zu ermitteln, die dem Anschein nach wahrscheinlich die besten risikobereinigten Erträge liefern. Daraufhin nutzt das Anlageteam Fach- und Fundamentalanalysen, darunter Risikoprämien- und Kreditanalyse, um Wertpapiere nach ihrem ertragsgenerierenden Potenzial auszuwählen (Bottom-up) und ein hoch diversifiziertes Portfolio aufzubauen, das eine regelmäßige Rendite liefert.

Weiterhin versucht der Masterfonds, bei seinem Portfolio eine höhere ESG-Punktzahl zu erreichen als die seines Anlagebereichs.

Amundi Asset Management ist die Anlageverwaltungsgesellschaft beider Teilfonds.

Amundi Funds Target Coupon werden direkte Gebühren von EUR 666.533,12 berechnet. In folgender Tabelle werden die Gebühren als Prozentanteile des durchschnittlichen NIW der Anteilklassen von Amundi Funds Target Coupon zusammengefasst:

			Laufende Gebühren	Erfolgskosten
Target Coupon	EUR	Klasse A2 EUR AD (D)	1.04%	-
	EUR	Klasse F2 EUR AD (D)	1.65%	-
	EUR	Klasse G2 EUR AD (D)	1.25%	-
	EUR	Klasse I2 EUR AD (D)	0.56%	-
	EUR	Klasse M2 EUR AD (D)	0.66%	-
	EUR	Klasse Q-A4 EUR AD (D)	1.01%	-

Die durch Gebühren entstehenden im Masterfonds (Klasse OR) erfassten indirekten Kosten belaufen sich auf 17,282.56 bzw. 0.04% des durchschnittlichen NIW des Masterfonds (Klasse OR) Amundi Revenus.

Amundi Funds Target Coupon zahlt indirekt auch die Gebühren der zugrunde liegenden Fonds des Masterfonds.

Die Jahres- und Halbjahresberichte des Masterfonds sind auf Anfrage beim eingetragenen Geschäftssitz des Fonds erhältlich.

Amundi Funds Montpensier Great European Models SRI

Der Teilfonds Amundi Funds Montpensier Great European Models SRI strebt an, durch die Investition in nachhaltige Anlagen gemäß Artikel 9 der Offenlegungsverordnung über die empfohlene Haltedauer einen Wertzuwachs zu erzielen. Konkret investiert der Teilfonds als Feederfonds in den Fonds Montpensier GREAT EUROPEAN MODELS SRI (Masterfonds), der eine bessere Wertentwicklung anstrebt als der Vergleichsindex Stoxx Europe 600 (SXXR).

Der Masterfonds investiert hauptsächlich in europäische Aktien und aktiengebundene Instrumente.

Konkret investiert der Teilfonds mindestens 85% des Nettovermögens in Anteile des Masterfonds (Klasse Y).

Der Masterfonds ist eine nach französischem Recht gegründeter SICAV, die gemäß Richtlinie 2009/65/EG als Masterfonds gilt.

Im Rahmen seines Anlageprozesses berücksichtigt der Masterfonds Nachhaltigkeitsaspekte, die in den Transparenzvorschriften näher beschrieben werden. Diese ist auf der Website der Verwaltungsgesellschaft unter www.montpensier.com auf der Seite des Fonds verfügbar.

Das Portfolio des Masterfonds hängt zu mindestens 60% von Aktien aus Ländern der Europäischen Union ab. Mindestens 75% der Vermögenswerte sind Anlagen in Wertpapiere, die sich für den französischen „Plan d'Epargne Action“ eignen.

Solange die oben genannten Richtlinien eingehalten werden, kann der Teilfonds auch Folgendem ausgesetzt sein:

- bis zu 30% seiner Vermögenswerte in Aktien aus europäischen Ländern, die nicht dem Europäischen Wirtschaftsraum angehören;
- bis zu 10% seiner Vermögenswerte in Aktien aus Schwellenländern gemäß der Definition des Masterfonds;
- bis zu 10% seiner Vermögenswerte in Aktien aus Märkten außerhalb Europas;
- einem Zinsrisiko von bis zu 40% des Nettovermögens, maximal 20% der Vermögenswerte in Anleihen und 10% in Geldmarktinstrumente;
- bis zu 10% des Nettovermögens in Einlagen;
- bis zu 10% des Nettovermögens in OGAW/OGA.

Anlagen in Aktien von Unternehmen mit geringer Kapitalisierung sind begrenzt auf 20% der Vermögenswerte.

Bei diesen Anlagen gibt es keine Beschränkungen in Bezug auf Sektoren, Regionen innerhalb Europas, Währungen oder Ratings.

Der Masterfonds hat ein auf 30% des Nettovermögens begrenztes Wechselkursrisiko. Der Euro oder andere Währungen des Europäischen Wirtschaftsraums sind hiervon ausgenommen.

Um diverse Risiken zu verringern und verschiedenen Vermögenswerten, Märkten oder anderen Anlagechancen ausgesetzt zu sein (Long- oder Short-Positionen), kann der Masterfonds Derivate nutzen (darunter aktienfokussierte Derivate).

Der Index Stoxx Europe 600 (SXXR) dient als nachträglicher Indikator für die Einschätzung der Wertentwicklung des Teilfonds.

Der Masterfonds wird aktiv verwaltet und es gibt keine Beschränkungen in Bezug auf den eingeschränkten Portfolioaufbau des Index Stoxx Europe 600 (SXXR).

In den Transparenzvorschriften der SICAV auf der Webseite des Anlageverwalters des Masterfonds wird der implementierte außerfinanzielle Ansatz dargelegt. Er basiert darauf, dass gleich nach der Definition des Anlagebereichs außerfinanzielle Kriterien berücksichtigt werden, um den Anlagebereich anhand eines Ausschlussverfahrens im Einklang mit dem ISR-Label im Vergleich zum ursprünglichen Anlagebereich um mindestens 20% zu reduzieren. Zudem werden alle Aktien im Portfolio anhand eines dualen ESG- und Fundamentalansatzes analysiert. Das ISR-Label fordert, dass mindestens 90% der Aktien gemäß dem ESG-Ansatz analysiert werden.

Der implementierte außerfinanzielle Ansatz steht im Einklang mit dem Ziel der Minimierung des Nachhaltigkeitsrisikos.

Die Anlageverwalter des Teilfonds sind Amundi Asset Management (Feeder) und Montpensier Finance (Masterfonds).

Amundi Funds Montpensier Great European Models SRI werden direkte Gebühren von EUR 6,788.87 In folgender Tabelle werden die Gebühren als Prozentanteile des durchschnittlichen NIW der Anteilklassen von Amundi Funds Montpensier Great European Models SRI zusammengefasst:

			Laufende Gebühren	Erfolgskosten
Montpensier Great European Models SRI	EUR	Klasse A2 EUR (C)	2.74%	-
	EUR	Klasse A5 EUR (C)	1.82%	-
	EUR	Klasse E2 EUR (C)	2.56%	-
	EUR	Klasse F EUR (C)	3.23%	-
	EUR	Klasse G EUR (C)	2.88%	-
	EUR	Klasse I2 EUR (C)	1.81%	-
	EUR	Klasse R2 EUR (C)	1.85%	-

Die durch Gebühren im Masterfonds entstehenden indirekten Kosten belaufen sich auf EUR 1,530.63 bzw. 0.60% des durchschnittlichen NIW des Masterfonds Montpensier GREAT EUROPEAN MODELS SRI.

Amundi Funds Montpensier Great European Models SRI zahlt indirekt auch die Gebühren der zugrunde liegenden Fonds des Masterfonds.

Die Jahres- und Halbjahresberichte des Masterfonds sind auf Anfrage beim eingetragenen Geschäftssitz des Fonds erhältlich.

Amundi Funds Montpensier M Climate Solutions

Der Teilfonds Amundi Funds Montpensier M Climate Solutions strebt an, durch die Investition in nachhaltige Anlagen gemäß Artikel 9 der Offenlegungsverordnung über die empfohlene Haltedauer einen Wertzuwachs zu erzielen.

Konkret investiert der Teilfonds als Feederfonds in den Fonds Montpensier M Climate Solutions. Dieser versucht, sich an der Entwicklung der globalen Aktienmärkte zu beteiligen, indem er hauptsächlich in Anteile von Unternehmen investiert, deren Initiativen oder Lösungen direkt oder indirekt dazu beitragen, die Folgen des Klimawandels zu verringern, oder in Anteile von Unternehmen, deren Aktivitäten teilweise mit Trends und Entwicklungen in Verbindung mit dem Thema Energie und Klimatransition zusammenhängen.

Der Masterfonds investiert hauptsächlich in weltweite Aktien.

Konkret investiert der Teilfonds mindestens 85% des Nettovermögens in Anteile des Masterfonds (Klasse Y).

Der Masterfonds ist eine nach französischem Recht gegründeter FCP, der gemäß Richtlinie 2009/65/EG als Masterfonds gilt.

Der Masterfonds investiert mindestens 75% seines Nettovermögens in Aktien und ähnliche Instrumente (wie Zertifikate und Wandelanleihen) weltweiter Unternehmen aus allen Wirtschaftssektoren und allen Regionen, darunter bis zu 40% der Vermögenswerte in Schwellenländern.

Aktienähnliche Instrumente können bis zu 25% des Nettovermögens ausmachen. Für diese Anlagen gibt es keine Beschränkung der Marktkapitalisierung.

Solange die oben genannten Richtlinien eingehalten werden, kann der Teilfonds auch:

- einem Zinsrisiko von bis zu 40% des Nettovermögens ausgesetzt sein, maximal 25% der Vermögenswerte in Anleihen und 10% in Geldmarktinstrumente;
- bis zu 10% seines Nettovermögens in OGAW/OGA investieren; und
- Einlagen halten in Höhe von bis zu 10% seines Nettovermögens.

Für diese Anlagen gibt es keine Beschränkungen im Hinblick auf Ratings oder Währungen.

Um diverse Risiken zu verringern und verschiedenen Vermögenswerten, Märkten oder anderen Anlagechancen ausgesetzt zu sein (Long- oder Short-Positionen), nutzt der Masterfonds Derivate (darunter anleihe- und aktienfokussierte Derivate).

Der Masterfonds wird aktiv verwaltet.

Die Bezugnahme auf einen Index erfolgt nur nachträglich zu Vergleichszwecken.

Der Stoxx Global 1800 (SXW1R) dient als nachträglicher Indikator für die Einschätzung der Wertentwicklung des Teilfonds.

Um Aktien zu identifizieren, verfolgt die Managementstrategie des Masterfonds einen dualen Ansatz:

- Auswahl einzelner Aktien auf Grundlage außerfinanzieller Kriterien mit dem Ziel, das Engagement von Unternehmen im Bereich der ökologischen Energie- und Klimatransition zu bestimmen. Bestimmte Aktivitäten wie Kernenergie und fossile Energieträger werden ausgeschlossen;
- ergänzt durch eine Fundamentalanalyse, gestützt durch eine quantitative Untersuchung basierend auf Finanzkennzahlen.

Die Anlageverwalter des Teilfonds sind Amundi Asset Management (Feederfonds) und Montpensier Finance (Masterfonds).

Amundi Funds Montpensier M Climate Solutions werden direkte Gebühren von EUR 666.749,56 folgender Tabelle werden die Gebühren als Prozentanteile des durchschnittlichen NIW der Anteilklassen von Amundi Funds Montpensier M Climate Solutions zusammengefasst:

			Laufende Gebühren	Erfolgskosten
Montpensier M Climate Solutions	EUR	Klasse A2 EUR (C)	1.56%	-
	EUR	Klasse A5 EUR (C)	0.82%	-
	EUR	Klasse E2 EUR (C)	1.38%	-
	EUR	Klasse F EUR (C)	2.23%	-
	EUR	Klasse G EUR (C)	1.55%	-
	EUR	Klasse I2 EUR (C)	0.64%	-
	EUR	Klasse R2 EUR (C)	0.68%	-

Die durch Gebühren im Masterfonds entstehenden indirekten Kosten belaufen sich auf EUR 301,139.29 bzw. 0.45% des durchschnittlichen NIW des Masterfonds Montpensier M Climate Solutions.

Amundi Funds Montpensier M Climate Solutions zahlt indirekt auch die Gebühren der zugrunde liegenden Fonds des Masterfonds.

Die Jahres- und Halbjahresberichte des Masterfonds sind auf Anfrage beim eingetragenen Geschäftssitz des Fonds erhältlich.

Amundi Funds Impact Green Bonds

Der Teilfonds Amundi Funds Impact Green Bonds strebt an, durch die Investition in nachhaltige Anlagen gemäß Artikel 9 der Offenlegungsverordnung über die empfohlene Haltedauer eine Kombination aus Ertrag und Wertzuwachs zu erzielen (Gesamtertrag).

Konkret investiert der Teilfonds als Feederfonds in den Amundi Responsible Investing - Impact Green Bonds (Masterfonds). Dieser versucht, eine Wertentwicklung in Verbindung mit nachhaltigen Anlagen gemäß Artikel 9 der Offenlegungsverordnung zu erzielen, indem er in grüne Anleihen mit positiven Umweltauswirkungen investiert, die auf Grundlage voraussichtlich vermiedener Treibhausgasemissionen anhand dem Indikator der vermiedenen Kohlendioxid-Äquivalent-Emissionen in Tonnen (tCO2e) bewertet werden.

Der Masterfonds investiert hauptsächlich in grüne Anleihen mit Investment Grade aus OECD-Ländern, die von weltweiten Emittenten ausgegeben werden und in allen Währungen lauten können.

Das Engagement in anderen Währungen als EUR ist begrenzt auf 10% des Nettovermögens.

Konkret investiert der Teilfonds mindestens 85% des Nettovermögens in Anteile des Masterfonds (Klasse OR-D).

Der Masterfonds Impact Green Bonds ist ein Teilfonds der nach französischem Recht gegründeten SICAV Amundi Responsible Investing, die gemäß Richtlinie 2009/65/EG als Masterfonds gilt.

Der Masterfonds kann bis zu 100 % seines Nettovermögens in alle der folgenden Arten grüner Anleihen investieren, die an einem geregelten Markt gehandelt und von Regierungen, supranationalen Organisationen und privaten oder staatlichen Unternehmen weltweit ausgegeben werden, darunter bis zu 15% der Vermögenswerte in Schwellenländern:

- Anleihen mit festem und variablem Zinssatz;
- Indexierte Anleihen: Inflation, CMR (Constant Maturity Rate);
- nachrangige Wertpapiere, die von jeder Art von Bank, Unternehmen oder Versicherungsgesellschaft ausgegeben werden;
- maximal 10% des Nettovermögens in forderungsbesicherte Wertpapiere (Asset-Backed Securities, ABS) und hypotheckenbesicherte Wertpapiere (Mortgage-Backed Securities, MBS).

Der Masterfonds investiert mindestens 50% des Nettovermögens in grüne Anleihen, die von Emittenten mit einem ESG-Rating zwischen A und D ausgegeben werden.

Mindestens 90 % der im Portfolio gehaltenen Wertpapiere werden einer außerfinanziellen Analyse unterzogen.

Der Masterfonds kann bis zu 15% des Nettovermögens in Wertpapiere ohne Rating oder mit einem geringeren Rating als Investment Grade investieren.

Das Währungsrisiko wird mit einem Gesamtengagement von bis zu 10% des Nettovermögens gegenüber anderen Währungen als dem Euro abgesichert.

Solange die oben genannten Richtlinien eingehalten werden, kann der Teilfonds auch in Folgendes investieren:

- bis zu 30% des Nettovermögens in Geldmarktinstrumente;
- bis zu 10% des Nettovermögens in OGAW/OGA;
- in Einlagen;

Um diverse Risiken zu verringern, für eine effiziente Portfolioverwaltung und um verschiedenen Vermögenswerten, Märkten oder anderen Anlagechancen ausgesetzt zu sein (Long- oder Short-Positionen), nutzt der Masterfonds Derivate (darunter Derivate mit einer Fokussierung auf Zinssätze, Anleihen und Wechselkurse).

Der Masterfonds wird aktiv verwaltet. Der Barclays MSCI Global Green Bond Index (reinvestierte Coupons), abgesichert in Euro (der „Index“), dient als nachträglicher Indikator für die Einschätzung der Wertentwicklung des Teilfonds.

Es gibt keine Beschränkungen in Bezug auf den eingeschränkten Portfolioaufbau des Index.

Die nachhaltigen Anlagen des Teilfonds konzentrieren sich hauptsächlich auf Umweltziele durch Anlagen in so genannte „grüne Anleihen“, die geeignete Projekte investieren, (i) welche die Kriterien und Richtlinien der (von der ICMA veröffentlichten) Green Bond Principles erfüllen und (ii) bei denen die positiven Auswirkungen der finanzierten Projekte auf die Umwelt und die Energietransition eingeschätzt werden können.

Amundi Asset Management ist die Anlageverwaltungsgesellschaft beider Teilfonds.

Amundi Funds Impact Green Bonds werden direkte Gebühren von EUR 106,312.21 berechnet: In folgender Tabelle werden die Gebühren als Prozentanteile des durchschnittlichen NIW der Anteilklassen von Amundi Funds Impact Green Bonds zusammengefasst:

			Laufende Gebühren	Erfolgskosten
Impact Green Bonds	EUR	Klasse A2 EUR (C)	1.08%	-
	EUR	Klasse E2 EUR (C)	0.88%	-
	EUR	Klasse F2 EUR (C)	1.52%	-
	EUR	Klasse G2 EUR (C)	1.20%	-
	EUR	Klasse I2 EUR (C)	0.34%	-
	EUR	Klasse I2 GBP (C)	0.32%	-
	EUR	Klasse J2 EUR (C)	0.28%	-
	EUR	Klasse J2 JPY Hgd (C)	0.26%	-
	EUR	Klasse J8 JPY Hgd (C)	0.27%	-
	EUR	Klasse R2 EUR (C)	0.64%	-
	EUR	Klasse R2 GBP (C)	0.63%	-

Die durch Gebühren im Masterfonds entstehenden indirekten Kosten belaufen sich auf EUR 0.00 bzw. 0% des durchschnittlichen NIW des Masterfonds Amundi Responsible Investing - Impact Green Bond.

Amundi Funds Impact Green Bonds zahlt indirekt auch die Gebühren der zugrunde liegenden Fonds des Masterfonds.

Die Jahres- und Halbjahresberichte des Masterfonds sind auf Anfrage beim eingetragenen Geschäftssitz des Fonds erhältlich.

20 GELDMARKT-TEILFONDS

Amundi Funds Cash EUR und Amundi Funds Cash USD stehen seit dem 20. März 2019 im Einklang mit der EU-Verordnung 2017/1131 über Geldmarktfonds.

Diese beiden Teilfonds fallen in die in der EU-Verordnung definierte Kategorie VNAV MMF.

21 AKTIENANLEIHEN

Zum 30.06.2024 halten die nachstehenden Teilfonds in ihrem Portfolio folgende Aktienanleihen. Diese sind bereits im Abschnitt Wertpapierportfolio enthalten:

■ Income Opportunities

Beschreibung des Vermögenswerts	Menge / Betrag	Währung	Marktwert (in der Währung des Teilfonds)
BNP PARIBAS ISSUANCE BV 0% 24/04/2025	276,800.00	USD	4,749,888.00
MIZUHO MARKETS PLC 14.85% 24/09/2024	250,300.00	USD	1,437,489.23
MIZUHO MARKETS PLC 11.13% 26/11/2024	48,900.00	USD	2,157,966.11
MIZUHO MARKETS PLC 9.77% 26/11/2024	47,900.00	USD	2,071,738.85
MIZUHO MARKETS PLC 0% 08/05/2025	58,300.00	USD	2,477,808.30
MIZUHO MARKETS PLC 15.31% 05/07/2024	20,200.00	USD	1,697,763.20
WELLS FARGO BANK NA 0% 03/02/2025	29,000.00	USD	2,170,360.00
BNP PARIBAS ISSUANCE BV 0% 27/03/2025	86,600.00	USD	3,571,384.00
BNP PARIBAS ISSUANCE BV 13.76% 26/08/2024	170,800.00	USD	2,434,785.69
BNP PARIBAS ISSUANCE BV 12.15% 24/09/2024	11,400.00	USD	1,721,247.93
BNP PARIBAS ISSUANCE BV 10.97% 24/09/2024	52,400.00	USD	1,934,738.75
BNP PARIBAS ARBITRAGE ISLAMIC ISSUANCE BV 25.25% 18/10/2024	13,900.00	USD	2,181,171.01
BNP PARIBAS ISSUANCE BV 18.17% 22/10/2024	21,500.00	USD	2,089,934.14
BNP PARIBAS ISSUANCE BV 13.72% 22/10/2024	40,500.00	USD	3,155,108.58
BNP PARIBAS ISSUANCE BV 14.02% 26/11/2024	61,900.00	USD	2,142,057.99
BNP PARIBAS ISSUANCE BV 11.19% 04/12/2024	109,100.00	USD	4,153,711.63
BNP PARIBAS ISSUANCE BV 13.70% 10/12/2024	77,600.00	USD	2,862,307.05
BNP PARIBAS ISSUANCE BV 0% 07/02/2025	30,000.00	USD	2,222,400.00
BNP PARIBAS ISSUANCE BV 0% 25/03/2025 USD (ISIN XS2732666313)	13,800.00	USD	2,444,394.00
BNP PARIBAS ISSUANCE BV 0% 25/03/2025 USD (ISIN XS2732666743)	80,200.00	USD	2,257,630.00
BNP PARIBAS ISSUANCE BV 0% 22/05/2025 USD (ISIN XS2773899757)	48,000.00	USD	3,248,160.00
BNP PARIBAS ISSUANCE BV 0% 22/05/2025 USD (ISIN XS2773899831)	76,800.00	USD	3,048,960.00
CANADIAN IMPERIAL BANK 0% 31/03/2025	579,200.00	USD	3,256,262.40
CANADIAN IMPERIAL BANK OF COMMERCE CANADA 14.15% 14/08/2024	20,500.00	USD	1,204,974.05
CANADIAN IMPERIAL BANK 15.25% 20/08/2024	34,900.00	USD	2,590,124.05

Beschreibung des Vermögenswerts	Menge / Betrag	Währung	Marktwert (in der Währung des Teilfonds)
CANADIAN IMPERIAL BANK 14.20% 04/12/2024	30,700.00	USD	1,896,713.58
CANADIAN IMPERIAL BANK 0% 12/05/2025	77,900.00	USD	3,209,012.60
CANADIAN IMPERIAL BANK OF COMMERCE CANADA 0% 17/06/2025 USD (ISIN XS2841936011)	37,000.00	USD	1,972,729.00
CANADIAN IMPERIAL BANK OF COMMERCE CANADA 0% 17/06/2025 USD (ISIN XS2841937258)	48,100.00	USD	2,018,372.20
CANADIAN IMPERIAL BK 0% 01/07/2025	50,600.00	USD	3,450,869.40
CANADIAN IMPERIAL BANK OF COMMERCE CANADA 0% 01/07/2025	212,500.00	USD	2,965,225.00
CANADIAN IMPERIAL BANK OF COMMERCE CANADA 0% 18/03/2025	209,400.00	USD	1,123,431.00
CITIGROUP GLOBAL MARKETS INC 18.72% 12/11/2024	42,300.00	USD	4,475,301.92
CITIGROUP GLOBAL MARKETS INC 14.01% 26/11/2024	54,800.00	USD	2,160,863.76
CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 30/01/2025 USD (ISIN XS2660388799)	20,200.00	USD	1,058,783.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 30/01/2025 USD (ISIN XS2660399481)	56,200.00	USD	2,309,258.00
CITIGROUP GLOBAL MARKETS INC 0% 25/02/2025	27,900.00	USD	2,084,409.00
CITIGROUP GLOBAL MARKET LTD 10.96% 23/07/2024	117,100.00	USD	4,477,123.49
CITIGROUP GLOBAL MARKETS INC 10.81% 24/09/2024	100,300.00	USD	3,821,557.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 12/02/2025	12,800.00	USD	2,265,280.00
CITIGROUP GLOBAL MARKET LTD 0% 11/02/2025 USD (ISIN XS2660391660)	5,800.00	USD	2,135,241.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 08/04/2025	53,800.00	USD	2,475,876.00
CITIGROUP GLOBAL MARKET LTD 0% 11/02/2025 USD (ISIN XS2660395224)	21,300.00	USD	2,097,624.00
CITIGROUP GLOBAL MARKETS INC 0% 20/08/2024	29,400.00	USD	2,165,163.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 06/06/2025	80,500.00	USD	3,321,027.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 10/04/2025	102,000.00	USD	4,693,020.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC 0% 09/07/2025	24,300.00	USD	1,386,315.00
GOLDMAN SACHS INTERNATIONAL 0% 02/06/2025	82,100.00	USD	2,496,661.00
GOLDMAN SACHS INTERNATIONAL 0% 08/05/2025	23,400.00	USD	3,772,431.00
GOLDMAN SACHS INTERNATIONAL 0% 01/07/2025 USD (ISIN XS2449841001)	25,900.00	USD	1,536,776.50
GOLDMAN SACHS INTERNATIONAL 0% 01/07/2025 USD (ISIN XS2449841779)	53,500.00	USD	1,596,440.00
GOLDMAN SACHS INTERNATIONAL 0% 29/04/2025	10,400.00	USD	2,534,376.00
JP MORGAN 11.86% 11/12/2024	113,800.00	USD	1,900,293.35
JP MORGAN STRUCTURED PRODUCTS BV 11.69% 24/09/2024	263,200.00	USD	3,879,694.51
JP MORGAN STRUCTURED PRODUCTS BV 13.47% 11/12/2024	34,400.00	USD	1,986,855.40
JP MORGAN STRUCTURED PRODUCTS BV 0% 13/02/2025	35,500.00	USD	2,144,842.55
JP MORGAN STRUCTURED PRODUCTS BV 0% 07/03/2025	59,000.00	USD	3,734,523.00
JP MORGAN CHASE BANK NA 12.53% 24/09/2024	335,800.00	USD	4,977,260.29
JP MORGAN CHASE COMMERCIAL MTGE SEC TRUST 2018 PHH 0% 21/10/2024	13,400.00	USD	1,896,850.40
JP MORGAN STRUCTURED PRODUCTS BV 15.36% 05/12/2024	32,200.00	USD	4,340,302.40
JP MORGAN STRUCTURED PRODUCTS BV 0% 27/03/2025	225,800.00	USD	3,565,382.00
JP MORGAN STRUCTURED PRODUCTS BV 11.81% 23/07/2024	313,300.00	USD	4,611,713.50
JP MORGAN STRUCTURED PRODUCTS BV 12.49% 04/12/2024	457,200.00	USD	7,489,256.04
JP MORGAN STRUCTURED PRODUCTS BV 14.13% 13/11/2024	51,300.00	USD	2,879,458.95
MERRILL LYNCH BV 0% 25/03/2025	16,100.00	USD	1,085,945.00
MERRILL LYNCH BV 0% 21/03/2025	55,200.00	USD	2,416,380.00
MERRILL LYNCH BV 9.50% 26/11/2024	24,400.00	USD	7,436,308.70
MERRILL LYNCH BV 0% 05/06/2025 USD (ISIN XS2625121772)	152,500.00	USD	6,427,112.50
MERRILL LYNCH BV 0% 05/06/2025 USD (ISIN XS2625121855)	149,900.00	USD	2,526,564.50
MIZUHO MARKETS PLC 0% 30/04/2025 USD (ISIN XS2771446205)	8,600.00	USD	2,763,627.20
MIZUHO MARKETS PLC 9.50% 23/07/2024	26,200.00	USD	1,881,302.59
MIZUHO MARKETS PLC 15.50% 12/11/2024	27,300.00	USD	2,894,027.56
MIZUHO FINANCIAL GROUP CAYMAN LTD 13.80% 19/11/2024	34,300.00	USD	1,936,681.76
MIZUHO MARKETS PLC 9.28% 26/11/2024	28,600.00	USD	2,136,116.13
MIZUHO FINANCE CAYMAN LTD 0% 07/02/2025	14,900.00	USD	2,084,569.60
MIZUHO MARKETS PLC 0% 10/03/2025	47,800.00	USD	2,418,345.40
MIZUHO MARKETS PLC 0% 18/03/2025	38,900.00	USD	566,267.30

Beschreibung des Vermögenswerts	Menge / Betrag	Währung	Marktwert (in der Währung des Teilfonds)
MIZUHO MARKETS PLC 0% 30/04/2025 USD (ISIN XS2771446031)	26,700.00	USD	2,428,818.90
MIZUHO MARKETS PLC 0% 11/04/2025	226,500.00	USD	3,644,838.00
MIZUHO MARKETS PLC 0% 25/03/2025	41,600.00	USD	3,624,400.00
MIZUHO MARKETS PLC 0% 06/06/2025	211,200.00	USD	3,348,364.80
MIZUHO MARKETS PLC 9.65% 08/08/2024	27,200.00	USD	1,927,389.02
ROYAL BANK OF CANADA 20.37% 05/07/2024	121,200.00	USD	1,503,732.98
ROYAL BANK OF CANADA 8.45% 03/10/2024	5,600.00	USD	2,123,506.10
ROYAL BANK OF CANADA 17.40% 08/11/2024	19,800.00	USD	2,144,961.26
ROYAL BANK OF CANADA 9.58% 05/07/2024	61,700.00	USD	3,585,050.39
ROYAL BANK OF CANADA 20.57% 05/07/2024	297,000.00	USD	1,770,710.23
THE TORONTO DOMINION BANK 17.31% 12/08/2024	14,000.00	USD	1,740,354.17
THE TORONTO DOMINION BANK CANADA 0% 23/07/2024	44,000.00	USD	1,235,300.00
THE TORONTO DOMINION BANK CANADA 10.07% 20/02/2025	12,600.00	USD	2,267,711.15
THE TORONTO DOMINION BANK CANADA 21.30% 22/10/2024	8,700.00	USD	1,390,063.25
THE TORONTO DOMINION BANK CANADA 14.97% 22/10/2024	164,400.00	USD	9,504,417.75
THE TORONTO DOMINION BANK CANADA 18.43% 27/01/2025	63,400.00	USD	2,280,308.40
TORONTO DOMINION BANK 0% 24/02/2025	16,200.00	USD	1,235,250.00
THE TORONTO DOMINION BANK CANADA 0% 06/06/2025	22,600.00	USD	3,807,648.00
THE TORONTO DOMINION BANK CANADA 0% 20/08/2024	18,800.00	USD	680,184.00
THE TORONTO DOMINION BANK CANADA 0% 25/03/2025	207,300.00	USD	1,172,281.50
WELLS FARGO BANK NA 0% 10/06/2025	53,800.00	USD	3,251,134.00
WELLS FARGO BANK NATIONAL ASSOCIATION 0% 24/04/2025	100,800.00	USD	4,692,240.00
WELLS FARGO BANK NATIONAL ASSOCIATION 15.50% 10/04/2025	18,800.00	USD	2,403,601.88
WELLS FARGO BANK NA 0% 10/04/2025 USD (ISIN US95002A2125)	3,000.00	USD	973,770.00
WELLS FARGO BANK NA 0% 10/04/2025 USD (ISIN US95002A2208)	20,700.00	USD	3,717,099.00
WELLS FARGO BANK NA 0% 25/03/2025	37,600.00	USD	2,459,416.00
WELLS FARGO BANK NATIONAL ASSOCIATION 11.98% 21/03/2025	370,600.00	USD	6,023,592.74
WELLS FARGO BANK NA 0% 18/03/2035	34,000.00	USD	2,120,240.00
WELLS FARGO BANK NA 0% 25/02/2025	28,500.00	USD	3,535,140.00
WELLS FARGO BANK NATIONAL ASSOCIATION 0% 19/02/2025	38,000.00	USD	2,181,200.00
WELLS FARGO BANK NATIONAL ASSOCIATION 0% 07/02/2025	18,900.00	USD	2,299,563.00
WELLS FARGO BANK NA 0% 07/02/2025	34,600.00	USD	2,079,114.00
WELLS FARGO BANK NA 0% 30/01/2025 USD (ISIN US95002A3784)	13,800.00	USD	2,303,496.00
WELLS FARGO BANK NA 0% 30/01/2025 USD (ISIN US95002A3867)	31,800.00	USD	1,937,256.00
WELLS FARGO BANK NA 16.15% 28/01/2025	19,200.00	USD	3,150,528.00
			307,304,606.69

22 GEBÜHREN FÜR ANNAHME UND ÜBERMITTLUNG VON AUFTRÄGEN

Die Gebühren für Annahme und Übermittlung von Aufträgen werden:

- an Amundi Intermediation oder an Amundi (UK) Ltd für die Dienste gezahlt, die für die Teilfonds, die von Amundi verwaltet werden, erbracht wurden und welche die Zentralisierung der Aufträge und ihre bestmögliche Ausführung umfassen.

- täglich angehäuft und vierteljährlich basierend auf den von mit Amundi verbundenen Parteien durchgeführten Geschäften gezahlt.

Im Vergleich zu einem Anlageverwalter, der selbstständig Transaktionen aushandelt, können bei einer Zentralisierung von Aufträgen bessere Preise mit Maklern ausgehandelt werden,

weil das Transaktionsvolumen höher ist, man hat Zugang zu mehr Maklern und mehr Marktinformationen und profitiert von dem Know-how von Handelsexperten und speziellen Trading Controllern.

Diese Gebühren werden in der Rubrik „Gebühren für Annahme und Übermittlung von Aufträgen“ in der Aufwands- und Ertragsrechnung für das Nettovermögen aufgeführt.

23 GESCHÄFTE MIT VERBUNDENEN PARTEIEN

Die verbundenen Parteien können in ihrer Eigenschaft als Broker auf Rechnung jedes Teilfonds ebenfalls Geschäfte tätigen oder in Währungen oder andere Finanzinstrumente investieren. Dabei treten die verbundenen Parteien des Teilfonds als Makler auf oder auf eigene Rechnung als Gegenpartei für ihre Kunden. Dies umfasst auch die Fälle, in denen die verbundenen Parteien oder deren Kunden die Möglichkeit haben, gleichzeitig Transaktionen auf eigene Rechnung sowie auf Rechnung jedes Teilfonds zu tätigen. Die in der Tabelle aufgeführten Transaktionen wurden zu den normalen Marktbedingungen in den gewöhnlichen Geschäftsverlauf integriert.

Der Fonds ist der Ansicht, dass die von den verbundenen Parteien in Rechnung gestellten Provisionen, Prämien und Abzüge dem Wettbewerb entsprechen, obwohl die verbundenen Parteien daran interessiert sind, günstige Provisionen, Prämien und Abzüge für jeden Teilfonds zu erzielen.

Im Laufe des Jahres wurden von solchen verbundenen Parteien Geschäfte in Höhe von insgesamt EUR 21,717,646,048.80 ausgeführt, d.h. 8.59% der gesamten Transaktionen während des Zeitraums wurden von solchen Parteien ausgeführt.

Im am 30. Juni 2024 beendeten Zeitraum führte Amundi Funds Transaktionen mit verbundenen Parteien in nachfolgender Höhe durch:

	Währung	Teilfonds	Total Transaktionen mit verbundenen Parteien	Prozentanteil der Transaktionen mit verbundenen Parteien	Total Provisionen mit verbundenen Parteien	Durchschnittliche Provisions- rate
Aktien	USD	Climate Transition Global Equity	-	0.00%	-	0.00%
	EUR	Euroland Equity	3,460,686,645.90	37.70%	7,900.15	0.00%
	EUR	European Equity ESG Improvers	7,183,382.23	0.72%	718.40	0.01%
	EUR	Euroland Equity Small Cap	191,414,492.06	33.91%	3,388.60	0.00%
	EUR	European Equity	93,192.91	0.09%	9.29	0.01%
	EUR	Europe Ex UK Equity	-	0.00%	-	0.00%
	EUR	European Equity Green Technology	2,738,183.52	1.19%	273.85	0.01%
	EUR	European Equity Value	65,230,853.09	3.32%	12,625.12	0.02%
	EUR	European Equity Income ESG	4,560,783.86	0.82%	456.12	0.01%
	EUR	European Equity Small Cap	10,630,198.48	4.30%	1,872.81	0.02%
	JPY	Equity Japan Target	-	0.00%	-	0.00%
	EUR	Global Ecology ESG	53,150,979.84	1.11%	5,614.20	0.01%
	USD	Global Equity ESG Improvers	163,743.33	0.11%	49.14	0.03%
	USD	Net Zero Ambition Global Equity	-	0.00%	-	0.00%
	USD	Global Equity Income ESG	1,316,527,937.12	49.25%	4,572.81	0.00%
	JPY	Japan Equity Engagement	-	0.00%	-	0.00%
	JPY	Japan Equity Value	-	0.00%	-	0.00%
	EUR	Montpensier Great European Models SRI	246,569.59	100.00%	-	0.00%
	EUR	Montpensier M Climate Solutions	62,551,401.53	100.00%	-	0.00%
	EUR	Global Equity	-	0.00%	-	0.00%
	USD	US Equity Dividend Growth	4,599,730.98	0.78%	3,369.26	0.07%
	USD	US Equity ESG Improvers	1,613,745.20	0.47%	1,753.92	0.11%
	EUR	US Equity Fundamental Growth	-	0.00%	-	0.00%
	USD	Pioneer US Equity Mid Cap	-	0.00%	-	0.00%
	EUR	US Equity Research	394,783.58	0.07%	283.94	0.07%
	EUR	US Equity Research Value	471,585.66	0.02%	682.79	0.14%
	USD	Polen Capital Global Growth	-	0.00%	-	0.00%
	EUR	Net Zero Ambition Top European Players	68,290,264.03	8.93%	4,309.16	0.01%
	EUR	US Pioneer Fund	70,110,347.74	1.81%	25,670.46	0.04%
	USD	Asia Equity Focus	272,979.94	0.20%	-	0.00%
	USD	China A Shares	-	0.00%	-	0.00%
	EUR	China Equity	568,946.67	0.14%	56.90	0.01%
	EUR	Emerging Europe Middle East And Africa	4,156,316.30	9.90%	847.48	0.02%
	USD	Emerging Markets Equity Focus	1,591,552,308.42	40.83%	11,009.31	0.00%
	USD	Emerging Markets Equity Focus Ex China	978,972.16	1.40%	195.79	0.04%
	USD	Emerging Markets Equity ESG Improvers	1,333,686.48	0.82%	357.73	0.03%
	USD	Emerging World Equity	571,656,936.35	36.38%	3,163.28	0.00%
	USD	Latin America Equity	103,187,710.81	51.31%	3,368.58	0.00%
	USD	Equity MENA	16,493,924.95	13.81%	66.18	0.00%
	USD	Net Zero Ambition Emerging Markets Equity	5,858,691.97	42.56%	7.71	0.00%
	USD	New Silk Road	15,568,074.12	3.30%	2,916.25	0.02%
	EUR	Russian Equity	-	0.00%	-	0.00%
	USD	SBI FM India Equity	-	0.00%	-	0.00%
	EUR	Euroland Equity Dynamic Multi Factors	97,806,612.24	9.96%	1,465.55	0.00%
	EUR	Euroland Equity Risk Parity	19,887,658.38	4.39%	1,987.88	0.01%
	EUR	European Equity Conservative	-	0.00%	-	0.00%
	EUR	European Equity Dynamic Multi Factors	21,785,054.45	9.99%	469.54	0.00%
	EUR	European Equity Risk Parity	1,568,551.27	1.63%	156.74	0.01%
	USD	Global Equity Conservative	93,930,368.22	16.62%	111.41	0.00%
	USD	Global Equity Dynamic Multi factors	384,672.28	0.14%	38.46	0.01%
Anleihen	EUR	European Convertible Bond	26,070,106.04	43.02%	18.86	0.00%
	EUR	Montpensier Global Convertible Bond	7,127,837.20	9.52%	-	0.00%
	EUR	Euro Aggregate Bond	924,514,955.80	40.31%	-	0.00%
	EUR	Euro Corporate ESG Bond	936,804,238.31	22.28%	-	0.00%
	EUR	Euro Corporate Short Term Impact Green Bond	28,343,432.56	9.15%	-	0.00%
	EUR	Euro Government Bond	385,703,127.87	46.13%	-	0.00%
	EUR	Euro Inflation Bond	62,400,842.80	39.93%	-	0.00%
	EUR	Strategic Bond	28,989,762.72	1.82%	71.88	0.00%
	EUR	Euro High Yield Bond	341,515,270.94	54.12%	-	0.00%
	EUR	Euro High Yield Short Term Bond	258,477,277.02	54.14%	-	0.00%
	EUR	Global Subordinated Bond	31,711,159.72	3.35%	-	0.00%
	EUR	Pioneer Global High Yield Bond	-	0.00%	-	0.00%
	USD	Global High Yield ESG Improvers Bond	-	0.00%	-	0.00%
	EUR	US High Yield Bond	-	0.00%	-	0.00%
	EUR	European Subordinated Bond ESG	1,317,765,511.23	26.87%	-	0.00%
	USD	Global Aggregate Bond	509,125,611.40	1.95%	-	0.00%
	USD	Global Bond	13,968,541.85	2.52%	-	0.00%
	USD	Global Corporate Bond	23,034,156.75	1.49%	-	0.00%

	Währung	Teilfonds	Total Transaktionen mit verbundenen Parteien	Prozentanteil der Transaktionen mit verbundenen Parteien	Total Provisionen mit verbundenen Parteien	Durchschnittliche Provisions- rate
	USD	Global Corporate ESG Improvers Bond	3,306,231.12	1.66%	-	0.00%
	USD	Net Zero Ambition Global Corporate Bond	1,284,586.73	0.43%	-	0.00%
	USD	Global High Yield Bond	-	0.00%	-	0.00%
	EUR	Global Inflation Short Duration Bond	98,683,918.74	41.78%	-	0.00%
	USD	Global Short Term Bond	8,342,860.51	3.60%	-	0.00%
	EUR	Global Total Return Bond	16,052,438.71	100.00%	-	0.00%
	EUR	Impact Green Bonds	9,116,885.24	100.00%	-	0.00%
	EUR	Optimal Yield	3,846,635.17	2.14%	-	0.00%
	EUR	Optimal Yield Short Term	1,684,637.71	1.33%	-	0.00%
	EUR	Strategic Income	-	0.00%	-	0.00%
	USD	Net Zero Ambition US Corporate Bond	-	0.00%	-	0.00%
	EUR	US Bond	-	0.00%	-	0.00%
	USD	US Corporate Bond	-	0.00%	-	0.00%
	EUR	US Short Term Bond	-	0.00%	-	0.00%
	USD	Asia Income ESG Bond	1,983,685.48	2.47%	-	0.00%
	USD	China RMB Aggregate Bond	-	0.00%	-	0.00%
	EUR	Emerging Markets Blended Bond	181,751,485.04	2.29%	-	0.00%
	EUR	Emerging Markets Bond	764,511,871.01	7.45%	-	0.00%
	USD	Emerging Markets Corporate Bond	24,581,104.73	3.53%	-	0.00%
	USD	Emerging Markets Green Bond	2,423,009.19	1.52%	-	0.00%
	EUR	Emerging Markets Corporate High Yield Bond	3,340,420.80	2.11%	-	0.00%
	EUR	Emerging Markets Hard Currency Bond	66,699,131.64	5.44%	-	0.00%
	EUR	Emerging Markets Local Currency Bond	2,999,268.79	0.23%	-	0.00%
	USD	Emerging Markets Short Term Bond	8,099,373.53	1.47%	7.03	0.00%
Multi-Asset	USD	Asia Multi-Asset Target Income	212,600.70	0.63%	-	0.00%
	EUR	Euro Multi-Asset Target Income	27,464,264.95	4.26%	64.05	0.00%
	EUR	Global Multi-Asset	58,451,866.27	6.19%	6,651.53	0.01%
	EUR	Global Multi-Asset Conservative	231,838,158.28	5.10%	295.02	0.00%
	USD	Global Multi-Asset Target Income	19,595,806.03	2.84%	105.03	0.00%
	EUR	Net Zero Ambition Multi-Asset	108,506,517.22	31.55%	284.65	0.00%
	EUR	Multi-Asset Real Return	84,253,100.73	22.74%	60.75	0.00%
	EUR	Multi-Asset Sustainable Future	37,874,603.11	6.42%	132.92	0.00%
	USD	Pioneer Flexible Opportunities	-	0.00%	-	0.00%
	USD	Income Opportunities	-	0.00%	-	0.00%
	USD	Real Assets Target Income	47,314,129.26	22.50%	553.74	0.00%
	EUR	Target Coupon	26,339,546.08	100.00%	-	0.00%
Absolute	EUR	Absolute Return Credit	1,896,166.13	1.76%	-	0.00%
	EUR	Absolute Return Multi-Strategy	167,932,034.67	4.90%	2,267.03	0.00%
	EUR	Absolute Return Global Opportunities Bond	83,149,545.86	9.36%	-	0.00%
	USD	Quantitative Global Absolute Return Bond	8,008,711.89	5.74%	-	0.00%
	EUR	Global Macro Bonds & Currencies	7,248,394.07	6.33%	-	0.00%
	EUR	Global Macro Bonds & Currencies Low Vol	7,401,615.95	16.21%	-	0.00%
	EUR	Absolute Return Forex	26,965,778.32	13.48%	-	0.00%
	EUR	Multi-Strategy Growth	233,715,203.96	5.36%	3,597.81	0.00%
	EUR	Volatility Euro	283,320,484.67	11.14%	-	0.00%
	USD	Volatility World	921,991,145.18	27.61%	-	0.00%
Geschützt	EUR	Protect 90	497,171,820.25	50.96%	-	0.00%
Bargeldanlagen	EUR	Cash Euro	3,953,523,389.22	5.46%	-	0.00%
	USD	Cash USD	1,429,689,450.13	11.62%	-	0.00%

24 SOFT-DOLLAR-PROVISIONEN

Die Anlageverwalter der betroffenen Teilfonds sind mit verschiedenen Brokern „Soft Commission Arrangements“ eingegangen. Im Rahmen dieser Vereinbarungen hat der Anlageverwalter zur Unterstützung von Anlageentscheidungen Waren und Dienstleistungen erhalten, die für den Teilfonds nachweislich von Vorteil waren. Die Waren und Dienstleistungen werden von den Brokern aus den erhaltenen Provisionen bezahlt. Der Anlageverwalter leistet keine unmittelbare Zahlung für diese Dienstleistungen. Die für den Teilfonds genutzten Waren und Dienstleistungen umfassen Marktanalyse: Daten- und Kurstdienstleistungen, Ertragsmessung sowie Computerhardware und -software in Verbindung mit den oben genannten Waren und Dienstleistungen; Abwicklungs- und Verwaltungsdienste sowie im Zusammenhang mit den Anlagen stehende Veröffentlichungen.

Die folgenden Teilfonds sind „Soft Commission Arrangements“ eingegangen:

Climate Transition Global Equity
 Equity Japan Target
 Japan Equity Value
 Global Equity
 US Equity Dividend Growth
 US Equity ESG Improvers
 US Equity Fundamental Growth
 Pioneer US Equity Mid Cap
 US Equity Research
 US Equity Research Value
 US Pioneer Fund
 Strategic Income
 US Bond
 Pioneer Flexible Opportunities
 Income Opportunities

25 DIVIDENDEN

Der Fonds hat im Laufe des Geschäftsjahres die folgenden Dividenden pro Anteil ausgeschüttet:

Teilfonds	Anteilsklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
Euroland Equity	A EUR AD (D)	EUR	LU1883303718	20.09.2023	25.09.2023	0.7200
	A USD AD (D)	USD	LU1883303981	20.09.2023	25.09.2023	0.0900
	I EUR AD (D)	EUR	LU1880392193	20.09.2023	25.09.2023	26.8800
	I2 EUR AD (D)	EUR	LU1883304955	20.09.2023	25.09.2023	38.3200
	Z EUR AD (D)	EUR	LU1880392789	20.09.2023	25.09.2023	28.9100
Euroland Equity Small Cap	A EUR AD (D)	EUR	LU0568607385	20.09.2023	25.09.2023	1.3100
	I EUR AD (D)	EUR	LU0568606908	20.09.2023	25.09.2023	22.3500
	Z EUR AD (D)	EUR	LU1638831393	20.09.2023	25.09.2023	19.6100
European Equity Green Technology	A EUR AD (D)	EUR	LU2085676919	20.09.2023	25.09.2023	0.2500
	R EUR AD (D)	EUR	LU2359307811	20.09.2023	25.09.2023	0.5000
European Equity Value	A EUR AD (D)	EUR	LU1883314327	20.09.2023	25.09.2023	1.5600
	A EUR QD (D)	EUR	LU1883314673	28.03.2024	04.04.2024	0.1788
				28.06.2024	03.07.2024	1.1802
	I2 EUR AD (D)	EUR	LU2490079600	20.09.2023	25.09.2023	37.6300
	J2 EUR AD (D)	EUR	LU1883315720	20.09.2023	25.09.2023	37.4700
	J2 USD QD (D)	USD	LU2819203915	28.06.2024	03.07.2024	1.9540
	J3 GBP AD (D)	GBP	LU2052287054	20.09.2023	25.09.2023	36.6900
European Equity Income ESG	R3 GBP AD (D)	GBP	LU2259108558	20.09.2023	25.09.2023	0.3700
	A2 AUD HGD QTI (D)	AUD	LU1883310846	26.07.2023	31.07.2023	0.3518
				26.10.2023	31.10.2023	0.3518
				26.01.2024	31.01.2024	0.4704
				25.04.2024	30.04.2024	0.4704
	A2 CHF HGD SATI (D)	CHF	LU1883310929	26.07.2023	31.07.2023	0.5600
				26.01.2024	31.01.2024	0.7320
	A2 CZK HGD SATI (D)	CZK	LU1883311141	26.07.2023	31.07.2023	17.9856
				26.01.2024	31.01.2024	24.8342
	A2 EUR HGD QTI (D)	EUR	LU1883311497	26.07.2023	31.07.2023	0.3629
				26.10.2023	31.10.2023	0.3629
				26.01.2024	31.01.2024	0.4840
	A2 EUR MTI (D)	EUR	LU1883311570	26.07.2023	31.07.2023	0.1240
				28.08.2023	31.08.2023	0.1240
				26.09.2023	29.09.2023	0.1240
				26.10.2023	31.10.2023	0.1240
				27.11.2023	30.11.2023	0.1240
				22.12.2023	29.12.2023	0.1240
				26.01.2024	31.01.2024	0.1669
				26.02.2024	29.02.2024	0.1669
				25.03.2024	28.03.2024	0.1669
				25.04.2024	30.04.2024	0.1669
				28.05.2024	31.05.2024	0.1669
				25.06.2024	28.06.2024	0.1669
	A2 EUR SATI (D)	EUR	LU1883311653	26.07.2023	31.07.2023	0.8164
				26.01.2024	31.01.2024	1.0990
	A2 SGD HGD QTI (D)	SGD	LU1883311737	26.07.2023	31.07.2023	0.3501
				26.10.2023	31.10.2023	0.3501
				26.01.2024	31.01.2024	0.4698
				25.04.2024	30.04.2024	0.4698
	A2 USD HGD QTI (D)	USD	LU1883311810	26.07.2023	31.07.2023	0.3550
				26.10.2023	31.10.2023	0.3550
				26.01.2024	31.01.2024	0.4839
				25.04.2024	30.04.2024	0.4839
	C EUR SATI (D)	EUR	LU1883312115	26.07.2023	31.07.2023	0.5803
				26.01.2024	31.01.2024	0.7734
	E2 EUR SATI (D)	EUR	LU1883312388	26.07.2023	31.07.2023	0.0815
				26.01.2024	31.01.2024	0.1097

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
	G2 EUR SATI (D)	EUR	LU1883312461	26.07.2023 26.01.2024	31.07.2023 31.01.2024	0.0705 0.0946
	H EUR SATI (D)	EUR	LU1998915372	26.07.2023	31.07.2023	18.8515
	I2 EUR HGD SATI (D)	EUR	LU1883312628	26.07.2023 26.01.2024	31.07.2023 31.01.2024	15.5920 21.0152
	I2 EUR SATI (D)	EUR	LU1883312891	26.07.2023 26.01.2024	31.07.2023 31.01.2024	18.4126 25.0416
	J2 EUR ATI (D)	EUR	LU1883313196	26.01.2024	31.01.2024	45.9260
	M2 EUR SATI (D)	EUR	LU1883313436	26.07.2023 26.01.2024	31.07.2023 31.01.2024	15.5157 21.0806
	R2 EUR SATI (D)	EUR	LU1883313600	26.07.2023 26.01.2024	31.07.2023 31.01.2024	0.6862 0.9292
	R2 GBP SATI (D)	GBP	LU1883313782	26.07.2023 26.01.2024	31.07.2023 31.01.2024	0.5950 0.7864
	R2 USD HGD SATI (D)	USD	LU1883313949	26.07.2023 26.01.2024	31.07.2023 31.01.2024	0.7116 0.9756
	R2 USD SATI (D)	USD	LU1883314087	26.07.2023 26.01.2024	31.07.2023 31.01.2024	0.7121 0.9990
European Equity Small Cap	A EUR AD (D)	EUR	LU1880395964	20.09.2023	25.09.2023	0.3400
	R EUR AD (D)	EUR	LU1880397077	20.09.2023	25.09.2023	0.8300
	Z EUR AD (D)	EUR	LU1880397408	20.09.2023	25.09.2023	22.3400
Equity Japan Target	A EUR AD (D)	EUR	LU0568583776	20.09.2023	25.09.2023	0.8000
	A JPY AD (D)	JPY	LU0568583263	20.09.2023	25.09.2023	108.0000
	I2 GBP QD (D)	GBP	LU2031983617	29.09.2023 28.03.2024	04.10.2023 04.04.2024	7.8380 8.1940
Global Ecology ESG	A2 USD MTD3 (D)	USD	LU2391858789	03.07.2023	06.07.2023	0.1667
				01.08.2023	04.08.2023	0.1667
				01.09.2023	06.09.2023	0.1667
				02.10.2023	05.10.2023	0.1667
				02.11.2023	07.11.2023	0.1667
				01.12.2023	06.12.2023	0.1667
				02.01.2024	05.01.2024	0.1667
				01.02.2024	06.02.2024	0.1667
				01.03.2024	06.03.2024	0.1667
				02.04.2024	05.04.2024	0.1667
				02.05.2024	07.05.2024	0.1667
				03.06.2024	06.06.2024	0.1667
	A2 ZAR HGD MTD3 (D)	ZAR	LU2391858862	03.07.2023	06.07.2023	6.6667
				01.08.2023	04.08.2023	6.6667
				01.09.2023	06.09.2023	6.6667
				02.10.2023	05.10.2023	6.6667
				02.11.2023	07.11.2023	6.6667
				01.12.2023	06.12.2023	6.6667
				02.01.2024	05.01.2024	6.6667
				01.02.2024	06.02.2024	6.6667
				01.03.2024	06.03.2024	6.6667
				02.04.2024	05.04.2024	6.6667
				02.05.2024	07.05.2024	6.6667
				03.06.2024	06.06.2024	6.6667
	H EUR QD (D)	EUR	LU2305762549	29.09.2023	04.10.2023	1.9000
				29.12.2023	04.01.2024	2.3200
				28.03.2024	04.04.2024	3.2700
				28.06.2024	03.07.2024	9.0900
	I2 EUR AD (D)	EUR	LU1883320134	20.09.2023	25.09.2023	12.8200
	M2 EUR QD (D)	EUR	LU2279408673	29.09.2023	04.10.2023	0.4763
				29.12.2023	04.01.2024	0.8800
				28.03.2024	04.04.2024	1.3900
				28.06.2024	03.07.2024	7.0066

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
	U USD MTD3 (D)	USD	LU2391858516	03.07.2023	06.07.2023	0.1667
				01.08.2023	04.08.2023	0.1667
				01.09.2023	06.09.2023	0.1667
				02.10.2023	05.10.2023	0.1667
				02.11.2023	07.11.2023	0.1667
				01.12.2023	06.12.2023	0.1667
				02.01.2024	05.01.2024	0.1667
				01.02.2024	06.02.2024	0.1667
				01.03.2024	06.03.2024	0.1667
				02.04.2024	05.04.2024	0.1667
				02.05.2024	07.05.2024	0.1667
				03.06.2024	06.06.2024	0.1667
	U ZAR HGD MTD3 (D)	ZAR	LU2391858607	03.07.2023	06.07.2023	6.6667
				01.08.2023	04.08.2023	6.6667
				01.09.2023	06.09.2023	6.6667
				02.10.2023	05.10.2023	6.6667
				02.11.2023	07.11.2023	6.6667
				01.12.2023	06.12.2023	6.6667
				02.01.2024	05.01.2024	6.6667
				01.02.2024	06.02.2024	6.6667
				01.03.2024	06.03.2024	6.6667
				02.04.2024	05.04.2024	6.6667
				02.05.2024	07.05.2024	6.6667
				03.06.2024	06.06.2024	6.6667
Global Equity Income ESG	A2 CZK HGD QTI (D)	CZK	LU1883320720	26.07.2023	31.07.2023	9.0538
				26.10.2023	31.10.2023	9.0538
				26.01.2024	31.01.2024	10.5068
				25.04.2024	30.04.2024	10.5068
	A2 EUR MTI (D)	EUR	LU1883321025	26.07.2023	31.07.2023	0.1645
				28.08.2023	31.08.2023	0.1645
				26.09.2023	29.09.2023	0.1645
				26.10.2023	31.10.2023	0.1645
				27.11.2023	30.11.2023	0.1645
				22.12.2023	29.12.2023	0.1645
				26.01.2024	31.01.2024	0.1810
				26.02.2024	29.02.2024	0.1810
				25.03.2024	28.03.2024	0.1810
				25.04.2024	30.04.2024	0.1810
				28.05.2024	31.05.2024	0.1810
				25.06.2024	28.06.2024	0.1810
	A2 EUR QTI (D)	EUR	LU1883321298	26.07.2023	31.07.2023	0.5109
				26.10.2023	31.10.2023	0.5109
				26.01.2024	31.01.2024	0.5621
				25.04.2024	30.04.2024	0.5621
	A2 USD MTD3 (D)	USD	LU2596443726	02.04.2024	05.04.2024	0.3750
				02.05.2024	07.05.2024	0.3750
				03.06.2024	06.06.2024	0.3750
	A2 USD MTI (D)	USD	LU1883321454	26.07.2023	31.07.2023	0.1450
				28.08.2023	31.08.2023	0.1450
				26.09.2023	29.09.2023	0.1450
				26.10.2023	31.10.2023	0.1450
				27.11.2023	30.11.2023	0.1450
				22.12.2023	29.12.2023	0.1450
				26.01.2024	31.01.2024	0.1653
				26.02.2024	29.02.2024	0.1653
				25.03.2024	28.03.2024	0.1653
				25.04.2024	30.04.2024	0.1653
				28.05.2024	31.05.2024	0.1653

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				25.06.2024	28.06.2024	0.1653
	A2 USD QTI (D)	USD	LU1883321538	26.07.2023	31.07.2023	0.5436
				26.10.2023	31.10.2023	0.5436
				26.01.2024	31.01.2024	0.6194
				25.04.2024	30.04.2024	0.6194
	C USD QTI (D)	USD	LU1883321702	26.07.2023	31.07.2023	0.4761
				26.10.2023	31.10.2023	0.4761
				26.01.2024	31.01.2024	0.5370
				25.04.2024	30.04.2024	0.5370
	E2 EUR QTI (D)	EUR	LU1883321967	26.07.2023	31.07.2023	0.0408
				26.10.2023	31.10.2023	0.0408
				26.01.2024	31.01.2024	0.0449
				25.04.2024	30.04.2024	0.0449
	E2 EUR SATI (D)	EUR	LU1883322007	26.07.2023	31.07.2023	0.0918
				26.01.2024	31.01.2024	0.1011
	G2 EUR SATI (D)	EUR	LU1883322775	26.07.2023	31.07.2023	0.0935
				26.01.2024	31.01.2024	0.1027
	H EUR QTI (D)	EUR	LU1998915612	26.07.2023	31.07.2023	10.8615
				26.10.2023	31.10.2023	10.8615
	I2 EUR QTI (D)	EUR	LU1883323070	26.07.2023	31.07.2023	10.1303
				26.10.2023	31.10.2023	10.1303
				26.01.2024	31.01.2024	11.2622
				25.04.2024	30.04.2024	11.2622
	M2 EUR HGD QTI (D)	EUR	LU1883323310	26.07.2023	31.07.2023	7.5636
				26.10.2023	31.10.2023	7.5636
				26.01.2024	31.01.2024	8.5595
				25.04.2024	30.04.2024	8.5595
	M2 EUR SATI (D)	EUR	LU2002722424	26.07.2023	31.07.2023	21.6734
				26.01.2024	31.01.2024	24.0763
	P2 USD QTI (D)	USD	LU1883323740	26.07.2023	31.07.2023	0.4951
				26.10.2023	31.10.2023	0.4951
				26.01.2024	31.01.2024	0.5674
	Q-D USD QTI (D)	USD	LU1883324045	26.07.2023	31.07.2023	0.4509
				26.10.2023	31.10.2023	0.4509
				26.01.2024	31.01.2024	0.5087
				25.04.2024	30.04.2024	0.5087
	R2 EUR MTI (D)	EUR	LU1883324391	26.07.2023	31.07.2023	0.1743
				28.08.2023	31.08.2023	0.1743
				26.09.2023	29.09.2023	0.1743
				26.10.2023	31.10.2023	0.1743
				27.11.2023	30.11.2023	0.1743
				22.12.2023	29.12.2023	0.1743
				26.01.2024	31.01.2024	0.1931
				26.02.2024	29.02.2024	0.1931
				25.03.2024	28.03.2024	0.1931
				25.04.2024	30.04.2024	0.1931
				28.05.2024	31.05.2024	0.1931
				25.06.2024	28.06.2024	0.1931
	R2 EUR QTI (D)	EUR	LU1883324474	26.07.2023	31.07.2023	0.4978
				26.10.2023	31.10.2023	0.4978
				26.01.2024	31.01.2024	0.5510
				25.04.2024	30.04.2024	0.5510
	R2 GBP MTI (D)	GBP	LU1883324557	26.07.2023	31.07.2023	0.1549
				28.08.2023	31.08.2023	0.1549
				26.09.2023	29.09.2023	0.1549
				26.10.2023	31.10.2023	0.1549
				27.11.2023	30.11.2023	0.1549
				22.12.2023	29.12.2023	0.1549

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				26.01.2024	31.01.2024	0.1674
				26.02.2024	29.02.2024	0.1674
				25.03.2024	28.03.2024	0.1674
				25.04.2024	30.04.2024	0.1674
				28.05.2024	31.05.2024	0.1674
				25.06.2024	28.06.2024	0.1674
	R2 USD MTI (D)	USD	LU1883324631	26.07.2023	31.07.2023	0.1853
				28.08.2023	31.08.2023	0.1853
				26.09.2023	29.09.2023	0.1853
				26.10.2023	31.10.2023	0.1853
				27.11.2023	30.11.2023	0.1853
				22.12.2023	29.12.2023	0.1853
				26.01.2024	31.01.2024	0.2125
				26.02.2024	29.02.2024	0.2125
				25.03.2024	28.03.2024	0.2125
				25.04.2024	30.04.2024	0.2125
				28.05.2024	31.05.2024	0.2125
				25.06.2024	28.06.2024	0.2125
	R2 USD QTI (D)	USD	LU1883324714	26.07.2023	31.07.2023	0.4838
				26.10.2023	31.10.2023	0.4838
				26.01.2024	31.01.2024	0.5546
				25.04.2024	30.04.2024	0.5546
	U USD MTD3 (D)	USD	LU2596443569	03.06.2024	06.06.2024	0.3750
	X3 EUR QD (D)	EUR	LU2538405791	29.09.2023	04.10.2023	5.5298
				29.12.2023	04.01.2024	2.8583
				28.03.2024	04.04.2024	6.9662
				28.06.2024	03.07.2024	11.1145
Japan Equity Value	A2 EUR AD (D)	EUR	LU0557867800	20.09.2023	25.09.2023	0.2900
	A2 JPY AD (D)	JPY	LU0248702275	20.09.2023	25.09.2023	60.0000
	I2 JPY MTD2 (D)	JPY	LU0276941282	03.07.2023	06.07.2023	10.0000
				01.08.2023	04.08.2023	10.0000
				01.09.2023	06.09.2023	10.0000
				02.10.2023	05.10.2023	10.0000
				02.11.2023	07.11.2023	10.0000
				01.12.2023	06.12.2023	10.0000
				04.01.2024	09.01.2024	10.0000
				01.02.2024	06.02.2024	12.0000
				01.03.2024	06.03.2024	12.0000
				02.04.2024	05.04.2024	12.0000
Global Equity	A EUR AD (D)	EUR	LU1883342534	20.09.2023	25.09.2023	0.6300
	A EUR HGD AD (D)	EUR	LU1880398398	20.09.2023	25.09.2023	0.4200
	A USD AD (D)	USD	LU1883342708	20.09.2023	25.09.2023	0.7000
	A2 USD AD (D)	USD	LU1880398554	20.09.2023	25.09.2023	0.3300
US Equity Fundamental Growth	J3 GBP AD (D)	GBP	LU2052287567	20.09.2023	25.09.2023	0.0400
Pioneer US Equity Mid Cap	A USD AD (D)	USD	LU0568602741	20.09.2023	25.09.2023	0.0700
	I USD AD (D)	USD	LU0568585045	20.09.2023	25.09.2023	31.5300
US Equity Research Value	A EUR AD (D)	EUR	LU1894682886	20.09.2023	25.09.2023	0.2400
	A USD AD (D)	USD	LU1894683181	20.09.2023	25.09.2023	0.2300
	A2 USD AD (D)	USD	LU1894683348	20.09.2023	25.09.2023	0.1300
	I USD AD (D)	USD	LU1894684825	20.09.2023	25.09.2023	18.4500
	R USD AD (D)	USD	LU1894686440	20.09.2023	25.09.2023	0.7600
Net Zero Ambition Top European Players	A EUR AD (D)	EUR	LU1880406910	20.09.2023	25.09.2023	0.5300
	A USD AD (D)	USD	LU1883869031	20.09.2023	25.09.2023	0.0800
	A2 USD AD (D)	USD	LU1880407215	20.09.2023	25.09.2023	0.4400
	J2 EUR AD (D)	EUR	LU1883870716	20.09.2023	25.09.2023	25.0700
	Z EUR AD (D)	EUR	LU1880408452	20.09.2023	25.09.2023	25.6200
Asia Equity Focus	I2 USD AD (D)	USD	LU1880382806	20.09.2023	25.09.2023	6.5000
	M2 EUR AD (D)	EUR	LU1882445056	20.09.2023	25.09.2023	7.3800

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
China Equity	I2 USD MTD2 (D)	USD	LU1880384091	03.07.2023	06.07.2023	1.5326
				01.08.2023	04.08.2023	1.5326
				01.09.2023	06.09.2023	1.5326
				09.10.2023	12.10.2023	1.5326
				02.11.2023	07.11.2023	1.5326
				01.12.2023	06.12.2023	1.5326
				02.01.2024	05.01.2024	1.5326
				01.02.2024	06.02.2024	1.2228
				01.03.2024	06.03.2024	1.2228
				02.04.2024	05.04.2024	1.2228
Emerging Europe Middle East and Africa	A USD AD (D)	USD	LU1882447771	20.09.2023	25.09.2023	0.2400
	C USD AD (D)	USD	LU1882448233	20.09.2023	25.09.2023	0.2300
Emerging Markets Equity Focus	A EUR AD (D)	EUR	LU0552028341	20.09.2023	25.09.2023	7.8400
	A USD AD (D)	USD	LU0319686076	20.09.2023	25.09.2023	9.0600
Emerging Markets Equity ESG Improvers	H USD QD (D)	USD	LU2386146786	29.09.2023	04.10.2023	6.2447
				29.12.2023	04.01.2024	1.8941
				28.03.2024	04.04.2024	2.4358
				28.06.2024	03.07.2024	9.9646
	M2 USD QD (D)	USD	LU2386146869	29.09.2023	04.10.2023	5.1880
				29.12.2023	04.01.2024	0.8980
	Z USD QD (D)	USD	LU2386146943	29.09.2023	04.10.2023	6.2547
				29.12.2023	04.01.2024	1.7235
				28.03.2024	04.04.2024	1.9489
				28.06.2024	03.07.2024	9.8110
Emerging World Equity	A EUR AD (D)	EUR	LU0557858213	20.09.2023	25.09.2023	1.1500
	A USD AD (D)	USD	LU0347592270	20.09.2023	25.09.2023	0.9100
Latin America Equity	A USD AD (D)	USD	LU0201602173	20.09.2023	25.09.2023	21.5000
	A2 USD AD (D)	USD	LU0823046577	20.09.2023	25.09.2023	21.1400
	I USD AD (D)	USD	LU0201602413	20.09.2023	25.09.2023	87.9000
	R USD AD (D)	USD	LU0823047112	20.09.2023	25.09.2023	5.2900
Equity MENA	A USD AD (D)	USD	LU0568614084	20.09.2023	25.09.2023	2.5700
	I USD AD (D)	USD	LU0568613516	20.09.2023	25.09.2023	48.3600
	Z USD QD (D)	USD	LU2070304147	03.07.2023	06.07.2023	5.8548
				02.10.2023	05.10.2023	4.2475
				28.03.2024	04.04.2024	6.9868
Euroland Equity Risk Parity	I EUR AD (D)	EUR	LU1328850521	20.09.2023	25.09.2023	30.8600
European Equity Conservative	A EUR AD (D)	EUR	LU0755949921	20.09.2023	25.09.2023	2.0700
	Z EUR AD (D)	EUR	LU1638831559	20.09.2023	25.09.2023	29.9700
European Equity Risk Parity	I EUR AD (D)	EUR	LU1691800244	20.09.2023	25.09.2023	27.6000
Global Equity Conservative	A EUR AD (D)	EUR	LU0985951473	20.09.2023	25.09.2023	0.1700
	A USD AD (D)	USD	LU0801842716	20.09.2023	25.09.2023	0.2000
European Convertible Bond	M2 EUR AD (D)	EUR	LU2002721459	20.09.2023	25.09.2023	7.6200
	R EUR AD (D)	EUR	LU0987194825	20.09.2023	25.09.2023	0.6100
Montpensier Global Convertible Bond	A EUR AD (D)	EUR	LU0119109048	20.09.2023	25.09.2023	0.0600
	M2 EUR AD (D)	EUR	LU2002721962	20.09.2023	25.09.2023	13.0900
Euro Aggregate Bond	A EUR AD (D)	EUR	LU0616241559	20.09.2023	25.09.2023	0.6700
	A2 EUR AD (D)	EUR	LU1103159619	20.09.2023	25.09.2023	0.4500
	A2 EUR MTD (D)	EUR	LU1882467613	03.07.2023	06.07.2023	0.0872
				01.08.2023	04.08.2023	0.0872
				01.09.2023	06.09.2023	0.0872
				02.10.2023	05.10.2023	0.0872
				02.11.2023	07.11.2023	0.0872
				01.12.2023	06.12.2023	0.0872
				02.01.2024	05.01.2024	0.0872
				01.02.2024	06.02.2024	0.1086
				01.03.2024	06.03.2024	0.1086
				02.04.2024	05.04.2024	0.1086
				02.05.2024	07.05.2024	0.1086

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				03.06.2024	06.06.2024	0.1086
	A2 EUR QTD (D)	EUR	LU1882467704	03.07.2023	06.07.2023	0.2608
				02.10.2023	05.10.2023	0.2608
				02.01.2024	05.01.2024	0.2608
				02.04.2024	05.04.2024	0.3260
	E2 EUR AD (D)	EUR	LU1882468181	20.09.2023	25.09.2023	0.0300
	E2 EUR QTD (D)	EUR	LU1882468264	03.07.2023	06.07.2023	0.0263
				02.10.2023	05.10.2023	0.0263
				02.01.2024	05.01.2024	0.0263
				02.04.2024	05.04.2024	0.0329
	I2 EUR MTD2 (D)	EUR	LU0616240825	03.07.2023	06.07.2023	5.4600
				01.08.2023	04.08.2023	5.4600
				01.09.2023	06.09.2023	5.4600
				02.10.2023	05.10.2023	5.4600
				02.11.2023	07.11.2023	5.4600
				01.12.2023	06.12.2023	5.4600
				02.01.2024	05.01.2024	5.4600
				01.02.2024	06.02.2024	5.0865
				01.03.2024	06.03.2024	5.0865
				02.04.2024	05.04.2024	5.0865
				02.05.2024	07.05.2024	5.0865
				03.06.2024	06.06.2024	5.0865
	I2 EUR QTD (D)	EUR	LU1882468777	03.07.2023	06.07.2023	5.3243
				02.10.2023	05.10.2023	5.3243
				02.01.2024	05.01.2024	5.3243
				02.04.2024	05.04.2024	6.7006
	M2 EUR AD (D)	EUR	LU1882469155	20.09.2023	25.09.2023	9.0200
	M2 EUR QTD (D)	EUR	LU1882469239	03.07.2023	06.07.2023	5.3177
				02.10.2023	05.10.2023	5.3177
				02.01.2024	05.01.2024	5.3177
				02.04.2024	05.04.2024	6.6854
	R EUR AD (D)	EUR	LU0839528733	20.09.2023	25.09.2023	0.9400
	R2 EUR AD (D)	EUR	LU1882469403	20.09.2023	25.09.2023	0.4200
	R2 EUR MTD (D)	EUR	LU1882469585	03.07.2023	06.07.2023	0.0884
				01.08.2023	04.08.2023	0.0884
				01.09.2023	06.09.2023	0.0884
				02.10.2023	05.10.2023	0.0884
				02.11.2023	07.11.2023	0.0884
				01.12.2023	06.12.2023	0.0884
				02.01.2024	05.01.2024	0.0884
				01.02.2024	06.02.2024	0.1106
				01.03.2024	06.03.2024	0.1106
	R2 USD HGD AD (D)	USD	LU1882469668	20.09.2023	25.09.2023	0.4600
Euro Corporate ESG Bond	A EUR AD (D)	EUR	LU0119100179	20.09.2023	25.09.2023	0.1700
	A2 EUR AD (D)	EUR	LU0839529202	20.09.2023	25.09.2023	1.4100
	A2 EUR MTD (D)	EUR	LU1882469742	03.07.2023	06.07.2023	0.1273
				01.08.2023	04.08.2023	0.1273
				01.09.2023	06.09.2023	0.1273
				02.10.2023	05.10.2023	0.1273
				02.11.2023	07.11.2023	0.1273
				01.12.2023	06.12.2023	0.1273
				02.01.2024	05.01.2024	0.1273
				01.02.2024	06.02.2024	0.1495
				01.03.2024	06.03.2024	0.1495
				02.04.2024	05.04.2024	0.1495
				02.05.2024	07.05.2024	0.1495
				03.06.2024	06.06.2024	0.1495
	A2 USD HGD MTD (D)	USD	LU1882470088	03.07.2023	06.07.2023	0.1344

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.08.2023	04.08.2023	0.1344
				01.09.2023	06.09.2023	0.1344
				02.10.2023	05.10.2023	0.1344
				02.11.2023	07.11.2023	0.1344
				01.12.2023	06.12.2023	0.1344
				02.01.2024	05.01.2024	0.1344
				01.02.2024	06.02.2024	0.1608
				01.03.2024	06.03.2024	0.1608
	A2 USD MTD (D)	USD	LU1882470161	03.07.2023	06.07.2023	0.1219
				01.08.2023	04.08.2023	0.1219
				01.09.2023	06.09.2023	0.1219
				02.10.2023	05.10.2023	0.1219
				02.11.2023	07.11.2023	0.1219
				01.12.2023	06.12.2023	0.1219
				02.01.2024	05.01.2024	0.1219
				01.02.2024	06.02.2024	0.1483
				01.03.2024	06.03.2024	0.1483
				02.04.2024	05.04.2024	0.1483
				02.05.2024	07.05.2024	0.1483
				03.06.2024	06.06.2024	0.1483
	C USD MTD (D)	USD	LU1882470674	03.07.2023	06.07.2023	0.1181
				01.08.2023	04.08.2023	0.1181
				01.09.2023	06.09.2023	0.1181
				02.10.2023	05.10.2023	0.1181
				02.11.2023	07.11.2023	0.1181
				01.12.2023	06.12.2023	0.1181
				02.01.2024	05.01.2024	0.1181
				01.02.2024	06.02.2024	0.1421
				01.03.2024	06.03.2024	0.1421
	E2 EUR QTD (D)	EUR	LU1882522060	03.07.2023	06.07.2023	0.0383
				02.10.2023	05.10.2023	0.0383
				02.01.2024	05.01.2024	0.0383
				02.04.2024	05.04.2024	0.0453
	H EUR QTD (D)	EUR	LU1998918715	03.07.2023	06.07.2023	7.6212
				02.10.2023	05.10.2023	7.6212
				02.01.2024	05.01.2024	7.6212
	I2 EUR AD (D)	EUR	LU1882472456	20.09.2023	25.09.2023	19.7300
	I2 EUR MTD2 (D)	EUR	LU0158083906	03.07.2023	06.07.2023	0.4971
				01.08.2023	04.08.2023	0.4971
				01.09.2023	06.09.2023	0.4971
				02.10.2023	05.10.2023	0.4971
				02.11.2023	07.11.2023	0.4971
				01.12.2023	06.12.2023	0.4971
				02.01.2024	05.01.2024	0.4971
				01.02.2024	06.02.2024	0.4467
				01.03.2024	06.03.2024	0.4467
				02.04.2024	05.04.2024	0.4467
				02.05.2024	07.05.2024	0.4467
				03.06.2024	06.06.2024	0.4467
	I2 EUR QTD (D)	EUR	LU1882472530	03.07.2023	06.07.2023	7.7669
				02.10.2023	05.10.2023	7.7669
				02.01.2024	05.01.2024	7.7669
				02.04.2024	05.04.2024	9.2208
	M2 EUR AD (D)	EUR	LU1882472886	20.09.2023	25.09.2023	19.2500
	R EUR AD (D)	EUR	LU0839529897	20.09.2023	25.09.2023	2.0900
Euro Corporate Short Term Impact Green Bond	I EUR AD (D)	EUR	LU0945151065	20.09.2023	25.09.2023	16.8700
Euro Government Bond	A EUR AD (D)	EUR	LU0518421978	20.09.2023	25.09.2023	0.2500
	A2 EUR AD (D)	EUR	LU1882473348	20.09.2023	25.09.2023	0.0700

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
	A2 EUR MTD (D)	EUR	LU1882473421	03.07.2023	06.07.2023	0.0680
				01.08.2023	04.08.2023	0.0680
				01.09.2023	06.09.2023	0.0680
				02.10.2023	05.10.2023	0.0680
				02.11.2023	07.11.2023	0.0680
				01.12.2023	06.12.2023	0.0680
				02.01.2024	05.01.2024	0.0680
				01.02.2024	06.02.2024	0.1065
				01.03.2024	06.03.2024	0.1065
				02.04.2024	05.04.2024	0.1065
				02.05.2024	07.05.2024	0.1065
				03.06.2024	06.06.2024	0.1065
	A2 USD MTD (D)	USD	LU1882473777	03.07.2023	06.07.2023	0.0644
				01.08.2023	04.08.2023	0.0644
				01.09.2023	06.09.2023	0.0644
				02.10.2023	05.10.2023	0.0644
				02.11.2023	07.11.2023	0.0644
				01.12.2023	06.12.2023	0.0644
				02.01.2024	05.01.2024	0.0644
				01.02.2024	06.02.2024	0.1043
				01.03.2024	06.03.2024	0.1043
				02.04.2024	05.04.2024	0.1043
				02.05.2024	07.05.2024	0.1043
				03.06.2024	06.06.2024	0.1043
	C EUR MTD (D)	EUR	LU1882473934	03.07.2023	06.07.2023	0.0654
				01.08.2023	04.08.2023	0.0654
				01.09.2023	06.09.2023	0.0654
				02.10.2023	05.10.2023	0.0654
				02.11.2023	07.11.2023	0.0654
				01.12.2023	06.12.2023	0.0654
				02.01.2024	05.01.2024	0.0654
				01.02.2024	06.02.2024	0.1016
				01.03.2024	06.03.2024	0.1016
				02.04.2024	05.04.2024	0.1016
				02.05.2024	07.05.2024	0.1016
				03.06.2024	06.06.2024	0.1016
	C USD MTD (D)	USD	LU1882474155	03.07.2023	06.07.2023	0.0622
				01.08.2023	04.08.2023	0.0622
				01.09.2023	06.09.2023	0.0622
				02.10.2023	05.10.2023	0.0622
				02.11.2023	07.11.2023	0.0622
				01.12.2023	06.12.2023	0.0622
				02.01.2024	05.01.2024	0.0622
				01.02.2024	06.02.2024	0.0997
				01.03.2024	06.03.2024	0.0997
				02.04.2024	05.04.2024	0.0997
				02.05.2024	07.05.2024	0.0997
				03.06.2024	06.06.2024	0.0997
	E2 EUR QTD (D)	EUR	LU1882474312	03.07.2023	06.07.2023	0.0207
				02.10.2023	05.10.2023	0.0207
				02.01.2024	05.01.2024	0.0207
				02.04.2024	05.04.2024	0.0325
	H EUR QTD (D)	EUR	LU1998918988	03.07.2023	06.07.2023	4.0573
				02.10.2023	05.10.2023	4.0573
				02.01.2024	05.01.2024	4.0573
	M2 EUR QTD (D)	EUR	LU1882474742	03.07.2023	06.07.2023	4.1632
				02.10.2023	05.10.2023	4.1632
				02.01.2024	05.01.2024	4.1632

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.04.2024	05.04.2024	6.5744
Euro Inflation Bond	I EUR AD (D)	EUR	LU0201602843	20.09.2023	25.09.2023	2.8200
	R EUR AD (D)	EUR	LU0839532255	20.09.2023	25.09.2023	0.1700
Strategic Bond	A EUR AD (D)	EUR	LU1882476010	20.09.2023	25.09.2023	2.6500
	E2 EUR AD (D)	EUR	LU1882476366	20.09.2023	25.09.2023	0.2600
	E2 EUR QTD (D)	EUR	LU1882476440	03.07.2023	06.07.2023	0.0448
				02.10.2023	05.10.2023	0.0448
				02.01.2024	05.01.2024	0.0448
				02.04.2024	05.04.2024	0.0588
	F EUR AD (D)	EUR	LU1882476796	20.09.2023	25.09.2023	0.2300
	F EUR QTD (D)	EUR	LU1882476879	03.07.2023	06.07.2023	0.0416
				02.10.2023	05.10.2023	0.0416
				02.01.2024	05.01.2024	0.0416
				02.04.2024	05.04.2024	0.0544
	G EUR AD (D)	EUR	LU1894679072	20.09.2023	25.09.2023	0.2700
	G EUR QD (D)	EUR	LU1894679155	29.09.2023	04.10.2023	0.0936
				29.12.2023	04.01.2024	0.0717
				28.03.2024	04.04.2024	0.1026
				28.06.2024	03.07.2024	0.0908
	H EUR QTD (D)	EUR	LU1998915026	03.07.2023	06.07.2023	8.5729
				02.10.2023	05.10.2023	8.5729
				02.01.2024	05.01.2024	8.5729
	I2 EUR QD (D)	EUR	LU1883302744	29.09.2023	04.10.2023	18.8264
				29.12.2023	04.01.2024	14.7044
				28.03.2024	04.04.2024	20.4351
				28.06.2024	03.07.2024	18.2575
	M2 EUR AD (D)	EUR	LU1883303049	20.09.2023	25.09.2023	60.2100
	R2 EUR AD (D)	EUR	LU1883303478	20.09.2023	25.09.2023	2.8400
Euro High Yield Bond	A EUR AD (D)	EUR	LU0119110996	20.09.2023	25.09.2023	0.2600
	A2 AUD HGD MTD3 (D)	AUD	LU2098274686	03.07.2023	06.07.2023	0.2914
				01.08.2023	04.08.2023	0.2658
				01.09.2023	06.09.2023	0.2658
				02.10.2023	05.10.2023	0.2658
				02.11.2023	07.11.2023	0.2658
				01.12.2023	06.12.2023	0.2658
				02.01.2024	05.01.2024	0.2658
				01.02.2024	06.02.2024	0.2658
				01.03.2024	06.03.2024	0.2658
				02.04.2024	05.04.2024	0.2658
				02.05.2024	07.05.2024	0.2658
				03.06.2024	06.06.2024	0.2658
	A2 EUR MTD3 (D)	EUR	LU2098274769	03.07.2023	06.07.2023	0.2083
				01.08.2023	04.08.2023	0.2165
				01.09.2023	06.09.2023	0.2165
				02.10.2023	05.10.2023	0.2165
				02.11.2023	07.11.2023	0.2165
				01.12.2023	06.12.2023	0.2165
				02.01.2024	05.01.2024	0.2165
				01.02.2024	06.02.2024	0.2165
				01.03.2024	06.03.2024	0.2165
				02.04.2024	05.04.2024	0.2165
				02.05.2024	07.05.2024	0.2165
				03.06.2024	06.06.2024	0.2165
	A2 USD HGD MTD (D)	USD	LU1650130187	03.07.2023	06.07.2023	0.4919
				01.08.2023	04.08.2023	0.4919
				01.09.2023	06.09.2023	0.4919
				02.10.2023	05.10.2023	0.4919
				02.11.2023	07.11.2023	0.4919

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.12.2023	06.12.2023	0.4919
				02.01.2024	05.01.2024	0.4919
				01.02.2024	06.02.2024	0.4919
				01.03.2024	06.03.2024	0.4919
				02.04.2024	05.04.2024	0.4919
				02.05.2024	07.05.2024	0.4919
				03.06.2024	06.06.2024	0.4919
	A2 USD HGD MTD3 (D)	USD	LU2098274843	03.07.2023	06.07.2023	0.2914
				01.08.2023	04.08.2023	0.2750
				01.09.2023	06.09.2023	0.2750
				02.10.2023	05.10.2023	0.2750
				02.11.2023	07.11.2023	0.2750
				01.12.2023	06.12.2023	0.2750
				02.01.2024	05.01.2024	0.2750
				01.02.2024	06.02.2024	0.2750
				01.03.2024	06.03.2024	0.2750
				02.04.2024	05.04.2024	0.2750
				02.05.2024	07.05.2024	0.2750
				03.06.2024	06.06.2024	0.2750
	A2 ZAR HGD MTD3 (D)	ZAR	LU2098274926	03.07.2023	06.07.2023	8.7445
				01.08.2023	04.08.2023	8.5628
				01.09.2023	06.09.2023	8.5628
				02.10.2023	05.10.2023	8.5628
				02.11.2023	07.11.2023	8.5628
				01.12.2023	06.12.2023	8.5628
				02.01.2024	05.01.2024	8.5628
				01.02.2024	06.02.2024	7.3314
				01.03.2024	06.03.2024	7.3314
				02.04.2024	05.04.2024	7.3314
				02.05.2024	07.05.2024	7.3314
				03.06.2024	06.06.2024	7.3314
	F EUR MTD (D)	EUR	LU2018719992	03.07.2023	06.07.2023	0.0189
				01.08.2023	04.08.2023	0.0189
				01.09.2023	06.09.2023	0.0189
				02.10.2023	05.10.2023	0.0189
				02.11.2023	07.11.2023	0.0189
				01.12.2023	06.12.2023	0.0189
				02.01.2024	05.01.2024	0.0189
				01.02.2024	06.02.2024	0.0249
				01.03.2024	06.03.2024	0.0249
				02.04.2024	05.04.2024	0.0249
				02.05.2024	07.05.2024	0.0249
				03.06.2024	06.06.2024	0.0249
	F2 EUR MTD (D)	EUR	LU0906522494	03.07.2023	06.07.2023	0.3801
				01.08.2023	04.08.2023	0.3801
				01.09.2023	06.09.2023	0.3801
				02.10.2023	05.10.2023	0.3801
				02.11.2023	07.11.2023	0.3801
				01.12.2023	06.12.2023	0.3801
				02.01.2024	05.01.2024	0.3801
				01.02.2024	06.02.2024	0.4986
				01.03.2024	06.03.2024	0.4986
				02.04.2024	05.04.2024	0.4986
				02.05.2024	07.05.2024	0.4986
				03.06.2024	06.06.2024	0.4986
	G AUD HGD MTD (D)	AUD	LU1327396179	03.07.2023	06.07.2023	0.4884
				01.08.2023	04.08.2023	0.4884
				01.09.2023	06.09.2023	0.4884

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.10.2023	05.10.2023	0.4884
				02.11.2023	07.11.2023	0.4884
				01.12.2023	06.12.2023	0.4884
				02.01.2024	05.01.2024	0.4884
				01.02.2024	06.02.2024	0.4884
				01.03.2024	06.03.2024	0.4884
				02.04.2024	05.04.2024	0.4884
				02.05.2024	07.05.2024	0.4884
				03.06.2024	06.06.2024	0.4884
	G EUR MTD (D)	EUR	LU0906522734	03.07.2023	06.07.2023	0.3876
				01.08.2023	04.08.2023	0.3876
				01.09.2023	06.09.2023	0.3876
				02.10.2023	05.10.2023	0.3876
				02.11.2023	07.11.2023	0.3876
				01.12.2023	06.12.2023	0.3876
				02.01.2024	05.01.2024	0.3876
				01.02.2024	06.02.2024	0.5108
				01.03.2024	06.03.2024	0.5108
				02.04.2024	05.04.2024	0.5108
				02.05.2024	07.05.2024	0.5108
				03.06.2024	06.06.2024	0.5108
	G USD HGD MTD (D)	USD	LU1327396336	03.07.2023	06.07.2023	0.4860
				01.08.2023	04.08.2023	0.4860
				01.09.2023	06.09.2023	0.4860
				02.10.2023	05.10.2023	0.4860
				02.11.2023	07.11.2023	0.4860
				01.12.2023	06.12.2023	0.4860
				02.01.2024	05.01.2024	0.4860
				01.02.2024	06.02.2024	0.4860
				01.03.2024	06.03.2024	0.4860
				02.04.2024	05.04.2024	0.4860
				02.05.2024	07.05.2024	0.4860
				03.06.2024	06.06.2024	0.4860
	I EUR AD (D)	EUR	LU0194908405	20.09.2023	25.09.2023	34.0400
	I2 EUR MTD2 (D)	EUR	LU0187736193	03.07.2023	06.07.2023	0.2033
				01.08.2023	04.08.2023	0.2033
				01.09.2023	06.09.2023	0.2033
				02.10.2023	05.10.2023	0.2033
				02.11.2023	07.11.2023	0.2033
				01.12.2023	06.12.2023	0.2033
				02.01.2024	05.01.2024	0.2033
				01.02.2024	06.02.2024	0.1857
				01.03.2024	06.03.2024	0.1857
				02.04.2024	05.04.2024	0.1857
				02.05.2024	07.05.2024	0.1857
				03.06.2024	06.06.2024	0.1857
	U AUD HGD MTD3 (D)	AUD	LU2070304733	03.07.2023	06.07.2023	0.2933
				01.08.2023	04.08.2023	0.2548
				01.09.2023	06.09.2023	0.2548
				02.10.2023	05.10.2023	0.2548
				02.11.2023	07.11.2023	0.2548
				01.12.2023	06.12.2023	0.2548
				02.01.2024	05.01.2024	0.2548
				01.02.2024	06.02.2024	0.2548
				01.03.2024	06.03.2024	0.2548
				02.04.2024	05.04.2024	0.2548
				02.05.2024	07.05.2024	0.2548
				03.06.2024	06.06.2024	0.2548

Teilfonds	Anteilsklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
	U EUR MTD3 (D)	EUR	LU2070304816	03.07.2023	06.07.2023	0.2084
				01.08.2023	04.08.2023	0.2074
				01.09.2023	06.09.2023	0.2074
				02.10.2023	05.10.2023	0.2074
				02.11.2023	07.11.2023	0.2074
				01.12.2023	06.12.2023	0.2074
				02.01.2024	05.01.2024	0.2074
				01.02.2024	06.02.2024	0.2074
				01.03.2024	06.03.2024	0.2074
				02.04.2024	05.04.2024	0.2074
				02.05.2024	07.05.2024	0.2074
				03.06.2024	06.06.2024	0.2074
	U USD HGD MTD3 (D)	USD	LU2070304907	03.07.2023	06.07.2023	0.2925
				01.08.2023	04.08.2023	0.2630
				01.09.2023	06.09.2023	0.2630
				02.10.2023	05.10.2023	0.2630
				02.11.2023	07.11.2023	0.2630
				01.12.2023	06.12.2023	0.2630
				02.01.2024	05.01.2024	0.2630
				01.02.2024	06.02.2024	0.2630
				01.03.2024	06.03.2024	0.2630
				02.04.2024	05.04.2024	0.2630
				02.05.2024	07.05.2024	0.2630
				03.06.2024	06.06.2024	0.2630
	U ZAR HGD MTD3 (D)	ZAR	LU2070305037	03.07.2023	06.07.2023	0.4398
				01.08.2023	04.08.2023	0.4101
				01.09.2023	06.09.2023	0.4101
				02.10.2023	05.10.2023	0.4101
				02.11.2023	07.11.2023	0.4101
				01.12.2023	06.12.2023	0.4101
				02.01.2024	05.01.2024	0.4101
				01.02.2024	06.02.2024	0.3484
				01.03.2024	06.03.2024	0.3484
				02.04.2024	05.04.2024	0.3484
				02.05.2024	07.05.2024	0.3484
				03.06.2024	06.06.2024	0.3484
Euro High Yield Short Term Bond	A EUR AD (D)	EUR	LU0907331689	20.09.2023	25.09.2023	2.1200
	F EUR MTD (D)	EUR	LU2018720222	03.07.2023	06.07.2023	0.0160
				01.08.2023	04.08.2023	0.0160
				01.09.2023	06.09.2023	0.0160
				02.10.2023	05.10.2023	0.0160
				02.11.2023	07.11.2023	0.0160
				01.12.2023	06.12.2023	0.0160
				02.01.2024	05.01.2024	0.0160
				01.02.2024	06.02.2024	0.0232
				01.03.2024	06.03.2024	0.0232
				02.04.2024	05.04.2024	0.0232
				02.05.2024	07.05.2024	0.0232
				03.06.2024	06.06.2024	0.0232
	F2 EUR MTD (D)	EUR	LU0945157427	03.07.2023	06.07.2023	0.2917
				01.08.2023	04.08.2023	0.2917
				01.09.2023	06.09.2023	0.2917
				02.10.2023	05.10.2023	0.2917
				02.11.2023	07.11.2023	0.2917
				01.12.2023	06.12.2023	0.2917
				02.01.2024	05.01.2024	0.2917
				01.02.2024	06.02.2024	0.4229
				01.03.2024	06.03.2024	0.4229

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.04.2024	05.04.2024	0.4229
				02.05.2024	07.05.2024	0.4229
				03.06.2024	06.06.2024	0.4229
	G EUR MTD (D)	EUR	LU0945157344	03.07.2023	06.07.2023	0.2998
				01.08.2023	04.08.2023	0.2998
				01.09.2023	06.09.2023	0.2998
				02.10.2023	05.10.2023	0.2998
				02.11.2023	07.11.2023	0.2998
				01.12.2023	06.12.2023	0.2998
				02.01.2024	05.01.2024	0.2998
				01.02.2024	06.02.2024	0.4367
				01.03.2024	06.03.2024	0.4367
				02.04.2024	05.04.2024	0.4367
				02.05.2024	07.05.2024	0.4367
				03.06.2024	06.06.2024	0.4367
	I EUR AD (D)	EUR	LU0907330871	20.09.2023	25.09.2023	27.8600
	M2 EUR AD (D)	EUR	LU2002721376	20.09.2023	25.09.2023	30.7600
Global Subordinated Bond	E2 EUR QTD (D)	EUR	LU1883334432	03.07.2023	06.07.2023	0.0813
				02.10.2023	05.10.2023	0.0813
				02.01.2024	05.01.2024	0.0813
				02.04.2024	05.04.2024	0.0872
	G EUR QTD (D)	EUR	LU2085676836	03.07.2023	06.07.2023	0.0720
				02.10.2023	05.10.2023	0.0720
				02.01.2024	05.01.2024	0.0720
				02.04.2024	05.04.2024	0.0770
	H EUR QTD (D)	EUR	LU1998915703	03.07.2023	06.07.2023	15.5010
				02.10.2023	05.10.2023	15.5010
				02.01.2024	05.01.2024	15.5010
	I2 EUR QD (D)	EUR	LU1883334606	29.09.2023	04.10.2023	11.2505
				29.12.2023	04.01.2024	11.8356
				28.03.2024	04.04.2024	11.5278
				28.06.2024	03.07.2024	12.7645
	J4 EUR QTD (D)	EUR	LU2237439273	03.07.2023	06.07.2023	15.6473
				02.10.2023	05.10.2023	15.6473
				02.01.2024	05.01.2024	15.6473
				02.04.2024	05.04.2024	16.9830
	M2 EUR QTD (D)	EUR	LU1883334945	03.07.2023	06.07.2023	16.6747
				02.10.2023	05.10.2023	16.6747
				02.01.2024	05.01.2024	16.6747
				02.04.2024	05.04.2024	18.0165
	Z EUR QD (D)	EUR	LU2085675432	29.09.2023	04.10.2023	13.6129
				29.12.2023	04.01.2024	14.2635
				28.03.2024	04.04.2024	13.8008
				28.06.2024	03.07.2024	15.1625
Pioneer Global High Yield Bond	A AUD MTD3 (D)	AUD	LU1883834670	03.07.2023	06.07.2023	0.2704
				01.08.2023	04.08.2023	0.2636
				01.09.2023	06.09.2023	0.2636
				02.10.2023	05.10.2023	0.2636
				02.11.2023	07.11.2023	0.2636
				01.12.2023	06.12.2023	0.2636
				02.01.2024	05.01.2024	0.2636
				01.02.2024	06.02.2024	0.2297
				01.03.2024	06.03.2024	0.2297
				02.04.2024	05.04.2024	0.2297
				02.05.2024	07.05.2024	0.2297
				03.06.2024	06.06.2024	0.2297
	A EUR AD (D)	EUR	LU1883834910	20.09.2023	25.09.2023	2.3200
	A USD MGI (D)	USD	LU1883835305	03.07.2023	06.07.2023	0.1487

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.08.2023	04.08.2023	0.1797
				01.09.2023	06.09.2023	0.1893
				02.10.2023	05.10.2023	0.2142
				02.11.2023	07.11.2023	0.1835
				01.12.2023	06.12.2023	0.1790
				02.01.2024	05.01.2024	0.1722
				01.02.2024	06.02.2024	0.1902
				01.03.2024	06.03.2024	0.1920
				02.04.2024	05.04.2024	0.1841
				02.05.2024	07.05.2024	0.1992
				03.06.2024	06.06.2024	0.2056
	A USD MTD (D)	USD	LU1883835131	03.07.2023	06.07.2023	0.2365
				01.08.2023	04.08.2023	0.2365
				01.09.2023	06.09.2023	0.2365
				02.10.2023	05.10.2023	0.2365
				02.11.2023	07.11.2023	0.2365
				01.12.2023	06.12.2023	0.2365
				02.01.2024	05.01.2024	0.2365
				01.02.2024	06.02.2024	0.2513
				01.03.2024	06.03.2024	0.2513
				02.04.2024	05.04.2024	0.2513
				02.05.2024	07.05.2024	0.2513
				03.06.2024	06.06.2024	0.2513
	A USD MTD3 (D)	USD	LU1883835214	03.07.2023	06.07.2023	0.3505
				01.08.2023	04.08.2023	0.3505
				01.09.2023	06.09.2023	0.3505
				02.10.2023	05.10.2023	0.3505
				02.11.2023	07.11.2023	0.3505
				01.12.2023	06.12.2023	0.3505
				02.01.2024	05.01.2024	0.3505
				01.02.2024	06.02.2024	0.3086
				01.03.2024	06.03.2024	0.3086
				02.04.2024	05.04.2024	0.3086
				02.05.2024	07.05.2024	0.3086
				03.06.2024	06.06.2024	0.3086
	A ZAR MTD3 (D)	ZAR	LU1883835487	03.07.2023	06.07.2023	6.4807
				01.08.2023	04.08.2023	5.8615
				01.09.2023	06.09.2023	5.8615
				02.10.2023	05.10.2023	5.8615
				02.11.2023	07.11.2023	5.8615
				01.12.2023	06.12.2023	5.8615
				02.01.2024	05.01.2024	5.8615
				01.02.2024	06.02.2024	5.1409
				01.03.2024	06.03.2024	5.1409
				02.04.2024	05.04.2024	5.1409
				02.05.2024	07.05.2024	5.1409
				03.06.2024	06.06.2024	5.1409
	B AUD MTD3 (D)	AUD	LU1883835560	02.11.2023	07.11.2023	0.7028
				01.12.2023	06.12.2023	0.7028
				02.01.2024	05.01.2024	0.7028
				01.02.2024	06.02.2024	0.6451
				01.03.2024	06.03.2024	0.6451
				02.04.2024	05.04.2024	0.6451
				02.05.2024	07.05.2024	0.6451
				03.06.2024	06.06.2024	0.6451
	B USD MGI (D)	USD	LU1883836022	03.07.2023	06.07.2023	0.2439
				01.08.2023	04.08.2023	0.2945
				01.09.2023	06.09.2023	0.3100

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.10.2023	05.10.2023	0.3505
				02.11.2023	07.11.2023	0.3000
				01.12.2023	06.12.2023	0.2925
				02.01.2024	05.01.2024	0.2812
				01.02.2024	06.02.2024	0.3104
				01.03.2024	06.03.2024	0.3131
				02.04.2024	05.04.2024	0.3001
				02.05.2024	07.05.2024	0.3245
				03.06.2024	06.06.2024	0.3346
	B USD MTD3 (D)	USD	LU1883835990	03.07.2023	06.07.2023	0.3467
				01.08.2023	04.08.2023	0.3467
				01.09.2023	06.09.2023	0.3467
				02.10.2023	05.10.2023	0.3467
				02.11.2023	07.11.2023	0.3467
				01.12.2023	06.12.2023	0.3467
				02.01.2024	05.01.2024	0.3467
				01.02.2024	06.02.2024	0.3039
				01.03.2024	06.03.2024	0.3039
				02.04.2024	05.04.2024	0.3039
				02.05.2024	07.05.2024	0.3039
				03.06.2024	06.06.2024	0.3039
	B ZAR MTD3 (D)	ZAR	LU1883836295	03.07.2023	06.07.2023	20.6419
				01.08.2023	04.08.2023	19.2520
				01.09.2023	06.09.2023	19.2520
				02.10.2023	05.10.2023	19.2520
				02.11.2023	07.11.2023	19.2520
				01.12.2023	06.12.2023	19.2520
				02.01.2024	05.01.2024	19.2520
				01.02.2024	06.02.2024	16.8690
				01.03.2024	06.03.2024	16.8690
				02.04.2024	05.04.2024	16.8690
				02.05.2024	07.05.2024	16.8690
				03.06.2024	06.06.2024	16.8690
	C USD MTD (D)	USD	LU1883836535	03.07.2023	06.07.2023	0.2334
				01.08.2023	04.08.2023	0.2334
				01.09.2023	06.09.2023	0.2334
				02.10.2023	05.10.2023	0.2334
				02.11.2023	07.11.2023	0.2334
				01.12.2023	06.12.2023	0.2334
				02.01.2024	05.01.2024	0.2334
				01.02.2024	06.02.2024	0.2458
				01.03.2024	06.03.2024	0.2458
				02.04.2024	05.04.2024	0.2458
				02.05.2024	07.05.2024	0.2458
				03.06.2024	06.06.2024	0.2458
	E2 EUR QTD (D)	EUR	LU1883836709	03.07.2023	06.07.2023	0.0896
				02.10.2023	05.10.2023	0.0896
				02.01.2024	05.01.2024	0.0896
				02.04.2024	05.04.2024	0.0926
	F EUR QTD (D)	EUR	LU1883836964	03.07.2023	06.07.2023	0.0830
				02.10.2023	05.10.2023	0.0830
				02.01.2024	05.01.2024	0.0830
				02.04.2024	05.04.2024	0.0853
	G EUR HGD AD (D)	EUR	LU1894680674	20.09.2023	25.09.2023	0.1700
	H EUR HGD QTD (D)	EUR	LU1998916263	03.07.2023	06.07.2023	14.0079
				02.10.2023	05.10.2023	14.0079
				02.01.2024	05.01.2024	14.0079
	M2 EUR AD (D)	EUR	LU1883837699	20.09.2023	25.09.2023	49.3400

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
	M2 EUR HGD QTD (D)	EUR	LU1883837855	03.07.2023	06.07.2023	13.4603
				02.10.2023	05.10.2023	13.4603
	P2 USD MTD (D)	USD	LU1883838077	03.07.2023	06.07.2023	0.2412
				01.08.2023	04.08.2023	0.2412
				01.09.2023	06.09.2023	0.2412
				02.10.2023	05.10.2023	0.2412
				02.11.2023	07.11.2023	0.2412
				01.12.2023	06.12.2023	0.2412
				02.01.2024	05.01.2024	0.2412
				01.02.2024	06.02.2024	0.2579
				01.03.2024	06.03.2024	0.2579
	Q-D USD MTD (D)	USD	LU1883838150	03.07.2023	06.07.2023	0.2710
				01.08.2023	04.08.2023	0.2710
				01.09.2023	06.09.2023	0.2710
				02.10.2023	05.10.2023	0.2710
				02.11.2023	07.11.2023	0.2710
				01.12.2023	06.12.2023	0.2710
				02.01.2024	05.01.2024	0.2710
				01.02.2024	06.02.2024	0.2855
				01.03.2024	06.03.2024	0.2855
				02.04.2024	05.04.2024	0.2855
				02.05.2024	07.05.2024	0.2855
				03.06.2024	06.06.2024	0.2855
	T USD MGI (D)	USD	LU1883838663	03.07.2023	06.07.2023	0.2476
				01.08.2023	04.08.2023	0.2991
				01.09.2023	06.09.2023	0.3146
				02.10.2023	05.10.2023	0.3558
				02.11.2023	07.11.2023	0.3047
				01.12.2023	06.12.2023	0.2971
				02.01.2024	05.01.2024	0.2855
				01.02.2024	06.02.2024	0.3150
				01.03.2024	06.03.2024	0.3180
				02.04.2024	05.04.2024	0.3046
				02.05.2024	07.05.2024	0.3294
				03.06.2024	06.06.2024	0.3401
	T ZAR MTD3 (D)	ZAR	LU1883838747	03.07.2023	06.07.2023	6.7814
				01.08.2023	04.08.2023	6.0997
				01.09.2023	06.09.2023	6.0997
				02.10.2023	05.10.2023	6.0997
				02.11.2023	07.11.2023	6.0997
				01.12.2023	06.12.2023	6.0997
				02.01.2024	05.01.2024	6.0997
				01.02.2024	06.02.2024	5.3209
				01.03.2024	06.03.2024	5.3209
				02.04.2024	05.04.2024	5.3209
				02.05.2024	07.05.2024	5.3209
				03.06.2024	06.06.2024	5.3209
	U USD MGI (D)	USD	LU1883839125	03.07.2023	06.07.2023	0.2460
				01.08.2023	04.08.2023	0.2973
				01.09.2023	06.09.2023	0.3127
				02.10.2023	05.10.2023	0.3537
	U USD MTD3 (D)	USD	LU1883839042	01.09.2023	06.09.2023	0.3407
				02.10.2023	05.10.2023	0.3407
				02.11.2023	07.11.2023	0.3407
				01.12.2023	06.12.2023	0.3407
				02.01.2024	05.01.2024	0.3407
				01.02.2024	06.02.2024	0.6389
				01.03.2024	06.03.2024	0.6389

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.04.2024	05.04.2024	0.6389
				02.05.2024	07.05.2024	0.6389
				03.06.2024	06.06.2024	0.6389
Global High Yield ESG Improvers Bond	A2 USD AD (D)	USD	LU2359304479	20.09.2023	25.09.2023	2.5000
	H EUR HGD QD (D)	EUR	LU2330498671	29.09.2023	04.10.2023	16.2988
				29.12.2023	04.01.2024	14.7466
	R2 USD AD (D)	USD	LU2359304552	20.09.2023	25.09.2023	2.7700
US High Yield Bond	A AUD MTD3 (D)	AUD	LU1883861053	03.07.2023	06.07.2023	0.2719
				01.08.2023	04.08.2023	0.2719
				01.09.2023	06.09.2023	0.2719
				02.10.2023	05.10.2023	0.2719
				02.11.2023	07.11.2023	0.2719
				01.12.2023	06.12.2023	0.2719
				02.01.2024	05.01.2024	0.2719
				01.02.2024	06.02.2024	0.2355
				01.03.2024	06.03.2024	0.2355
				02.04.2024	05.04.2024	0.2355
				02.05.2024	07.05.2024	0.2355
				03.06.2024	06.06.2024	0.2355
	A EUR MTD (D)	EUR	LU1883861301	03.07.2023	06.07.2023	0.0265
				01.08.2023	04.08.2023	0.0265
				01.09.2023	06.09.2023	0.0265
				02.10.2023	05.10.2023	0.0265
				02.11.2023	07.11.2023	0.0265
				01.12.2023	06.12.2023	0.0265
				02.01.2024	05.01.2024	0.0265
				01.02.2024	06.02.2024	0.0271
				01.03.2024	06.03.2024	0.0271
				02.04.2024	05.04.2024	0.0271
				02.05.2024	07.05.2024	0.0271
				03.06.2024	06.06.2024	0.0271
	A USD MGI (D)	USD	LU1883861723	03.07.2023	06.07.2023	0.2089
				01.08.2023	04.08.2023	0.2553
				01.09.2023	06.09.2023	0.2710
				02.10.2023	05.10.2023	0.2662
				02.11.2023	07.11.2023	0.2548
				01.12.2023	06.12.2023	0.2340
				02.01.2024	05.01.2024	0.2345
				01.02.2024	06.02.2024	0.2843
				01.03.2024	06.03.2024	0.2573
				02.04.2024	05.04.2024	0.2586
				02.05.2024	07.05.2024	0.3010
				03.06.2024	06.06.2024	0.2561
	A USD MTD (D)	USD	LU1883861566	03.07.2023	06.07.2023	0.0281
				01.08.2023	04.08.2023	0.0281
				01.09.2023	06.09.2023	0.0281
				02.10.2023	05.10.2023	0.0281
				02.11.2023	07.11.2023	0.0281
				01.12.2023	06.12.2023	0.0281
				02.01.2024	05.01.2024	0.0281
				01.02.2024	06.02.2024	0.0298
				01.03.2024	06.03.2024	0.0298
				02.04.2024	05.04.2024	0.0298
				02.05.2024	07.05.2024	0.0298
				03.06.2024	06.06.2024	0.0298
	A USD MTD3 (D)	USD	LU1883861640	03.07.2023	06.07.2023	0.3093
				01.08.2023	04.08.2023	0.3093
				01.09.2023	06.09.2023	0.3093

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.10.2023	05.10.2023	0.3093
				02.11.2023	07.11.2023	0.3093
				01.12.2023	06.12.2023	0.3093
				02.01.2024	05.01.2024	0.3093
				01.02.2024	06.02.2024	0.3093
				01.03.2024	06.03.2024	0.3093
				02.04.2024	05.04.2024	0.3093
				02.05.2024	07.05.2024	0.3093
				03.06.2024	06.06.2024	0.3093
	A ZAR MTD3 (D)	ZAR	LU1883861996	03.07.2023	06.07.2023	7.8518
				01.08.2023	04.08.2023	7.0918
				01.09.2023	06.09.2023	7.0918
				02.10.2023	05.10.2023	7.0918
				02.11.2023	07.11.2023	7.0918
				01.12.2023	06.12.2023	7.0918
				02.01.2024	05.01.2024	7.0918
				01.02.2024	06.02.2024	5.8563
				01.03.2024	06.03.2024	5.8563
				02.04.2024	05.04.2024	5.8563
				02.05.2024	07.05.2024	5.8563
				03.06.2024	06.06.2024	5.8563
	B AUD MTD3 (D)	AUD	LU1883862028	03.07.2023	06.07.2023	0.2527
				01.08.2023	04.08.2023	0.2527
				01.09.2023	06.09.2023	0.2527
				02.10.2023	05.10.2023	0.2527
				02.11.2023	07.11.2023	0.2527
				01.12.2023	06.12.2023	0.2527
				02.01.2024	05.01.2024	0.2527
				01.02.2024	06.02.2024	0.2127
				01.03.2024	06.03.2024	0.2127
				02.04.2024	05.04.2024	0.2127
				02.05.2024	07.05.2024	0.2127
				03.06.2024	06.06.2024	0.2127
	B USD MGI (D)	USD	LU1883862614	03.07.2023	06.07.2023	0.1739
				01.08.2023	04.08.2023	0.2124
				01.09.2023	06.09.2023	0.2253
				02.10.2023	05.10.2023	0.2212
				02.11.2023	07.11.2023	0.2115
				01.12.2023	06.12.2023	0.1941
				02.01.2024	05.01.2024	0.1944
				01.02.2024	06.02.2024	0.2355
				01.03.2024	06.03.2024	0.2130
				02.04.2024	05.04.2024	0.2139
				02.05.2024	07.05.2024	0.2488
				03.06.2024	06.06.2024	0.2115
	B USD MTD3 (D)	USD	LU1883862531	03.07.2023	06.07.2023	0.3121
				01.08.2023	04.08.2023	0.3121
				01.09.2023	06.09.2023	0.3121
				02.10.2023	05.10.2023	0.3121
				02.11.2023	07.11.2023	0.3121
				01.12.2023	06.12.2023	0.3121
				02.01.2024	05.01.2024	0.3121
				01.02.2024	06.02.2024	0.3121
				01.03.2024	06.03.2024	0.3121
				02.04.2024	05.04.2024	0.3121
				02.05.2024	07.05.2024	0.3121
				03.06.2024	06.06.2024	0.3121
	B ZAR MTD3 (D)	ZAR	LU1883862705	03.07.2023	06.07.2023	7.3820

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.08.2023	04.08.2023	6.6525
				01.09.2023	06.09.2023	6.6525
				02.10.2023	05.10.2023	6.6525
				02.11.2023	07.11.2023	6.6525
				01.12.2023	06.12.2023	6.6525
				02.01.2024	05.01.2024	6.6525
				01.02.2024	06.02.2024	5.4698
				01.03.2024	06.03.2024	5.4698
				02.04.2024	05.04.2024	5.4698
				02.05.2024	07.05.2024	5.4698
				03.06.2024	06.06.2024	5.4698
	C USD MTD (D)	USD	LU1883863182	03.07.2023	06.07.2023	0.0274
				01.08.2023	04.08.2023	0.0274
				01.09.2023	06.09.2023	0.0274
				02.10.2023	05.10.2023	0.0274
				02.11.2023	07.11.2023	0.0274
				01.12.2023	06.12.2023	0.0274
				02.01.2024	05.01.2024	0.0274
				01.02.2024	06.02.2024	0.0288
				01.03.2024	06.03.2024	0.0288
				02.04.2024	05.04.2024	0.0288
				02.05.2024	07.05.2024	0.0288
				03.06.2024	06.06.2024	0.0288
	I2 USD QD (D)	USD	LU1883863935	29.09.2023	04.10.2023	14.9156
				29.12.2023	04.01.2024	14.0617
				28.03.2024	04.04.2024	15.3931
				28.06.2024	03.07.2024	15.9157
	P2 USD MTD (D)	USD	LU1883864313	03.07.2023	06.07.2023	0.2580
				01.08.2023	04.08.2023	0.2580
				01.09.2023	06.09.2023	0.2580
				02.10.2023	05.10.2023	0.2580
				02.11.2023	07.11.2023	0.2580
				01.12.2023	06.12.2023	0.2580
				02.01.2024	05.01.2024	0.2580
				01.02.2024	06.02.2024	0.2759
				01.03.2024	06.03.2024	0.2759
				02.04.2024	05.04.2024	0.2759
				02.05.2024	07.05.2024	0.2759
				03.06.2024	06.06.2024	0.2759
	Q-D USD MTD (D)	USD	LU1883864404	03.07.2023	06.07.2023	0.3205
				01.08.2023	04.08.2023	0.3205
				01.09.2023	06.09.2023	0.3205
				02.10.2023	05.10.2023	0.3205
				02.11.2023	07.11.2023	0.3205
				01.12.2023	06.12.2023	0.3205
				02.01.2024	05.01.2024	0.3205
				01.02.2024	06.02.2024	0.3376
				01.03.2024	06.03.2024	0.3376
				02.04.2024	05.04.2024	0.3376
				02.05.2024	07.05.2024	0.3376
				03.06.2024	06.06.2024	0.3376
	T AUD MTD3 (D)	AUD	LU1883864826	03.07.2023	06.07.2023	0.2717
				01.08.2023	04.08.2023	0.2717
				01.09.2023	06.09.2023	0.2717
				02.10.2023	05.10.2023	0.2717
				02.11.2023	07.11.2023	0.2717
				01.12.2023	06.12.2023	0.2717
				02.01.2024	05.01.2024	0.2717

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.02.2024	06.02.2024	0.2294
				01.03.2024	06.03.2024	0.2294
				02.04.2024	05.04.2024	0.2294
				02.05.2024	07.05.2024	0.2294
				03.06.2024	06.06.2024	0.2294
	T USD MGI (D)	USD	LU1883865393	03.07.2023	06.07.2023	0.1615
				01.08.2023	04.08.2023	0.1973
				01.09.2023	06.09.2023	0.2093
				02.10.2023	05.10.2023	0.2054
				02.11.2023	07.11.2023	0.1964
				01.12.2023	06.12.2023	0.1804
				02.01.2024	05.01.2024	0.1806
				01.02.2024	06.02.2024	0.2188
				01.03.2024	06.03.2024	0.1979
				02.04.2024	05.04.2024	0.1988
				02.05.2024	07.05.2024	0.2311
				03.06.2024	06.06.2024	0.1965
	T ZAR MTD3 (D)	ZAR	LU1883865476	03.07.2023	06.07.2023	7.7398
				01.08.2023	04.08.2023	6.9584
				01.09.2023	06.09.2023	6.9584
				02.10.2023	05.10.2023	6.9584
				02.11.2023	07.11.2023	6.9584
				01.12.2023	06.12.2023	6.9584
				02.01.2024	05.01.2024	6.9584
				01.02.2024	06.02.2024	5.7200
				01.03.2024	06.03.2024	5.7200
				02.04.2024	05.04.2024	5.7200
				02.05.2024	07.05.2024	5.7200
				03.06.2024	06.06.2024	5.7200
	U AUD MTD3 (D)	AUD	LU1883865559	03.07.2023	06.07.2023	0.2647
				01.08.2023	04.08.2023	0.2647
				01.09.2023	06.09.2023	0.2647
				02.10.2023	05.10.2023	0.2647
				02.11.2023	07.11.2023	0.2647
				01.12.2023	06.12.2023	0.2647
				02.01.2024	05.01.2024	0.2647
				01.02.2024	06.02.2024	0.2238
				01.03.2024	06.03.2024	0.2238
				02.04.2024	05.04.2024	0.2238
				02.05.2024	07.05.2024	0.2238
				03.06.2024	06.06.2024	0.2238
	U USD MGI (D)	USD	LU1883865807	03.07.2023	06.07.2023	0.2385
				01.08.2023	04.08.2023	0.2912
				01.09.2023	06.09.2023	0.3090
				02.10.2023	05.10.2023	0.3033
				02.11.2023	07.11.2023	0.2900
				01.12.2023	06.12.2023	0.2662
				02.01.2024	05.01.2024	0.2666
				01.02.2024	06.02.2024	0.3230
				01.03.2024	06.03.2024	0.2921
				02.04.2024	05.04.2024	0.2934
				02.05.2024	07.05.2024	0.3412
				03.06.2024	06.06.2024	0.2901
	U USD MTD3 (D)	USD	LU1883865716	03.07.2023	06.07.2023	0.3750
				01.08.2023	04.08.2023	0.3750
				01.09.2023	06.09.2023	0.3750
				02.10.2023	05.10.2023	0.3750
				02.11.2023	07.11.2023	0.3750

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.12.2023	06.12.2023	0.3750
				02.01.2024	05.01.2024	0.3750
				01.02.2024	06.02.2024	0.3750
				01.03.2024	06.03.2024	0.3750
				02.04.2024	05.04.2024	0.3750
				02.05.2024	07.05.2024	0.3750
				03.06.2024	06.06.2024	0.3750
	U ZAR MTD3 (D)	ZAR	LU1883865989	03.07.2023	06.07.2023	7.6690
				01.08.2023	04.08.2023	6.8753
				01.09.2023	06.09.2023	6.8753
				02.10.2023	05.10.2023	6.8753
				02.11.2023	07.11.2023	6.8753
				01.12.2023	06.12.2023	6.8753
				02.01.2024	05.01.2024	6.8753
				01.02.2024	06.02.2024	5.6581
				01.03.2024	06.03.2024	5.6581
				02.04.2024	05.04.2024	5.6581
				02.05.2024	07.05.2024	5.6581
				03.06.2024	06.06.2024	5.6581
European Subordinated Bond ESG	A2 EUR AD (D)	EUR	LU1328849432	20.09.2023	25.09.2023	3.0400
	H EUR QTD (D)	EUR	LU2279408590	03.07.2023	06.07.2023	16.4544
				02.10.2023	05.10.2023	16.4544
				02.01.2024	05.01.2024	16.4544
	I2 EUR AD (D)	EUR	LU2477812007	20.09.2023	25.09.2023	37.3300
	M2 EUR QTD (D)	EUR	LU2279408327	03.07.2023	06.07.2023	16.3006
				02.10.2023	05.10.2023	16.3006
				02.01.2024	05.01.2024	16.3006
Global Aggregate Bond				02.04.2024	05.04.2024	17.1688
	R2 EUR AD (D)	EUR	LU1328849861	20.09.2023	25.09.2023	3.7300
	A EUR AD (D)	EUR	LU0557861357	20.09.2023	25.09.2023	2.3000
	A EUR HGD AD (D)	EUR	LU0906524276	20.09.2023	25.09.2023	1.3300
	A EUR MTD (D)	EUR	LU1327396765	03.07.2023	06.07.2023	0.3323
				01.08.2023	04.08.2023	0.3323
				01.09.2023	06.09.2023	0.3323
				02.10.2023	05.10.2023	0.3323
				02.11.2023	07.11.2023	0.3323
				01.12.2023	06.12.2023	0.3323
				02.01.2024	05.01.2024	0.3323
				01.02.2024	06.02.2024	0.3882
				01.03.2024	06.03.2024	0.3882
				02.04.2024	05.04.2024	0.3882
				02.05.2024	07.05.2024	0.3882
				03.06.2024	06.06.2024	0.3882
	A USD AD (D)	USD	LU0319688288	20.09.2023	25.09.2023	1.7900
	A USD MTD (D)	USD	LU0906524433	03.07.2023	06.07.2023	0.3213
				01.08.2023	04.08.2023	0.3213
				01.09.2023	06.09.2023	0.3213
				02.10.2023	05.10.2023	0.3213
				02.11.2023	07.11.2023	0.3213
				01.12.2023	06.12.2023	0.3213
				02.01.2024	05.01.2024	0.3213
				01.02.2024	06.02.2024	0.3887
				01.03.2024	06.03.2024	0.3887
				02.04.2024	05.04.2024	0.3887
				02.05.2024	07.05.2024	0.3887
				03.06.2024	06.06.2024	0.3887
	A2 EUR AD (D)	EUR	LU2070309617	20.09.2023	25.09.2023	0.6500
	A2 EUR MTD (D)	EUR	LU1883316454	03.07.2023	06.07.2023	0.1740

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.08.2023	04.08.2023	0.1740
				01.09.2023	06.09.2023	0.1740
				02.10.2023	05.10.2023	0.1740
				02.11.2023	07.11.2023	0.1740
				01.12.2023	06.12.2023	0.1740
				02.01.2024	05.01.2024	0.1740
				01.02.2024	06.02.2024	0.2030
				01.03.2024	06.03.2024	0.2030
				02.04.2024	05.04.2024	0.2030
				02.05.2024	07.05.2024	0.2030
				03.06.2024	06.06.2024	0.2030
	A2 SGD HGD MTD (D)	SGD	LU1049752089	03.07.2023	06.07.2023	0.3101
				01.08.2023	04.08.2023	0.3101
				01.09.2023	06.09.2023	0.3101
				02.10.2023	05.10.2023	0.3101
				02.11.2023	07.11.2023	0.3101
				01.12.2023	06.12.2023	0.3101
				02.01.2024	05.01.2024	0.3101
				01.02.2024	06.02.2024	0.3689
				01.03.2024	06.03.2024	0.3689
				02.04.2024	05.04.2024	0.3689
				02.05.2024	07.05.2024	0.3689
				03.06.2024	06.06.2024	0.3689
	A2 SGD MTD (D)	SGD	LU1327396922	03.07.2023	06.07.2023	0.3156
				01.08.2023	04.08.2023	0.3156
				01.09.2023	06.09.2023	0.3156
				02.10.2023	05.10.2023	0.3156
				02.11.2023	07.11.2023	0.3156
				01.12.2023	06.12.2023	0.3156
				02.01.2024	05.01.2024	0.3156
				01.02.2024	06.02.2024	0.3750
				01.03.2024	06.03.2024	0.3750
				02.04.2024	05.04.2024	0.3750
				02.05.2024	07.05.2024	0.3750
				03.06.2024	06.06.2024	0.3750
	A2 USD MTD (D)	USD	LU1049752162	03.07.2023	06.07.2023	0.3219
				01.08.2023	04.08.2023	0.3219
				01.09.2023	06.09.2023	0.3219
				02.10.2023	05.10.2023	0.3219
				02.11.2023	07.11.2023	0.3219
				01.12.2023	06.12.2023	0.3219
				02.01.2024	05.01.2024	0.3219
				01.02.2024	06.02.2024	0.3888
				01.03.2024	06.03.2024	0.3888
				02.04.2024	05.04.2024	0.3888
				02.05.2024	07.05.2024	0.3888
				03.06.2024	06.06.2024	0.3888
	B USD MTD (D)	USD	LU1883316702	03.07.2023	06.07.2023	0.1584
				01.08.2023	04.08.2023	0.1584
				01.09.2023	06.09.2023	0.1584
				02.10.2023	05.10.2023	0.1584
				02.11.2023	07.11.2023	0.1584
				01.12.2023	06.12.2023	0.1584
				02.01.2024	05.01.2024	0.1584
				01.02.2024	06.02.2024	0.1894
				01.03.2024	06.03.2024	0.1894
				02.04.2024	05.04.2024	0.1894
				02.05.2024	07.05.2024	0.1894

Teilfonds	Anteilsklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				03.06.2024	06.06.2024	0.1894
	C USD MTD (D)	USD	LU1883317189	03.07.2023	06.07.2023	0.1584
				01.08.2023	04.08.2023	0.1584
				01.09.2023	06.09.2023	0.1584
				02.10.2023	05.10.2023	0.1584
				02.11.2023	07.11.2023	0.1584
				01.12.2023	06.12.2023	0.1584
				02.01.2024	05.01.2024	0.1584
				01.02.2024	06.02.2024	0.1894
				01.03.2024	06.03.2024	0.1894
				02.04.2024	05.04.2024	0.1894
				02.05.2024	07.05.2024	0.1894
				03.06.2024	06.06.2024	0.1894
	E2 EUR QTD (D)	EUR	LU1883317346	03.07.2023	06.07.2023	0.0526
				02.10.2023	05.10.2023	0.0526
				02.01.2024	05.01.2024	0.0526
				02.04.2024	05.04.2024	0.0617
	F EUR HGD MTD (D)	EUR	LU2018719646	03.07.2023	06.07.2023	0.0145
				01.08.2023	04.08.2023	0.0145
				01.09.2023	06.09.2023	0.0145
				02.10.2023	05.10.2023	0.0145
				02.11.2023	07.11.2023	0.0145
				01.12.2023	06.12.2023	0.0145
				02.01.2024	05.01.2024	0.0145
				01.02.2024	06.02.2024	0.0171
				01.03.2024	06.03.2024	0.0171
				02.04.2024	05.04.2024	0.0171
				02.05.2024	07.05.2024	0.0171
				03.06.2024	06.06.2024	0.0171
	F2 EUR HGD MTD (D)	EUR	LU0613077709	03.07.2023	06.07.2023	0.2667
				01.08.2023	04.08.2023	0.2667
				01.09.2023	06.09.2023	0.2667
				02.10.2023	05.10.2023	0.2667
				02.11.2023	07.11.2023	0.2667
				01.12.2023	06.12.2023	0.2667
				02.01.2024	05.01.2024	0.2667
				01.02.2024	06.02.2024	0.3135
				01.03.2024	06.03.2024	0.3135
				02.04.2024	05.04.2024	0.3135
				02.05.2024	07.05.2024	0.3135
				03.06.2024	06.06.2024	0.3135
	F2 USD MTD (D)	USD	LU1250884811	03.07.2023	06.07.2023	0.3206
				01.08.2023	04.08.2023	0.3206
				01.09.2023	06.09.2023	0.3206
				02.10.2023	05.10.2023	0.3206
				02.11.2023	07.11.2023	0.3206
				01.12.2023	06.12.2023	0.3206
				02.01.2024	05.01.2024	0.3206
				01.02.2024	06.02.2024	0.3852
				01.03.2024	06.03.2024	0.3852
				02.04.2024	05.04.2024	0.3852
				02.05.2024	07.05.2024	0.3852
				03.06.2024	06.06.2024	0.3852
	G EUR HGD MTD (D)	EUR	LU0613077295	03.07.2023	06.07.2023	0.2759
				01.08.2023	04.08.2023	0.2759
				01.09.2023	06.09.2023	0.2759
				02.10.2023	05.10.2023	0.2759
				02.11.2023	07.11.2023	0.2759

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.12.2023	06.12.2023	0.2759
				02.01.2024	05.01.2024	0.2759
				01.02.2024	06.02.2024	0.3258
				01.03.2024	06.03.2024	0.3258
				02.04.2024	05.04.2024	0.3258
				02.05.2024	07.05.2024	0.3258
				03.06.2024	06.06.2024	0.3258
	G EUR HGD QTD (D)	EUR	LU1706545289	03.07.2023	06.07.2023	0.8709
				02.10.2023	05.10.2023	0.8709
				02.01.2024	05.01.2024	0.8709
				02.04.2024	05.04.2024	1.0331
	G GBP HGD AD (D)	GBP	LU0797053575	20.09.2023	25.09.2023	1.2200
	G USD MTD (D)	USD	LU1327397060	03.07.2023	06.07.2023	0.3163
				01.08.2023	04.08.2023	0.3163
				01.09.2023	06.09.2023	0.3163
				02.10.2023	05.10.2023	0.3163
				02.11.2023	07.11.2023	0.3163
				01.12.2023	06.12.2023	0.3163
				02.01.2024	05.01.2024	0.3163
				01.02.2024	06.02.2024	0.3819
				01.03.2024	06.03.2024	0.3819
				02.04.2024	05.04.2024	0.3819
				02.05.2024	07.05.2024	0.3819
				03.06.2024	06.06.2024	0.3819
	H EUR HGD QTD (D)	EUR	LU1998919796	03.07.2023	06.07.2023	9.1872
				02.10.2023	05.10.2023	9.1872
				02.01.2024	05.01.2024	9.1872
	I CAD HGD AD (D)	CAD	LU0906524789	20.09.2023	25.09.2023	20.7700
	I EUR AD (D)	EUR	LU0839535860	20.09.2023	25.09.2023	22.3000
	I EUR HGD AD (D)	EUR	LU0987191722	20.09.2023	25.09.2023	17.2400
	I GBP HGD AD (D)	GBP	LU0987191649	20.09.2023	25.09.2023	18.0500
	I USD AD (D)	USD	LU0319687710	20.09.2023	25.09.2023	21.9900
	I USD MTD (D)	USD	LU1327396419	03.07.2023	06.07.2023	3.4058
				01.08.2023	04.08.2023	3.4058
				01.09.2023	06.09.2023	3.4058
				02.10.2023	05.10.2023	3.4058
				02.11.2023	07.11.2023	3.4058
				01.12.2023	06.12.2023	3.4058
				02.01.2024	05.01.2024	3.4058
				01.02.2024	06.02.2024	4.1405
				01.03.2024	06.03.2024	4.1405
				02.04.2024	05.04.2024	4.1405
				02.05.2024	07.05.2024	4.1405
				03.06.2024	06.06.2024	4.1405
	I2 GBP QD (D)	GBP	LU2031983880	29.09.2023	04.10.2023	6.2020
				29.12.2023	04.01.2024	6.1220
				28.03.2024	04.04.2024	6.1480
				28.06.2024	03.07.2024	6.4580
	I2 USD AD (D)	USD	LU2330497350	20.09.2023	25.09.2023	18.6300
	I2 USD MTD (D)	USD	LU2330497434	03.07.2023	06.07.2023	3.1782
				01.08.2023	04.08.2023	3.1782
				01.09.2023	06.09.2023	3.1782
				02.10.2023	05.10.2023	3.1782
				02.11.2023	07.11.2023	3.1782
				01.12.2023	06.12.2023	3.1782
				02.01.2024	05.01.2024	3.1782
				01.02.2024	06.02.2024	3.8627
				01.03.2024	06.03.2024	3.8627

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.04.2024	05.04.2024	3.8627
				02.05.2024	07.05.2024	3.8627
				03.06.2024	06.06.2024	3.8627
	M2 EUR HGD AD (D)	EUR	LU2002721616	20.09.2023	25.09.2023	17.1800
	M2 EUR HGD QTD (D)	EUR	LU1883318070	03.07.2023	06.07.2023	9.3985
				02.10.2023	05.10.2023	9.3985
				02.01.2024	05.01.2024	9.3985
				02.04.2024	05.04.2024	11.2260
	M2 EUR QTD (D)	EUR	LU1883318153	03.07.2023	06.07.2023	10.6724
				02.10.2023	05.10.2023	10.6724
				02.01.2024	05.01.2024	10.6724
				02.04.2024	05.04.2024	12.5863
	OR USD AD (D)	USD	LU1392371701	20.09.2023	25.09.2023	25.4900
	Q-R GBP AD (D)	GBP	LU0839533816	20.09.2023	25.09.2023	2.3900
	Q-R GBP HGD AD (D)	GBP	LU0906524946	20.09.2023	25.09.2023	1.6100
	R CHF HGD AD (D)	CHF	LU1873222944	20.09.2023	25.09.2023	1.6400
	R EUR AD (D)	EUR	LU1327397227	20.09.2023	25.09.2023	2.1200
	R EUR HGD AD (D)	EUR	LU0839534384	20.09.2023	25.09.2023	1.6800
	R USD AD (D)	USD	LU0839534970	20.09.2023	25.09.2023	2.0100
	X EUR HGD AD (D)	EUR	LU2085676323	20.09.2023	25.09.2023	21.3000
Global Bond	A EUR AD (D)	EUR	LU0557861944	20.09.2023	25.09.2023	0.8000
	A USD AD (D)	USD	LU0119133691	20.09.2023	25.09.2023	0.0900
	A2 USD AD (D)	USD	LU0839533220	20.09.2023	25.09.2023	0.0600
	F EUR HGD MTD (D)	EUR	LU2018722194	03.07.2023	06.07.2023	0.0146
				01.08.2023	04.08.2023	0.0146
				01.09.2023	06.09.2023	0.0146
				02.10.2023	05.10.2023	0.0146
				02.11.2023	07.11.2023	0.0146
				01.12.2023	06.12.2023	0.0146
				02.01.2024	05.01.2024	0.0146
				01.02.2024	06.02.2024	0.0120
				01.03.2024	06.03.2024	0.0120
				02.04.2024	05.04.2024	0.0120
				02.05.2024	07.05.2024	0.0120
				03.06.2024	06.06.2024	0.0120
	F2 EUR HGD MTD (D)	EUR	LU0613078343	03.07.2023	06.07.2023	0.2418
				01.08.2023	04.08.2023	0.2418
				01.09.2023	06.09.2023	0.2418
				02.10.2023	05.10.2023	0.2418
				02.11.2023	07.11.2023	0.2418
				01.12.2023	06.12.2023	0.2418
				02.01.2024	05.01.2024	0.2418
				01.02.2024	06.02.2024	0.1979
				01.03.2024	06.03.2024	0.1979
				02.04.2024	05.04.2024	0.1979
				02.05.2024	07.05.2024	0.1979
				03.06.2024	06.06.2024	0.1979
	G EUR HGD MTD (D)	EUR	LU0613078186	03.07.2023	06.07.2023	0.2390
				01.08.2023	04.08.2023	0.2390
				01.09.2023	06.09.2023	0.2390
				02.10.2023	05.10.2023	0.2390
				02.11.2023	07.11.2023	0.2390
				01.12.2023	06.12.2023	0.2390
				02.01.2024	05.01.2024	0.2390
				01.02.2024	06.02.2024	0.1966
				01.03.2024	06.03.2024	0.1966
				02.04.2024	05.04.2024	0.1966
				02.05.2024	07.05.2024	0.1966
				02.05.2024	07.05.2024	0.1966

Teilfonds	Anteilsklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
Global Corporate Bond				03.06.2024	06.06.2024	0.1966
	M EUR AD (D)	EUR	LU1971432825	20.09.2023	25.09.2023	1.2000
	Q-I15 EUR AD (D)	EUR	LU0228160049	20.09.2023	25.09.2023	10.5600
	A EUR AD (D)	EUR	LU0557863130	20.09.2023	25.09.2023	2.5800
	A EUR HGD MTD (D)	EUR	LU0906525240	03.07.2023	06.07.2023	0.2944
				01.08.2023	04.08.2023	0.2944
				01.09.2023	06.09.2023	0.2944
				02.10.2023	05.10.2023	0.2944
				02.11.2023	07.11.2023	0.2944
				01.12.2023	06.12.2023	0.2944
				02.01.2024	05.01.2024	0.2944
				01.02.2024	06.02.2024	0.3446
				01.03.2024	06.03.2024	0.3446
				02.04.2024	05.04.2024	0.3446
				02.05.2024	07.05.2024	0.3446
				03.06.2024	06.06.2024	0.3446
	A USD AD (D)	USD	LU0319688874	20.09.2023	25.09.2023	2.1800
	F EUR HGD MTD (D)	EUR	LU2018722780	03.07.2023	06.07.2023	0.0158
				01.08.2023	04.08.2023	0.0158
				01.09.2023	06.09.2023	0.0158
				02.10.2023	05.10.2023	0.0158
				02.11.2023	07.11.2023	0.0158
				01.12.2023	06.12.2023	0.0158
				02.01.2024	05.01.2024	0.0158
				01.02.2024	06.02.2024	0.0184
				01.03.2024	06.03.2024	0.0184
				02.04.2024	05.04.2024	0.0184
				02.05.2024	07.05.2024	0.0184
				03.06.2024	06.06.2024	0.0184
	F2 EUR HGD MTD (D)	EUR	LU1103153091	03.07.2023	06.07.2023	0.2773
				01.08.2023	04.08.2023	0.2773
				01.09.2023	06.09.2023	0.2773
				02.10.2023	05.10.2023	0.2773
				02.11.2023	07.11.2023	0.2773
				01.12.2023	06.12.2023	0.2773
				02.01.2024	05.01.2024	0.2773
				01.02.2024	06.02.2024	0.3231
				01.03.2024	06.03.2024	0.3231
				02.04.2024	05.04.2024	0.3231
				02.05.2024	07.05.2024	0.3231
				03.06.2024	06.06.2024	0.3231
	G EUR HGD MTD (D)	EUR	LU1103152879	03.07.2023	06.07.2023	0.2894
				01.08.2023	04.08.2023	0.2894
				01.09.2023	06.09.2023	0.2894
				02.10.2023	05.10.2023	0.2894
				02.11.2023	07.11.2023	0.2894
				01.12.2023	06.12.2023	0.2894
				02.01.2024	05.01.2024	0.2894
				01.02.2024	06.02.2024	0.3389
				01.03.2024	06.03.2024	0.3389
				02.04.2024	05.04.2024	0.3389
				02.05.2024	07.05.2024	0.3389
				03.06.2024	06.06.2024	0.3389
	H EUR HGD QTD (D)	EUR	LU2110861148	03.07.2023	06.07.2023	9.6932
				02.10.2023	05.10.2023	9.6932
				02.01.2024	05.01.2024	9.6932
	J19 GBP HGD QD (D)	GBP	LU2782805605	28.06.2024	03.07.2024	3.3831
	M2 EUR HGD QTD (D)	EUR	LU2110861221	03.07.2023	06.07.2023	9.6411

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.10.2023	05.10.2023	9.6411
				02.01.2024	05.01.2024	9.6411
				02.04.2024	05.04.2024	11.4154
	R EUR HGD AD (D)	EUR	LU0906525679	20.09.2023	25.09.2023	1.8900
Global Corporate ESG Improvers Bond	A2 USD AD (D)	USD	LU2359305369	20.09.2023	25.09.2023	1.0700
	I2 USD AD (D)	USD	LU2359305443	20.09.2023	25.09.2023	27.4100
	R2 USD AD (D)	USD	LU2359305526	20.09.2023	25.09.2023	1.2700
Net Zero Ambition Global Corporate Bond	Z EUR HGD QTD (D)	EUR	LU2531478571	03.07.2023	06.07.2023	12.2486
				02.10.2023	05.10.2023	12.2486
				02.01.2024	05.01.2024	12.2486
				02.04.2024	05.04.2024	14.6105
	Z USD QTD (D)	USD	LU2531474661	03.07.2023	06.07.2023	12.3093
				02.10.2023	05.10.2023	12.3093
				02.01.2024	05.01.2024	12.3093
				02.04.2024	05.04.2024	15.0234
Global High Yield Bond	F EUR HGD MTD (D)	EUR	LU2018722863	03.07.2023	06.07.2023	0.0219
				01.08.2023	04.08.2023	0.0219
				01.09.2023	06.09.2023	0.0219
				02.10.2023	05.10.2023	0.0219
				02.11.2023	07.11.2023	0.0219
				01.12.2023	06.12.2023	0.0219
				02.01.2024	05.01.2024	0.0219
				01.02.2024	06.02.2024	0.0225
				01.03.2024	06.03.2024	0.0225
				02.04.2024	05.04.2024	0.0225
				02.05.2024	07.05.2024	0.0225
				03.06.2024	06.06.2024	0.0225
	F2 EUR HGD MTD (D)	EUR	LU1250883417	03.07.2023	06.07.2023	0.4150
				01.08.2023	04.08.2023	0.4150
				01.09.2023	06.09.2023	0.4150
				02.10.2023	05.10.2023	0.4150
				02.11.2023	07.11.2023	0.4150
				01.12.2023	06.12.2023	0.4150
				02.01.2024	05.01.2024	0.4150
				01.02.2024	06.02.2024	0.4241
				01.03.2024	06.03.2024	0.4241
				02.04.2024	05.04.2024	0.4241
				02.05.2024	07.05.2024	0.4241
				03.06.2024	06.06.2024	0.4241
	G EUR HGD MTD (D)	EUR	LU1250883334	03.07.2023	06.07.2023	0.4194
				01.08.2023	04.08.2023	0.4194
				01.09.2023	06.09.2023	0.4194
				02.10.2023	05.10.2023	0.4194
				02.11.2023	07.11.2023	0.4194
				01.12.2023	06.12.2023	0.4194
				02.01.2024	05.01.2024	0.4194
				01.02.2024	06.02.2024	0.4308
				01.03.2024	06.03.2024	0.4308
				02.04.2024	05.04.2024	0.4308
				02.05.2024	07.05.2024	0.4308
				03.06.2024	06.06.2024	0.4308
	I14 GBP HGD QD (D)	GBP	LU2330497947	29.09.2023	04.10.2023	1.4422
				29.12.2023	04.01.2024	1.2121
				28.03.2024	04.04.2024	1.2563
				28.06.2024	03.07.2024	1.4588
	I2 GBP QD (D)	GBP	LU2031984003	29.09.2023	04.10.2023	13.3300
				29.12.2023	04.01.2024	11.3800
				28.03.2024	04.04.2024	11.5340

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
	J3 GBP QD (D)	GBP	LU2052287211	28.06.2024	03.07.2024	13.6360
				29.09.2023	04.10.2023	13.3400
				29.12.2023	04.01.2024	11.4060
				28.03.2024	04.04.2024	11.5260
				28.06.2024	03.07.2024	13.5700
	R3 GBP QD (D)	GBP	LU2259109010	29.09.2023	04.10.2023	0.1490
				29.12.2023	04.01.2024	0.1273
	A EUR MTD (D)	EUR	LU0906528699	01.09.2023	06.09.2023	0.2083
				02.10.2023	05.10.2023	0.2083
				02.11.2023	07.11.2023	0.2083
				01.12.2023	06.12.2023	0.2083
				02.01.2024	05.01.2024	0.2083
				01.02.2024	06.02.2024	0.1242
				01.03.2024	06.03.2024	0.1242
				02.04.2024	05.04.2024	0.1242
				02.05.2024	07.05.2024	0.1242
				03.06.2024	06.06.2024	0.1242
Global Total Return Bond	A EUR AD (D)	EUR	LU1253539677	20.09.2023	25.09.2023	4.9700
	A EUR QTD (D)	EUR	LU1253539750	03.07.2023	06.07.2023	0.9345
				02.10.2023	05.10.2023	0.9345
				02.01.2024	05.01.2024	0.9345
	F EUR QTD (D)	EUR	LU2018722350	03.07.2023	06.07.2023	0.0423
				02.10.2023	05.10.2023	0.0423
				02.01.2024	05.01.2024	0.0423
				02.04.2024	05.04.2024	0.0427
	F2 EUR QTD (D)	EUR	LU1583992539	03.07.2023	06.07.2023	0.8648
				02.10.2023	05.10.2023	0.8648
				02.01.2024	05.01.2024	0.8648
				02.04.2024	05.04.2024	0.8783
	G EUR QTD (D)	EUR	LU1583994071	03.07.2023	06.07.2023	0.8699
				02.10.2023	05.10.2023	0.8699
				02.01.2024	05.01.2024	0.8699
				02.04.2024	05.04.2024	0.8792
	I EUR AD (D)	EUR	LU1253539321	20.09.2023	25.09.2023	54.2600
Optimal Yield	A EUR AD (D)	EUR	LU1883336643	20.09.2023	25.09.2023	1.7600
	A USD HGD MTD (D)	USD	LU1883337021	03.07.2023	06.07.2023	0.2200
				01.08.2023	04.08.2023	0.2200
				01.09.2023	06.09.2023	0.2200
				02.10.2023	05.10.2023	0.2200
				02.11.2023	07.11.2023	0.2200
				01.12.2023	06.12.2023	0.2200
				02.01.2024	05.01.2024	0.2200
				01.02.2024	06.02.2024	0.2604
				01.03.2024	06.03.2024	0.2604
				02.04.2024	05.04.2024	0.2604
				02.05.2024	07.05.2024	0.2604
				03.06.2024	06.06.2024	0.2604
	A2 EUR AD (D)	EUR	LU2259111263	20.09.2023	25.09.2023	1.3000
	E2 EUR QTD (D)	EUR	LU1883337450	03.07.2023	06.07.2023	0.0524
				02.10.2023	05.10.2023	0.0524
				02.01.2024	05.01.2024	0.0524
				02.04.2024	05.04.2024	0.0609
	F EUR QTD (D)	EUR	LU1883337617	03.07.2023	06.07.2023	0.0467
				02.10.2023	05.10.2023	0.0467
				02.01.2024	05.01.2024	0.0467

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.04.2024	05.04.2024	0.0540
	G EUR QD (D)	EUR	LU1894680088	29.09.2023	04.10.2023	0.0290
				29.12.2023	04.01.2024	0.0308
				28.03.2024	04.04.2024	0.0405
				28.06.2024	03.07.2024	0.0383
	H EUR QTD (D)	EUR	LU1998916008	03.07.2023	06.07.2023	8.7464
				02.10.2023	05.10.2023	8.7464
	R2 EUR AD (D)	EUR	LU1883338342	20.09.2023	25.09.2023	1.6400
	R2 USD AD (D)	USD	LU1883338854	20.09.2023	25.09.2023	1.7800
	R2 USD HGD MTD (D)	USD	LU1883339076	03.07.2023	06.07.2023	0.1518
				01.08.2023	04.08.2023	0.1518
				01.09.2023	06.09.2023	0.1518
				02.10.2023	05.10.2023	0.1518
				02.11.2023	07.11.2023	0.1518
				01.12.2023	06.12.2023	0.1518
				02.01.2024	05.01.2024	0.1518
				01.02.2024	06.02.2024	0.1809
				01.03.2024	06.03.2024	0.1809
Optimal Yield Short Term	E2 EUR QTD (D)	EUR	LU1883339407	03.07.2023	06.07.2023	0.0408
				02.10.2023	05.10.2023	0.0408
				02.01.2024	05.01.2024	0.0408
				02.04.2024	05.04.2024	0.0482
	F EUR QTD (D)	EUR	LU1883339662	03.07.2023	06.07.2023	0.0402
				02.10.2023	05.10.2023	0.0402
				02.01.2024	05.01.2024	0.0402
				02.04.2024	05.04.2024	0.0472
	G EUR AD (D)	EUR	LU1894680245	20.09.2023	25.09.2023	0.1800
	M2 EUR QTD (D)	EUR	LU1883340082	03.07.2023	06.07.2023	8.3102
				02.10.2023	05.10.2023	8.3102
				02.01.2024	05.01.2024	8.3102
Strategic Income	A AUD MTD3 (D)	AUD	LU1883840644	03.07.2023	06.07.2023	0.2306
				01.08.2023	04.08.2023	0.2254
				01.09.2023	06.09.2023	0.2254
				02.10.2023	05.10.2023	0.2254
				02.11.2023	07.11.2023	0.2254
				01.12.2023	06.12.2023	0.2254
				02.01.2024	05.01.2024	0.2254
				01.02.2024	06.02.2024	0.2254
				01.03.2024	06.03.2024	0.2254
				02.04.2024	05.04.2024	0.2254
				02.05.2024	07.05.2024	0.2254
				03.06.2024	06.06.2024	0.2254
	A EUR HGD AD (D)	EUR	LU1883841378	20.09.2023	25.09.2023	1.2000
	A EUR HGD MGI (D)	EUR	LU1883841451	03.07.2023	06.07.2023	0.1071
				01.08.2023	04.08.2023	0.1180
				01.09.2023	06.09.2023	0.1243
				02.10.2023	05.10.2023	0.1218
				02.11.2023	07.11.2023	0.1217
				01.12.2023	06.12.2023	0.1009
				02.01.2024	05.01.2024	0.1150
				01.02.2024	06.02.2024	0.1452
				01.03.2024	06.03.2024	0.1242
				02.04.2024	05.04.2024	0.1353
				02.05.2024	07.05.2024	0.1296
				03.06.2024	06.06.2024	0.1409
	A USD MGI (D)	USD	LU1883841881	03.07.2023	06.07.2023	0.1691
				01.08.2023	04.08.2023	0.1842
				01.09.2023	06.09.2023	0.1937

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.10.2023	05.10.2023	0.1885
				02.11.2023	07.11.2023	0.1934
				01.12.2023	06.12.2023	0.1596
				02.01.2024	05.01.2024	0.1830
				01.02.2024	06.02.2024	0.2288
				01.03.2024	06.03.2024	0.1983
				02.04.2024	05.04.2024	0.2133
				02.05.2024	07.05.2024	0.2061
				03.06.2024	06.06.2024	0.2263
	A USD MTD (D)	USD	LU1883841618	03.07.2023	06.07.2023	0.0240
				01.08.2023	04.08.2023	0.0240
				01.09.2023	06.09.2023	0.0240
				02.10.2023	05.10.2023	0.0240
				02.11.2023	07.11.2023	0.0240
				01.12.2023	06.12.2023	0.0240
				02.01.2024	05.01.2024	0.0240
				01.02.2024	06.02.2024	0.0254
				01.03.2024	06.03.2024	0.0254
				02.04.2024	05.04.2024	0.0254
				02.05.2024	07.05.2024	0.0254
				03.06.2024	06.06.2024	0.0254
	A USD MTD3 (D)	USD	LU1883841709	03.07.2023	06.07.2023	0.2687
				01.08.2023	04.08.2023	0.2687
				01.09.2023	06.09.2023	0.2687
				02.10.2023	05.10.2023	0.2687
				02.11.2023	07.11.2023	0.2687
				01.12.2023	06.12.2023	0.2687
				02.01.2024	05.01.2024	0.2687
				01.02.2024	06.02.2024	0.2687
				01.03.2024	06.03.2024	0.2687
				02.04.2024	05.04.2024	0.2687
				02.05.2024	07.05.2024	0.2687
				03.06.2024	06.06.2024	0.2687
	A ZAR MTD3 (D)	ZAR	LU1883841964	03.07.2023	06.07.2023	6.9680
				01.08.2023	04.08.2023	6.2800
				01.09.2023	06.09.2023	6.2800
				02.10.2023	05.10.2023	6.2800
				02.11.2023	07.11.2023	6.2800
				01.12.2023	06.12.2023	6.2800
				02.01.2024	05.01.2024	6.2800
				01.02.2024	06.02.2024	5.4592
				01.03.2024	06.03.2024	5.4592
				02.04.2024	05.04.2024	5.4592
				02.05.2024	07.05.2024	5.4592
				03.06.2024	06.06.2024	5.4592
	A2 EUR AD (D)	EUR	LU2070308999	20.09.2023	25.09.2023	1.3300
	A2 USD MD (D)	USD	LU2574252404	31.07.2023	03.08.2023	0.1262
				31.08.2023	05.09.2023	0.1393
				29.09.2023	04.10.2023	0.1393
				31.10.2023	06.11.2023	0.1360
				30.11.2023	05.12.2023	0.1042
				29.12.2023	04.01.2024	0.1299
				31.01.2024	05.02.2024	0.1709
				29.02.2024	05.03.2024	0.1461
				28.03.2024	04.04.2024	0.1678
				30.04.2024	06.05.2024	0.1473
				31.05.2024	05.06.2024	0.1743
				28.06.2024	03.07.2024	0.1647

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
	B AUD MTD3 (D)	AUD	LU1883842004	03.07.2023	06.07.2023	0.2219
				01.08.2023	04.08.2023	0.2152
				01.09.2023	06.09.2023	0.2152
				02.10.2023	05.10.2023	0.2152
				02.11.2023	07.11.2023	0.2152
				01.12.2023	06.12.2023	0.2152
				02.01.2024	05.01.2024	0.2152
				01.02.2024	06.02.2024	0.2152
				01.03.2024	06.03.2024	0.2152
				02.04.2024	05.04.2024	0.2152
				02.05.2024	07.05.2024	0.2152
				03.06.2024	06.06.2024	0.2152
	B USD MGI (D)	USD	LU1883842426	03.07.2023	06.07.2023	0.1508
				01.08.2023	04.08.2023	0.1643
				01.09.2023	06.09.2023	0.1727
				02.10.2023	05.10.2023	0.1679
				02.11.2023	07.11.2023	0.1722
				01.12.2023	06.12.2023	0.1421
				02.01.2024	05.01.2024	0.1628
				01.02.2024	06.02.2024	0.2035
				01.03.2024	06.03.2024	0.1763
				02.04.2024	05.04.2024	0.1896
				02.05.2024	07.05.2024	0.1831
				03.06.2024	06.06.2024	0.2009
	B USD MTD3 (D)	USD	LU1883842343	03.07.2023	06.07.2023	0.2750
				01.08.2023	04.08.2023	0.2750
				01.09.2023	06.09.2023	0.2750
				02.10.2023	05.10.2023	0.2750
				02.11.2023	07.11.2023	0.2750
				01.12.2023	06.12.2023	0.2750
				02.01.2024	05.01.2024	0.2750
				01.02.2024	06.02.2024	0.2750
				01.03.2024	06.03.2024	0.2750
				02.04.2024	05.04.2024	0.2750
				02.05.2024	07.05.2024	0.2750
				03.06.2024	06.06.2024	0.2750
	B ZAR MTD3 (D)	ZAR	LU1883842699	03.07.2023	06.07.2023	7.0919
				01.08.2023	04.08.2023	6.3796
				01.09.2023	06.09.2023	6.3796
				02.10.2023	05.10.2023	6.3796
				02.11.2023	07.11.2023	6.3796
				01.12.2023	06.12.2023	6.3796
				02.01.2024	05.01.2024	6.3796
				01.02.2024	06.02.2024	5.5333
				01.03.2024	06.03.2024	5.5333
				02.04.2024	05.04.2024	5.5333
				02.05.2024	07.05.2024	5.5333
				03.06.2024	06.06.2024	5.5333
	C EUR HGD MGI (D)	EUR	LU1883842939	03.07.2023	06.07.2023	0.1162
				01.08.2023	04.08.2023	0.1280
				01.09.2023	06.09.2023	0.1347
				02.10.2023	05.10.2023	0.1320
				02.11.2023	07.11.2023	0.1319
				01.12.2023	06.12.2023	0.1093
				02.01.2024	05.01.2024	0.1245
				01.02.2024	06.02.2024	0.1572
				01.03.2024	06.03.2024	0.1344
				02.04.2024	05.04.2024	0.1464

Teilfonds	Anteilsklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.05.2024	07.05.2024	0.1402
				03.06.2024	06.06.2024	0.1523
	C USD MTD (D)	USD	LU1883843150	03.07.2023	06.07.2023	0.0241
				01.08.2023	04.08.2023	0.0241
				01.09.2023	06.09.2023	0.0241
				02.10.2023	05.10.2023	0.0241
				02.11.2023	07.11.2023	0.0241
				01.12.2023	06.12.2023	0.0241
				02.01.2024	05.01.2024	0.0241
				01.02.2024	06.02.2024	0.0254
				01.03.2024	06.03.2024	0.0254
				02.04.2024	05.04.2024	0.0254
				02.05.2024	07.05.2024	0.0254
				03.06.2024	06.06.2024	0.0254
	E2 EUR AD (D)	EUR	LU1883843317	20.09.2023	25.09.2023	0.1900
	E2 EUR HGD AD (D)	EUR	LU1883843580	20.09.2023	25.09.2023	0.1300
	E2 EUR HGD QTD (D)	EUR	LU1883843663	03.07.2023	06.07.2023	0.0523
				02.10.2023	05.10.2023	0.0523
				02.01.2024	05.01.2024	0.0523
	E2 EUR QTD (D)	EUR	LU1883843747	02.04.2024	05.04.2024	0.0546
				03.07.2023	06.07.2023	0.0780
				02.10.2023	05.10.2023	0.0780
				02.01.2024	05.01.2024	0.0780
	F EUR AD (D)	EUR	LU1883844042	02.04.2024	05.04.2024	0.0806
				20.09.2023	25.09.2023	0.1600
				20.09.2023	25.09.2023	0.1100
				03.07.2023	06.07.2023	0.0738
	F EUR HGD AD (D)	EUR	LU1883844398	02.10.2023	05.10.2023	0.0738
				02.01.2024	05.01.2024	0.0738
				02.04.2024	05.04.2024	0.0758
				20.09.2023	25.09.2023	0.1300
	F EUR QTD (D)	EUR	LU1883844471	29.09.2023	04.10.2023	0.0374
				29.12.2023	04.01.2024	0.0340
				28.03.2024	04.04.2024	0.0440
				28.06.2024	03.07.2024	0.0438
	G EUR HGD AD (D)	EUR	LU1894682456	03.07.2023	06.07.2023	0.0584
				02.10.2023	05.10.2023	0.0584
				02.01.2024	05.01.2024	0.0584
				02.04.2024	05.04.2024	0.0601
	G EUR HGD QD (D)	EUR	LU1894682530	03.07.2023	06.07.2023	11.2585
				02.10.2023	05.10.2023	11.2585
				02.01.2024	05.01.2024	11.2585
				03.07.2023	06.07.2023	10.8984
	G EUR QTD (D)	EUR	LU2036673452	29.09.2023	04.10.2023	11.0994
				29.12.2023	04.01.2024	10.4187
				28.03.2024	04.04.2024	12.8452
				28.06.2024	03.07.2024	12.9831
	H EUR HGD QTD (D)	EUR	LU1998916420	29.09.2023	04.10.2023	11.7502
				29.12.2023	04.01.2024	11.5070
				28.03.2024	04.04.2024	13.8703
				28.06.2024	03.07.2024	13.9133
	I2 EUR HGD QTD (D)	EUR	LU1883844711	03.07.2023	06.07.2023	7.8987
				02.10.2023	05.10.2023	7.8987
				02.01.2024	05.01.2024	7.8987
				02.04.2024	05.04.2024	8.1432
	I2 EUR QD (D)	EUR	LU1883844802	03.07.2023	06.07.2023	0.1968
				01.08.2023	04.08.2023	0.1968
				01.09.2023	06.09.2023	0.1968
				03.07.2023	06.07.2023	0.1968
	I2 USD QD (D)	USD	LU1883845288	01.08.2023	04.08.2023	0.1968
				01.09.2023	06.09.2023	0.1968
				03.07.2023	06.07.2023	0.1968
				01.08.2023	04.08.2023	0.1968
	I4 USD QTD (D)	USD	LU2347634748	01.09.2023	06.09.2023	0.1968
				03.07.2023	06.07.2023	0.1968
				01.08.2023	04.08.2023	0.1968
				01.09.2023	06.09.2023	0.1968
	P2 USD MTD (D)	USD	LU1883845791	03.07.2023	06.07.2023	0.1968
				01.08.2023	04.08.2023	0.1968
				01.09.2023	06.09.2023	0.1968
				03.07.2023	06.07.2023	0.1968

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.10.2023	05.10.2023	0.1968
				02.11.2023	07.11.2023	0.1968
				01.12.2023	06.12.2023	0.1968
				02.01.2024	05.01.2024	0.1968
				01.02.2024	06.02.2024	0.2100
				01.03.2024	06.03.2024	0.2100
				02.04.2024	05.04.2024	0.2100
				02.05.2024	07.05.2024	0.2100
				03.06.2024	06.06.2024	0.2100
	Q-D USD MTD (D)	USD	LU1883845874	03.07.2023	06.07.2023	0.2547
				01.08.2023	04.08.2023	0.2547
				01.09.2023	06.09.2023	0.2547
				02.10.2023	05.10.2023	0.2547
				02.11.2023	07.11.2023	0.2547
				01.12.2023	06.12.2023	0.2547
				02.01.2024	05.01.2024	0.2547
				01.02.2024	06.02.2024	0.2686
				01.03.2024	06.03.2024	0.2686
				02.04.2024	05.04.2024	0.2686
				02.05.2024	07.05.2024	0.2686
				03.06.2024	06.06.2024	0.2686
	R2 EUR AD (D)	EUR	LU1883846179	20.09.2023	25.09.2023	2.0500
	R2 EUR HGD AD (D)	EUR	LU1883846336	20.09.2023	25.09.2023	1.5400
	R2 EUR HGD MGI (D)	EUR	LU1883846419	03.07.2023	06.07.2023	0.1422
				01.08.2023	04.08.2023	0.1568
				01.09.2023	06.09.2023	0.1653
				02.10.2023	05.10.2023	0.1621
				02.11.2023	07.11.2023	0.1621
				01.12.2023	06.12.2023	0.1345
				02.01.2024	05.01.2024	0.1533
				01.02.2024	06.02.2024	0.1938
				01.03.2024	06.03.2024	0.1659
				02.04.2024	05.04.2024	0.1809
				02.05.2024	07.05.2024	0.1734
				03.06.2024	06.06.2024	0.1887
	R2 GBP AD (D)	GBP	LU1883846682	20.09.2023	25.09.2023	1.7600
	R2 USD AD (D)	USD	LU1883846849	20.09.2023	25.09.2023	2.2400
	T AUD MTD3 (D)	AUD	LU1883847060	03.07.2023	06.07.2023	0.2353
				01.08.2023	04.08.2023	0.2289
				01.09.2023	06.09.2023	0.2289
				02.10.2023	05.10.2023	0.2289
				02.11.2023	07.11.2023	0.2289
				01.12.2023	06.12.2023	0.2289
				02.01.2024	05.01.2024	0.2289
				01.02.2024	06.02.2024	0.2289
				01.03.2024	06.03.2024	0.2289
				02.04.2024	05.04.2024	0.2289
				02.05.2024	07.05.2024	0.2289
				03.06.2024	06.06.2024	0.2289
	T USD MGI (D)	USD	LU1883847490	03.07.2023	06.07.2023	0.1417
				01.08.2023	04.08.2023	0.1543
				01.09.2023	06.09.2023	0.1622
				02.10.2023	05.10.2023	0.1577
				02.11.2023	07.11.2023	0.1618
				01.12.2023	06.12.2023	0.1334
				02.01.2024	05.01.2024	0.1529
				01.02.2024	06.02.2024	0.1911
				01.03.2024	06.03.2024	0.1656

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.04.2024	05.04.2024	0.1781
				02.05.2024	07.05.2024	0.1719
				03.06.2024	06.06.2024	0.1887
	T USD MTD3 (D)	USD	LU1883847227	03.07.2023	06.07.2023	0.2665
				01.08.2023	04.08.2023	0.2665
				01.09.2023	06.09.2023	0.2665
				02.10.2023	05.10.2023	0.2665
				02.11.2023	07.11.2023	0.2665
				01.12.2023	06.12.2023	0.2665
				02.01.2024	05.01.2024	0.2665
				01.02.2024	06.02.2024	0.2665
				01.03.2024	06.03.2024	0.2665
				02.04.2024	05.04.2024	0.2665
				02.05.2024	07.05.2024	0.2665
				03.06.2024	06.06.2024	0.2665
	T ZAR MTD3 (D)	ZAR	LU1883847573	03.07.2023	06.07.2023	7.3734
				01.08.2023	04.08.2023	6.6376
				01.09.2023	06.09.2023	6.6376
				02.10.2023	05.10.2023	6.6376
				02.11.2023	07.11.2023	6.6376
				01.12.2023	06.12.2023	6.6376
				02.01.2024	05.01.2024	6.6376
				01.02.2024	06.02.2024	5.7612
				01.03.2024	06.03.2024	5.7612
				02.04.2024	05.04.2024	5.7612
				02.05.2024	07.05.2024	5.7612
				03.06.2024	06.06.2024	5.7612
	U AUD MTD3 (D)	AUD	LU1883847656	03.07.2023	06.07.2023	0.2479
				01.08.2023	04.08.2023	0.2405
				01.09.2023	06.09.2023	0.2405
				02.10.2023	05.10.2023	0.2405
				02.11.2023	07.11.2023	0.2405
				01.12.2023	06.12.2023	0.2405
				02.01.2024	05.01.2024	0.2405
				01.02.2024	06.02.2024	0.2405
				01.03.2024	06.03.2024	0.2405
				02.04.2024	05.04.2024	0.2405
				02.05.2024	07.05.2024	0.2405
				03.06.2024	06.06.2024	0.2405
	U USD MGI (D)	USD	LU1883847904	03.07.2023	06.07.2023	0.1405
				01.08.2023	04.08.2023	0.1530
				01.09.2023	06.09.2023	0.1608
				02.10.2023	05.10.2023	0.1564
				02.11.2023	07.11.2023	0.1604
				01.12.2023	06.12.2023	0.1323
				02.01.2024	05.01.2024	0.1516
				01.02.2024	06.02.2024	0.1895
				01.03.2024	06.03.2024	0.1642
				02.04.2024	05.04.2024	0.1766
				02.05.2024	07.05.2024	0.1705
				03.06.2024	06.06.2024	0.1871
	U USD MTD3 (D)	USD	LU1883847813	03.07.2023	06.07.2023	0.2666
				01.08.2023	04.08.2023	0.2666
				01.09.2023	06.09.2023	0.2666
				02.10.2023	05.10.2023	0.2666
				02.11.2023	07.11.2023	0.2666
				01.12.2023	06.12.2023	0.2666
				02.01.2024	05.01.2024	0.2666

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.02.2024	06.02.2024	0.2666
				01.03.2024	06.03.2024	0.2666
				02.04.2024	05.04.2024	0.2666
				02.05.2024	07.05.2024	0.2666
				03.06.2024	06.06.2024	0.2666
	U ZAR MTD3 (D)	ZAR	LU1883848035	03.07.2023	06.07.2023	7.8815
				01.08.2023	04.08.2023	7.0867
				01.09.2023	06.09.2023	7.0867
				02.10.2023	05.10.2023	7.0867
				02.11.2023	07.11.2023	7.0867
				01.12.2023	06.12.2023	7.0867
				02.01.2024	05.01.2024	7.0867
				01.02.2024	06.02.2024	6.1481
				01.03.2024	06.03.2024	6.1481
				02.04.2024	05.04.2024	6.1481
				02.05.2024	07.05.2024	6.1481
				03.06.2024	06.06.2024	6.1481
	Z EUR HGD QTD (D)	EUR	LU2085675515	03.07.2023	06.07.2023	10.7025
				02.10.2023	05.10.2023	10.7025
				02.01.2024	05.01.2024	10.7025
				02.04.2024	05.04.2024	11.2559
Net Zero Ambition US Corporate Bond	Z USD QTD (D)	USD	LU2559895292	03.07.2023	06.07.2023	12.2438
				02.10.2023	05.10.2023	12.2438
				02.01.2024	05.01.2024	12.2438
				02.04.2024	05.04.2024	12.7230
US Bond	A EUR AD (D)	EUR	LU1880401283	20.09.2023	25.09.2023	1.3100
	A USD AD (D)	USD	LU1880401796	20.09.2023	25.09.2023	1.2600
	A2 AUD HGD MTD3 (D)	AUD	LU2070305110	03.07.2023	06.07.2023	0.1955
				01.08.2023	04.08.2023	0.1955
				01.09.2023	06.09.2023	0.1955
				02.10.2023	05.10.2023	0.1955
				02.11.2023	07.11.2023	0.1955
				01.12.2023	06.12.2023	0.1955
				02.01.2024	05.01.2024	0.1955
				01.02.2024	06.02.2024	0.1955
				01.03.2024	06.03.2024	0.1955
				02.04.2024	05.04.2024	0.1955
				02.05.2024	07.05.2024	0.1955
				03.06.2024	06.06.2024	0.1955
	A2 EUR AD (D)	EUR	LU2070309021	20.09.2023	25.09.2023	1.1600
	A2 EUR MTD (D)	EUR	LU1883849272	03.07.2023	06.07.2023	0.1971
				01.08.2023	04.08.2023	0.1971
				01.09.2023	06.09.2023	0.1971
				02.10.2023	05.10.2023	0.1971
				02.11.2023	07.11.2023	0.1971
				01.12.2023	06.12.2023	0.1971
				02.01.2024	05.01.2024	0.1971
				01.02.2024	06.02.2024	0.2024
				01.03.2024	06.03.2024	0.2024
				02.04.2024	05.04.2024	0.2024
				02.05.2024	07.05.2024	0.2024
				03.06.2024	06.06.2024	0.2024
	A2 EUR QD (D)	EUR	LU1883849355	29.09.2023	04.10.2023	0.3983
				29.12.2023	04.01.2024	0.3938
				28.03.2024	04.04.2024	0.4718
				28.06.2024	03.07.2024	0.4762
	A2 GBP HGD QD (D)	GBP	LU1883849439	29.09.2023	04.10.2023	0.3318
				29.12.2023	04.01.2024	0.3172

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				28.03.2024	04.04.2024	0.3840
				28.06.2024	03.07.2024	0.3818
	A2 SGD HGD MGI (D)	SGD	LU2237438549	03.07.2023	06.07.2023	0.1353
				01.08.2023	04.08.2023	0.1452
				01.09.2023	06.09.2023	0.1555
				02.10.2023	05.10.2023	0.1457
				02.11.2023	07.11.2023	0.1644
				01.12.2023	06.12.2023	0.1216
				02.01.2024	05.01.2024	0.1474
				01.02.2024	06.02.2024	0.1823
				01.03.2024	06.03.2024	0.1508
				02.04.2024	05.04.2024	0.1642
				02.05.2024	07.05.2024	0.1792
				03.06.2024	06.06.2024	0.1568
	A2 USD AD (D)	USD	LU1883849785	20.09.2023	25.09.2023	1.7300
	A2 USD MD (D)	USD	LU2574252586	31.07.2023	03.08.2023	0.1192
				31.08.2023	05.09.2023	0.1332
				29.09.2023	04.10.2023	0.1255
				31.10.2023	06.11.2023	0.1458
				30.11.2023	05.12.2023	0.0990
				29.12.2023	04.01.2024	0.1292
				31.01.2024	05.02.2024	0.1640
				29.02.2024	05.03.2024	0.1317
				28.03.2024	04.04.2024	0.1500
				30.04.2024	06.05.2024	0.1624
	A2 USD MGI (D)	USD	LU1883850015	31.05.2024	05.06.2024	0.1385
				28.06.2024	03.07.2024	0.1455
				03.07.2023	06.07.2023	0.1809
				01.08.2023	04.08.2023	0.1949
				01.09.2023	06.09.2023	0.2087
				02.10.2023	05.10.2023	0.1947
				02.11.2023	07.11.2023	0.2226
				01.12.2023	06.12.2023	0.1657
				02.01.2024	05.01.2024	0.2005
				01.02.2024	06.02.2024	0.2463
	A2 USD MTD (D)	USD	LU1883849868	01.03.2024	06.03.2024	0.2048
				02.04.2024	05.04.2024	0.2215
				02.05.2024	07.05.2024	0.2436
				03.06.2024	06.06.2024	0.2144
				03.07.2023	06.07.2023	0.2096
				01.08.2023	04.08.2023	0.2096
				01.09.2023	06.09.2023	0.2096
				02.10.2023	05.10.2023	0.2096
				02.11.2023	07.11.2023	0.2096
				01.12.2023	06.12.2023	0.2096
	A2 USD MTD3 (D)	USD	LU1883849942	02.01.2024	05.01.2024	0.2096
				01.02.2024	06.02.2024	0.2229
				01.03.2024	06.03.2024	0.2229
				02.04.2024	05.04.2024	0.2229
				02.05.2024	07.05.2024	0.2229
				03.06.2024	06.06.2024	0.2229
				03.07.2023	06.07.2023	0.1880
				01.08.2023	04.08.2023	0.1880
				01.09.2023	06.09.2023	0.1880
				02.10.2023	05.10.2023	0.1880
				02.11.2023	07.11.2023	0.1880
				01.12.2023	06.12.2023	0.1880
				02.01.2024	05.01.2024	0.1880

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.02.2024	06.02.2024	0.2446
				01.03.2024	06.03.2024	0.2446
				02.04.2024	05.04.2024	0.2446
				02.05.2024	07.05.2024	0.2446
				03.06.2024	06.06.2024	0.2446
	A2 ZAR HGD MTD3 (D)	ZAR	LU2098275063	03.07.2023	06.07.2023	9.3448
				01.08.2023	04.08.2023	9.3448
				01.09.2023	06.09.2023	9.3448
				02.10.2023	05.10.2023	9.3448
				02.11.2023	07.11.2023	9.3448
				01.12.2023	06.12.2023	9.3448
				02.01.2024	05.01.2024	9.3448
				01.02.2024	06.02.2024	7.1023
				01.03.2024	06.03.2024	7.1023
	A2 ZAR MTD3 (D)	ZAR	LU1883850288	03.07.2023	06.07.2023	7.7771
				01.08.2023	04.08.2023	6.9991
				01.09.2023	06.09.2023	6.9991
				02.10.2023	05.10.2023	6.9991
				02.11.2023	07.11.2023	6.9991
				01.12.2023	06.12.2023	6.9991
				02.01.2024	05.01.2024	6.9991
				01.02.2024	06.02.2024	5.9282
				01.03.2024	06.03.2024	5.9282
				02.04.2024	05.04.2024	5.9282
				02.05.2024	07.05.2024	5.9282
				03.06.2024	06.06.2024	5.9282
	B AUD HGD MTD3 (D)	AUD	LU2070305201	03.07.2023	06.07.2023	0.1954
				01.08.2023	04.08.2023	0.1954
				01.09.2023	06.09.2023	0.1954
				02.10.2023	05.10.2023	0.1954
				02.11.2023	07.11.2023	0.1954
				01.12.2023	06.12.2023	0.1954
				02.01.2024	05.01.2024	0.1954
				01.02.2024	06.02.2024	0.1954
				01.03.2024	06.03.2024	0.1954
				02.04.2024	05.04.2024	0.1954
				02.05.2024	07.05.2024	0.1954
				03.06.2024	06.06.2024	0.1954
	B USD MGI (D)	USD	LU1883850791	03.07.2023	06.07.2023	0.1548
				01.08.2023	04.08.2023	0.1667
				01.09.2023	06.09.2023	0.1783
				02.10.2023	05.10.2023	0.1662
				02.11.2023	07.11.2023	0.1898
				01.12.2023	06.12.2023	0.1412
				02.01.2024	05.01.2024	0.1708
				01.02.2024	06.02.2024	0.2096
				01.03.2024	06.03.2024	0.1741
				02.04.2024	05.04.2024	0.1882
				02.05.2024	07.05.2024	0.2068
				03.06.2024	06.06.2024	0.1819
	B USD MTD3 (D)	USD	LU1883850528	03.07.2023	06.07.2023	0.1897
				01.08.2023	04.08.2023	0.1897
				01.09.2023	06.09.2023	0.1897
				02.10.2023	05.10.2023	0.1897
				02.11.2023	07.11.2023	0.1897
				01.12.2023	06.12.2023	0.1897
				02.01.2024	05.01.2024	0.1897
				01.02.2024	06.02.2024	0.2341

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.03.2024	06.03.2024	0.2341
				02.04.2024	05.04.2024	0.2341
				02.05.2024	07.05.2024	0.2341
				03.06.2024	06.06.2024	0.2341
	B ZAR HGD MTD3 (D)	ZAR	LU2070305383	03.07.2023	06.07.2023	0.4162
				01.08.2023	04.08.2023	0.3730
				01.09.2023	06.09.2023	0.3730
				02.10.2023	05.10.2023	0.3730
				02.11.2023	07.11.2023	0.3730
				01.12.2023	06.12.2023	0.3730
				02.01.2024	05.01.2024	0.3730
				01.02.2024	06.02.2024	0.3149
				01.03.2024	06.03.2024	0.3149
				02.04.2024	05.04.2024	0.3149
				02.05.2024	07.05.2024	0.3149
				03.06.2024	06.06.2024	0.3149
	C USD MTD (D)	USD	LU1883850957	03.07.2023	06.07.2023	0.2161
				01.08.2023	04.08.2023	0.2161
				01.09.2023	06.09.2023	0.2161
				02.10.2023	05.10.2023	0.2161
				02.11.2023	07.11.2023	0.2161
				01.12.2023	06.12.2023	0.2161
				02.01.2024	05.01.2024	0.2161
				01.02.2024	06.02.2024	0.2276
				01.03.2024	06.03.2024	0.2276
				02.04.2024	05.04.2024	0.2276
				02.05.2024	07.05.2024	0.2276
				03.06.2024	06.06.2024	0.2276
	F EUR HGD QTD (D)	EUR	LU2018722947	03.07.2023	06.07.2023	0.0457
				02.10.2023	05.10.2023	0.0457
				02.01.2024	05.01.2024	0.0457
				02.04.2024	05.04.2024	0.0476
	F2 EUR HGD QTD (D)	EUR	LU1880402174	03.07.2023	06.07.2023	0.0457
				02.10.2023	05.10.2023	0.0457
				02.01.2024	05.01.2024	0.0457
				02.04.2024	05.04.2024	0.0475
	G EUR HGD MTD (D)	EUR	LU1880402414	03.07.2023	06.07.2023	0.0155
				01.08.2023	04.08.2023	0.0155
				01.09.2023	06.09.2023	0.0155
				02.10.2023	05.10.2023	0.0155
				02.11.2023	07.11.2023	0.0155
				01.12.2023	06.12.2023	0.0155
				02.01.2024	05.01.2024	0.0155
				01.02.2024	06.02.2024	0.0161
				01.03.2024	06.03.2024	0.0161
				02.04.2024	05.04.2024	0.0161
				02.05.2024	07.05.2024	0.0161
				03.06.2024	06.06.2024	0.0161
	G EUR HGD QTD (D)	EUR	LU1880402505	03.07.2023	06.07.2023	0.0463
				02.10.2023	05.10.2023	0.0463
				02.01.2024	05.01.2024	0.0463
				02.04.2024	05.04.2024	0.0484
	I USD AD (D)	USD	LU1880402927	20.09.2023	25.09.2023	29.8900
	I2 GBP QD (D)	GBP	LU2031984185	29.09.2023	04.10.2023	8.5100
				29.12.2023	04.01.2024	8.3180
				28.03.2024	04.04.2024	9.5420
				28.06.2024	03.07.2024	9.5340
	I2 USD AD (D)	USD	LU1883851849	20.09.2023	25.09.2023	43.0500

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
	P2 USD MTD (D)	USD	LU1883852144	03.07.2023	06.07.2023	0.1702
				01.08.2023	04.08.2023	0.1702
				01.09.2023	06.09.2023	0.1702
				02.10.2023	05.10.2023	0.1702
				02.11.2023	07.11.2023	0.1702
				01.12.2023	06.12.2023	0.1702
				02.01.2024	05.01.2024	0.1702
				01.02.2024	06.02.2024	0.1819
				01.03.2024	06.03.2024	0.1819
				02.04.2024	05.04.2024	0.1819
				02.05.2024	07.05.2024	0.1819
				03.06.2024	06.06.2024	0.1819
	Q-D USD MTD (D)	USD	LU1883852227	03.07.2023	06.07.2023	0.2221
				01.08.2023	04.08.2023	0.2221
				01.09.2023	06.09.2023	0.2221
				02.10.2023	05.10.2023	0.2221
				02.11.2023	07.11.2023	0.2221
				01.12.2023	06.12.2023	0.2221
				02.01.2024	05.01.2024	0.2221
				01.02.2024	06.02.2024	0.2340
				01.03.2024	06.03.2024	0.2340
				02.04.2024	05.04.2024	0.2340
				02.05.2024	07.05.2024	0.2340
				03.06.2024	06.06.2024	0.2340
	R USD AD (D)	USD	LU1880405359	20.09.2023	25.09.2023	1.4400
	R2 EUR QD (D)	EUR	LU1883852730	29.09.2023	04.10.2023	0.4291
				29.12.2023	04.01.2024	0.4229
				28.03.2024	04.04.2024	0.4938
				28.06.2024	03.07.2024	0.4979
	T USD MGI (D)	USD	LU1883853381	03.07.2023	06.07.2023	0.1234
				01.08.2023	04.08.2023	0.1328
				01.09.2023	06.09.2023	0.1421
				02.10.2023	05.10.2023	0.1324
				02.11.2023	07.11.2023	0.1513
				01.12.2023	06.12.2023	0.1125
				02.01.2024	05.01.2024	0.1362
				01.02.2024	06.02.2024	0.1669
				01.03.2024	06.03.2024	0.1387
				02.04.2024	05.04.2024	0.1499
				02.05.2024	07.05.2024	0.1648
				03.06.2024	06.06.2024	0.1449
	T USD MTD3 (D)	USD	LU1883853209	03.07.2023	06.07.2023	0.1860
				01.08.2023	04.08.2023	0.1860
				01.09.2023	06.09.2023	0.1860
				02.10.2023	05.10.2023	0.1860
				02.11.2023	07.11.2023	0.1860
				01.12.2023	06.12.2023	0.1860
				02.01.2024	05.01.2024	0.1860
				01.02.2024	06.02.2024	0.2295
				01.03.2024	06.03.2024	0.2295
				02.04.2024	05.04.2024	0.2295
				02.05.2024	07.05.2024	0.2295
				03.06.2024	06.06.2024	0.2295
	T ZAR MTD3 (D)	ZAR	LU1883853464	03.07.2023	06.07.2023	7.3497
				01.08.2023	04.08.2023	6.5864
				01.09.2023	06.09.2023	6.5864
				02.10.2023	05.10.2023	6.5864
				02.11.2023	07.11.2023	6.5864

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.12.2023	06.12.2023	6.5864
				02.01.2024	05.01.2024	6.5864
				01.02.2024	06.02.2024	5.5599
				01.03.2024	06.03.2024	5.5599
				02.04.2024	05.04.2024	5.5599
				02.05.2024	07.05.2024	5.5599
				03.06.2024	06.06.2024	5.5599
	U AUD HGD MTD3 (D)	AUD	LU2070305466	03.07.2023	06.07.2023	0.1954
				01.08.2023	04.08.2023	0.1954
				01.09.2023	06.09.2023	0.1954
				02.10.2023	05.10.2023	0.1954
				02.11.2023	07.11.2023	0.1954
				01.12.2023	06.12.2023	0.1954
				02.01.2024	05.01.2024	0.1954
				01.02.2024	06.02.2024	0.1954
				01.03.2024	06.03.2024	0.1954
				02.04.2024	05.04.2024	0.1954
				02.05.2024	07.05.2024	0.1954
				03.06.2024	06.06.2024	0.1954
	U USD MGI (D)	USD	LU1883853894	03.07.2023	06.07.2023	0.1224
				01.08.2023	04.08.2023	0.1318
				01.09.2023	06.09.2023	0.1410
				02.10.2023	05.10.2023	0.1314
				02.11.2023	07.11.2023	0.1501
				01.12.2023	06.12.2023	0.1117
				02.01.2024	05.01.2024	0.1350
				01.02.2024	06.02.2024	0.1657
				01.03.2024	06.03.2024	0.1377
				02.04.2024	05.04.2024	0.1488
				02.05.2024	07.05.2024	0.1635
				03.06.2024	06.06.2024	0.1438
	U USD MTD3 (D)	USD	LU1883853621	03.07.2023	06.07.2023	0.1851
				01.08.2023	04.08.2023	0.1851
				01.09.2023	06.09.2023	0.1851
				02.10.2023	05.10.2023	0.1851
				02.11.2023	07.11.2023	0.1851
				01.12.2023	06.12.2023	0.1851
				02.01.2024	05.01.2024	0.1851
				01.02.2024	06.02.2024	0.2284
				01.03.2024	06.03.2024	0.2284
				02.04.2024	05.04.2024	0.2284
				02.05.2024	07.05.2024	0.2284
				03.06.2024	06.06.2024	0.2284
	U ZAR MTD3 (D)	ZAR	LU1883853977	03.07.2023	06.07.2023	7.3245
				01.08.2023	04.08.2023	6.5514
				01.09.2023	06.09.2023	6.5514
				02.10.2023	05.10.2023	6.5514
				02.11.2023	07.11.2023	6.5514
				01.12.2023	06.12.2023	6.5514
				02.01.2024	05.01.2024	6.5514
				01.02.2024	06.02.2024	5.5229
				01.03.2024	06.03.2024	5.5229
				02.04.2024	05.04.2024	5.5229
				02.05.2024	07.05.2024	5.5229
				03.06.2024	06.06.2024	5.5229
US Corporate Bond	A USD AD (D)	USD	LU1162498049	20.09.2023	25.09.2023	2.9400
	A2 USD MD (D)	USD	LU2659282425	29.09.2023	04.10.2023	0.1831
				31.10.2023	06.11.2023	0.1751

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				30.11.2023	05.12.2023	0.1559
				29.12.2023	04.01.2024	0.1452
				31.01.2024	05.02.2024	0.1700
				29.02.2024	05.03.2024	0.1482
				28.03.2024	04.04.2024	0.1515
				30.04.2024	06.05.2024	0.1709
				31.05.2024	05.06.2024	0.1660
				28.06.2024	03.07.2024	0.1452
	M2 EUR HGD QTD (D)	EUR	LU2305762622	29.09.2023	04.10.2023	8.9193
				29.12.2023	04.01.2024	8.4602
				28.03.2024	04.04.2024	8.6335
				28.06.2024	03.07.2024	8.7751
US Short Term Bond	A2 AUD HGD MTD3 (D)	AUD	LU2585852754	02.11.2023	07.11.2023	0.1837
				01.12.2023	06.12.2023	0.1837
				02.01.2024	05.01.2024	0.1837
				01.02.2024	06.02.2024	0.2228
				01.03.2024	06.03.2024	0.2228
				02.04.2024	05.04.2024	0.2228
				02.05.2024	07.05.2024	0.2228
				03.06.2024	06.06.2024	0.2228
	A2 HKD MTD3 (D)	HKD	LU2585852671	02.10.2023	05.10.2023	0.2434
				02.11.2023	07.11.2023	0.2434
				01.12.2023	06.12.2023	0.2434
				02.01.2024	05.01.2024	0.2434
				01.02.2024	06.02.2024	0.2630
				01.03.2024	06.03.2024	0.2630
				02.04.2024	05.04.2024	0.2630
				02.05.2024	07.05.2024	0.2630
				03.06.2024	06.06.2024	0.2630
	A2 RMB HGD MTD3 (D)	CNH	LU2585852838	02.11.2023	07.11.2023	0.1338
				01.12.2023	06.12.2023	0.1338
				02.01.2024	05.01.2024	0.1338
				01.02.2024	06.02.2024	0.1604
				01.03.2024	06.03.2024	0.1604
				02.04.2024	05.04.2024	0.1604
				02.05.2024	07.05.2024	0.1604
				03.06.2024	06.06.2024	0.1604
	A2 USD AD (D)	USD	LU1882442111	20.09.2023	25.09.2023	2.7200
	A2 USD MD (D)	USD	LU2574252669	31.07.2023	03.08.2023	0.2159
				31.08.2023	05.09.2023	0.2503
				29.09.2023	04.10.2023	0.2180
				31.10.2023	06.11.2023	0.2497
				30.11.2023	05.12.2023	0.2338
				29.12.2023	04.01.2024	0.2413
				31.01.2024	05.02.2024	0.2505
				29.02.2024	05.03.2024	0.2264
				28.03.2024	04.04.2024	0.2183
				30.04.2024	06.05.2024	0.2548
				31.05.2024	05.06.2024	0.2318
				28.06.2024	03.07.2024	0.2139
	A2 USD MTD (D)	USD	LU1882442202	03.07.2023	06.07.2023	0.0214
				01.08.2023	04.08.2023	0.0214
				01.09.2023	06.09.2023	0.0214
				02.10.2023	05.10.2023	0.0214
				02.11.2023	07.11.2023	0.0214
				01.12.2023	06.12.2023	0.0214
				02.01.2024	05.01.2024	0.0214
				01.02.2024	06.02.2024	0.0251

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.03.2024	06.03.2024	0.0251
				02.04.2024	05.04.2024	0.0251
				02.05.2024	07.05.2024	0.0251
				03.06.2024	06.06.2024	0.0251
	A2 USD MTD3 (D)	USD	LU2585852598	03.07.2023	06.07.2023	0.2500
				01.08.2023	04.08.2023	0.2500
				01.09.2023	06.09.2023	0.2500
				02.10.2023	05.10.2023	0.2500
				02.11.2023	07.11.2023	0.2500
				01.12.2023	06.12.2023	0.2500
				02.01.2024	05.01.2024	0.2500
				01.02.2024	06.02.2024	0.2739
				01.03.2024	06.03.2024	0.2739
				02.04.2024	05.04.2024	0.2739
				02.05.2024	07.05.2024	0.2739
				03.06.2024	06.06.2024	0.2739
	A2 ZAR HGD MTD3 (D)	ZAR	LU2596443304	03.07.2023	06.07.2023	7.9167
				01.08.2023	04.08.2023	7.9167
				01.09.2023	06.09.2023	7.9167
				02.10.2023	05.10.2023	7.9167
				02.11.2023	07.11.2023	7.9167
				01.12.2023	06.12.2023	7.9167
	B USD MTD3 (D)	USD	LU2596443130	02.01.2024	05.01.2024	7.9167
				03.07.2023	06.07.2023	0.2500
				01.08.2023	04.08.2023	0.2500
				01.09.2023	06.09.2023	0.2500
				02.10.2023	05.10.2023	0.2500
				02.11.2023	07.11.2023	0.2500
	B ZAR HGD MTD3 (D)	ZAR	LU2596443056	01.12.2023	06.12.2023	0.2500
				02.01.2024	05.01.2024	0.2500
				03.07.2023	06.07.2023	7.9167
				01.08.2023	04.08.2023	7.9167
				01.09.2023	06.09.2023	7.9167
				02.10.2023	05.10.2023	7.9167
	C USD MTD (D)	USD	LU1882442970	02.11.2023	07.11.2023	7.9167
				01.12.2023	06.12.2023	7.9167
				02.01.2024	05.01.2024	7.9167
				03.07.2023	06.07.2023	0.0197
				01.08.2023	04.08.2023	0.0197
				01.09.2023	06.09.2023	0.0197
	U USD MTD3 (D)	USD	LU2596442918	02.10.2023	05.10.2023	0.0197
				02.11.2023	07.11.2023	0.0197
				01.12.2023	06.12.2023	0.0197
				02.01.2024	05.01.2024	0.0197
				01.02.2024	06.02.2024	0.0228
				01.03.2024	06.03.2024	0.0228
	U ZAR HGD MTD3 (D)	ZAR	LU2596442835	02.04.2024	05.04.2024	0.0228
				02.05.2024	07.05.2024	0.0228
				03.06.2024	06.06.2024	0.0228
				03.07.2023	06.07.2023	7.9167
				01.08.2023	04.08.2023	7.9167

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.09.2023	06.09.2023	7.9167
				02.10.2023	05.10.2023	7.9167
				02.11.2023	07.11.2023	7.9167
				01.12.2023	06.12.2023	7.9167
				02.01.2024	05.01.2024	7.9167
Asia Income ESG Bond	A2 SGD HGD MGI (D)	SGD	LU2665729641	02.01.2024	05.01.2024	0.1855
				01.02.2024	06.02.2024	0.3022
				01.03.2024	06.03.2024	0.2539
				02.04.2024	05.04.2024	0.2639
				02.05.2024	07.05.2024	0.2884
				03.06.2024	06.06.2024	0.2722
	A2 USD MGI (D)	USD	LU2665726548	02.01.2024	05.01.2024	0.1866
				01.02.2024	06.02.2024	0.3010
				01.03.2024	06.03.2024	0.2549
				02.04.2024	05.04.2024	0.2622
				02.05.2024	07.05.2024	0.2895
				03.06.2024	06.06.2024	0.2755
China RMB Aggregate Bond	E2 EUR AD (D)	EUR	LU2534777763	20.09.2023	25.09.2023	0.0500
	F EUR AD (D)	EUR	LU2534777250	20.09.2023	25.09.2023	0.0400
	G EUR AD (D)	EUR	LU2534777334	20.09.2023	25.09.2023	0.0400
Emerging Markets Blended Bond	A EUR AD (D)	EUR	LU1161086316	20.09.2023	25.09.2023	1.1500
	A2 EUR AD (D)	EUR	LU2070310110	20.09.2023	25.09.2023	0.5200
	A2 SGD HGD MTD (D)	SGD	LU1534095879	03.07.2023	06.07.2023	0.2741
				01.08.2023	04.08.2023	0.2741
				01.09.2023	06.09.2023	0.2741
				02.10.2023	05.10.2023	0.2741
				02.11.2023	07.11.2023	0.2741
				01.12.2023	06.12.2023	0.2741
				02.01.2024	05.01.2024	0.2741
				01.02.2024	06.02.2024	0.3155
				01.03.2024	06.03.2024	0.3155
				02.04.2024	05.04.2024	0.3155
				02.05.2024	07.05.2024	0.3155
				03.06.2024	06.06.2024	0.3155
	F EUR QTD (D)	EUR	LU2018719562	03.07.2023	06.07.2023	0.0424
				02.10.2023	05.10.2023	0.0424
				02.01.2024	05.01.2024	0.0424
				02.04.2024	05.04.2024	0.0482
	F2 EUR QTD (D)	EUR	LU1600318759	03.07.2023	06.07.2023	0.7552
				02.10.2023	05.10.2023	0.7552
				02.01.2024	05.01.2024	0.7552
				02.04.2024	05.04.2024	0.8589
	G EUR QTD (D)	EUR	LU1600318833	03.07.2023	06.07.2023	0.7722
				02.10.2023	05.10.2023	0.7722
				02.01.2024	05.01.2024	0.7722
				02.04.2024	05.04.2024	0.8801
	OR EUR AD (D)	EUR	LU1534097065	20.09.2023	25.09.2023	13.5500
	X3 EUR QD (D)	EUR	LU2630492929	29.12.2023	04.01.2024	1.0795
				28.03.2024	04.04.2024	25.3445
				28.06.2024	03.07.2024	15.3681
Emerging Markets Bond	A AUD MTD3 (D)	AUD	LU1882449637	03.07.2023	06.07.2023	0.3164
				01.08.2023	04.08.2023	0.3164
				01.09.2023	06.09.2023	0.3164
				02.10.2023	05.10.2023	0.3164
				02.11.2023	07.11.2023	0.3164
				01.12.2023	06.12.2023	0.3164
				02.01.2024	05.01.2024	0.3164
				01.02.2024	06.02.2024	0.3173

Teilfonds	Anteilsklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.03.2024	06.03.2024	0.3173
				02.04.2024	05.04.2024	0.3173
				02.05.2024	07.05.2024	0.3173
				03.06.2024	06.06.2024	0.3173
	A EUR AD (D)	EUR	LU1882449983	20.09.2023	25.09.2023	2.7700
	A EUR HGD AD (D)	EUR	LU1882450130	20.09.2023	25.09.2023	1.7500
	A EUR MTD (D)	EUR	LU1882450213	03.07.2023	06.07.2023	0.0190
				01.08.2023	04.08.2023	0.0190
				01.09.2023	06.09.2023	0.0190
				02.10.2023	05.10.2023	0.0190
				02.11.2023	07.11.2023	0.0190
				01.12.2023	06.12.2023	0.0190
				02.01.2024	05.01.2024	0.0190
				01.02.2024	06.02.2024	0.0191
				01.03.2024	06.03.2024	0.0191
				02.04.2024	05.04.2024	0.0191
				02.05.2024	07.05.2024	0.0191
				03.06.2024	06.06.2024	0.0191
	A USD AD (D)	USD	LU1882450486	20.09.2023	25.09.2023	3.0200
	A USD MGI (D)	USD	LU1882450726	03.07.2023	06.07.2023	0.1976
				01.08.2023	04.08.2023	0.2699
				01.09.2023	06.09.2023	0.2979
				02.10.2023	05.10.2023	0.3300
				02.11.2023	07.11.2023	0.3157
				01.12.2023	06.12.2023	0.2182
				02.01.2024	05.01.2024	0.2492
				01.02.2024	06.02.2024	0.3474
				01.03.2024	06.03.2024	0.2868
				02.04.2024	05.04.2024	0.3081
				02.05.2024	07.05.2024	0.3472
				03.06.2024	06.06.2024	0.2831
	A USD MTD (D)	USD	LU1882450569	03.07.2023	06.07.2023	0.0200
				01.08.2023	04.08.2023	0.0200
				01.09.2023	06.09.2023	0.0200
				02.10.2023	05.10.2023	0.0200
				02.11.2023	07.11.2023	0.0200
				01.12.2023	06.12.2023	0.0200
				02.01.2024	05.01.2024	0.0200
				01.02.2024	06.02.2024	0.0209
				01.03.2024	06.03.2024	0.0209
				02.04.2024	05.04.2024	0.0209
				02.05.2024	07.05.2024	0.0209
				03.06.2024	06.06.2024	0.0209
	A USD MTD3 (D)	USD	LU1882450643	03.07.2023	06.07.2023	0.3547
				01.08.2023	04.08.2023	0.3547
				01.09.2023	06.09.2023	0.3547
				02.10.2023	05.10.2023	0.3547
				02.11.2023	07.11.2023	0.3547
				01.12.2023	06.12.2023	0.3547
				02.01.2024	05.01.2024	0.3547
				01.02.2024	06.02.2024	0.3547
				01.03.2024	06.03.2024	0.3547
				02.04.2024	05.04.2024	0.3547
				02.05.2024	07.05.2024	0.3547
				03.06.2024	06.06.2024	0.3547
	A ZAR MTD3 (D)	ZAR	LU1882450999	03.07.2023	06.07.2023	7.5082
				01.08.2023	04.08.2023	6.7736
				01.09.2023	06.09.2023	6.7736

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.10.2023	05.10.2023	6.7736
				02.11.2023	07.11.2023	6.7736
				01.12.2023	06.12.2023	6.7736
				02.01.2024	05.01.2024	6.7736
				01.02.2024	06.02.2024	6.7286
				01.03.2024	06.03.2024	6.7286
				02.04.2024	05.04.2024	6.7286
				02.05.2024	07.05.2024	6.7286
				03.06.2024	06.06.2024	6.7286
	A2 AUD HGD MTD3 (D)	AUD	LU2110860256	03.07.2023	06.07.2023	0.2620
				01.08.2023	04.08.2023	0.2620
				01.09.2023	06.09.2023	0.2620
				02.10.2023	05.10.2023	0.2620
				02.11.2023	07.11.2023	0.2620
				01.12.2023	06.12.2023	0.2620
				02.01.2024	05.01.2024	0.2620
				01.02.2024	06.02.2024	0.2566
				01.03.2024	06.03.2024	0.2566
				02.04.2024	05.04.2024	0.2566
				02.05.2024	07.05.2024	0.2566
				03.06.2024	06.06.2024	0.2566
	A2 EUR AD (D)	EUR	LU2070309963	20.09.2023	25.09.2023	2.7100
	A2 HKD MTD3 (D)	HKD	LU2110860330	03.07.2023	06.07.2023	0.2942
				01.08.2023	04.08.2023	0.2942
				01.09.2023	06.09.2023	0.2942
				02.10.2023	05.10.2023	0.2942
				02.11.2023	07.11.2023	0.2942
				01.12.2023	06.12.2023	0.2942
				02.01.2024	05.01.2024	0.2942
				01.02.2024	06.02.2024	0.2869
				01.03.2024	06.03.2024	0.2869
				02.04.2024	05.04.2024	0.2869
				02.05.2024	07.05.2024	0.2869
				03.06.2024	06.06.2024	0.2869
	A2 RMB HGD MTD3 (D)	CNH	LU2401860049	03.07.2023	06.07.2023	0.2391
				01.08.2023	04.08.2023	0.2391
				01.09.2023	06.09.2023	0.2391
				02.10.2023	05.10.2023	0.2391
				02.11.2023	07.11.2023	0.2391
				01.12.2023	06.12.2023	0.2391
				02.01.2024	05.01.2024	0.2391
				01.02.2024	06.02.2024	0.2190
				01.03.2024	06.03.2024	0.2190
				02.04.2024	05.04.2024	0.2190
				02.05.2024	07.05.2024	0.2190
				03.06.2024	06.06.2024	0.2190
	A2 SGD HGD MGI (D)	SGD	LU2237438622	03.07.2023	06.07.2023	0.1803
				01.08.2023	04.08.2023	0.2459
				01.09.2023	06.09.2023	0.2715
				02.10.2023	05.10.2023	0.3023
				02.11.2023	07.11.2023	0.2860
				01.12.2023	06.12.2023	0.1969
				02.01.2024	05.01.2024	0.2246
				01.02.2024	06.02.2024	0.3143
				01.03.2024	06.03.2024	0.2589
				02.04.2024	05.04.2024	0.2806
				02.05.2024	07.05.2024	0.3136
				03.06.2024	06.06.2024	0.2543

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
	A2 USD MGI (D)	USD	LU2237438895	03.07.2023	06.07.2023	0.1802
				01.08.2023	04.08.2023	0.2467
				01.09.2023	06.09.2023	0.2733
				02.10.2023	05.10.2023	0.3033
				02.11.2023	07.11.2023	0.2912
				01.12.2023	06.12.2023	0.2009
				02.01.2024	05.01.2024	0.2295
				01.02.2024	06.02.2024	0.3197
				01.03.2024	06.03.2024	0.2647
				02.04.2024	05.04.2024	0.2833
				02.05.2024	07.05.2024	0.3209
				03.06.2024	06.06.2024	0.2612
	A2 USD MTD3 (D)	USD	LU2110860769	03.07.2023	06.07.2023	0.2931
				01.08.2023	04.08.2023	0.2931
				01.09.2023	06.09.2023	0.2931
				02.10.2023	05.10.2023	0.2931
				02.11.2023	07.11.2023	0.2931
				01.12.2023	06.12.2023	0.2931
				02.01.2024	05.01.2024	0.2931
				01.02.2024	06.02.2024	0.2854
				01.03.2024	06.03.2024	0.2854
				02.04.2024	05.04.2024	0.2854
				02.05.2024	07.05.2024	0.2854
				03.06.2024	06.06.2024	0.2854
	B AUD MTD3 (D)	AUD	LU1882451021	03.07.2023	06.07.2023	0.2970
				01.08.2023	04.08.2023	0.2970
				01.09.2023	06.09.2023	0.2970
				02.10.2023	05.10.2023	0.2970
				02.11.2023	07.11.2023	0.2970
				01.12.2023	06.12.2023	0.2970
				02.01.2024	05.01.2024	0.2970
				01.02.2024	06.02.2024	0.2887
				01.03.2024	06.03.2024	0.2887
				02.04.2024	05.04.2024	0.2887
				02.05.2024	07.05.2024	0.2887
				03.06.2024	06.06.2024	0.2887
	B USD MGI (D)	USD	LU1882451617	03.07.2023	06.07.2023	0.1756
				01.08.2023	04.08.2023	0.2397
				01.09.2023	06.09.2023	0.2647
				02.10.2023	05.10.2023	0.2933
				02.11.2023	07.11.2023	0.2809
				01.12.2023	06.12.2023	0.1941
				02.01.2024	05.01.2024	0.2214
				01.02.2024	06.02.2024	0.3086
				01.03.2024	06.03.2024	0.2544
				02.04.2024	05.04.2024	0.2730
				02.05.2024	07.05.2024	0.3082
				03.06.2024	06.06.2024	0.2511
	B USD MTD3 (D)	USD	LU1882451534	03.07.2023	06.07.2023	0.3531
				01.08.2023	04.08.2023	0.3531
				01.09.2023	06.09.2023	0.3531
				02.10.2023	05.10.2023	0.3531
				02.11.2023	07.11.2023	0.3531
				01.12.2023	06.12.2023	0.3531
				02.01.2024	05.01.2024	0.3531
				01.02.2024	06.02.2024	0.3531
				01.03.2024	06.03.2024	0.3531
				02.04.2024	05.04.2024	0.3531

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.05.2024	07.05.2024	0.3531
				03.06.2024	06.06.2024	0.3531
	B ZAR MTD3 (D)	ZAR	LU1882451708	03.07.2023	06.07.2023	7.2947
				01.08.2023	04.08.2023	6.5460
				01.09.2023	06.09.2023	6.5460
				02.10.2023	05.10.2023	6.5460
				02.11.2023	07.11.2023	6.5460
				01.12.2023	06.12.2023	6.5460
				02.01.2024	05.01.2024	6.5460
				01.02.2024	06.02.2024	6.5303
				01.03.2024	06.03.2024	6.5303
				02.04.2024	05.04.2024	6.5303
				02.05.2024	07.05.2024	6.5303
				03.06.2024	06.06.2024	6.5303
	C EUR MTD (D)	EUR	LU1882451963	03.07.2023	06.07.2023	0.0187
				01.08.2023	04.08.2023	0.0187
				01.09.2023	06.09.2023	0.0187
				02.10.2023	05.10.2023	0.0187
				02.11.2023	07.11.2023	0.0187
				01.12.2023	06.12.2023	0.0187
				02.01.2024	05.01.2024	0.0187
				01.02.2024	06.02.2024	0.0187
				01.03.2024	06.03.2024	0.0187
				02.04.2024	05.04.2024	0.0187
				02.05.2024	07.05.2024	0.0187
				03.06.2024	06.06.2024	0.0187
	C USD MTD (D)	USD	LU1882452185	03.07.2023	06.07.2023	0.0198
				01.08.2023	04.08.2023	0.0198
				01.09.2023	06.09.2023	0.0198
				02.10.2023	05.10.2023	0.0198
				02.11.2023	07.11.2023	0.0198
				01.12.2023	06.12.2023	0.0198
				02.01.2024	05.01.2024	0.0198
				01.02.2024	06.02.2024	0.0204
				01.03.2024	06.03.2024	0.0204
				02.04.2024	05.04.2024	0.0204
				02.05.2024	07.05.2024	0.0204
				03.06.2024	06.06.2024	0.0204
	E2 EUR QTD (D)	EUR	LU1882452698	03.07.2023	06.07.2023	0.0616
				02.10.2023	05.10.2023	0.0616
				02.01.2024	05.01.2024	0.0616
				02.04.2024	05.04.2024	0.0621
	E2 USD AD (D)	USD	LU1882452854	20.09.2023	25.09.2023	0.3500
	F EUR QTD (D)	EUR	LU1882453076	03.07.2023	06.07.2023	0.0601
				02.10.2023	05.10.2023	0.0601
				02.01.2024	05.01.2024	0.0601
				02.04.2024	05.04.2024	0.0604
	G EUR HGD AD (D)	EUR	LU1894676722	20.09.2023	25.09.2023	0.2400
	G EUR QTD (D)	EUR	LU2036673296	03.07.2023	06.07.2023	0.0472
				02.10.2023	05.10.2023	0.0472
				02.01.2024	05.01.2024	0.0472
				02.04.2024	05.04.2024	0.0476
	H EUR QTD (D)	EUR	LU1998914219	03.07.2023	06.07.2023	10.1911
				02.10.2023	05.10.2023	10.1911
				02.01.2024	05.01.2024	10.1911
	I2 EUR HGD AD (D)	EUR	LU1882453316	20.09.2023	25.09.2023	47.7400
	I2 EUR QTD (D)	EUR	LU1882453407	03.07.2023	06.07.2023	13.3368
				02.10.2023	05.10.2023	13.3368

Teilfonds	Anteilsklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.01.2024	05.01.2024	13.3368
				02.04.2024	05.04.2024	13.5560
	I2 GBP HGD QD (D)	GBP	LU1882453589	29.09.2023	04.10.2023	14.3502
				29.12.2023	04.01.2024	12.1514
				28.03.2024	04.04.2024	14.9837
				28.06.2024	03.07.2024	14.7654
	I2 USD QD (D)	USD	LU1882453746	29.09.2023	04.10.2023	14.6076
				29.12.2023	04.01.2024	13.2428
				28.03.2024	04.04.2024	15.7569
				28.06.2024	03.07.2024	15.6366
	I2 USD QTD (D)	USD	LU1882453829	03.07.2023	06.07.2023	14.1133
				02.10.2023	05.10.2023	14.1133
				02.01.2024	05.01.2024	14.1133
				02.04.2024	05.04.2024	14.8369
	J3 GBP QD (D)	GBP	LU2052287997	29.09.2023	04.10.2023	15.0220
				29.12.2023	04.01.2024	12.9760
				28.03.2024	04.04.2024	15.6640
				28.06.2024	03.07.2024	15.5600
	M2 EUR AD (D)	EUR	LU1882454637	20.09.2023	25.09.2023	84.5800
	P2 USD MTD (D)	USD	LU1882455014	03.07.2023	06.07.2023	0.1618
				01.08.2023	04.08.2023	0.1618
				01.09.2023	06.09.2023	0.1618
				02.10.2023	05.10.2023	0.1618
				02.11.2023	07.11.2023	0.1618
				01.12.2023	06.12.2023	0.1618
				02.01.2024	05.01.2024	0.1618
				01.02.2024	06.02.2024	0.1700
				01.03.2024	06.03.2024	0.1700
				02.04.2024	05.04.2024	0.1700
				02.05.2024	07.05.2024	0.1700
				03.06.2024	06.06.2024	0.1700
	Q-D USD MTD (D)	USD	LU1882455105	03.07.2023	06.07.2023	0.2053
				01.08.2023	04.08.2023	0.2053
				01.09.2023	06.09.2023	0.2053
				02.10.2023	05.10.2023	0.2053
				02.11.2023	07.11.2023	0.2053
				01.12.2023	06.12.2023	0.2053
				02.01.2024	05.01.2024	0.2053
				01.02.2024	06.02.2024	0.2125
				01.03.2024	06.03.2024	0.2125
				02.04.2024	05.04.2024	0.2125
				02.05.2024	07.05.2024	0.2125
				03.06.2024	06.06.2024	0.2125
	R2 USD AD (D)	USD	LU1882455790	20.09.2023	25.09.2023	2.9000
	R3 GBP QD (D)	GBP	LU2259108715	29.09.2023	04.10.2023	0.1612
				29.12.2023	04.01.2024	0.1387
	T AUD MTD3 (D)	AUD	LU1882455873	03.07.2023	06.07.2023	0.3214
				01.08.2023	04.08.2023	0.3214
				01.09.2023	06.09.2023	0.3214
				02.10.2023	05.10.2023	0.3214
				02.11.2023	07.11.2023	0.3214
				01.12.2023	06.12.2023	0.3214
				02.01.2024	05.01.2024	0.3214
				01.02.2024	06.02.2024	0.3133
				01.03.2024	06.03.2024	0.3133
				02.04.2024	05.04.2024	0.3133
				02.05.2024	07.05.2024	0.3133
				03.06.2024	06.06.2024	0.3133

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
	T USD MGI (D)	USD	LU1882456251	03.07.2023	06.07.2023	0.1480
				01.08.2023	04.08.2023	0.2021
				01.09.2023	06.09.2023	0.2231
				02.10.2023	05.10.2023	0.2472
				02.11.2023	07.11.2023	0.2368
				01.12.2023	06.12.2023	0.1636
				02.01.2024	05.01.2024	0.1866
				01.02.2024	06.02.2024	0.2601
				01.03.2024	06.03.2024	0.2145
				02.04.2024	05.04.2024	0.2301
				02.05.2024	07.05.2024	0.2597
				03.06.2024	06.06.2024	0.2116
	T USD MTD3 (D)	USD	LU1882456178	03.07.2023	06.07.2023	0.3505
				01.08.2023	04.08.2023	0.3505
				01.09.2023	06.09.2023	0.3505
				02.10.2023	05.10.2023	0.3505
				02.11.2023	07.11.2023	0.3505
				01.12.2023	06.12.2023	0.3505
				02.01.2024	05.01.2024	0.3505
				01.02.2024	06.02.2024	0.3505
				01.03.2024	06.03.2024	0.3505
				02.04.2024	05.04.2024	0.3505
				02.05.2024	07.05.2024	0.3505
				03.06.2024	06.06.2024	0.3505
	T ZAR MTD3 (D)	ZAR	LU1882456335	03.07.2023	06.07.2023	7.7569
				01.08.2023	04.08.2023	6.9660
				01.09.2023	06.09.2023	6.9660
				02.10.2023	05.10.2023	6.9660
				02.11.2023	07.11.2023	6.9660
				01.12.2023	06.12.2023	6.9660
				02.01.2024	05.01.2024	6.9660
				01.02.2024	06.02.2024	6.9471
				01.03.2024	06.03.2024	6.9471
				02.04.2024	05.04.2024	6.9471
				02.05.2024	07.05.2024	6.9471
				03.06.2024	06.06.2024	6.9471
	U AUD MTD3 (D)	AUD	LU1882456418	03.07.2023	06.07.2023	0.3351
				01.08.2023	04.08.2023	0.3351
				01.09.2023	06.09.2023	0.3351
				02.10.2023	05.10.2023	0.3351
				02.11.2023	07.11.2023	0.3351
				01.12.2023	06.12.2023	0.3351
				02.01.2024	05.01.2024	0.3351
				01.02.2024	06.02.2024	0.3267
				01.03.2024	06.03.2024	0.3267
				02.04.2024	05.04.2024	0.3267
				02.05.2024	07.05.2024	0.3267
				03.06.2024	06.06.2024	0.3267
	U USD MGI (D)	USD	LU1882456848	03.07.2023	06.07.2023	0.1474
				01.08.2023	04.08.2023	0.2012
				01.09.2023	06.09.2023	0.2222
				02.10.2023	05.10.2023	0.2461
				02.11.2023	07.11.2023	0.2358
				01.12.2023	06.12.2023	0.1629
				02.01.2024	05.01.2024	0.1858
				01.02.2024	06.02.2024	0.2590
				01.03.2024	06.03.2024	0.2136
				02.04.2024	05.04.2024	0.2292

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.05.2024	07.05.2024	0.2587
				03.06.2024	06.06.2024	0.2107
	U USD MTD3 (D)	USD	LU1882456764	03.07.2023	06.07.2023	0.3504
				01.08.2023	04.08.2023	0.3504
				01.09.2023	06.09.2023	0.3504
				02.10.2023	05.10.2023	0.3504
				02.11.2023	07.11.2023	0.3504
				01.12.2023	06.12.2023	0.3504
				02.01.2024	05.01.2024	0.3504
				01.02.2024	06.02.2024	0.3504
				01.03.2024	06.03.2024	0.3504
				02.04.2024	05.04.2024	0.3504
				02.05.2024	07.05.2024	0.3504
				03.06.2024	06.06.2024	0.3504
	U ZAR MTD3 (D)	ZAR	LU1882456921	03.07.2023	06.07.2023	8.1785
				01.08.2023	04.08.2023	7.3407
				01.09.2023	06.09.2023	7.3407
				02.10.2023	05.10.2023	7.3407
				02.11.2023	07.11.2023	7.3407
				01.12.2023	06.12.2023	7.3407
				02.01.2024	05.01.2024	7.3407
				01.02.2024	06.02.2024	7.3241
				01.03.2024	06.03.2024	7.3241
				02.04.2024	05.04.2024	7.3241
				02.05.2024	07.05.2024	7.3241
				03.06.2024	06.06.2024	7.3241
	Z EUR HGD AD (D)	EUR	LU2085674625	20.09.2023	25.09.2023	56.3700
Emerging Markets Corporate Bond	A EUR AD (D)	EUR	LU0755948873	20.09.2023	25.09.2023	4.4900
	A USD AD (D)	USD	LU0755948527	20.09.2023	25.09.2023	3.8100
	F EUR HGD MTD (D)	EUR	LU2018722608	03.07.2023	06.07.2023	0.0147
				01.08.2023	04.08.2023	0.0147
				01.09.2023	06.09.2023	0.0147
				02.10.2023	05.10.2023	0.0147
				02.11.2023	07.11.2023	0.0147
				01.12.2023	06.12.2023	0.0147
				02.01.2024	05.01.2024	0.0147
				01.02.2024	06.02.2024	0.0143
				01.03.2024	06.03.2024	0.0143
				02.04.2024	05.04.2024	0.0143
				02.05.2024	07.05.2024	0.0143
				03.06.2024	06.06.2024	0.0143
	F2 EUR HGD MTD (D)	EUR	LU0945158151	03.07.2023	06.07.2023	0.2549
				01.08.2023	04.08.2023	0.2549
				01.09.2023	06.09.2023	0.2549
				02.10.2023	05.10.2023	0.2549
				02.11.2023	07.11.2023	0.2549
				01.12.2023	06.12.2023	0.2549
				02.01.2024	05.01.2024	0.2549
				01.02.2024	06.02.2024	0.2486
				01.03.2024	06.03.2024	0.2486
				02.04.2024	05.04.2024	0.2486
				02.05.2024	07.05.2024	0.2486
	G EUR HGD MTD (D)	EUR	LU0945158078	03.07.2023	06.07.2023	0.2677
				01.08.2023	04.08.2023	0.2677
				01.09.2023	06.09.2023	0.2677
				02.10.2023	05.10.2023	0.2677
				02.11.2023	07.11.2023	0.2677

Teilfonds	Anteilsklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.12.2023	06.12.2023	0.2677
				02.01.2024	05.01.2024	0.2677
				01.02.2024	06.02.2024	0.2624
				01.03.2024	06.03.2024	0.2624
				02.04.2024	05.04.2024	0.2624
				02.05.2024	07.05.2024	0.2624
				03.06.2024	06.06.2024	0.2624
	I EUR AD (D)	EUR	LU0755948014	20.09.2023	25.09.2023	48.9000
	I EUR HGD AD (D)	EUR	LU2339089083	20.09.2023	25.09.2023	43.4800
	I USD AD (D)	USD	LU0755947719	20.09.2023	25.09.2023	45.8800
	J2 EUR AD (D)	EUR	LU2176992076	20.09.2023	25.09.2023	51.4600
	Z EUR QD (D)	EUR	LU2052290199	29.09.2023	04.10.2023	12.5248
				29.12.2023	04.01.2024	12.4350
				28.03.2024	04.04.2024	13.1569
				28.06.2024	03.07.2024	14.0378
	Z USD QD (D)	USD	LU2052289936	29.09.2023	04.10.2023	11.9458
				29.12.2023	04.01.2024	12.3761
				28.03.2024	04.04.2024	12.7965
				28.06.2024	03.07.2024	13.5569
Emerging Markets Green Bond	A2 AUD HGD MTD3 (D)	AUD	LU2305762200	03.07.2023	06.07.2023	0.2325
				01.08.2023	04.08.2023	0.2325
				01.09.2023	06.09.2023	0.2325
				02.10.2023	05.10.2023	0.2325
				02.11.2023	07.11.2023	0.2325
				01.12.2023	06.12.2023	0.2325
				02.01.2024	05.01.2024	0.2325
				01.02.2024	06.02.2024	0.1961
				01.03.2024	06.03.2024	0.1961
				02.04.2024	05.04.2024	0.1961
				02.05.2024	07.05.2024	0.1961
				03.06.2024	06.06.2024	0.1961
	A2 HKD MTD3 (D)	HKD	LU2305762119	03.07.2023	06.07.2023	0.2642
				01.08.2023	04.08.2023	0.2642
				01.09.2023	06.09.2023	0.2642
				02.10.2023	05.10.2023	0.2642
				02.11.2023	07.11.2023	0.2642
				01.12.2023	06.12.2023	0.2642
				02.01.2024	05.01.2024	0.2642
				01.02.2024	06.02.2024	0.2238
				01.03.2024	06.03.2024	0.2238
				02.04.2024	05.04.2024	0.2238
				02.05.2024	07.05.2024	0.2238
				03.06.2024	06.06.2024	0.2238
	A2 RMB HGD MTD3 (D)	CNH	LU2305763786	03.07.2023	06.07.2023	0.1992
				01.08.2023	04.08.2023	0.1992
				01.09.2023	06.09.2023	0.1992
				02.10.2023	05.10.2023	0.1992
				02.11.2023	07.11.2023	0.1992
				01.12.2023	06.12.2023	0.1992
				02.01.2024	05.01.2024	0.1992
				01.02.2024	06.02.2024	0.1503
				01.03.2024	06.03.2024	0.1503
				02.04.2024	05.04.2024	0.1503
				02.05.2024	07.05.2024	0.1503
				03.06.2024	06.06.2024	0.1503
	A2 USD MTD3 (D)	USD	LU2305762036	03.07.2023	06.07.2023	0.2634
				01.08.2023	04.08.2023	0.2634
				01.09.2023	06.09.2023	0.2634

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.10.2023	05.10.2023	0.2634
				02.11.2023	07.11.2023	0.2634
				01.12.2023	06.12.2023	0.2634
				02.01.2024	05.01.2024	0.2634
				01.02.2024	06.02.2024	0.2229
				01.03.2024	06.03.2024	0.2229
				02.04.2024	05.04.2024	0.2229
				02.05.2024	07.05.2024	0.2229
				03.06.2024	06.06.2024	0.2229
	H EUR QD (D)	EUR	LU2339089166	29.09.2023	04.10.2023	9.5465
				29.12.2023	04.01.2024	8.6341
	R4 EUR HGD (D)	EUR	LU2368111824	20.09.2023	25.09.2023	1.3600
	R4 GBP HGD AD (D)	GBP	LU2368111741	20.09.2023	25.09.2023	1.3600
	R4 USD AD (D)	USD	LU2368112046	20.09.2023	25.09.2023	1.4700
Emerging Markets Corporate High Yield Bond	A EUR AD (D)	EUR	LU1882457226	20.09.2023	25.09.2023	3.8900
	A USD MTD (D)	USD	LU1882457655	03.07.2023	06.07.2023	0.2319
				01.08.2023	04.08.2023	0.2319
				01.09.2023	06.09.2023	0.2319
				02.10.2023	05.10.2023	0.2319
				02.11.2023	07.11.2023	0.2319
				01.12.2023	06.12.2023	0.2319
				02.01.2024	05.01.2024	0.2319
				01.02.2024	06.02.2024	0.2619
				01.03.2024	06.03.2024	0.2619
				02.04.2024	05.04.2024	0.2619
				02.05.2024	07.05.2024	0.2619
				03.06.2024	06.06.2024	0.2619
	A2 USD MD (D)	USD	LU2762361645	29.02.2024	05.03.2024	0.0137
				28.03.2024	04.04.2024	0.3586
				30.04.2024	06.05.2024	0.3248
				31.05.2024	05.06.2024	0.3531
				28.06.2024	03.07.2024	0.3889
	C USD MTD (D)	USD	LU1882458034	03.07.2023	06.07.2023	0.2250
				01.08.2023	04.08.2023	0.2250
				01.09.2023	06.09.2023	0.2250
				02.10.2023	05.10.2023	0.2250
				02.11.2023	07.11.2023	0.2250
				01.12.2023	06.12.2023	0.2250
				02.01.2024	05.01.2024	0.2250
				01.02.2024	06.02.2024	0.2515
				01.03.2024	06.03.2024	0.2515
				02.04.2024	05.04.2024	0.2515
				02.05.2024	07.05.2024	0.2515
				03.06.2024	06.06.2024	0.2515
	E2 EUR QTD (D)	EUR	LU1882458208	03.07.2023	06.07.2023	0.0693
				02.10.2023	05.10.2023	0.0693
				02.01.2024	05.01.2024	0.0693
				02.04.2024	05.04.2024	0.0756
	F EUR QTD (D)	EUR	LU1882458380	03.07.2023	06.07.2023	0.0681
				02.10.2023	05.10.2023	0.0681
				02.01.2024	05.01.2024	0.0681
				02.04.2024	05.04.2024	0.0739
	G EUR QTD (D)	EUR	LU2085676679	03.07.2023	06.07.2023	0.0546
				02.10.2023	05.10.2023	0.0546
				02.01.2024	05.01.2024	0.0546
				02.04.2024	05.04.2024	0.0594
	I2 EUR HGD AD (D)	EUR	LU2596442678	20.09.2023	25.09.2023	16.7500
	P2 USD MTD (D)	USD	LU1882459198	02.01.2024	05.01.2024	0.2188

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.02.2024	06.02.2024	0.2460
				01.03.2024	06.03.2024	0.2460
				02.04.2024	05.04.2024	0.2460
				02.05.2024	07.05.2024	0.2460
				03.06.2024	06.06.2024	0.2460
	R2 EUR AD (D)	EUR	LU1882459354	20.09.2023	25.09.2023	3.7700
Emerging Markets Hard Currency Bond	A EUR AD (D)	EUR	LU0907913544	20.09.2023	25.09.2023	9.8600
	A2 EUR MTD (D)	EUR	LU1534103137	03.07.2023	06.07.2023	0.2692
				01.08.2023	04.08.2023	0.2692
				01.09.2023	06.09.2023	0.2692
				02.10.2023	05.10.2023	0.2692
				02.11.2023	07.11.2023	0.2692
				01.12.2023	06.12.2023	0.2692
				02.01.2024	05.01.2024	0.2692
				01.02.2024	06.02.2024	0.3110
				01.03.2024	06.03.2024	0.3110
				02.04.2024	05.04.2024	0.3110
				02.05.2024	07.05.2024	0.3110
				03.06.2024	06.06.2024	0.3110
	A2 SGD HGD MTD (D)	SGD	LU1534104291	03.07.2023	06.07.2023	0.2596
				01.08.2023	04.08.2023	0.2596
				01.09.2023	06.09.2023	0.2596
				02.10.2023	05.10.2023	0.2596
				02.11.2023	07.11.2023	0.2596
				01.12.2023	06.12.2023	0.2596
				02.01.2024	05.01.2024	0.2596
				01.02.2024	06.02.2024	0.3016
				01.03.2024	06.03.2024	0.3016
				02.04.2024	05.04.2024	0.3016
				02.05.2024	07.05.2024	0.3016
				03.06.2024	06.06.2024	0.3016
	A2 USD HGD MTD (D)	USD	LU1534102592	03.07.2023	06.07.2023	0.2644
				01.08.2023	04.08.2023	0.2644
				01.09.2023	06.09.2023	0.2644
				02.10.2023	05.10.2023	0.2644
				02.11.2023	07.11.2023	0.2644
				01.12.2023	06.12.2023	0.2644
				02.01.2024	05.01.2024	0.2644
				01.02.2024	06.02.2024	0.3140
				01.03.2024	06.03.2024	0.3140
				02.04.2024	05.04.2024	0.3140
				02.05.2024	07.05.2024	0.3140
				03.06.2024	06.06.2024	0.3140
	I EUR AD (D)	EUR	LU0907912652	20.09.2023	25.09.2023	44.8800
	I EUR MD (D)	EUR	LU2801257416	31.05.2024	05.06.2024	5.2680
				28.06.2024	03.07.2024	5.2400
	M2 EUR AD (D)	EUR	LU2002720725	20.09.2023	25.09.2023	44.3700
Emerging Markets Local Currency Bond	A EUR AD (D)	EUR	LU1882459602	20.09.2023	25.09.2023	2.1200
	A USD AD (D)	USD	LU1882459867	20.09.2023	25.09.2023	2.3100
	A USD MGI (D)	USD	LU1882460014	03.07.2023	06.07.2023	0.1711
				01.08.2023	04.08.2023	0.2167
				01.09.2023	06.09.2023	0.1880
				02.10.2023	05.10.2023	0.1897
				02.11.2023	07.11.2023	0.1827
				01.12.2023	06.12.2023	0.1749
				02.01.2024	05.01.2024	0.1792
				01.02.2024	06.02.2024	0.1898
				01.03.2024	06.03.2024	0.1465

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.04.2024	05.04.2024	0.1966
				02.05.2024	07.05.2024	0.1991
				03.06.2024	06.06.2024	0.1886
	A USD MTD3 (D)	USD	LU1882459941	03.07.2023	06.07.2023	0.3008
				01.08.2023	04.08.2023	0.2041
				01.09.2023	06.09.2023	0.2041
				02.10.2023	05.10.2023	0.2041
				02.11.2023	07.11.2023	0.2041
				01.12.2023	06.12.2023	0.2041
				02.01.2024	05.01.2024	0.2041
				01.02.2024	06.02.2024	0.2041
				01.03.2024	06.03.2024	0.2041
				02.04.2024	05.04.2024	0.2041
				02.05.2024	07.05.2024	0.2041
				03.06.2024	06.06.2024	0.2041
	A2 EUR AD (D)	EUR	LU2070309708	20.09.2023	25.09.2023	2.1200
	A2 USD AD (D)	USD	LU1880385908	20.09.2023	25.09.2023	2.1300
	B USD MGI (D)	USD	LU1882460287	03.07.2023	06.07.2023	0.1529
				01.08.2023	04.08.2023	0.1935
				01.09.2023	06.09.2023	0.1678
				02.10.2023	05.10.2023	0.1692
				02.11.2023	07.11.2023	0.1629
				01.12.2023	06.12.2023	0.1558
				02.01.2024	05.01.2024	0.1595
				01.02.2024	06.02.2024	0.1688
				01.03.2024	06.03.2024	0.1301
				02.04.2024	05.04.2024	0.1746
				02.05.2024	07.05.2024	0.1767
				03.06.2024	06.06.2024	0.1673
	B USD MTD3 (D)	USD	LU1882460105	03.07.2023	06.07.2023	0.2842
				01.08.2023	04.08.2023	0.1919
				01.09.2023	06.09.2023	0.1919
				02.10.2023	05.10.2023	0.1919
				02.11.2023	07.11.2023	0.1919
				01.12.2023	06.12.2023	0.1919
				02.01.2024	05.01.2024	0.1919
				01.02.2024	06.02.2024	0.1919
				01.03.2024	06.03.2024	0.1919
				02.04.2024	05.04.2024	0.1919
				02.05.2024	07.05.2024	0.1919
				03.06.2024	06.06.2024	0.1919
	E2 EUR AD (D)	EUR	LU1882460527	20.09.2023	25.09.2023	0.1800
	E2 EUR QTD (D)	EUR	LU1882460790	03.07.2023	06.07.2023	0.0278
				02.10.2023	05.10.2023	0.0278
				02.01.2024	05.01.2024	0.0278
				02.04.2024	05.04.2024	0.0490
	F EUR AD (D)	EUR	LU1882460956	20.09.2023	25.09.2023	0.1600
	F EUR QTD (D)	EUR	LU1882461178	03.07.2023	06.07.2023	0.0274
				02.10.2023	05.10.2023	0.0274
				02.01.2024	05.01.2024	0.0274
				02.04.2024	05.04.2024	0.0480
	F2 EUR HGD MTD (D)	EUR	LU1880386112	03.07.2023	06.07.2023	0.0086
				01.08.2023	04.08.2023	0.0086
				01.09.2023	06.09.2023	0.0086
				02.10.2023	05.10.2023	0.0086
				02.11.2023	07.11.2023	0.0086
				01.12.2023	06.12.2023	0.0086
				02.01.2024	05.01.2024	0.0086

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				01.02.2024	06.02.2024	0.0151
				01.03.2024	06.03.2024	0.0151
				02.04.2024	05.04.2024	0.0151
				02.05.2024	07.05.2024	0.0151
				03.06.2024	06.06.2024	0.0151
	G EUR HGD MTD (D)	EUR	LU1880386468	03.07.2023	06.07.2023	0.0086
				01.08.2023	04.08.2023	0.0086
				01.09.2023	06.09.2023	0.0086
				02.10.2023	05.10.2023	0.0086
				02.11.2023	07.11.2023	0.0086
				01.12.2023	06.12.2023	0.0086
				02.01.2024	05.01.2024	0.0086
				01.02.2024	06.02.2024	0.0152
				01.03.2024	06.03.2024	0.0152
				02.04.2024	05.04.2024	0.0152
				02.05.2024	07.05.2024	0.0152
				03.06.2024	06.06.2024	0.0152
	I2 EUR AD (D)	EUR	LU1882461335	20.09.2023	25.09.2023	50.9900
	I2 EUR QD (D)	EUR	LU1882461418	29.09.2023	04.10.2023	14.4898
				29.12.2023	04.01.2024	12.9723
				28.03.2024	04.04.2024	13.0040
				28.06.2024	03.07.2024	13.9563
	I2 GBP QD (D)	GBP	LU2031984425	29.09.2023	04.10.2023	14.6256
				29.12.2023	04.01.2024	13.0687
				28.03.2024	04.04.2024	12.9130
				28.06.2024	03.07.2024	13.7609
	J2 EUR AD (D)	EUR	LU2428739804	20.09.2023	25.09.2023	61.2400
	M2 EUR AD (D)	EUR	LU1882461764	20.09.2023	25.09.2023	50.1200
	T USD MGI (D)	USD	LU1882462143	03.07.2023	06.07.2023	0.1926
				01.08.2023	04.08.2023	0.2440
	T USD MTD3 (D)	USD	LU1882462069	03.07.2023	06.07.2023	0.2865
				01.08.2023	04.08.2023	0.1934
				01.09.2023	06.09.2023	0.1934
				02.10.2023	05.10.2023	0.1934
				02.11.2023	07.11.2023	0.1934
				01.12.2023	06.12.2023	0.1934
				02.01.2024	05.01.2024	0.1934
				01.02.2024	06.02.2024	0.1934
				01.03.2024	06.03.2024	0.1934
				02.04.2024	05.04.2024	0.1934
				02.05.2024	07.05.2024	0.1934
				03.06.2024	06.06.2024	0.1934
	U USD MGI (D)	USD	LU1882462499	03.07.2023	06.07.2023	0.1834
				01.08.2023	04.08.2023	0.2322
				01.09.2023	06.09.2023	0.2013
				02.10.2023	05.10.2023	0.2030
				02.11.2023	07.11.2023	0.1954
				01.12.2023	06.12.2023	0.1869
				02.01.2024	05.01.2024	0.1913
				01.02.2024	06.02.2024	0.2025
				01.03.2024	06.03.2024	0.1562
				02.04.2024	05.04.2024	0.2094
				02.05.2024	07.05.2024	0.2120
				03.06.2024	06.06.2024	0.2007
	U USD MTD3 (D)	USD	LU1882462226	03.07.2023	06.07.2023	0.2863
				01.08.2023	04.08.2023	0.1934
				01.09.2023	06.09.2023	0.1934
				02.10.2023	05.10.2023	0.1934

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				02.11.2023	07.11.2023	0.1934
				01.12.2023	06.12.2023	0.1934
				02.01.2024	05.01.2024	0.1934
				01.02.2024	06.02.2024	0.1934
				01.03.2024	06.03.2024	0.1934
				02.04.2024	05.04.2024	0.1934
				02.05.2024	07.05.2024	0.1934
				03.06.2024	06.06.2024	0.1934
	Z EUR AD (D)	EUR	LU2052288532	20.09.2023	25.09.2023	53.0600
	Z EUR QD (D)	EUR	LU2052288458	29.09.2023	04.10.2023	15.2280
Emerging Markets Short Term Bond	A2 USD MTD (D)	USD	LU1882462903	29.12.2023	04.01.2024	13.6600
				03.07.2023	06.07.2023	0.1405
				01.08.2023	04.08.2023	0.1405
				01.09.2023	06.09.2023	0.1405
				02.10.2023	05.10.2023	0.1405
				02.11.2023	07.11.2023	0.1405
				01.12.2023	06.12.2023	0.1405
				02.01.2024	05.01.2024	0.1405
				01.02.2024	06.02.2024	0.1640
				01.03.2024	06.03.2024	0.1640
				02.04.2024	05.04.2024	0.1640
				02.05.2024	07.05.2024	0.1640
				03.06.2024	06.06.2024	0.1640
	C USD MTD (D)	USD	LU1882463117	03.07.2023	06.07.2023	0.1362
				01.08.2023	04.08.2023	0.1362
				01.09.2023	06.09.2023	0.1362
				02.10.2023	05.10.2023	0.1362
				02.11.2023	07.11.2023	0.1362
				01.12.2023	06.12.2023	0.1362
				02.01.2024	05.01.2024	0.1362
				01.02.2024	06.02.2024	0.1574
				01.03.2024	06.03.2024	0.1574
				02.04.2024	05.04.2024	0.1574
				02.05.2024	07.05.2024	0.1574
				03.06.2024	06.06.2024	0.1574
	E2 EUR HGD QTD (D)	EUR	LU1882463463	03.07.2023	06.07.2023	0.0394
				02.10.2023	05.10.2023	0.0394
				02.01.2024	05.01.2024	0.0394
				02.04.2024	05.04.2024	0.0449
	E2 EUR QTD (D)	EUR	LU1882463547	03.07.2023	06.07.2023	0.0479
				02.10.2023	05.10.2023	0.0479
				02.01.2024	05.01.2024	0.0479
				02.04.2024	05.04.2024	0.0540
	F2 EUR QTD (D)	EUR	LU1882463893	03.07.2023	06.07.2023	0.0468
				02.10.2023	05.10.2023	0.0468
				02.01.2024	05.01.2024	0.0468
				02.04.2024	05.04.2024	0.0525
	G2 EUR HGD QTD (D)	EUR	LU2036672991	03.07.2023	06.07.2023	0.0407
				02.10.2023	05.10.2023	0.0407
				02.01.2024	05.01.2024	0.0407
				02.04.2024	05.04.2024	0.0464
	G2 EUR QTD (D)	EUR	LU2036672728	03.07.2023	06.07.2023	0.0447
				02.10.2023	05.10.2023	0.0447
				02.01.2024	05.01.2024	0.0447
				02.04.2024	05.04.2024	0.0503
	H EUR QD (D)	EUR	LU1998914565	29.09.2023	04.10.2023	16.1839
				29.12.2023	04.01.2024	18.2720
	I2 EUR HGD AD (D)	EUR	LU1882464271	20.09.2023	25.09.2023	60.1100

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
	I2 EUR HGD QTD (D)	EUR	LU1882464354	03.07.2023	06.07.2023	7.9260
				02.10.2023	05.10.2023	7.9260
				02.01.2024	05.01.2024	7.9260
				02.04.2024	05.04.2024	9.1155
Euro Multi-Asset Target Income	A2 CZK HGD QTI (D)	CZK	LU1882475129	26.07.2023	31.07.2023	10.0041
				26.10.2023	31.10.2023	10.0041
				26.01.2024	31.01.2024	11.7757
				25.04.2024	30.04.2024	11.7757
	A2 EUR QTI (D)	EUR	LU1882475475	26.07.2023	31.07.2023	0.4548
				26.10.2023	31.10.2023	0.4548
				26.01.2024	31.01.2024	0.5164
				25.04.2024	30.04.2024	0.5164
	E2 EUR QTI (D)	EUR	LU1882475558	26.07.2023	31.07.2023	0.0435
				26.10.2023	31.10.2023	0.0435
				26.01.2024	31.01.2024	0.0494
				25.04.2024	30.04.2024	0.0494
	G2 EUR QTI (D)	EUR	LU1882475632	26.07.2023	31.07.2023	0.0430
				26.10.2023	31.10.2023	0.0430
				26.01.2024	31.01.2024	0.0487
				25.04.2024	30.04.2024	0.0487
	I2 EUR QTI (D)	EUR	LU2347634664	26.07.2023	31.07.2023	8.8852
				26.10.2023	31.10.2023	8.8852
				26.01.2024	31.01.2024	10.1945
	M2 EUR QTI (D)	EUR	LU1882475715	26.07.2023	31.07.2023	9.1012
				26.10.2023	31.10.2023	9.1012
				26.01.2024	31.01.2024	10.4312
				25.04.2024	30.04.2024	10.4312
Global Multi-Asset Conservative	A EUR QD (D)	EUR	LU2339089596	29.09.2023	04.10.2023	0.2145
				29.12.2023	04.01.2024	0.2125
	E2 EUR AD (D)	EUR	LU2330498085	20.09.2023	25.09.2023	0.0800
	G EUR QTD (D)	EUR	LU1883329945	03.07.2023	06.07.2023	0.0309
				02.10.2023	05.10.2023	0.0309
Global Multi-Asset Target Income	A2 CZK HGD QTI (D)	CZK	LU1883330448	02.01.2024	05.01.2024	0.0309
				02.04.2024	05.04.2024	0.0378
	A2 EUR HGD QTI (D)	EUR	LU1883330877	26.07.2023	31.07.2023	0.4716
				26.10.2023	31.10.2023	0.4716
				26.01.2024	31.01.2024	0.4712
				25.04.2024	30.04.2024	0.4712
	A2 EUR QTI (D)	EUR	LU1883330950	26.07.2023	31.07.2023	0.6819
				26.10.2023	31.10.2023	0.6819
				26.01.2024	31.01.2024	0.6731
				25.04.2024	30.04.2024	0.6731
	A2 HUF HGD QTI (D)	HUF	LU1883331099	26.07.2023	31.07.2023	119.9276
				26.10.2023	31.10.2023	119.9276
				26.01.2024	31.01.2024	134.1385
				25.04.2024	30.04.2024	134.1385
	A2 USD MTI (D)	USD	LU1883331412	26.07.2023	31.07.2023	0.2569
				28.08.2023	31.08.2023	0.2569
				26.09.2023	29.09.2023	0.2569
				26.10.2023	31.10.2023	0.2569
				27.11.2023	30.11.2023	0.2569

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				22.12.2023	29.12.2023	0.2569
				26.01.2024	31.01.2024	0.2627
				26.02.2024	29.02.2024	0.2627
				25.03.2024	28.03.2024	0.2627
				25.04.2024	30.04.2024	0.2627
				28.05.2024	31.05.2024	0.2627
				25.06.2024	28.06.2024	0.2627
	A2 USD QTI (D)	USD	LU1883331503	26.07.2023	31.07.2023	0.7250
				26.10.2023	31.10.2023	0.7250
				26.01.2024	31.01.2024	0.7414
				25.04.2024	30.04.2024	0.7414
	C USD QTI (D)	USD	LU1883331768	26.07.2023	31.07.2023	0.5013
				26.10.2023	31.10.2023	0.5013
				26.01.2024	31.01.2024	0.5074
				25.04.2024	30.04.2024	0.5074
	E2 EUR HGD SATI (D)	EUR	LU1883331925	26.07.2023	31.07.2023	0.0969
				26.01.2024	31.01.2024	0.0969
	E2 EUR QTI (D)	EUR	LU1883332063	26.07.2023	31.07.2023	0.0680
				26.10.2023	31.10.2023	0.0680
				26.01.2024	31.01.2024	0.0672
				25.04.2024	30.04.2024	0.0672
	E2 EUR SATI (D)	EUR	LU1883332147	26.07.2023	31.07.2023	0.1026
				26.01.2024	31.01.2024	0.1013
	G2 EUR HGD QTI (D)	EUR	LU1883332576	26.07.2023	31.07.2023	0.0527
				26.10.2023	31.10.2023	0.0527
				26.01.2024	31.01.2024	0.0525
				25.04.2024	30.04.2024	0.0525
	M2 EUR SATI (D)	EUR	LU1883332907	26.07.2023	31.07.2023	29.5221
				26.01.2024	31.01.2024	29.4214
	P2 USD QTI (D)	USD	LU1883333384	26.07.2023	31.07.2023	0.6399
				26.10.2023	31.10.2023	0.6399
				26.01.2024	31.01.2024	0.6579
	Q-D USD QTI (D)	USD	LU1883333467	26.07.2023	31.07.2023	0.5147
				26.10.2023	31.10.2023	0.5147
	R2 EUR HGD QTI (D)	EUR	LU1883333624	26.07.2023	31.07.2023	0.5554
				26.10.2023	31.10.2023	0.5554
				26.01.2024	31.01.2024	0.5580
				25.04.2024	30.04.2024	0.5580
	R2 EUR QTI (D)	EUR	LU1883333897	26.07.2023	31.07.2023	0.7046
				26.10.2023	31.10.2023	0.7046
				26.01.2024	31.01.2024	0.7000
				25.04.2024	30.04.2024	0.7000
	R2 USD MTI (D)	USD	LU1883334192	26.07.2023	31.07.2023	0.2096
				28.08.2023	31.08.2023	0.2096
				26.09.2023	29.09.2023	0.2096
				26.10.2023	31.10.2023	0.2096
				27.11.2023	30.11.2023	0.2096
				22.12.2023	29.12.2023	0.2096
				26.01.2024	31.01.2024	0.2158
				26.02.2024	29.02.2024	0.2158
				25.03.2024	28.03.2024	0.2158
				25.04.2024	30.04.2024	0.2158
				28.05.2024	31.05.2024	0.2158
				25.06.2024	28.06.2024	0.2158
	R2 USD QTI (D)	USD	LU1883331172	26.07.2023	31.07.2023	0.6332
				26.10.2023	31.10.2023	0.6332
				26.01.2024	31.01.2024	0.6518
				25.04.2024	30.04.2024	0.6518

Teilfonds	Anteilsklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
Net Zero Ambition Multi-Asset	A EUR AD (D)	EUR	LU0907915242	20.09.2023	25.09.2023	0.5100
	I EUR AD (D)	EUR	LU0907914609	20.09.2023	25.09.2023	15.6100
	R EUR AD (D)	EUR	LU1049757559	20.09.2023	25.09.2023	1.0700
Multi-Asset Real Return	A EUR AD (D)	EUR	LU1253540410	20.09.2023	25.09.2023	0.3900
	F EUR QTD (D)	EUR	LU2018721030	03.07.2023	06.07.2023	0.0277
				02.10.2023	05.10.2023	0.0277
				02.01.2024	05.01.2024	0.0277
				02.04.2024	05.04.2024	0.0339
	F2 EUR QTD (D)	EUR	LU1327398381	03.07.2023	06.07.2023	0.5378
				02.10.2023	05.10.2023	0.5378
				02.01.2024	05.01.2024	0.5378
				02.04.2024	05.04.2024	0.6582
	G EUR QTD (D)	EUR	LU1327398209	03.07.2023	06.07.2023	0.5493
				02.10.2023	05.10.2023	0.5493
				02.01.2024	05.01.2024	0.5493
				02.04.2024	05.04.2024	0.6761
	I EUR AD (D)	EUR	LU1253541145	20.09.2023	25.09.2023	11.7400
	Q-I JPY HGD AD (D)	JPY	LU1253542119	20.09.2023	25.09.2023	1 154.0000
Multi-Asset Sustainable Future	R EUR AD (D)	EUR	LU2359306094	20.09.2023	25.09.2023	0.1800
Pioneer Flexible Opportunities	Q-D USD AD (D)	USD	LU1883341726	20.09.2023	25.09.2023	0.6200
Income Opportunities	A2 AUD HGD-MTD3 (D)	AUD	LU2585853059	01.12.2023	06.12.2023	0.2827
				02.01.2024	05.01.2024	0.2827
				01.02.2024	06.02.2024	0.3115
				01.03.2024	06.03.2024	0.3115
				02.04.2024	05.04.2024	0.3115
				02.05.2024	07.05.2024	0.3115
				03.06.2024	06.06.2024	0.3115
	A2 EUR HGD QTD (D)	EUR	LU1894680914	03.07.2023	06.07.2023	0.5459
				02.10.2023	05.10.2023	0.5459
				02.01.2024	05.01.2024	0.5459
	A2 EUR QTD (D)	EUR	LU1894681052	03.07.2023	06.07.2023	0.5622
				02.10.2023	05.10.2023	0.5622
				02.01.2024	05.01.2024	0.5622
				02.04.2024	05.04.2024	0.6785
	A2 HKD MTD3 (D)	HKD	LU2585853133	01.12.2023	06.12.2023	0.3411
				02.01.2024	05.01.2024	0.3411
				01.02.2024	06.02.2024	0.3475
				01.03.2024	06.03.2024	0.3475
				02.04.2024	05.04.2024	0.3475
				02.05.2024	07.05.2024	0.3475
				03.06.2024	06.06.2024	0.3475
	A2 RMB HGD-MTD3 (D)	CNH	LU2585853307	01.12.2023	06.12.2023	0.2339
				02.01.2024	05.01.2024	0.2339
				01.02.2024	06.02.2024	0.2484
				01.03.2024	06.03.2024	0.2484
				02.04.2024	05.04.2024	0.2484
				02.05.2024	07.05.2024	0.2484
				03.06.2024	06.06.2024	0.2484
	A2 USD MD (D)	USD	LU2574252313	31.07.2023	03.08.2023	0.2014
				31.08.2023	05.09.2023	0.1729
				29.09.2023	04.10.2023	0.1424
				31.10.2023	06.11.2023	0.2050
				30.11.2023	05.12.2023	0.2071
				29.12.2023	04.01.2024	0.1566
				31.01.2024	05.02.2024	0.1767
				29.02.2024	05.03.2024	0.1714
				28.03.2024	04.04.2024	0.1735
				30.04.2024	06.05.2024	0.1901

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				31.05.2024	05.06.2024	0.1794
				28.06.2024	03.07.2024	0.1921
	A2 USD MGI (D)	USD	LU1894681136	03.07.2023	06.07.2023	0.2337
				01.08.2023	04.08.2023	0.2456
				01.09.2023	06.09.2023	0.2857
				02.10.2023	05.10.2023	0.2218
				02.11.2023	07.11.2023	0.2270
				01.12.2023	06.12.2023	0.2359
				02.01.2024	05.01.2024	0.2177
				01.02.2024	06.02.2024	0.2403
				01.03.2024	06.03.2024	0.2359
				02.04.2024	05.04.2024	0.2148
				02.05.2024	07.05.2024	0.2974
				03.06.2024	06.06.2024	0.2966
	A2 USD MTD3 (D)	USD	LU2585852911	01.12.2023	06.12.2023	0.3411
				02.01.2024	05.01.2024	0.3411
				01.02.2024	06.02.2024	0.3474
				01.03.2024	06.03.2024	0.3474
				02.04.2024	05.04.2024	0.3474
				02.05.2024	07.05.2024	0.3474
	A2 USD QTD (D)	USD	LU1894681219	03.07.2023	06.07.2023	0.5973
				02.10.2023	05.10.2023	0.5973
				02.01.2024	05.01.2024	0.5973
				02.04.2024	05.04.2024	0.7456
	E2 EUR HGD QTI (D)	EUR	LU1883839711	26.07.2023	31.07.2023	0.0355
				26.10.2023	31.10.2023	0.0355
				26.01.2024	31.01.2024	0.0486
				25.04.2024	30.04.2024	0.0486
	E2 EUR PHGD QTI (D)	EUR	LU1894681300	26.07.2023	31.07.2023	0.0523
				26.10.2023	31.10.2023	0.0523
				26.01.2024	31.01.2024	0.0665
				25.04.2024	30.04.2024	0.0665
	E2 EUR QTI (D)	EUR	LU1883839802	26.07.2023	31.07.2023	0.0625
				26.10.2023	31.10.2023	0.0625
				26.01.2024	31.01.2024	0.0754
				25.04.2024	30.04.2024	0.0754
	G EUR HGD QTI (D)	EUR	LU1883840131	26.07.2023	31.07.2023	0.0346
				26.10.2023	31.10.2023	0.0346
				26.01.2024	31.01.2024	0.0472
				25.04.2024	30.04.2024	0.0472
	G EUR PHGD QTI (D)	EUR	LU1894681482	26.07.2023	31.07.2023	0.0503
				26.10.2023	31.10.2023	0.0503
				26.01.2024	31.01.2024	0.0639
				25.04.2024	30.04.2024	0.0639
	G EUR QTI (D)	EUR	LU1883840214	26.07.2023	31.07.2023	0.0606
				26.10.2023	31.10.2023	0.0606
				26.01.2024	31.01.2024	0.0729
				25.04.2024	30.04.2024	0.0729
	I2 EUR HGD QTD (D)	EUR	LU1894681722	03.07.2023	06.07.2023	11.2980
				02.10.2023	05.10.2023	11.2980
				02.01.2024	05.01.2024	11.2980
	I2 EUR QTD (D)	EUR	LU1894681995	03.07.2023	06.07.2023	11.6092
				02.10.2023	05.10.2023	11.6092
				02.01.2024	05.01.2024	11.6092
				02.04.2024	05.04.2024	14.1595
	I2 USD QTD (D)	USD	LU1894682027	03.07.2023	06.07.2023	12.2981
				02.10.2023	05.10.2023	12.2981

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
	I3 USD QTI (D)	USD	LU2110862112	02.01.2024	05.01.2024	12.2981
				02.04.2024	05.04.2024	15.5177
				26.07.2023	31.07.2023	16.9117
				26.10.2023	31.10.2023	16.9117
	M2 EUR HGD QTD (D)	EUR	LU1883840487	26.01.2024	31.01.2024	16.5363
				25.04.2024	30.04.2024	16.5363
				03.07.2023	06.07.2023	10.6896
				02.10.2023	05.10.2023	10.6896
	R2 USD QTD (D)	USD	LU1894682373	02.01.2024	05.01.2024	10.6896
				03.07.2023	06.07.2023	0.6069
				02.10.2023	05.10.2023	0.6069
				02.01.2024	05.01.2024	0.6069
Real Assets Target Income	A2 AUD HGD MTI (D)	AUD	LU2538405957	26.07.2023	31.07.2023	0.2708
				28.08.2023	31.08.2023	0.2708
				26.09.2023	29.09.2023	0.2708
				26.10.2023	31.10.2023	0.2708
				27.11.2023	30.11.2023	0.2708
				22.12.2023	29.12.2023	0.2708
				26.01.2024	31.01.2024	0.2581
				26.02.2024	29.02.2024	0.2581
				25.03.2024	28.03.2024	0.2581
				25.04.2024	30.04.2024	0.2581
				28.05.2024	31.05.2024	0.2581
	A2 EUR HGD MTI (D)	EUR	LU1883866102	26.07.2023	31.07.2023	0.2144
				28.08.2023	31.08.2023	0.2144
				26.09.2023	29.09.2023	0.2144
				26.10.2023	31.10.2023	0.2144
				27.11.2023	30.11.2023	0.2144
				22.12.2023	29.12.2023	0.2144
				26.01.2024	31.01.2024	0.2027
				26.02.2024	29.02.2024	0.2027
				25.03.2024	28.03.2024	0.2027
				25.04.2024	30.04.2024	0.2027
				28.05.2024	31.05.2024	0.2027
				25.06.2024	28.06.2024	0.2027
	A2 EUR HGD QTI (D)	EUR	LU1883866284	26.07.2023	31.07.2023	0.6433
				26.10.2023	31.10.2023	0.6433
				26.01.2024	31.01.2024	0.6086
				25.04.2024	30.04.2024	0.6086
	A2 EUR QTI (D)	EUR	LU1883866367	26.07.2023	31.07.2023	0.5913
				26.10.2023	31.10.2023	0.5913
				26.01.2024	31.01.2024	0.5533
				25.04.2024	30.04.2024	0.5533
	A2 HKD MTI (D)	HKD	LU2498475776	26.07.2023	31.07.2023	0.2708
				28.08.2023	31.08.2023	0.2708
				26.09.2023	29.09.2023	0.2708
				26.10.2023	31.10.2023	0.2708
				27.11.2023	30.11.2023	0.2708
				22.12.2023	29.12.2023	0.2708
				26.01.2024	31.01.2024	0.2496
				26.02.2024	29.02.2024	0.2496
				25.03.2024	28.03.2024	0.2496
				25.04.2024	30.04.2024	0.2496
				28.05.2024	31.05.2024	0.2496
				25.06.2024	28.06.2024	0.2496
	A2 RMB HGD MTI (D)	CNH	LU2538405874	26.07.2023	31.07.2023	0.2708
				28.08.2023	31.08.2023	0.2708
				26.09.2023	29.09.2023	0.2708

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
				26.10.2023	31.10.2023	0.2708
				27.11.2023	30.11.2023	0.2708
				22.12.2023	29.12.2023	0.2708
				26.01.2024	31.01.2024	0.2575
				26.02.2024	29.02.2024	0.2575
				25.03.2024	28.03.2024	0.2575
				25.04.2024	30.04.2024	0.2575
				28.05.2024	31.05.2024	0.2575
	A2 SGD HGD MTI (D)	SGD	LU2462611562	26.07.2023	31.07.2023	0.2428
				28.08.2023	31.08.2023	0.2428
				26.09.2023	29.09.2023	0.2428
				26.10.2023	31.10.2023	0.2428
				27.11.2023	30.11.2023	0.2428
				22.12.2023	29.12.2023	0.2428
				26.01.2024	31.01.2024	0.2312
				26.02.2024	29.02.2024	0.2312
				25.03.2024	28.03.2024	0.2312
				25.04.2024	30.04.2024	0.2312
				28.05.2024	31.05.2024	0.2312
				25.06.2024	28.06.2024	0.2312
	A2 USD MTI (D)	USD	LU2462611646	26.07.2023	31.07.2023	0.2712
				28.08.2023	31.08.2023	0.2712
				26.09.2023	29.09.2023	0.2712
				26.10.2023	31.10.2023	0.2712
				27.11.2023	30.11.2023	0.2712
				22.12.2023	29.12.2023	0.2712
				26.01.2024	31.01.2024	0.2629
				26.02.2024	29.02.2024	0.2629
				25.03.2024	28.03.2024	0.2629
				25.04.2024	30.04.2024	0.2629
				28.05.2024	31.05.2024	0.2629
				25.06.2024	28.06.2024	0.2629
	A2 USD QTI (D)	USD	LU1883866524	26.07.2023	31.07.2023	0.6276
				26.10.2023	31.10.2023	0.6276
				26.01.2024	31.01.2024	0.6087
				25.04.2024	30.04.2024	0.6087
	E2 EUR ATI (D)	EUR	LU1883866797	26.01.2024	31.01.2024	0.2287
	E2 EUR HGD SATI (D)	EUR	LU1883866870	26.07.2023	31.07.2023	0.1128
				26.01.2024	31.01.2024	0.1070
	F2 EUR ATI (D)	EUR	LU1883867092	26.01.2024	31.01.2024	0.2115
	G2 EUR HGD QTI (D)	EUR	LU1883867258	26.07.2023	31.07.2023	0.0631
				26.10.2023	31.10.2023	0.0631
				26.01.2024	31.01.2024	0.0596
				25.04.2024	30.04.2024	0.0596
	I2 EUR HGD QTI (D)	EUR	LU1883867415	26.07.2023	31.07.2023	13.6604
				26.10.2023	31.10.2023	13.6604
				26.01.2024	31.01.2024	13.0629
				25.04.2024	30.04.2024	13.0629
	M2 EUR HGD SATI (D)	EUR	LU2002723828	26.07.2023	31.07.2023	32.5000
	M2 USD ATI (D)	USD	LU2002724040	26.01.2024	31.01.2024	64.9623
	Z EUR QD (D)	EUR	LU2070303842	29.09.2023	04.10.2023	6.4651
				29.12.2023	04.01.2024	4.6391
				28.03.2024	04.04.2024	7.1784
				28.06.2024	03.07.2024	12.7920
	Z USD QTI (D)	USD	LU2085675606	26.07.2023	31.07.2023	15.9949
				26.10.2023	31.10.2023	15.9949
				26.01.2024	31.01.2024	15.6934
				25.04.2024	30.04.2024	15.6934

Teilfonds	Anteilklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
Target Coupon	A2 EUR AD (D)	EUR	LU1386074709	07.11.2023	10.11.2023	3.5000
	F2 EUR AD (D)	EUR	LU1386074964	07.11.2023	10.11.2023	3.5000
	G2 EUR AD (D)	EUR	LU1386074881	07.11.2023	10.11.2023	3.5000
	I2 EUR AD (D)	EUR	LU1386074618	07.11.2023	10.11.2023	3.5000
	M2 EUR AD (D)	EUR	LU2002724396	07.11.2023	10.11.2023	35.0000
	Q-A4 EUR AD (D)	EUR	LU1638825742	07.11.2023	10.11.2023	0.3500
Absolute Return Global Opportunities Bond	C EUR MTD (D)	EUR	LU1894677704	03.07.2023	06.07.2023	0.0385
				01.08.2023	04.08.2023	0.0385
				01.09.2023	06.09.2023	0.0385
				02.10.2023	05.10.2023	0.0385
				02.11.2023	07.11.2023	0.0385
				01.12.2023	06.12.2023	0.0385
				02.01.2024	05.01.2024	0.0385
				01.02.2024	06.02.2024	0.0382
				01.03.2024	06.03.2024	0.0382
				02.04.2024	05.04.2024	0.0382
				02.05.2024	07.05.2024	0.0382
				03.06.2024	06.06.2024	0.0382
Global Macro Bonds & Currencies	A EUR AD (D)	EUR	LU0996172176	20.09.2023	25.09.2023	0.0100
	A USD HGD AD (D)	USD	LU1073017714	20.09.2023	25.09.2023	0.0200
	F2 EUR MTD (D)	EUR	LU1103150238	03.07.2023	06.07.2023	0.0581
				01.08.2023	04.08.2023	0.0581
				01.09.2023	06.09.2023	0.0581
				02.10.2023	05.10.2023	0.0581
				02.11.2023	07.11.2023	0.0581
				01.12.2023	06.12.2023	0.0581
				02.01.2024	05.01.2024	0.0581
				01.02.2024	06.02.2024	0.0550
				01.03.2024	06.03.2024	0.0550
				G EUR MTD (D)	EUR	LU1103150071
	01.08.2023	04.08.2023	0.0594			
	01.09.2023	06.09.2023	0.0594			
	02.10.2023	05.10.2023	0.0594			
	02.11.2023	07.11.2023	0.0594			
	01.12.2023	06.12.2023	0.0594			
	02.01.2024	05.01.2024	0.0594			
	01.02.2024	06.02.2024	0.0565			
	01.03.2024	06.03.2024	0.0565			
Global Macro Bonds & Currencies Low Vol	AE (D)	EUR	LU0244994728			
	AHU (D)	USD	LU0752743608	20.09.2023	25.09.2023	1.0400
Absolute Return Forex	C USD MTD (D)	USD	LU1883327063	03.07.2023	06.07.2023	0.0187
				01.08.2023	04.08.2023	0.0187
				01.09.2023	06.09.2023	0.0187
				02.10.2023	05.10.2023	0.0187
				02.11.2023	07.11.2023	0.0187
				01.12.2023	06.12.2023	0.0187
				02.01.2024	05.01.2024	0.0187
				01.02.2024	06.02.2024	0.0196
				01.03.2024	06.03.2024	0.0196
				Multi-Strategy Growth	A EUR AD (D)	EUR
I EUR AD (D)	EUR	LU1883335918	20.09.2023		25.09.2023	25.3500
I2 EUR AD (D)	EUR	LU1894679585	20.09.2023		25.09.2023	18.0700
M2 EUR AD (D)	EUR	LU1883336304	20.09.2023		25.09.2023	25.4800
Volatility Euro	I EUR AD (D)	EUR	LU0272941385	20.09.2023	25.09.2023	2.9200
	Q-R3 EUR AD (D)	EUR	LU1638825312	20.09.2023	25.09.2023	0.4400
	R EUR AD (D)	EUR	LU0839525986	20.09.2023	25.09.2023	0.2800
Volatility World	A EUR AD (D)	EUR	LU0557872552	20.09.2023	25.09.2023	0.5800
	A EUR HGD AD (D)	EUR	LU0644000290	20.09.2023	25.09.2023	0.4100

Teilfonds	Anteilstklassen	Währung	ISIN	Ausführungsdatum Dividende	Zahlungsdatum	Dividende pro Anteil
	A USD AD (D)	USD	LU0319687397	20.09.2023	25.09.2023	0.6200
	I GBP HGD AD (D)	GBP	LU0442407184	20.09.2023	25.09.2023	7.9300
	Q-I0 AUD HGD AD (D)	AUD	LU1120874604	20.09.2023	25.09.2023	12.4400
	Q-R3 EUR HGD AD (D)	EUR	LU1638825403	20.09.2023	25.09.2023	1.3800
Cash EUR	A2 EUR AD (D)	EUR	LU0568620644	20.09.2023	25.09.2023	1.1900
	I2 EUR AD (D)	EUR	LU0568620214	20.09.2023	25.09.2023	12.9800
	Q-X EUR AD (D)	EUR	LU1327400385	20.09.2023	25.09.2023	14.4900
	R2 EUR AD (D)	EUR	LU0987193348	20.09.2023	25.09.2023	1.2300
Cash USD	A2 USD AD (D)	USD	LU0568621709	20.09.2023	25.09.2023	3.7700
	I2 USD AD (D)	USD	LU0568621295	20.09.2023	25.09.2023	37.3900
	Q-X USD AD (D)	USD	LU1327400542	20.09.2023	25.09.2023	37.4900

26 SWING PRICING

Der Verwaltungsrat kann an Tagen, in denen er davon ausgeht, dass der Handel mit Anteilen eines Teilfonds den Kauf oder Verkauf von Portfolioanlagen in erheblichem Umfang erfordert, den NIW des Teilfonds anpassen, um die tatsächlichen Preise der zugrunde liegenden Transaktionen basierend auf geschätzten Handelsspannen, Kosten und anderen Markt- und Handelsfaktoren besser wiederzugeben. Bei einer starken Nachfrage nach einem Kauf von Anteilen des Teilfonds wird der NIW generell nach oben angepasst. Bei einer starken Nachfrage nach einer Rücknahme von Anteilen des Teilfonds wird er generell nach unten angepasst. Wenn die Nettonachfrage einen bestimmten vom Verwaltungsrat festgelegten Grenzwert übersteigt, werden solche Anpassungen bei allen Transaktionen des Teilfonds an einem bestimmten Tag vorgenommen. Solche Anpassungen sollen langfristige Anteilinhaber der SICAV vor Kosten in Verbindung mit laufenden Zeichnungs- und Rücknahmeaktivitäten schützen und dienen nicht dazu, spezifische Umstände einzelner Anleger zu berücksichtigen. In der Regel liegen die Anpassungen an einem bestimmten Bewertungstag bei höchstens 2 % des NIW. Bei Bedarf kann der Verwaltungsrat diesen Grenzwert erhöhen, um die Interessen der Anteilinhaber zu schützen.

Die für das zum 30. Juni 2024 beendete Geschäftsjahr erfassten Swing-Beträge werden in der „Aufwands- und Ertragsrechnung und den Veränderungen des Nettovermögens“ unter „Nettobetrag der Zeichnungen/Rücknahmen“ verbucht.

Von Juli 2023 - Juni 2024 fielen folgende Teilfonds in den Anwendungsbereich des Swing- Pricing-Mechanismus:

Teilfonds
Euroland Equity
European Equity ESG Improvers
Euroland Equity Small Cap
European Equity Green Technology
European Equity Value
European Equity Income ESG
European Equity Small Cap
Equity Japan Target
Global Ecology ESG
Global Equity ESG Improvers
Net Zero Ambition Global Equity
Global Equity Income ESG
Japan Equity Engagement
Japan Equity Value
Global Equity
US Equity Dividend Growth
US Equity ESG Improvers
US Equity Fundamental Growth
Pioneer US Equity Mid Cap
US Equity Research
US Equity Research Value
Net Zero Ambition Top European Players
US Pioneer Fund
Asia Equity Focus
China A Shares
China Equity
Emerging Europe Middle East and Africa
Emerging Markets Equity Focus
Emerging Markets Equity ESG Improvers
Emerging World Equity
Latin America Equity
Equity MENA
Net Zero Ambition Emerging Markets Equity
New Silk Road
SBI FM India Equity
Euroland Equity Dynamic Multi Factors
Euroland Equity Risk Parity
European Equity Conservative
European Equity Dynamic Multi Factors
European Equity Risk Parity
Global Equity Conservative
Global Equity Dynamic Multi Factors
European Convertible Bond
Montpensier Global Convertible Bond
Euro Aggregate Bond

Teilfonds
Euro Corporate ESG Bond
Euro Corporate Short Term Impact Green Bond
Euro Government Bond
Euro Inflation Bond
Strategic Bond
Euro High Yield Bond
Euro High Yield Short Term Bond
Global Subordinated Bond
Pioneer Global High Yield Bond
Global High Yield ESG Improvers Bond
US High Yield Bond
European Subordinated Bond ESG
Global Aggregate Bond
Global Bond
Global Corporate Bond
Global Corporate ESG Improvers Bond
Net Zero Ambition Global Corporate Bond
Global High Yield Bond
Global Inflation Short Duration Bond
Optimal Yield
Optimal Yield Short Term
Strategic Income
US Bond
US Corporate Bond
US Short Term Bond
China RMB Aggregate Bond
Emerging Markets Blended Bond
Emerging Markets Bond
Emerging Markets Corporate Bond
Emerging Markets Green Bond
Emerging Markets Corporate High Yield Bond
Emerging Markets Hard Currency Bond
Emerging Markets Local Currency Bond
Emerging Markets Short Term Bond
Euro Multi-Asset Target Income
Global Multi-Asset
Global Multi-Asset Conservative
Global Multi-Asset Target Income
Net Zero Ambition Multi-Asset
Multi-Asset Real Return
Multi-Asset Sustainable Future
Pioneer Flexible Opportunities
Amundi Fund Income Opportunities
Real Assets Target Income
Absolute Return Credit
Absolute Return Multi-Strategy
Absolute Return Global Opportunities Bond
Multi-Strategy Growth

Zum 30. Juni 2024 wurde keine Swing-Price-Anpassung des Nettoinventarwerts je Anteil verbucht.

27 RUSSISCHE WERTPAPIERE

Infolge der russischen Invasion der Ukraine am 24. Februar 2022 und der Folgen für die russischen Märkte und Wertpapiere beschlossen der Verwaltungsrat und die Verwaltungsgesellschaft, russische Aktien (einschließlich Hinterlegungsscheine für nichtamerikanische/ausländische Aktien) und Anleihen ab Ende Februar kontinuierlich zu überprüfen und zu ihrem angemessenen Marktwert zu bewerten.

Die angemessene Bewertung zum Marktpreis berücksichtigt Sanktionsregelungen und deren Auswirkungen auf die Marktfähigkeit und die Abrechnungsverfahren der betroffenen Wertpapiere.

Zum Zeitpunkt der Erstellung dieses Textes besteht weiterhin die angemessene Bewertung zum Marktpreis.

Es folgt die Liste der Wertpapiere mit einer angemessenen Bewertung zum Marktpreis mit Stand vom 30. Juni 2024:

Name des Teilfonds	Name des Instruments	Menge	Marktwert in der Währung des Teilfonds	% des NIW
Global Equity	MAGNIT PJSC	107,631	0.00	0.00
	ROSNEFT OIL COMPANY USD	2,123,817	0.00	0.00
Emerging Europe Middle East and Africa	SOLLERS PJSC SHS	149,455	0.00	0.00
	ALROSA CJSC	954,790	0.00	0.00
	GAZPROM PJSC	1,793,362	0.00	0.00
	LUKOIL OAO	14,534	0.00	0.00
	SBERBANK OF RUSSIA PJSC REGISTERED SHS	778,429	0.00	0.00
	MAGNIT PJSC	23,857	0.00	0.00
	POLYUS GOLD	8,637	0.00	0.00
	DETSKY MIR PJSC	321,240	0.00	0.00
	UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPANY	281,450	0.00	0.00
	FIX PRICE GLOBAL DEPOSITARY RECEIPTS LIMITED	100,076	0.00	0.00
	GAZPROM PJSC-SPON ADR REG	221,778	0.00	0.00
	GLOBALTRANS INVESTMENTS PLC GDR	63,842	0.00	0.00
	HEADHUNTER GROUP PLC ADR	14,748	0.00	0.00
	MINING AND METALLURGICAL COMPANY NORIL SK ADR	44,214	0.00	0.00
	NOVATEK OAO-SPONS GDR REG S	12,764	0.00	0.00
	OIL COMPANY LUKOIL ADR 1 SH	58,767	0.00	0.00
	SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY	139,318	0.00	0.00
	SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY	344,345	0.00	0.00
Emerging Markets Equity Focus	GAZPROM PJSC	7,646,700	0.00	0.00
	OIL COMPANY LUKOIL ADR 1 SH	179,521	0.00	0.00
	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	2,305,700	0.00	0.00
	SBERBANK OF RUSSIA PJSC	10,596,893	0.00	0.00
	SISTEMA JSFC	17,319,300	0.00	0.00
Emerging World Equity	DETSKY MIR PJSC	1,059,007	0.00	0.00
	GAZPROM PJSC	2,235,580	0.00	0.00
	LUKOIL OAO	104,452	0.00	0.00
	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	752,700	0.00	0.00
	ROSNEFT OIL COMPANY USD	353,783	0.00	0.00
	SBERBANK OF RUSSIA PJSC REGISTERED SHS	1,259,970	0.00	0.00
	SBERBANK OF RUSSIA PJSC	1,982,140	0.00	0.00
	UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPANY	3,868,470	0.00	0.00
New Silk Road	HEADHUNTER GROUP PLC ADR	12,690	0.00	0.00
	ALROSA CJSC	681,390	0.00	0.00
	GAZPROM PJSC-SPON ADR REG	289,181	0.00	0.00
	LUKOIL OAO	18,866	0.00	0.00
	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	534,000	0.00	0.00
	SBERBANK OF RUSSIA PJSC	386,890	0.00	0.00
Russian Equity	ALROSA CJSC	2,400,000	0.00	0.00
	CIAN PLC CRT	36,000	0.00	0.00
	DETSKY MIR PJSC	40,000	0.00	0.00
	GAZPROM PJSC	1,855,000	0.00	0.00
	GAZPROMNEFT PJSC	180,000	0.00	0.00
	GROUP OF COMPANIES SEGEZHA PUBLIC JOINT STOCK COMPANY	1,000,000	0.00	0.00

Name des Teilfonds	Name des Instruments	Menge	Marktwert in der Währung des Teilfonds	% des NIW
	HEADHUNTER GROUP PLC ADR	20,000	0.00	0.00
	LUKOIL OAO	81,500	0.00	0.00
	MAGNIT PJSC	42,000	0.00	0.00
	MAGNITOGORSK IRON & STEEL WORK	2,500,000	0.00	0.00
	MINING AND METALLURGICAL COMPANY NORILSK NICKEL PJSC	1,280,000	0.00	0.00
	MOBILE TELESYSTEMS	365,000	0.00	0.00
	MOSCOW EXCHANGE MICEX-RTS PJSC	715,000	0.00	0.00
	NOVATEK JOINT STOCK COMPANY	205,000	0.00	0.00
	NOVATEK OAO-SPONS GDR REG S	1,000	0.00	0.00
	NOVOLIPETSK STEEL	115,000	0.00	0.00
	NOVOLIPETSK STEEL	485,000	0.00	0.00
	OZON HOLDINGS PLC ADR	20,000	0.00	0.00
	PHOSAGRO PJSC GDR	99,360	0.00	0.00
	PHOSAGRO PJSC	640	0.00	0.00
	PIK SPECIALIZED HOMEBUILDERPUBLIC JOINT STOCK COMPANY	30,000	0.00	0.00
	POLYUS GOLD	20,750	0.00	0.00
	ROSNEFT OIL COMPANY USD	545,000	0.00	0.00
	SBERBANK OF RUSSIA PJSC REGISTERED SHS	900,000	0.00	0.00
	SEVERSTAL OAO	115,000	0.00	0.00
	SURGUTNEFTEGAS PUBLIC JOINT STOCK COMPANY	250,000	0.00	0.00
	TATNEFT PJSC PREF SHS	210,000	0.00	0.00
	TATNEFT PJSC	410,000	0.00	0.00
	TCS GROUP HOLDING	20,000	0.00	0.00
	UNITED COMPANY RUSAL INTERNATIONAL PUBLIC JOINT STOCK COMPANY	2,030,000	0.00	0.00
	UNITED MEDICAL GROUP CY PLC GDR	8,000	0.00	0.00
	YANDEX CL A	88,000	0.00	0.00
Pioneer Global High Yield Bond	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAB27)	925,000	0.00	0.00
	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82)	2,140,000	0.00	0.00
Global Bond	VTB CAPITAL SA 0% REGS 17/10/2022	2,000,000	0.00	0.00
Global High Yield Bond	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAB27)	665,000	0.00	0.00
	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82)	1,335,000	0.00	0.00
Optimal Yield	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL	1,000,000	0.00	0.00
Strategic Income	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR 144A PERPETUAL USD (ISIN US84605LAD82)	3,335,000	0.00	0.00
Emerging Markets Blended Bond	RUSSIA 0% 23/07/2031	1,504,500,000	0.00	0.06
	MMK INTERNATIONAL CAPITAL DAC 0% 13/06/2024	5,250,000	0.00	0.00
	SBERBANK 5.125% 29/10/2022	4,650,000	0.00	0.00
Emerging Markets Bond	OIL COMPANY LUKOIL ADR 1 SH	65,989	0.00	0.00
Emerging Markets Corporate Bond	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY 0% REGS 07/04/2030	1,500,000	0.00	0.00
	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY VAR REGS PERPETUAL	600,000	0.00	0.00
Emerging Markets Corporate High Yield Bond	ALFA BOND ISSUANCE PLC VAR REGS 15/04/2030	300,000	0.00	0.00
Emerging Markets Hard Currency Bond	SB CAPITAL SA 0% REGS 23/05/2023	2,520,000	0.00	0.00
Emerging Markets Local Currency Bond	RUSSIA 6.90% 23/05/2029	700,000,000	0.00	0.07

Name des Teilfonds	Name des Instruments	Menge	Marktwert in der Währung des Teilfonds	% des NIW
	RUSSIA 7.25% 10/05/2034	700,000,000	0.00	0.07
	RUSSIA 7.40% 17/07/2024	350,000,000	0.00	0.03
	RUSSIA 7.65% 10/04/2030	700,000,000	0.00	0.07
	RUSSIA 7.95% 07/10/2026	300,000,000	0.00	0.03
	RUSSIA 8.15% 03/02/2027	800,000,000	0.00	0.08
	RUSSIA 8.50% 17/09/2031	1,100,000,000	0.00	0.10
Emerging Markets Short Term Bond	SOVCOM CAPITAL DESIGNATED ACTIVITY COMPANY 0% REGS 07/04/2030	2,000,000	0.00	0.00
Global Multi-Asset	CS ETF (IE) ON MSCI RUSSIA	7,535	0.00	0.00
Global Multi-Asset Conservative	MULTI UNITS LUXEMBOURG SICAV LYXOR MSCI RUSSIA UCITS ETF	2,108	0.00	0.00
Pioneer Flexible Opportunities	OIL COMPANY LUKOIL ADR 1 SH	14,976	0.00	0.00
	MAGNIT SP GDR SPONSORED	19,668	0.00	0.00
	RUSSIA 7.00% 16/08/2023	45,662,000	0.00	0.07
	RUSSIA 8.15% 03/02/2027	47,718,000	0.00	0.07
Income Opportunities	X 5 RETAIL GROUP NV REGS ADR	14,317	0.00	0.00
	OIL COMPANY LUKOIL ADR 1 SH	16,204	0.00	0.00
	MAGNIT SP GDR SPONSORED	201,545	0.00	0.00
	MAGNIT PJSC	16,006	0.00	0.00
	ROSNEFT OIL COMPANY GDR	426,925	0.00	0.00
	RUSSIA 7.00% 16/08/2023	18,557,000	0.00	0.00
	RUSSIA 7.70% 23/03/2033	19,168,000	0.00	0.01
	RUSSIA 8.15% 03/02/2027	18,298,000	0.00	0.00
Real Assets Target Income	MINING AND METALLURGICAL COMPANY NORIL SK ADR	80,000	0.00	0.00

Ein begrenzte Anzahl von Handelsgeschäften mit diesen Wertpapieren, die vor der Invasion ausgeführt wurden, wurde nicht abgerechnet.

Es folgt der kumulierte Wert mit Stand vom 30. Juni 2024:

Name des Teilfonds	Betrag nicht abgerechneter Handelsgeschäfte ausgedrückt in USD
Emerging Europe Middle East and Africa	625,042.82
Emerging Markets Equity Focus	252,148.38
Emerging World Equity	2,793,595.42
Russian Equity	1,022,731.17
Emerging Markets Blended Bond	3,398,094.42
Net Zero Ambition Multi-Asset	354,321.86
Pioneer Flexible Opportunities	636,367.38

Die Beträge dieser Handelsgeschäfte sind im Abschnitt der Vermögensaufstellung unter Barmittel bei Banken und liquide Mittel enthalten.

Im Anschluss an Vereinbarungen mit einigen Kontrahenten nach Ende des Geschäftsjahres wurden mehrere offene Geschäfte annulliert und den Teilfonds gutgeschrieben.

Die ursprünglich verkauften Positionen wurden wieder ins Portfolio aufgenommen und mit 0 bewertet. Die Salden der offenen Geschäfte wurden angepasst. Nachstehend finden Sie die kumulierten Werte zum 15. Oktober 2024. Der Einheitlichkeit halber werden sie ausgedrückt unter Verwendung derselben Wechselkurse wie in der vorstehenden Tabelle:

Name des Teilfonds	Betrag nicht abgerechneter Handelsgeschäfte ausgedrückt in USD
Emerging Europe Middle East and Africa	461,116.40
Emerging Markets Equity Focus	252,148.38
Emerging World Equity	1,641,188.11
Russian Equity	780,776.16
Emerging Markets Blended Bond	642,724.21
Net Zero Ambition Multi-Asset	256,913.30
Pioneer Flexible Opportunities	636,367.38

Der Verwaltungsrat und die Verwaltungsgesellschaft arbeiten an Maßnahmen zur Lösung der Probleme im Interesse des Fonds und seiner Anteilinhaber und weisen darauf hin, dass es sich um eine noch nie dagewesene Situation handelt.

Der Verwaltungsrat und die Verwaltungsgesellschaft beobachten weiter, wie sich die Situation entwickelt und ziehen die möglichen Optionen bezüglich des ausgesetzten Teilfonds auch angesichts der am 31. März 2022 veröffentlichten FAQ der CCSF sorgsam in Betracht.

28 NOTLEIDENDE WERTPAPIERE

Keiner der Teilfonds hatte zum Jahresende mehr als 10% seines NIW in notleidende Wertpapiere investiert.

29 FOLGEEREIGNIS

Der Teilfonds Global Macro Bonds & Currencies Low Vol werden am 22. Juli 2024 liquidiert.

Am 12. September 2024 werden folgende Teilfonds umbenannt:

- Amundi Funds Absolute Return Credit in Amundi Funds Multi Sector Credit
- Amundi Funds Euro Government Bond in Amundi Funds Euro Government Responsible Bond
- Amundi Funds Euro Corporate Short Term Impact Green Bond in Amundi Funds Impact Euro Corporate Short Term Green Bond

30 VERORDNUNG ÜBER NACHHALTIGKEITSBEZOGENE OFFENLEGUNGSPFLICHTEN IM FINANZDIENSTLEISTUNGSSEKTOR („SFDR“)

Informationen zu ökologischen und/oder sozialen Aspekten und/oder nachhaltigen Anlagen sind verfügbar im (ungeprüften) Abschnitt zur Verordnung über nachhaltigkeitsbezogene Offenlegungspflichten im Finanzdienstleistungssektor und gegebenenfalls in den entsprechend Anhängen.



Bericht des Rechnungsprüfers

An die Anteilinhaber von
Amundi Funds

Bestätigungsvermerk

Nach unserer Auffassung vermittelt der beiliegende Jahresabschluss in Übereinstimmung mit den in Luxemburg geltenden gesetzlichen Bestimmungen und Verordnungen für die Erstellung und Vorlage des Jahresabschlusses ein den tatsächlichen Verhältnissen entsprechendes Bild der Finanzlage von Amundi Funds (der „Fonds“) und jedes seiner Teilfonds zum 30. Juni 2024 sowie der Ertragslage und der Veränderungen des Nettoinventarwerts für das an diesem Datum endende Geschäftsjahr.

Prüfungsumfang

Der Jahresabschluss hat folgende Bestandteile:

- das Wertpapierportfolio zum Sonntag, 30. Juni 2024;
- die Veränderungen des Nettovermögens zum Sonntag, 30. Juni 2024;
- die Aufwands- und Ertragsrechnung und Veränderungen des Nettovermögens für das zu diesem Zeitpunkt beendete Geschäftsjahr; und
- Anmerkungen zum Jahresabschluss, darunter ein Überblick über die maßgeblichen Bilanzierungsmethoden.

Grundlage des Bestätigungsvermerks

Unsere Prüfung erfolgte im Einklang mit dem Wirtschaftsprüfergesetz vom 23. Juli 2016 (Gesetz vom 23. Juli 2016) und mit den international anerkannten Grundsätzen der Abschlussprüfung (ISA), welche die „Commission de Surveillance du Secteur Financier“ (CSSF) für Luxemburg übernommen hat. Unter „Aufgaben des Réviseur d'entreprises agréé bei der Prüfung des Jahresabschlusses“ unseres Berichts wird näher erläutert, welche Aufgaben wir gemäß dem Gesetz vom 23. Juli 2016 und den ISA haben, welche die CSSF für Luxemburg übernommen hat.

Nach unserer Auffassung sind die erhaltenen Prüfungsnachweise als Grundlage für die Erteilung unseres Bestätigungsvermerks ausreichend und angemessen.

Im Einklang mit dem International Code of Ethics for Professional Accountants, einschließlich der International Independence Standards des International Ethics Standards Board for Accountants (IESBA-Vorschrift), den die CSSF für Luxemburg übernommen hat, sowie gemäß den für unsere Prüfung des Jahresabschlusses relevanten ethischen Anforderungen, sind wir unabhängig vom Fonds. Den sonstigen ethischen Verpflichtungen dieser Ethikvorschriften sind wir nachgekommen.

Ergänzung zum Bestätigungsvermerk

Wir möchten auf Anmerkung 1 dieses Geschäftsberichts aufmerksam machen. Darin heißt es, dass nach einem Beschluss des Verwaltungsrats des Fonds die Berechnung des Nettoinventarwerts sowie die Ausgabe, Rücknahme und Umwandlung von Anteilen des Teilfonds Russian Equity ab 28. Februar 2022 ausgesetzt werden als Reaktion auf die derzeitigen geopolitischen Spannungen und Sanktionen gegen Russland, die den Handel mit den meisten Vermögenswerten des Teilfonds bzw. deren Bewertung unmöglich machen. Unser Bestätigungsvermerk ändert sich hierdurch nicht.

Sonstige Informationen

Für sonstige Informationen ist der Verwaltungsrat des Fonds verantwortlich. Sonstige Informationen umfassen die Angaben im Jahresbericht, jedoch nicht den Jahresabschluss und unseren Prüfbericht hierzu.

Unser Bestätigungsvermerk zum Jahresabschluss umfasst nicht die sonstigen Informationen und wir erteilen hierfür kein Urteil mit Prüfungssicherheit.

In Verbindung mit unserer Prüfung des Jahresabschlusses ist es unsere Aufgabe, die oben genannten sonstigen Informationen zu lesen und dabei zu berücksichtigen, ob die sonstigen Informationen im Wesentlichen mit dem Jahresabschluss oder den bei unserer Prüfung erlangten Kenntnissen im Einklang stehen oder ob sie wesentliche Falschdarstellungen enthalten. Wenn wir auf Grundlage unserer Tätigkeit zu dem Schluss kommen, dass diese sonstigen Informationen wesentliche Falschdarstellungen enthalten, dann sind wir dazu verpflichtet, hierauf hinzuweisen. In dieser Hinsicht sind keine besonderen Vorkommnisse zu vermelden.

Verantwortlichkeiten des Verwaltungsrats des Fonds für den Jahresabschluss

Die Erstellung und die wahrheitsgetreue Darstellung des Jahresabschlusses gemäß den in Luxemburg geltenden gesetzlichen Bestimmungen und Verordnungen zur Erstellung und Vorlage des Jahresabschlusses liegen in der Verantwortlichkeit des Verwaltungsrats des Fonds. Diese Verantwortlichkeit umfasst das entsprechende interne Kontrollsystem, welches der Verwaltungsrat des Fonds für notwendig hält, um die Erstellung frei von wesentlichen Falschdarstellungen zu ermöglichen, unabhängig davon, ob diese aus Täuschungen oder Irrtümern resultieren.

Der Verwaltungsrat des Fonds ist bei der Erstellung des Jahresabschlusses dafür verantwortlich, einzuschätzen, ob der Fonds und seine einzelnen Teilfonds als laufende Unternehmen fortgeführt werden können. Ggf. muss er Angelegenheiten zur Sprache bringen, die im Zusammenhang mit der Unternehmensfortführung stehen und für die Bilanzierung muss er den Grundsatz der Unternehmensfortführung heranziehen, es sei denn, der Verwaltungsrat des Fonds will den Fonds auflösen oder einen seiner Teilfonds schließen oder seine Tätigkeit einstellen oder hat keine andere realistische Möglichkeit.



Aufgaben des „Réviseur d'entreprises agréé“ bei der Prüfung des Jahresabschlusses

Unsere Prüfung hat zum Ziel, mit hinreichender Sicherheit festzustellen, ob der gesamte Jahresabschluss keine wesentlichen Falschdarstellungen durch Täuschungen oder Irrtümer enthält, und einen Prüfbericht auszustellen, der unseren Bestätigungsvermerk enthält. Hinreichende Sicherheit bedeutet ein hohes Maß an Sicherheit. Es wird jedoch nicht gewährleistet, dass eine Prüfung, die gemäß dem Gesetz vom 23. Juli 2016 und den ISA, welche die CSSF für Luxemburg übernommen hat, in jedem Fall etwaig vorhandene wesentliche Falschdarstellungen feststellt. Falschdarstellungen können durch Täuschungen oder Irrtümer entstehen und gelten dann als wesentlich, wenn davon ausgegangen werden kann, dass sie sich einzeln oder im Ganzen auf die wirtschaftlichen Entscheidungen auswirken, die Leser auf Grundlage dieses Jahresabschlusses treffen.

Eine Prüfung gemäß dem Gesetz vom 23. Juli 2016 und den ISA, welche die CSSF für Luxemburg übernommen hat, ist eine durchgehend fachgemäße Beurteilung mit der gebotenen fachlichen Skepsis. Darüber hinaus haben wir folgende Aufgaben:

- Identifizierung und Beurteilung der Risiken von wesentlichen Falschdarstellungen des Jahresabschlusses durch Täuschungen oder Irrtümer, Entwicklung und Durchführung von Prüfverfahren unter Berücksichtigung derartiger Risiken und Erhalt von ausreichenden und geeigneten Prüfungsnachweisen, die unserem Bestätigungsvermerk als Grundlage dienen. Das Risiko, wesentliche Falschdarstellungen nicht festzustellen, ist bei Täuschungen höher als bei Irrtümern, da Täuschungen einhergehen mit betrügerischer Absicht, Verfälschung, vorsätzlicher Unterlassung, falschen Angaben oder der Umgehung interner Kontrollverfahren;
- Sich einen Überblick verschaffen über die prüfungsrelevanten internen Kontrollverfahren, um Prüfverfahren zu entwickeln, die den Umständen angemessen sind, nicht jedoch mit dem Ziel, sich zur Wirksamkeit der internen Kontrollverfahren des Fonds zu äußern;
- der Eignung der verwendeten Bilanzierungsmethoden und der Angemessenheit der bilanzierungsrelevanten Schätzungen und der zugehörigen Angaben des Verwaltungsrats des Fonds;
- entscheiden, ob die Heranziehung des Bilanzierungsgrundsatzes der Unternehmensfortführung durch den Verwaltungsrat des Fonds angemessen ist und ob auf Grundlage der erhaltenen Prüfungsnachweise eine erhebliche Unsicherheit besteht im Hinblick auf Ereignisse oder Umstände, die grundlegend in Frage stellen, ob der Fonds oder einer seiner Teilfonds dazu in der Lage ist, das Unternehmen fortzuführen. Wenn wir zu dem Schluss kommen, dass eine erhebliche Unsicherheit besteht, sind wir dazu verpflichtet, in unserem Prüfbericht auf die entsprechenden Angaben des Jahresabschlusses hinzuweisen oder unsere Meinung zu ändern, falls diese Angaben unzureichend sind. Unsere Schlussfolgerungen basieren auf den bis zum Datum unseres Prüfberichts erhaltenen Prüfungsnachweisen. Zukünftige Ereignisse oder Gegebenheiten können allerdings dazu führen, dass der Fonds oder einer seiner Teilfonds nicht weiter als Unternehmen fortgeführt wird (außer bei Global Macro Bonds & currencies Low Vol, für den beschlossen wurde, ihn zu liquidieren);
- der Darstellung, des Aufbaus und des Inhalts des gesamten Jahresabschlusses einschließlich der darin enthaltenen Angaben und ob der Jahresabschluss die zugrunde liegenden Transaktionen und Ereignisse angemessen darstellt.

Wir stehen in Verbindung mit den für die Überwachung zuständigen Personen. Dabei geht es u. a. um den vorgesehenen Umfang und Zeitpunkt der Prüfung und die wesentlichen Prüfergebnisse, darunter bedeutende Mängel der internen Kontrollverfahren, die wir im Zuge unserer Prüfung ermitteln.

Außerdem erklären wir gegenüber den für die Überwachung Verantwortlichen, dass wir die einschlägigen ethischen Unabhängigkeitsanforderungen erfüllt haben, und teilen ihnen alle Beziehungen und sonstigen Angelegenheiten mit, von denen vernünftigerweise angenommen werden kann, dass sie sich auf unsere Unabhängigkeit auswirken, sowie gegebenenfalls die ergriffenen Maßnahmen zur Beseitigung von Risiken oder die angewandten Schutzmaßnahmen.

PricewaterhouseCoopers, Société coopérative
Vertreten durch

Luxemburg, 30. Oktober 2024

Christophe Pittie

An die Anteilsinhaber von Amundi Funds

Hiermit bestätigen wir, dass die Verwaltungsgesellschaft des Fonds unserer Ansicht nach im zum 30. Juni 2024 beendeten Geschäftsjahr Amundi Funds in allen wesentlichen Aspekten im Einklang mit den Bestimmungen der Rechtsdokumente des Fonds in ihrer geltenden Fassung verwaltet hat.

Für und im Namen von
CACEIS Bank Luxembourg S.A.

Sofern gesetzlich vorgeschrieben, werden Mitteilungen an die Anteilinhaber im Luxemburger „Mémorial“, dem Luxemburger Wort und in anderen Zeitungen, wie vom Verwaltungsrat festgelegt, veröffentlicht.

VERORDNUNG ÜBER WERTPAPIERFINANZIERUNGSGESCHÄFTE

Im Zuge der Verordnung 2015/2365 des Europäischen Parlaments und des Rates vom 25. November 2015 über die Transparenz von Wertpapierfinanzierungsgeschäften unterlagen dieser Verordnung zum 30. Juni 2024 nur Transaktionen mit reversen Pensionsgeschäften, Pensionsgeschäften, Wertpapierleihgeschäften und Performance Swaps.

■ Reverse Pensionsgeschäfte

	Strategic Bond	Global Aggregate Bond	Optimal Yield	Optimal Yield Short Term	Emerging Markets Blended Bond	Emerging Markets Bond
Betrag der reversen Pensionsgeschäfte, in absoluten Beträgen (in der Währung des Teilfonds)	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9
Anteil des verwalteten Vermögens	0.72%	3.24%	1.98%	1.57%	5.12%	7.70%
Laufzeit der reversen Pensionsgeschäfte aufgeschlüsselt nach folgenden Laufzeitbändern (in absoluten Beträgen und in der Währung des Teilfonds)						
Weniger als ein Tag	-	-	-	-	-	-
Ein Tag bis eine Woche	-	31,604,299.88	-	-	5,838,280.00	91,729,507.83
Eine Woche bis ein Monat	3,999,812.16	86,331,048.70	3,960,240.00	1,999,742.60	79,998,260.80	90,283,797.52
Ein bis drei Monate	-	-	-	-	62,506,250.00	95,273,939.82
Drei Monate bis ein Jahr	-	-	-	-	-	-
Mehr als ein Jahr	-	-	-	-	-	-
Offene Laufzeit	-	-	-	-	-	-
Total	3,999,812.16	117,935,348.58	3,960,240.00	1,999,742.60	148,342,790.80	277,287,245.17
Gegenpartei						
Name der Gegenpartei	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9
Land des Sitzes der Gegenpartei	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9
Bruttovolumen ausstehender Transaktionen	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9
Angaben zu den Sicherheiten						
<i>Art der Sicherheiten</i>						
Bargeldanlagen	siehe Anmerkung 17	siehe Anmerkung 17	-	-	siehe Anmerkung 17	siehe Anmerkung 17
Wertpapiere	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9
<i>Qualität der Sicherheiten</i>						
Rating	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9
Laufzeit der Sicherheiten aufgeschlüsselt nach folgenden Laufzeitbändern (in der Währung des Teilfonds)						
Weniger als ein Tag	-	-	-	-	-	-
Ein Tag bis eine Woche	-	-	-	-	-	-
Eine Woche bis ein Monat	-	-	-	-	-	4,658,875.67
Ein bis drei Monate	-	-	-	-	-	13,973,687.89
Drei Monate bis ein Jahr	-	-	-	-	-	-
Mehr als ein Jahr	3,894,596.31	116,689,291.29	3,886,058.00	2,011,974.84	146,055,468.84	256,653,507.10
Offene Laufzeit	siehe Anmerkung 17	siehe Anmerkung 17	-	-	siehe Anmerkung 17	siehe Anmerkung 17
Total	3,894,596.31*	116,689,291.29*	3,886,058.00	2,011,974.84	146,055,468.84*	275,286,070.66*
Verwahrung der vom Fonds im Rahmen von reversen Pensionsgeschäften gewährten Sicherheit						
Name der Depotstelle	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg
Bargeldanlagen	siehe Anmerkung 17	siehe Anmerkung 17	siehe Anmerkung 17	siehe Anmerkung 17	siehe Anmerkung 17	siehe Anmerkung 17
Wertpapiere	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9

Alle Transaktionen sind zweiseitige Transaktionen.

Sicherheiten für reverse Pensionsgeschäfte werden nicht wiederverwendet.

Die im Rahmen von Pensionsgeschäften und umgekehrten Pensionsgeschäften erhaltenen und gezahlten Zinsen werden in der Aufwands- und Ertragsrechnung und den Veränderungen des Nettovermögens für jeden Teilfonds unter den Rubriken „Erhaltene Zinsen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften“ und „Gezahlte Zinsen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften“ aufgeführt.

* Die Gesamtsumme umfasst nicht die Barmittelsicherheiten.

	Emerging Markets Corporate Bond	Emerging Markets Hard Currency Bond	Emerging Markets Short Term Bond	Volatility Euro	Volatility World	Cash EUR
Betrag der reversen Pensionsgeschäfte, in absoluten Beträgen (in der Währung des Teilfonds)	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9
Anteil des verwalteten Vermögens	1.91%	5.88%	0.45%	34.76%	15.28%	10.69%
Laufzeit der reversen Pensionsgeschäfte aufgeschlüsselt nach folgenden Laufzeitbändern (in absoluten Beträgen und in der Währung des Teilfonds)						
Weniger als ein Tag	-	-	-	-	-	-
Ein Tag bis eine Woche	-	6,011,034.70	1,077,890.00	-	-	219,500,800.00
Eine Woche bis ein Monat	3,131,200.00	37,070,932.78	-	5,153,500.00	5,955,610.00	145,955,885.00
Ein bis drei Monate	4,836,500.00	-	-	51,484,327.00	47,612,383.37	-
Drei Monate bis ein Jahr	-	-	-	-	-	-
Mehr als ein Jahr	-	-	-	-	-	-
Offene Laufzeit	-	-	-	-	-	-
Total	7,967,700.00	43,081,967.48	1,077,890.00	56,637,827.00	53,567,993.37	365,456,685.00
Gegenpartei						
Name der Gegenpartei	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9
Land des Sitzes der Gegenpartei	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9
Bruttovolumen ausstehender Transaktionen	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9	siehe Kosten in Anmerkung 9
Angaben zu den Sicherheiten						
<i>Art der Sicherheiten</i>						
Bargeldanlagen	siehe Anmerkung 17	-	-	siehe Anmerkung 17	siehe Anmerkung 17	siehe Anmerkung 17
Wertpapiere	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9
<i>Qualität der Sicherheiten</i>						
Rating	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9	siehe Anmerkung 9
Laufzeit der Sicherheiten aufgeschlüsselt nach folgenden Laufzeitbändern (in der Währung des Teilfonds)						
Weniger als ein Tag	-	-	-	-	-	-
Ein Tag bis eine Woche	-	-	-	-	-	-
Eine Woche bis ein Monat	-	-	-	-	-	100,096,000.00
Ein bis drei Monate	-	-	-	-	1,296,412.00	-
Drei Monate bis ein Jahr	-	-	1,075,437.00	-	-	-
Mehr als ein Jahr	7,756,052.00	41,884,739.96	-	56,346,239.95	51,632,554.96	253,176,836.11
Offene Laufzeit	siehe Anmerkung 17	siehe Anmerkung 17	siehe Anmerkung 17	siehe Anmerkung 17	siehe Anmerkung 17	siehe Anmerkung 17
Total	7,756,052.00*	41,884,739.96	1,075,437.00	56,346,239.95*	52,928,966.96	353,272,836.11*
Verwahrung der vom Fonds im Rahmen von reversen Pensionsgeschäften gewährten Sicherheit						
Name der Depotstelle	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg
Bargeldanlagen	siehe Anmerkung 17	-	-	siehe Anmerkung 17	siehe Anmerkung 17	siehe Anmerkung 17
Wertpapiere	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9

Alle Transaktionen sind zweiseitige Transaktionen.

Sicherheiten für reverse Pensionsgeschäfte werden nicht wiederverwendet

Die im Rahmen von Pensionsgeschäften und umgekehrten Pensionsgeschäften erhaltenen und gezahlten Zinsen werden in der Aufwands- und Ertragsrechnung und den Veränderungen des Nettovermögens für jeden Teilfonds unter den Rubriken „Erhaltene Zinsen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften“ und „Gezahlte Zinsen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften“ aufgeführt.

* Die Gesamtsumme umfasst nicht die Barmittelsicherheiten.

■ Pensionsgeschäfte

	Strategic Bond	Global Aggregate Bond	Global Bond	Optimal Yield Short Term
Betrag der Pensionsgeschäfte, in absoluten Beträgen (in der Währung des Teilfonds)	siehe Kosten in Anmerkung 10	siehe Kosten in Anmerkung 10	siehe Kosten in Anmerkung 10	siehe Kosten in Anmerkung 10
Anteil des verwalteten Vermögens	0.36%	17.02%	24.16%	0.92%
Laufzeit der Pensionsgeschäfte aufgeschlüsselt nach folgenden Laufzeitbändern (in absoluten Beträgen und in der Währung des Teilfonds)				
Weniger als ein Tag	2,006,000.00	-	-	-
Ein Tag bis eine Woche	-	43,494,455.39	3,928,717.00	1,178,840.00
Eine Woche bis ein Monat	-	576,195,992.67	18,876,979.27	-
Ein bis drei Monate	-	-	-	-
Drei Monate bis ein Jahr	-	-	-	-
Mehr als ein Jahr	-	-	-	-
Offene Laufzeit	-	-	-	-
Total	2,006,000.00	619,690,448.06	22,805,696.27	1,178,840.00
Gegenpartei				
Name der Gegenpartei	siehe Anmerkung 10	siehe Anmerkung 10	siehe Anmerkung 10	siehe Anmerkung 10
Land des Sitzes der Gegenpartei	siehe Anmerkung 10	siehe Anmerkung 10	siehe Anmerkung 10	siehe Anmerkung 10
Bruttovolumen ausstehender Transaktionen	siehe Kosten in Anmerkung 10	siehe Kosten in Anmerkung 10	siehe Kosten in Anmerkung 10	siehe Kosten in Anmerkung 10
Angaben zu den Sicherheiten				
<i>Art der Sicherheiten</i>				
Bargeldanlagen	-	siehe Anmerkung 17	siehe Anmerkung 17	-
Wertpapiere	siehe Marktwert in Anmerkung 10	siehe Marktwert in Anmerkung 10	siehe Marktwert in Anmerkung 10	siehe Marktwert in Anmerkung 10
<i>Qualität der Sicherheiten</i>				
Rating	siehe Anmerkung 10	siehe Anmerkung 10	siehe Anmerkung 10	siehe Anmerkung 10
Laufzeit der Sicherheiten aufgeschlüsselt nach folgenden Laufzeitbändern (in der Währung des Teilfonds)				
Weniger als ein Tag	-	-	-	-
Ein Tag bis eine Woche	-	-	-	-
Eine Woche bis ein Monat	-	-	-	-
Ein bis drei Monate	1,995,140.00	-	-	-
Drei Monate bis ein Jahr	-	-	-	-
Mehr als ein Jahr	-	616,497,971.91	22,330,519.94	1,177,722.00
Offene Laufzeit	-	siehe Anmerkung 17	siehe Anmerkung 17	-
Total	1,995,140.00	616,497,971.91*	22,330,519.94*	1,177,722.00
Verwahrung der vom Fonds im Rahmen von Pensionsgeschäften gewährten Sicherheit				
Name der Depotstelle	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg
Bargeldanlagen	-	siehe Anmerkung 17	siehe Anmerkung 17	-
Wertpapiere	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9	siehe Marktwert in Anmerkung 9

Alle Transaktionen sind zweiseitige Transaktionen.

Die Teilfonds respektieren stets folgende Einschränkung: „Im Rahmen von außerbörslichen Handelsgeschäften und Pensionsgeschäften als Sicherheit erhaltene Barmittel müssen größer sein als die Summe der Einlagen bei Kreditinstituten, Anlagen in hochwertige Staatsanleihen, reversen Pensionsgeschäfte mit Kreditinstituten und Anlagen in kurzfristige Geldmarktfonds.“ Barmittel werden gesamtheitlich verwaltet; der Anlageverwaltungsprozess trennt als Barmittel erhaltene Sicherheiten nicht in besonderer Weise von anderen Barmitteln. Von den Teilfonds im Zusammenhang mit Pensionsgeschäften gewährte Sicherheiten werden auf getrennten Konten gehalten.

Die im Rahmen von Pensionsgeschäften und umgekehrten Pensionsgeschäften erhaltenen und gezahlten Zinsen werden in der Aufwands- und Ertragsrechnung und den Veränderungen des Nettovermögens für jeden Teilfonds unter den Rubriken „Erhaltene Zinsen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften“ und „Gezahlte Zinsen aus Pensionsgeschäften/umgekehrten Pensionsgeschäften“ aufgeführt.

* Die Gesamtsumme umfasst nicht die Barmittelsicherheiten.

■ Wertpapierleihgeschäfte

	Euroland Equity	European Equity ESG Improvers	Euroland Equity Small Cap	European Equity Value	European Equity Income ESG
Betrag der Wertpapierleihgeschäfte, in absoluten Beträgen (in der Währung des Teilfonds)	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Anteil der beleihbaren Vermögenswerte	14.51%	11.08%	0.00%	12.92%	6.53%
Anteil des verwalteten Vermögens	14.51%	10.85%	0.00%	12.73%	6.47%
Laufzeit der Wertpapierbeleihungen aufgeschlüsselt nach folgenden Laufzeitbändern					
Weniger als ein Tag	-	-	-	-	-
Ein Tag bis eine Woche	-	-	-	-	-
Eine Woche bis ein Monat	-	-	-	-	-
Ein bis drei Monate	-	-	-	-	-
Drei Monate bis ein Jahr	-	-	-	-	-
Mehr als ein Jahr	-	-	-	-	-
Offene Laufzeit	713,292,603.47	50,399,792.67	71.84	338,131,464.92	51,090,722.86
Total	713,292,603.47	50,399,792.67	71.84	338,131,464.92	51,090,722.86
Gegenpartei					
Name der Gegenpartei	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Land des Sitzes der Gegenpartei	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Bruttovolumen ausstehender Transaktionen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Angaben zu den Sicherheiten					
<i>Art der Sicherheiten</i>					
Bargeldanlagen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Wertpapiere	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
<i>Qualität der Sicherheiten</i>					
Rating	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend
Laufzeit der Sicherheiten aufgeschlüsselt nach folgenden Laufzeitbändern (in der Währung des Teilfonds)					
Weniger als ein Tag	-	-	-	-	-
Ein Tag bis eine Woche	-	-	-	-	-
Eine Woche bis ein Monat	-	-	-	-	-
Ein bis drei Monate	-	-	-	-	-
Drei Monate bis ein Jahr	-	-	-	2,453,934.82	-
Mehr als ein Jahr	3,274,462.24	-	-	96,032,908.85	-
Offene Laufzeit	647,095,499.71	28,928,481.96	-	274,468,964.81	23,801,957.36
Total	650,369,961.95	28,928,481.96	-	372,955,808.48	23,801,957.36
Verwahrung der vom Fonds im Rahmen von Wertpapierbeleihungen erhaltenen Sicherheit					
Name der Depotstelle	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg
Wertpapiere	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Bargeldanlagen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Daten zu Erträgen und Kosten von Wertpapierleihgeschäften	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15

Alle Transaktionen sind zweiseitige Transaktionen.
Sicherheiten für Wertpapierleihgeschäfte werden nicht wiederverwendet.

	Global Equity Income ESG	Net Zero Ambition Top European Players	China Equity	Emerging Markets Equity Focus	Emerging World Equity
Betrag der Wertpapierleihgeschäfte, in absoluten Beträgen (in der Währung des Teilfonds) (ilfonds)	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Anteil der beleihbaren Vermögenswerte	6.75%	7.19%	0.46%	0.00%	1.02%
Anteil des verwalteten Vermögens	6.61%	7.13%	0.45%	0.00%	1.02%
Laufzeit der Wertpapierbeleihungen aufgeschlüsselt nach folgenden Laufzeitbändern					
Weniger als ein Tag	-	-	-	-	-
Ein Tag bis eine Woche	-	-	-	-	-
Eine Woche bis ein Monat	-	-	-	-	-
Ein bis drei Monate	-	-	-	-	-
Drei Monate bis ein Jahr	-	-	-	-	-
Mehr als ein Jahr	-	-	-	-	-
Offene Laufzeit	177,672,683.22	41,475,521.08	1,435,471.32	122,817.91	11,945,762.79
Total	177,672,683.22	41,475,521.08	1,435,471.32	122,817.91	11,945,762.79
Gegenpartei					
Name der Gegenpartei	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Land des Sitzes der Gegenpartei	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Bruttovolumen ausstehender Transaktionen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Angaben zu den Sicherheiten					
<i>Art der Sicherheiten</i>					
Bargeldanlagen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Wertpapiere	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
<i>Qualität der Sicherheiten</i>					
Rating	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend
Laufzeit der Sicherheiten aufgeschlüsselt nach folgenden Laufzeitbändern (in der Währung des Teilfonds)					
Weniger als ein Tag	-	-	-	-	-
Ein Tag bis eine Woche	-	-	-	-	-
Eine Woche bis ein Monat	-	-	-	-	-
Ein bis drei Monate	-	-	-	-	-
Drei Monate bis ein Jahr	-	-	-	-	-
Mehr als ein Jahr	50,333,838.56	-	-	-	1,559,422.14
Offene Laufzeit	87,222,833.44	37,022,982.41	-	-	3,890,827.92
Total	137,556,672.00	37,022,982.41	-	-	5,450,250.06
Verwahrung der vom Fonds im Rahmen von Wertpapierbeleihungen erhaltenen Sicherheit					
Name der Depotstelle	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg
Wertpapiere	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Bargeldanlagen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Daten zu Erträgen und Kosten von Wertpapierleihgeschäften	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15

Alle Transaktionen sind zweiseitige Transaktionen.
Sicherheiten für Wertpapierleihgeschäfte werden nicht wiederverwendet.

	Latin America Equity	New Silk Road	Euroland Equity Dynamic Multi Factors	Euroland Equity Risk Parity	European Equity Conservative
Betrag der Wertpapierleihgeschäfte, in absoluten Beträgen (in der Währung des Teilfonds) ilfonds)	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Anteil der beleihbaren Vermögenswerte	1.41%	0.52%	5.71%	16.03%	15.16%
Anteil des verwalteten Vermögens	1.40%	0.52%	5.70%	15.77%	14.52%
Laufzeit der Wertpapierbeleihungen aufgeschlüsselt nach folgenden Laufzeitbändern					
Weniger als ein Tag	-	-	-	-	-
Ein Tag bis eine Woche	-	-	-	-	-
Eine Woche bis ein Monat	-	-	-	-	-
Ein bis drei Monate	-	-	-	-	-
Drei Monate bis ein Jahr	-	-	-	-	-
Mehr als ein Jahr	-	-	-	-	-
Offene Laufzeit	1,397,381.91	2,195,783.40	34,044,767.16	23,453,134.98	101,390,577.31
Total	1,397,381.91	2,195,783.40	34,044,767.16	23,453,134.98	101,390,577.31
Gegenpartei					
Name der Gegenpartei	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Land des Sitzes der Gegenpartei	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Bruttovolumen ausstehender Transaktionen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Angaben zu den Sicherheiten					
<i>Art der Sicherheiten</i>					
Bargeldanlagen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Wertpapiere	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
<i>Qualität der Sicherheiten</i>					
Rating	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend
Laufzeit der Sicherheiten aufgeschlüsselt nach folgenden Laufzeitbändern (in der Währung des Teilfonds)					
Weniger als ein Tag	-	-	-	-	-
Ein Tag bis eine Woche	-	-	-	-	-
Eine Woche bis ein Monat	-	-	-	-	-
Ein bis drei Monate	-	-	-	-	-
Drei Monate bis ein Jahr	-	-	1,116,692.66	-	-
Mehr als ein Jahr	-	-	41,101.71	11,164,397.50	36,424,542.28
Offene Laufzeit	-	598,950.91	20,685,346.79	4,367,296.00	20,291,476.80
Total	-	598,950.91	21,843,141.16	15,531,693.50	56,716,019.08
Verwahrung der vom Fonds im Rahmen von Wertpapierbeleihungen erhaltenen Sicherheit					
Name der Depotstelle	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg
Wertpapiere	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Bargeldanlagen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Daten zu Erträgen und Kosten von Wertpapierleihgeschäften					
	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15

Alle Transaktionen sind zweiseitige Transaktionen.
Sicherheiten für Wertpapierleihgeschäfte werden nicht wiederverwendet.

	European Equity Dynamic Multi Factors	Global Equity Conservative	European Convertible Bond	Euro Aggregate Bond	Euro Corporate ESG Bond
Betrag der Wertpapierleihgeschäfte, in absoluten Beträgen (in der Währung des Teilfonds) (lfonds)	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Anteil der beleihbaren Vermögenswerte	8.93%	4.25%	3.58%	13.90%	7.76%
Anteil des verwalteten Vermögens	8.89%	4.25%	3.47%	13.73%	7.70%
Laufzeit der Wertpapierbeleihungen aufgeschlüsselt nach folgenden Laufzeitbändern					
Weniger als ein Tag	-	-	-	-	-
Ein Tag bis eine Woche	-	-	-	-	-
Eine Woche bis ein Monat	-	-	-	-	-
Ein bis drei Monate	-	-	-	-	-
Drei Monate bis ein Jahr	-	-	-	-	-
Mehr als ein Jahr	-	-	1,395,475.80	125,949,789.72	64,610,221.53
Offene Laufzeit	11,830,186.49	10,819,518.02	15,193.20	-	-
Total	11,830,186.49	10,819,518.02	1,410,669.00	125,949,789.72	64,610,221.53
Gegenpartei					
Name der Gegenpartei	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Land des Sitzes der Gegenpartei	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Bruttovolumen ausstehender Transaktionen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Angaben zu den Sicherheiten					
<i>Art der Sicherheiten</i>					
Bargeldanlagen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Wertpapiere	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
<i>Qualität der Sicherheiten</i>					
Rating	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend
Laufzeit der Sicherheiten aufgeschlüsselt nach folgenden Laufzeitbändern (in der Währung des Teilfonds)					
Weniger als ein Tag	-	-	-	-	-
Ein Tag bis eine Woche	-	-	-	-	-
Eine Woche bis ein Monat	-	-	-	-	-
Ein bis drei Monate	-	-	-	-	-
Drei Monate bis ein Jahr	303,454.65	-	1,217,482.92	-	32,130,523.43
Mehr als ein Jahr	-	7,613,896.50	88,116.68	-	15,753,519.28
Offene Laufzeit	6,093,947.82	2,506,071.24	178,006.91	-	17,810,181.50
Total	6,397,402.47	10,119,967.74	1,483,606.51	-	65,694,224.21
Verwahrung der vom Fonds im Rahmen von Wertpapierbeleihungen erhaltenen Sicherheit					
Name der Depotstelle	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg
Wertpapiere	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Bargeldanlagen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Daten zu Erträgen und Kosten von Wertpapierleihgeschäften	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15

Alle Transaktionen sind zweiseitige Transaktionen.
Sicherheiten für Wertpapierleihgeschäfte werden nicht wiederverwendet.

	Euro Government Bond	Global Subordinated Bond	Global Aggregate Bond	Emerging Markets Bond	Emerging Markets Corporate Bond
Betrag der Wertpapierleihgeschäfte, in absoluten Beträgen (in der Währung des Teilfonds) ilfonds)	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Anteil der beleihbaren Vermögenswerte	12.20%	0.38%	0.05%	0.67%	0.58%
Anteil des verwalteten Vermögens	11.99%	0.35%	0.05%	0.60%	0.56%
Laufzeit der Wertpapierbeleihungen aufgeschlüsselt nach folgenden Laufzeitbändern					
Weniger als ein Tag	-	-	-	-	-
Ein Tag bis eine Woche	-	-	-	-	-
Eine Woche bis ein Monat	-	-	-	-	-
Ein bis drei Monate	-	-	-	-	-
Drei Monate bis ein Jahr	-	-	-	-	-
Mehr als ein Jahr	46,968,556.25	2,484,386.83	1,994,457.87	18,897,886.40	2,350,359.69
Offene Laufzeit	-	-	-	2,699,602.91	-
Total	46,968,556.25	2,484,386.83	1,994,457.87	21,597,489.31	2,350,359.69
Gegenpartei					
Name der Gegenpartei	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Land des Sitzes der Gegenpartei	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Bruttovolumen ausstehender Transaktionen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Angaben zu den Sicherheiten					
<i>Art der Sicherheiten</i>					
Bargeldanlagen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Wertpapiere	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
<i>Qualität der Sicherheiten</i>					
Rating	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend
Laufzeit der Sicherheiten aufgeschlüsselt nach folgenden Laufzeitbändern (in der Währung des Teilfonds)					
Weniger als ein Tag	-	-	-	-	-
Ein Tag bis eine Woche	-	-	-	-	-
Eine Woche bis ein Monat	-	-	-	-	-
Ein bis drei Monate	-	-	-	-	-
Drei Monate bis ein Jahr	-	-	-	-	-
Mehr als ein Jahr	-	-	-	-	-
Offene Laufzeit	-	-	-	-	-
Total	-	-	-	-	-
Verwahrung der vom Fonds im Rahmen von Wertpapierbeleihungen erhaltenen Sicherheit					
Name der Depotstelle	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg
Wertpapiere	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Bargeldanlagen	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15
Daten zu Erträgen und Kosten von Wertpapierleihgeschäften	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15	siehe Anmerkung 15

Alle Transaktionen sind zweiseitige Transaktionen.
Sicherheiten für Wertpapierleihgeschäfte werden nicht wiederverwendet.

	Emerging Markets Short Term Bond	Multi-Asset Real Return
Betrag der Wertpapierleihgeschäfte, in absoluten Beträgen (in der Währung des Teilfonds) ilfonds)	siehe Anmerkung 15	siehe Anmerkung 15
Anteil der beleihbaren Vermögenswerte	3.68%	10.84%
Anteil des verwalteten Vermögens	3.54%	10.53%
Laufzeit der Wertpapierbeleihungen aufgeschlüsselt nach folgenden Laufzeitbändern		
Weniger als ein Tag	-	-
Ein Tag bis eine Woche	-	-
Eine Woche bis ein Monat	-	-
Ein bis drei Monate	-	-
Drei Monate bis ein Jahr	1,216,026.48	-
Mehr als ein Jahr	7,287,892.67	38,752,761.51
Offene Laufzeit	-	1,091,776.00
Total	8,503,919.15	39,844,537.51
Gegenpartei		
Name der Gegenpartei	siehe Anmerkung 15	siehe Anmerkung 15
Land des Sitzes der Gegenpartei	siehe Anmerkung 15	siehe Anmerkung 15
Bruttovolumen ausstehender Transaktionen	siehe Anmerkung 15	siehe Anmerkung 15
Angaben zu den Sicherheiten		
<i>Art der Sicherheiten</i>		
Bargeldanlagen	siehe Anmerkung 15	siehe Anmerkung 15
Wertpapiere	siehe Anmerkung 15	siehe Anmerkung 15
<i>Qualität der Sicherheiten</i>		
Rating	siehe Anmerkung 15 falls zutreffend	siehe Anmerkung 15 falls zutreffend
Laufzeit der Sicherheiten aufgeschlüsselt nach folgenden Laufzeitbändern (in der Währung des Teilfonds)		
Weniger als ein Tag	-	-
Ein Tag bis eine Woche	-	-
Eine Woche bis ein Monat	-	-
Ein bis drei Monate	-	-
Drei Monate bis ein Jahr	-	5,468,224.61
Mehr als ein Jahr	-	11,372,610.03
Offene Laufzeit	-	9,322,028.89
Total	-	26,162,863.53
Verwahrung der vom Fonds im Rahmen von Wertpapierbeleihungen erhaltenen Sicherheit		
Name der Depotstelle	CACEIS Bank Luxembourg	CACEIS Bank Luxembourg
Wertpapiere	siehe Anmerkung 15	siehe Anmerkung 15
Bargeldanlagen	siehe Anmerkung 15	siehe Anmerkung 15
Daten zu Erträgen und Kosten von Wertpapierleihgeschäften	siehe Anmerkung 15	siehe Anmerkung 15

Alle Transaktionen sind zweiseitige Transaktionen.
Sicherheiten für Wertpapierleihgeschäfte werden nicht wiederverwendet.

■ Total Return Swaps

	New Silk Road	Absolute Return Multi-Strategy	Multi-Strategy Growth
Betrag der Equity Swaps in absoluten Zahlen (In der Währung des Teilfonds)	265,966.86	962,142.59	785,749.79
Anteil des verwalteten Vermögens	0.06%	0.12%	0.10%
Laufzeit der Aktienswaps aufgeschlüsselt nach folgenden Laufzeitbändern			
Weniger als ein Tag	-	-	-
Ein Tag bis eine Woche	-	-	-
Eine Woche bis ein Monat	-	962,142.59	785,749.79
Ein bis drei Monate	-	-	-
Drei Monate bis ein Jahr	265,966.86	-	-
Mehr als ein Jahr	-	-	-
Offene Laufzeit	-	-	-
Total	265,966.86	962,142.59	785,749.79
Gegenpartei			
Name der Gegenpartei, Land des Sitzes der Gegenpartei und Bruttovolumen ausstehender Transaktionen	BANK OF AMERICA (FR) 265,966.86	JP MORGAN (DE) 962,142.59	JP MORGAN (DE) 785,749.79
Angaben zu den Sicherheiten			
<i>Art der Sicherheiten</i>			
Bargeldanlagen	-	siehe Anmerkung 17	siehe Anmerkung 17
Wertpapiere	-	-	-
<i>Qualität der Sicherheiten</i>			
Rating	-	-	-
Laufzeit der Sicherheiten aufgeschlüsselt nach folgenden Laufzeitbändern (in der Währung des Teilfonds)			
Weniger als ein Tag	-	-	-
Ein Tag bis eine Woche	-	-	-
Eine Woche bis ein Monat	-	-	-
Ein bis drei Monate	-	-	-
Drei Monate bis ein Jahr	-	-	-
Mehr als ein Jahr	-	-	-
Offene Laufzeit	-	siehe Anmerkung 17	siehe Anmerkung 17
Total	-	siehe Anmerkung 17	siehe Anmerkung 17
Verwahrung der vom Fonds im Rahmen von Performance Swaps erhaltenen Sicherheit			
Name der Depotstelle	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg	CACEIS BANK Luxembourg
Bargeldanlagen	-	siehe Anmerkung 17	siehe Anmerkung 17
Wertpapiere	-	-	-

Alle Transaktionen sind zweiseitige Transaktionen.

Sicherheiten werden für jede Gegenpartei und jeden Teilfonds global für alle Arten außerbörslicher Handelsinstrumente verfolgt.

Barsicherheiten werden gesamtheitlich verwaltet; der Anlageverwaltungsprozess trennt als Barmittel erhaltene Sicherheiten nicht in besonderer Weise von anderen Barmitteln.

Entstandene Erträge und Kosten aus Transaktionen mit Performance Swaps während des Jahres bis zum 30. Juni 2024 sind in der Bewertung der Swaps enthalten.

Teilfonds	Währung	Zehn größte Sicherheitsgeber der gesamten Wertpapierfinanzierungsgeschäfte und Total Return Swaps	Beträge der als Sicherheiten erhaltenen Wertpapiere und Rohstoffe
Euroland Equity	EUR	INDITEX	89,309,601.65
		FLUTTER ENTERTAINMENT P.L.C.	55,817,421.96
		SANOFI	54,953,278.73
		AMAZON COM INC	51,908,320.12
		ASML HOLDING NV	46,289,271.26
		FRANCAISE DES JEUX (FDJ)	36,067,396.39
		LEGRAND HOLDING	30,443,941.93
		EURONEXT NV	28,921,566.45
		NEOEN	26,411,814.75
		ASR NEDERLAND N.V	25,891,018.93
European Equity ESG Improvers	EUR	GALP ENERGIA SGPS SA	17,300,086.74
		INTL CONSOLIDATED AIRLINES	7,467,396.94
		BANCO SANTANDER SA	4,160,998.28
European Equity Value	EUR	KBC GROUPE	66,872,887.00
		SANOFI	39,130,003.14
		THAMES WATER UTILITIES FIN.PLC	35,078,600.01
		ASM INTERNATIONAL N.V.	29,035,752.00
		DANONE	26,451,851.55
		HERMES INTERNATIONAL	20,680,474.35
		LVMH MOET HENNESSY	19,230,455.00
		ACCOR	17,948,103.00
		PROCTER AND GAMBLE CO.	16,439,556.06
		L'OREAL	9,939,670.84
European Equity Income ESG	EUR	AIB GROUP PLC	12,790,347.13
		BANCO SANTANDER SA	5,949,196.79
		NOVO NORDISK AS	4,519,067.37
		RYANAIR HOLDINGS PLC	543,346.07
Global Equity Income ESG	USD	CELLNEX TELECOM S.A.	42,769,659.74
		INTL CONSOLIDATED AIRLINES	20,261,924.30
		ANTOFAGASTA P.L.C.	16,597,083.41
		CEZ A.S.	16,423,228.76
		CREDIT AGRICOLE S.A.	13,460,119.59
		SW (FINANCE) I PLC	10,047,302.29
		WARNERMEDIA HOLDINGS INC.	6,081,125.01
		RYANAIR HOLDINGS PLC	4,996,794.92
		VIVENDI SE	4,641,414.60
		AIB GROUP PLC	575,746.03
Net Zero Ambition Top European Players	EUR	BANCO SANTANDER SA	9,919,528.28
		NOVO NORDISK AS	8,795,046.13
		RYANAIR HOLDINGS PLC	7,935,990.20
		AIB GROUP PLC	5,556,232.46
		WACKER CHEMIE AG	4,142,595.35
		DANSKE BANK AS	673,589.99
Emerging World Equity	USD	AIB GROUP PLC	3,455,425.26
		SW (FINANCE) I PLC	521,023.21
		WARNERMEDIA HOLDINGS INC.	520,654.78
		UBS GROUP SA	517,744.15
		EVONIK INDUSTRIES	435,402.66
New Silk Road	USD	NOVO NORDISK AS	598,950.91
Euroland Equity Dynamic Multi Factors	EUR	AIB GROUP PLC	18,968,949.61
		NOVO NORDISK AS	1,527,573.83
		BUNDESREPUBLIK DEUTSCHLAND	1,116,692.66
		BANCO SANTANDER SA	188,823.35
		UNION EUROPEENNE	41,101.71
Euroland Equity Risk Parity	EUR	SW (FINANCE) I PLC	3,615,256.81
		WARNERMEDIA HOLDINGS INC.	3,614,380.62
		UBS GROUP SA	3,588,804.78
		AIB GROUP PLC	2,174,653.77
		BANCO SANTANDER SA	1,258,504.31
		NOVO NORDISK AS	591,682.69
		UNION EUROPEENNE	272,081.76
		AMUNDI SA	205,763.28
		BUNDESREPUBLIK DEUTSCHLAND	73,280.58
		BANCO BILBAO VIZCAYA ARGENTARIA	25,763.29
European Equity Conservative	EUR	NORDEA BANK ABP	10,384,646.08
		SW (FINANCE) I PLC	8,558,846.62
		WARNERMEDIA HOLDINGS INC.	8,558,265.40
		UBS GROUP SA	8,496,188.45
		AIB GROUP PLC	6,585,787.38
		UNION EUROPEENNE	4,304,234.48
		NRW.BANK	3,736,906.44
		BAYER AG.	3,321,043.34
		BUNDESREPUBLIK DEUTSCHLAND	2,769,108.66
European Equity Dynamic Multi Factors	EUR	GE AEROSPACE	992.23
		AIB GROUP PLC	4,113,930.37
		BANCO SANTANDER SA	1,980,017.45
Global Equity Conservative	USD	BUNDESREPUBLIK DEUTSCHLAND	303,454.65
		WARNERMEDIA HOLDINGS INC.	1,787,001.75
		SW (FINANCE) I PLC	1,786,889.46
		UBS GROUP SA	1,773,910.30

Teilfonds	Währung	Zehn größte Sicherheitsgeber der gesamten Wertpapierfinanzierungsgeschäfte und Total Return Swaps	Beträge der als Sicherheiten erhalten Wertpapieren und Rohstoffe
		AMAZON COM INC	1,565,659.91
		UNION EUROPEENNE	1,055,496.54
		BUNDESREPUBLIK DEUTSCHLAND	656,199.89
		HCA INC.	553,335.14
		AIB GROUP PLC	545,064.29
		NVIDIA CORP.	79,147.15
		MICROSOFT CORP.	79,135.47
European Convertible Bond	EUR	BUNDESREPUBLIK DEUTSCHLAND	1,305,599.60
		BAYER AG.	178,006.91
Euro Corporate ESG Bond	EUR	BUNDESREPUBLIK DEUTSCHLAND	31,845,650.40
		FRANCE GOVERNMENT	16,038,392.40
		BANCO BILBAO VIZCAYA ARGENTARIA	5,424,540.60
		TELEFONICA SA	1,769,498.85
		NETWORK INTERNATIONAL HOLDINGS	1,769,496.72
		INDITEX	1,769,478.88
		DHL GROUP	1,769,470.72
		ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	1,769,463.48
		SAP AG	1,769,399.67
		ASML HOLDING NV	1,768,832.58
Strategic Bond	EUR	ITALIAN REPUBLIC	3,894,596.31
		VIVION INVESTMENTS	1,995,140.00
Global Aggregate Bond	USD	BUNDESREPUBLIK DEUTSCHLAND	423 844 530.95
		KINGDOM OF SPAIN	83,690,621.08
		UK GILT	43,991,238.72
		ITALIAN REPUBLIC	37,120,764.14
		BELGIUM KINGDOM	27,850,817.02
		ENGIE SA	21,421,281.60
		SUEZ	16,999,768.40
		HAMBURG COMMERCIAL BANK AG	16,182,674.78
		JPMORGAN CHASE AND CO	15,401,369.03
		NATIONAL GRID PLC 3.875% 16/01/2029	10 797 238.20
Global Bond	USD	BUNDESREPUBLIK DEUTSCHLAND	14 858 387.25
		ITALIAN REPUBLIC	3 560 603.17
		KINGDOM OF SPAIN	2,515,450.83
		BELGIUM KINGDOM	1,396,078.69
Optimal Yield	EUR	STATE OF NORTH RHINE WESTPHALIA	3,886,058.00
Optimal Yield Short Term	EUR	EUROPEAN UNION	2,011,974.84
		NEXI SPA	1,177,722.00
Emerging Markets Blended Bond	EUR	ITALY CERT DI CREDITO DEL TESORO	42,896,719.84
		SOCIETE GENERALE	22,894,900.00
		BANCO SANTANDER	20,025,600.00
		BARCLAYS BANK PLC LONDON	13,852,845.00
		BNP PARIBAS	10,195,300.00
		NATIONWIDE BUILDING SOCIETY	5,857,188.00
		UNICREDIT	4,652,280.00
		BANQUE STELLANTIS	4,480,245.00
		BHP BILLITON FINANCE LTD	4,435,550.00
		FOMENTO ECONOMICO MEXICANO	3,960,945.00
Emerging Markets Bond	EUR	JOHNSON CONTROLS TYCO	37,766,505.02
		TOKYO METROPOLITAN GOVERNMENT	33,513,552.36
		ORACLE CORP	17,496,057.84
		CELULOSA ARAUCO Y CONSTITUCION	13,973,687.89
		THE WALT DISNEY COMPANY	10,168,607.42
		DIAGEO CAPITA	9,699,183.58
		CAMPBELL SOUP	9,349,475.16
		MERCEDES BENZ FINANCE NORTH AMERICA	8,982,505.25
		NEXTERA ENERGY CAPITAL HOLDINGS	8,723,778.87
		CARGILL INC	8,654,257.06
Emerging Markets Corporate Bond	USD	AMAZON COM	4,796,500.00
		UNITED MEXICAN STATES	2,959,552.00
Emerging Markets Hard Currency	EUR	ITALIAN REPUBLIC	25,432,231.46
		BARCLAYS BANK PLC LONDON	7,400,835.00
		EUROPEAN UNION	6,036,628.50
		STATE OF NORTH RHINE WESTPHALIA	3,015,045.00
Emerging Markets Short Term Bond	USD	ROCHE HOLDINGS INC	1,075,437.00
Multi-Asset Real Return	EUR	UBS SWITZERLAND	9,539,346.94
		BUNDESREPUBLIK DEUTSCHLAND	4,981,266.43
		BANCO BILBAO VIZCAYA ARGENTARIA	1,650,088.40
		FRANCE GOVERNMENT	1,365,249.85
		UNION EUROPEENNE	954,971.42
		CAIXABANK SA	798,759.65
		NETWORK INTERNATIONAL HOLDINGS	798,759.31
		TELEFONICA SA	798,759.00
		DEUTSCHE POST AG	798,744.48
		INDUSTRIA DE DISENO TEXTIL SA	798,740.92
Volatility Euro	EUR	MCDONALDS CORP	9,651,895.00
		TOYOTA MOTOR FINANCE	7,777,614.00
		VODAFONE INTL FINANCING	5,955,150.00
		MEDTRONIC GLOBAL HOLDINGS	5,909,760.00
		KBC GROUP	5,127,350.00
		AUTOLIV INC	5,062,725.00
		MONDELEZ INTERNATIONAL INC	4,338,840.00
		KERING SA	3,965,920.00
		FOMENTO ECONOMICO MEXICANO SAB	2,981,860.95
		UNILEVER FINANCE NETERLANDS	2,494,825.00

Teilfonds	Währung	Zehn größte Sicherheitsgeber der gesamten Wertpapierfinanzierungsgeschäfte und Total Return Swaps	Beträge der als Sicherheiten erhalten Wertpapieren und Rohstoffe
Volatility World	USD	STATNETT SF	10,513,545.98
		ROCHE FINANCE EUROPE BV	9,656,939.07
		COCA COLA CO	6,386,515.38
		BOOKING HOLDING INC	5,974,025.60
		BOUYGUES SA	5,448,535.86
		TOYOTA MOTOR FINANCE BV	3,760,934.19
		DEVELOPMENT BANK OF JAPAN INC	2,980,915.20
		FOMENTO ECONOMICO MEXICANO SAB	2,498,199.15
		TRUST F	1,580,880.00
		TAKEDA PHARMACEUTICA	1,421,462.03
Cash EUR	EUR	ITALIAN REPUBLIC	235,104,045.66
		KINGDOM OF SPAIN	59,799,466.60
		PORTUGAL	58,369,323.85

VERGÜTUNGSRICHTLINIEN UND VERGÜTUNGSPRAXIS

Die Vergütungsrichtlinie von Amundi Luxembourg S.A. steht im Einklang mit den Anforderungen der am 18. März 2016 in Kraft getretenen Europäischen Verordnung 2014/91/EU, die im Luxemburger Gesetz vom 10. Mai 2016 umgesetzt wurden. Die Vergütungsrichtlinie basiert auf dem Vergütungsrahmen der Amundi Group. Sie wird jährlich vom Verwaltungsrat von Amundi Luxembourg genehmigt. Die Richtlinie unterliegt einer unabhängigen Prüfung durch den internen Compliance-Bereich. Die wichtigsten Entwicklungen der Vergütungsrichtlinie 2023 waren verknüpft mit „Amundi Ambition 2025“ und den ESG-Kriterien und dem Nachhaltigkeitsrisiko. Qualitative und quantitative Kriterien für die Anlageverwaltung, den Verkauf und das Marketing wurden hinzugefügt. Bei der in früheren Jahren verabschiedeten Vergütungsrichtlinie gab es keine wesentlichen Änderungen.

Am 5. Oktober 2023 genehmigte der Verwaltungsrat von Amundi Luxembourg die Richtlinie für das Jahr 2023. Der Vergütungsausschuss der Amundi Group prüft jährlich die Vergütungsrichtlinie der Gruppe. Die Überprüfung für das Jahr 2023 fand am 2. Februar 2023 statt. Die Ziele der Vergütungsrichtlinie und der Vergütungspraktiken stehen im Einklang mit einem fundierten und wirksamen Risikomanagement und unterstützen dies, indem sie die Vergütung an langfristigen Ergebnissen und Risiken ausrichten, um Interessenkonflikte zu vermeiden. Die Festvergütung steht in Zusammenhang mit den übernommenen Aufgaben, den erbrachten professionellen Dienstleistungen und dem Verantwortungsbereich und reflektiert den Grad der akademischen Ausbildung, das marktübliche Gehaltsniveau, die Erfahrung und die Kompetenzen, die für einzelne Positionen erforderlich sind, sowie das gezeigte Leistungsniveau. Die variable Vergütung soll eine nachhaltige langfristige Entwicklung der Verwaltungsgesellschaft und ein solides und wirksames System des Risikomanagements fördern. Bei der Zuerkennung einer variablen Vergütung wird die Leistung des Mitarbeiters, seines Geschäftsbereichs und der gesamten Amundi Group berücksichtigt und sie basiert sowohl auf finanziellen als auch auf nicht-finanziellen Kriterien. Amundi Luxembourg S.A. und die Unternehmensgruppe Amundi haben das gesamte identifizierte Personal definiert, das Befugnisse über die von Amundi verwalteten Fonds hat oder diese beeinflussen kann und das somit wahrscheinlich auf die Wertentwicklung oder das Risikoprofil der Fonds einwirken kann.

■ HÖHE DER ZUERKANNTEN VERGÜTUNG

Die Verwaltungsgesellschaft Amundi Luxembourg S.A. ist zum 31. Dezember 2023 die Verwaltungsgesellschaft oder der Verwalter alternativer Anlagefonds verschiedener übergreifender OGAW und alternativer Anlagefonds.

Amundi Luxembourg S.A. zahlte seinen Mitarbeitern im Laufe des Kalenderjahrs 2023 folgende Gesamtvergütung in Euro:

	Anzahl der Empfänger	Festvergütung	Variable Vergütung	Total
Mitarbeiter	110	8,737,726.50	1,545,780.42	10,283,506.92
Hiervon				
- Identifizierte Mitarbeiter	9	1,419,514.99	516,082.67	1,935,597.66
- Alle anderen Mitarbeiter	101	7,318,211.51	1,029,697.75	8,347,909.26

Zum 31.12.2023 und zum 30.06.2024 hatte Amundi Funds SICAV einen Anteil von etwa 35% bzw. etwa 26% am gesamten verwalteten Nettovermögens von Amundi Luxembourg S.A.

Die oben genannten Zahlen der Gesamtvergütung beziehen sich auf Aktivitäten im Hinblick auf alle verwalteten Fonds.

Mitarbeiter von Amundi Luxembourg S.A. und der Unternehmensgruppe Amundi, die in den Verwaltungsrat der Verwaltungsgesellschaft und/oder der Fonds berufen werden, verzichten bezüglich aller verwalteten Fonds auf jegliche Vergütungsansprüche.

Mitarbeiter der Verwaltungsgesellschaft erhalten keine Beträge, die direkt vom OGAW oder AIF gezahlt werden, auch keine Gewinnbeteiligung und Performancegebühren.

VERGÜTUNG DER BEAUFTRAGTEN

Nachstehend werden die Vergütungsdaten des Jahres 2023 in Bezug auf den Anlageverwalter aufgeführt, so wie sie der Verwaltungsgesellschaft bereitgestellt wurden (Stand der Daten des verwalteten Gesamtvermögens der Teilfonds: 30.06.2024).

- Amundi Asset Management verwaltete ein Vermögen von EUR 1,090.28 Mrd. Hiervon entfielen EUR 18.79 Mrd. auf die Teilfonds des Dachfonds (1.72% des vom Anlageverwalter verwalteten Gesamtvermögens bzw. 24.75% des verwalteten Gesamtvermögens des Dachfonds). Die anteilige Gesamtvergütung der identifizierten Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 628,756. Hiervon waren EUR 303,868 Festvergütung und EUR 324,888 variable Vergütung. Die anteilige Gesamtvergütung der Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 3,566,635. Hiervon waren EUR 2,499,961 Festvergütung und EUR 1,066,674 variable Vergütung. 2023 gab es unter allen 1.923 Mitarbeitern von Amundi Asset Management insgesamt 100 identifizierte Mitarbeiter.

- Amundi Asset Management US Inc. verwaltete ein Vermögen von EUR 89.02 Mrd. Hiervon entfielen EUR 17.75 Mrd. auf die Teilfonds des Dachfonds (19.94% des vom Anlageverwalter verwalteten Gesamtvermögens bzw. 23.38% des verwalteten Gesamtvermögens des Dachfonds). Die anteilige Gesamtvergütung der identifizierten Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 3,573,236. Hiervon waren EUR 1,625,015 Festvergütung und EUR 1,948,221 variable Vergütung. Die anteilige Gesamtvergütung der Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 11,600,610. Hiervon waren EUR 5,958,804 Festvergütung und EUR 5,641,806 variable Vergütung. 2023 gab es unter allen 183 Mitarbeitern von Amundi Asset Management US Inc. insgesamt 50 identifizierte Mitarbeiter.

- Amundi UK Ltd. verwaltete ein Vermögen von EUR 44.42 Mrd. Hiervon entfielen EUR 15.72 Mrd. auf die Teilfonds des Dachfonds (35.39% des vom Anlageverwalter verwalteten Gesamtvermögens bzw. 20.7% des verwalteten Gesamtvermögens des Dachfonds). Die anteilige Gesamtvergütung der identifizierten Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 5,143,928. Hiervon waren EUR 3,054,244 Festvergütung und EUR 2,089,684 variable Vergütung. Die anteilige Gesamtvergütung der Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 15,317,002. Hiervon waren EUR 10,071,487 Festvergütung und EUR 5,245,515 variable Vergütung. 2023 gab es unter allen 188 Mitarbeitern von Amundi UK Ltd. insgesamt 34 identifizierte Mitarbeiter.

- Amundi Ireland Ltd. verwaltete ein Vermögen von EUR 37.08 Mrd. Hiervon entfielen EUR 15.51 Mrd. auf die Teilfonds des Dachfonds (41.83% des vom Anlageverwalter verwalteten Gesamtvermögens bzw. 20.43% des verwalteten Gesamtvermögens des Dachfonds). Die anteilige Gesamtvergütung der identifizierten Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 1,765,095. Hiervon waren EUR 890,723 Festvergütung und EUR 874,372 variable Vergütung. Die anteilige Gesamtvergütung der Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 17,391,370. Hiervon waren EUR 12,808,102 Festvergütung und EUR 4,583,268 variable Vergütung. 2023 gab es unter allen 377 Mitarbeitern von Amundi Ireland Ltd. insgesamt 10 identifizierte Mitarbeiter.

- Amundi SGR S.p.A. verwaltete ein Vermögen von EUR 104 Mrd. Hiervon entfielen EUR 4.61 Mrd. auf die Teilfonds des Dachfonds (4.43% des vom Anlageverwalter verwalteten Gesamtvermögens bzw. 6.07% des verwalteten Gesamtvermögens des Dachfonds). Die anteilige Gesamtvergütung der identifizierten Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 680,095. Hiervon waren EUR 349,990 Festvergütung und EUR 330,105 variable Vergütung. Die anteilige Gesamtvergütung der Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 2,011,013. Hiervon waren EUR 1,351,851 Festvergütung und EUR 659,162 variable Vergütung. 2023 gab es unter allen 370 Mitarbeitern von Amundi SGR S.p.A. insgesamt 48 identifizierte Mitarbeiter.

- Amundi Austria GmbH verwaltete ein Fondsvermögen von EUR 19.7 Milliarden. Hiervon entfielen EUR 943 Millionen auf den Teilfonds des Dachfonds (4.79% des gesamten vom Anlageverwalter verwalteten Fondsvolumens bzw. 1.24% des gesamten Fondsvolumens des Dachfonds). Die anteilige Gesamtvergütung der identifizierten Mitarbeiter, die der Verwaltung des Teilfonds zuzurechnen ist, betrug EUR 322,636. Hiervon waren EUR 226,466 Festvergütung und EUR 96,170 variable Vergütung. Die anteilige Gesamtvergütung der Mitarbeiter, die der Verwaltung des Teilfonds zuzurechnen ist, betrug EUR 736,819. Hiervon waren EUR 598,261 Festvergütung und EUR 138,558 variable Vergütung. 2023 gab es unter allen 151 Mitarbeitern von Amundi Austria GmbH insgesamt 44 identifizierte Mitarbeiter.

- Amundi Hong Kong Ltd. verwaltete ein Fondsvermögen von EUR 6.09 Milliarden. Hiervon entfielen EUR 766 Millionen auf die Teilfonds des Dachfonds (12.58% des gesamten vom Anlageverwalter verwalteten Fondsvolumens bzw. 1.01% des gesamten Fondsvolumens des Dachfonds). Die anteilige Gesamtvergütung der identifizierten Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 708,204. Hiervon waren EUR 457,843 Festvergütung und EUR 250,361 variable Vergütung. Die anteilige Gesamtvergütung der Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 1,613,262. Hiervon waren EUR 1,136,319 Festvergütung und EUR 476,943 variable Vergütung. 2023 gab es unter allen 50 Mitarbeitern von Amundi Hong Kong Ltd. insgesamt 11 identifizierte Mitarbeiter.

- Amundi Deutschland GmbH verwaltete ein Fondsvermögen von EUR 19.86 Milliarden. Hiervon entfielen EUR 747 Millionen auf die Teilfonds des Dachfonds (3.76% des gesamten vom Anlageverwalter verwalteten Fondsvolumens bzw. 0.98% des gesamten Fondsvolumens des Dachfonds). Die anteilige Gesamtvergütung der identifizierten Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 104,713. Hiervon waren EUR 68,206 Festvergütung und EUR 36,507 variable Vergütung. Die anteilige Gesamtvergütung der Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 887,469. Hiervon waren EUR 578,159 Festvergütung und EUR 309,310 variable Vergütung. 2023 gab es unter allen 139 Mitarbeitern von Amundi Deutschland GmbH insgesamt 10 identifizierte Mitarbeiter.

- Polen Capital Management LLC verwaltete ein Vermögen von EUR 66.35 Mrd. Hiervon entfielen EUR 682 Mrd. auf den Teilfonds des Dachfonds (1.03% des vom Anlageverwalter verwalteten Gesamtvermögens bzw. 0.9% des verwalteten Gesamtvermögens des Dachfonds). Die anteilige Gesamtvergütung der identifizierten Mitarbeiter, die der Verwaltung des Teilfonds zuzurechnen ist, betrug EUR 160,764. Hiervon waren EUR 23,233 Festvergütung und EUR 137,531 variable Vergütung. Die anteilige Gesamtvergütung der Mitarbeiter, die der Verwaltung des Teilfonds zuzurechnen ist, betrug EUR 1,038,458. Hiervon waren EUR 533,328 Festvergütung und EUR 505,130 variable Vergütung. 2023 gab es unter allen 245 Mitarbeitern von Polen Capital Management LLC insgesamt 9 identifizierte Mitarbeiter.

- Amundi Japan verwaltete ein Fondsvermögen von EUR 33.37 Milliarden. Hiervon entfielen EUR 232 Millionen auf die Teilfonds des Dachfonds (0.7% des gesamten vom Anlageverwalter verwalteten Fondsvolumens bzw. 0.31% des gesamten Fondsvolumens des Dachfonds). Die anteilige Gesamtvergütung der identifizierten Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 25,998. Hiervon waren EUR 16,054 Festvergütung und EUR 9,944 variable Vergütung. Die anteilige Gesamtvergütung der Mitarbeiter, die der Verwaltung der Teilfonds zuzurechnen ist, betrug EUR 118,235. Hiervon waren EUR 90,740 Festvergütung und EUR 27,495 variable Vergütung. 2023 gab es unter allen 191 Mitarbeitern von Amundi Japan insgesamt 15 identifizierte Mitarbeiter.

- Resona Asset Management Co. Ltd. verwaltete ein Fondsvermögen von EUR 0.85 Milliarden. Hiervon entfielen EUR 80 Millionen auf den Teilfonds des Dachfonds (9.41% des gesamten vom Anlageverwalter verwalteten Fondsvolumens bzw. 0.11% des gesamten Fondsvolumens des Dachfonds). Die anteilige Gesamtvergütung der identifizierten Mitarbeiter, die der Verwaltung des Teilfonds zuzurechnen ist, betrug EUR 28,688. Hiervon waren EUR 18,747 Festvergütung und EUR 9,941 variable Vergütung. Die anteilige Gesamtvergütung der Mitarbeiter, die der Verwaltung des Teilfonds zuzurechnen ist, betrug EUR 46,517. Hiervon waren EUR 30,618 Festvergütung und EUR 15,899 variable Vergütung. Resona Asset Management Co. Ltd. hatte 2023 unter allen 7 Mitarbeitern insgesamt 4 identifizierte Mitarbeiter.

- Amundi Singapore Ltd. verwaltete ein Vermögen von EUR 1.50 Mrd. Hiervon entfielen EUR 48 Mio. auf die Teilfonds des Dachfonds (3.20% des vom Anlageverwalter verwalteten Gesamtvermögens bzw. 0.06% des verwalteten Gesamtvermögens des Dachfonds). Die anteilige Gesamtvergütung der Mitarbeiter, die der Verwaltung des Teilfonds zuzurechnen ist, betrug EUR 257,728. Hiervon waren EUR 185,150 Festvergütung und EUR 72,578 variable Vergütung. 2023 gab es unter allen 49 Mitarbeitern von Amundi Singapore Ltd. keine identifizierten Mitarbeiter.

- Montpensier Finance verwaltete einen Teilfonds des Dachfonds mit einem Vermögen von EUR 42 Mio., das sind 0.06% des verwalteten Gesamtvermögens des Dachfonds. Die anteilige Gesamtvergütung der identifizierten Mitarbeiter, die der Verwaltung dieses Teilfonds zuzurechnen ist, betrug EUR 101k. Hiervon waren EUR 46k Festvergütung und EUR 55k variable Vergütung. Die anteilige Gesamtvergütung der Mitarbeiter, die der Verwaltung dieses Teilfonds zuzurechnen ist, betrug EUR 160,000. Hiervon waren EUR 76,000 Festvergütung und EUR 84,000 variable Vergütung. 2023 gab es unter allen 41 Mitarbeitern von Montpensier Finance insgesamt 10 identifizierte Mitarbeiter.

GESAMTEXPOSITION

■ DER COMMITMENT-ANSATZ

Folgende Teilfonds verwenden den Commitment-Ansatz zur Überwachung und Messung der Gesamtexposition:

Climate Transition Global Equity ¹	Russian Equity
Euroland Equity	SBI FM India Equity
European Equity ESG Improvers	Euroland Equity Dynamic Multi Factors
Euroland Equity Small Cap	Euroland Equity Risk Parity
European Equity ¹	European Equity Conservative
Europe ex UK Equity ¹	European Equity Dynamic Multi Factors
European Equity Green Technology ³	European Equity Risk Parity ²
European Equity Value	Global Equity Conservative
European Equity Income ESG ³	Global Equity Dynamic Multi Factors
European Equity Small Cap	European Convertible Bond
Equity Japan Target	Montpensier Global Convertible Bond
Global Ecology ESG	Euro Aggregate Bond
Global Equity ESG Improvers	Euro Corporate ESG Bond ³
Net Zero Ambition Global Equity	Euro Corporate Short Term Impact Green Bond ³
Global Equity Income ESG ³	Euro Government Bond
Japan Equity Engagement	Euro Inflation Bond
Japan Equity Value	Euro High Yield Bond
Montpensier Great European Models SRI	Euro High Yield Short Term Bond
Montpensier M Climate Solutions	Pioneer Global High Yield Bond
Global Equity ³	Global High Yield ESG Improvers Bond ³
US Equity Dividend Growth ³	US High Yield Bond ³
US Equity ESG Improvers ³	European Subordinated Bond ESG
US Equity Fundamental Growth ³	Global High Yield Bond
Pioneer US Equity Mid Cap ²	Global Inflation Short Duration Bond
US Equity Research ³	Global Short Term Bond ¹
US Equity Research Value ³	Impact Green Bonds
Polen Capital Global Growth	Strategic Income ³
Net Zero Ambition Top European Players	Net Zero Ambition US Corporate Bond ³
US Pioneer Fund	US Bond ³
Asia Equity Focus ³	US Corporate Bond ³
China A Shares	US Short Term Bond ³
China Equity	Asia Income ESG Bond ¹
Emerging Europe Middle East and Africa	China RMB Aggregate Bond
Emerging Markets Equity Focus	Emerging Markets Bond
Emerging Markets Equity Focus ex China ¹	Emerging Markets Corporate Bond
Emerging Markets Equity ESG Improvers	Emerging Markets Green Bond
Emerging World Equity	Asia Multi-Asset Target Income ¹
Latin America Equity	Multi-Asset Sustainable Future
Equity MENA	Protect 90
Net Zero Ambition Emerging Markets Equity	Cash EUR
New Silk Road	Cash USD

¹ Dieser Teilfonds wurde aufgelegt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

² Dieser Teilfonds wurde liquidiert. Weitere Informationen hierzu finden Sie in Anmerkung 1.

³ This Sub-Fund has been renamed, see more details in Note 1.

■ DER ABSOLUTE VaR-ANSATZ

Die folgenden Teilfonds verwenden den absoluten VaR-Ansatz (99% Konfidenzintervall, 1 Monat Haltefrist), um die Gesamtexposition in einem einjährigen Beobachtungszeitraum zu überwachen und abzuschätzen.

Teilfondss	VaR Ansatz	VaR Modell	Referenzportfolio	VaR Grenze	Niedrigster VaR	Höchster VaR	VaR (30.06.2024)	Durch- schnittliche VaR im Laufe des Jahres	Leverage- Niveau im Laufe des Jahres
Strategic Bond	Absolute	Vergangenheit	Kein Benchmark	20%	1.91%	3.98%	3.10%	3.32%	175.97%
Global Aggregate Bond	Absolute	Vergangenheit	Kein Benchmark	20%	2.31%	3.43%	3.02%	2.89%	249.21%
Global Bond	Absolute	Vergangenheit	Kein Benchmark	20%	3.33%	6.04%	4.19%	4.57%	368.48%
Global Corporate Bond	Absolute	Vergangenheit	Kein Benchmark	20%	2.87%	4.01%	3.14%	3.30%	113.18%
Global Corporate ESG Improvers Bond	Absolute	Vergangenheit	Kein Benchmark	20%	2.92%	4.05%	3.13%	3.33%	94.32%
Net Zero Ambition Global Corporate Bond	Absolute	Vergangenheit	Kein Benchmark	20%	2.14%	4.16%	3.32%	3.48%	71.63%
Global Total Return Bond ²	Absolute	Vergangenheit	Kein Benchmark	20%	3.10%	4.08%	4.08%	3.54%	0.00%
Optimal Yield	Absolute	Vergangenheit	Kein Benchmark	20%	1.26%	5.23%	1.61%	1.99%	43.50%
Optimal Yield Short Term	Absolute	Vergangenheit	Kein Benchmark	20%	1.28%	3.09%	1.64%	1.87%	66.95%
Emerging Markets Short Term Bond	Absolute	Vergangenheit	Kein Benchmark	20%	1.80%	3.38%	1.99%	2.16%	59.65%
Euro Multi-Asset Target Income	Absolute	Vergangenheit	Kein Benchmark	20%	3.03%	5.65%	4.08%	4.07%	350.50%
Global Multi-Asset	Absolute	Vergangenheit	Kein Benchmark	20%	3.39%	4.92%	3.86%	4.06%	109.89%
Global Multi-Asset Conservative	Absolute	Vergangenheit	Kein Benchmark	20%	2.75%	4.05%	2.78%	3.44%	127.77%
Global Multi-Asset Target Income	Absolute	Vergangenheit	Kein Benchmark	20%	3.18%	6.27%	4.36%	4.36%	318.50%
Net Zero Ambition Multi-Asset	Absolute	Vergangenheit	Kein Benchmark	20%	3.40%	7.29%	4.16%	4.91%	182.44%
Multi-Asset Real Return	Absolute	Vergangenheit	Kein Benchmark	20%	2.45%	4.39%	2.80%	3.01%	51.01%

Teilfondss	VaR Ansatz	VaR Modell	Referenzportfolio	VaR Grenze	Niedrigster VaR	Höchster VaR	VaR (30.06.2024)	Durch- schnittliche VaR im Laufe des Jahres	Leverage- Niveau im Laufe des Jahres
Pioneer Flexible Opportunities	Absolute	Vergangenheit	Kein Benchmark	20%	4.79%	8.82%	6.01%	6.05%	1.65%
Income Opportunities ¹	Absolute	Vergangenheit	Kein Benchmark	20%	3.03%	5.15%	3.78%	3.82%	43.39%
Target Coupon ²	Absolute	Vergangenheit	Kein Benchmark	20%	1.57%	1.93%	1.84%	1.78%	0.00%
Absolute Return Credit	Absolute	Vergangenheit	Kein Benchmark	20%	1.12%	2.29%	1.37%	1.74%	84.24%
Absolute Return Multi-Strategy	Absolute	Vergangenheit	Kein Benchmark	20%	2.43%	6.07%	2.97%	3.54%	732.42%
Absolute Return Global Opportunities Bond	Absolute	Vergangenheit	Kein Benchmark	20%	0.82%	4.03%	1.65%	2.20%	577.57%
Quantitative Global Absolute Return Bond ¹	Absolute	Vergangenheit	Kein Benchmark	20%	2.67%	13.83%	5.76%	4.91%	1,202.09%
Global Macro Bonds & Currencies ³	Absolute	Vergangenheit	Kein Benchmark	20%	0.82%	6.23%	-	2.86%	635.36%
Global Macro Bonds & Currencies Low Vol	Absolute	Vergangenheit	Kein Benchmark	20%	0.79%	2.68%	1.10%	1.42%	251.50%
Absolute Return Forex	Absolute	Vergangenheit	Kein Benchmark	20%	0.55%	1.21%	1.21%	0.86%	257.06%
Multi-Strategy Growth	Absolute	Vergangenheit	Kein Benchmark	20%	3.95%	10.54%	5.47%	6.09%	1,186.56%
Volatility Euro	Absolute	Vergangenheit	Kein Benchmark	20%	3.50%	8.08%	4.65%	5.37%	419.91%
Volatility World	Absolute	Vergangenheit	Kein Benchmark	20%	2.16%	5.12%	3.98%	3.59%	569.63%

¹ Dieser Teilfonds wurde umbenannt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

² Dieser Teilfonds ist ein Feederfonds, der keine Derivate nutzt (Leverage-Wert: 0%). Die ausgewiesenen Zahlen zum Wert im Risiko (VaR) beziehen sich auf den Masterfonds.

³ Dieser Teilfonds wurde am 12. März 2024 liquidiert. Weitere Informationen hierzu finden Sie in Anmerkung 1.

■ DER RELATIVE VAR-ANSATZ

Die folgenden Teilfonds verwenden den relativen VaR-Ansatz (99% Konfidenzintervall, 1 Monat Haltefrist), um die Gesamtexposition in einem einjährigen Beobachtungszeitraum zu überwachen und abzuschätzen.

Teilfonds	VaR Ansatz	VaR Modell	Referenzportfolio	VaR Grenze	Niedrigster VaR	Höchster VaR	VaR (30.06.2024)	Durch- schnittliche VaR im Laufe des Jahres	Leverage- Niveau im Laufe des Jahres
Global Subordinated Bond	Relativ	Vergangenheit	50% ICE BofA ML Contingent Capital Index (abgesichert gegenüber EUR) 50% iBoxx € Non-Financials Subordinated Total Return Index	200%	91.88%	131.62%	96.46%	107.99%	135.38%
Emerging Markets Blended Bond	Relativ	Vergangenheit	50% JP Morgan EMBI Global Diversified Index (abgesichert gegenüber EUR) / 50% JP Morgan ELMI+ Index	200%	121.99%	160.57%	155.15%	143.75%	171.51%
Emerging Markets Corporate High Yield Bond	Relativ	Vergangenheit	JP Morgan CEMBI Broad Diversified Non IG Index	200%	91.82%	111.37%	99.45%	100.36%	36.36%
Emerging Markets Hard Currency Bond	Relativ	Vergangenheit	JP Morgan EMBI Global Diversified Index (hedged to EUR)	200%	100.96%	116.31%	113.56%	109.33%	115.46%
Emerging Markets Local Currency Bond	Relativ	Vergangenheit	JP Morgan GBI-EM Global Diversified Index	200%	105.25%	120.50%	114.35%	111.92%	60.11%
Real Assets Target Income	Relativ	Vergangenheit	15% MSCI AC World REITS Index 10% MSCI World, Food Beverage and Tobacco Index 10% MSCI World Materials Index 10% MSCI World Energy Index 7.5% MSCI World Transport Infrastructure Index 7.5% ICE BofA ML U.S. High Yield Index 5% MSCI World Utility Index	200%	78.28%	113.59%	102.37%	96.12%	67.38%

Die Gesamtkostenquote (TER) wird wie folgt festgelegt:

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
Climate Transition Global Equity ¹	USD	LU2617093765	- A USD (C)*	1,87%
	USD	LU2617093682	- A2 USD (C)*	2,07%
	EUR	LU2617094490	- E2 EUR (C)*	1,92%
	EUR	LU2617094656	- F EUR (C)*	2,72%
	EUR	LU2617094573	- G EUR (C)*	2,07%
	USD	LU2617093922	- I USD (C)*	1,02%
	USD	LU2617093849	- I2 USD (C)*	1,12%
	EUR	LU2617094730	- M2 EUR (C)*	1,13%
	USD	LU2617094144	- R USD (C)*	1,27%
	USD	LU2617094060	- R2 USD (C)*	1,42%
	USD	LU2617094227	- Z USD (C)*	0,78%
Euroland Equity	CHF	LU1883303551	- A CHF Hgd (C)	1,85%
	EUR	LU1883303635	- A EUR (C)	1,85%
	EUR	LU1883303718	- A EUR AD (D)	1,85%
	USD	LU1883303809	- A USD (C)	1,85%
	USD	LU1883303981	- A USD AD (D)	1,85%
	USD	LU1883304013	- A USD Hgd (C)	1,85%
	EUR	LU2032055621	- A5 EUR (C)	1,50%
	EUR	LU2032055548	- A6 EUR (C)	1,85%
	USD	LU1883304104	- B USD (C)	2,85%
	EUR	LU1883304286	- C EUR (C)	2,85%
	USD	LU1883304369	- C USD (C)	2,85%
	EUR	LU1883304443	- E2 EUR (C)	1,85%
	EUR	LU1883304526	- F EUR (C)	2,50%
	EUR	LU1880391898	- F2 EUR (C)	2,75%
	EUR	LU1883304799	- G EUR (C)	2,10%
	EUR	LU1880391971	- I EUR (C)	0,73%
	EUR	LU1880392193	- I EUR AD (D)*	0,73%
	EUR	LU1883304872	- I2 EUR (C)	0,83%
	EUR	LU1883304955	- I2 EUR AD (D)	0,83%
	GBP	LU1897304546	- I2 GBP (C)	0,83%
	USD	LU1883305093	- I2 USD (C)	0,83%
	USD	LU1883305176	- I2 USD Hgd (C)	0,83%
	EUR	LU1883305259	- J2 EUR (C)	0,67%
	EUR	LU1883305333	- M2 EUR (C)	0,93%
	EUR	LU1880392433	- OR EUR (C)	0,18%
	USD	LU1883305416	- P2 USD (C)	1,30%
	USD	LU1883305507	- P2 USD Hgd (C)	1,30%
	CHF	LU1883305762	- R2 CHF Hgd (C)	1,25%
	EUR	LU1883305846	- R2 EUR (C)	1,25%
	USD	LU1883306067	- R2 USD (C)	1,26%
	USD	LU1883306141	- R2 USD Hgd (C)	1,25%
	EUR	LU2034727730	- X EUR (C)	0,17%
	EUR	LU1880392607	- Z EUR (C)	0,60%
	EUR	LU1880392789	- Z EUR AD (D)	0,60%
European Equity ESG Improvers	CZK	LU2368112392	- A CZK Hgd (C)	1,76%
	EUR	LU2151176349	- A EUR (C)	1,80%
	USD	LU2359307068	- A USD (C)	1,75%
	CHF	LU2359306847	- A2 CHF (C)	1,95%
	EUR	LU2359306920	- A2 EUR (C)	1,95%
	EUR	LU2359307498	- C EUR (C)	2,76%
	EUR	LU2151176695	- E2 EUR (C)	1,75%
	EUR	LU2151176778	- F EUR (C)	2,55%
	EUR	LU2151176851	- G EUR (C)	1,90%
	EUR	LU2151176935	- H EUR (C)	0,58%
	EUR	LU2151177073	- I EUR (C)	0,89%
	EUR	LU2330497277	- I2 EUR (C)	0,98%
	GBP	LU2359306763	- I2 GBP (C)	0,99%
	USD	LU2359307571	- I2 USD (C)	0,99%
	EUR	LU2151177156	- M EUR (C)*	0,93%
	EUR	LU2151177230	- M2 EUR (C)	0,98%
	EUR	LU2359306508	- R EUR (C)	1,10%
	EUR	LU2359307654	- R2 EUR (C)	1,30%
	GBP	LU2359306680	- R2 GBP (C)*	1,30%
	EUR	LU2151177313	- Z EUR (C)	0,71%
Euroland Equity Small Cap	EUR	LU0568607203	- A EUR (C)	2,01%
	EUR	LU0568607385	- A EUR AD (D)	2,02%
	USD	LU1049754531	- A2 USD (C)	2,17%
	EUR	LU2032055894	- A5 EUR (C)*	1,49%
	EUR	LU2018720578	- F EUR (C)	2,67%
	EUR	LU0568607542	- F2 EUR (C)	2,90%
	EUR	LU0568607468	- G EUR (C)	2,22%
	USD	LU1103155112	- G USD (C)	2,23%
	EUR	LU0568606817	- I EUR (C)	0,83%

AMUNDI FUNDS	Währung	Isin	Anteilklassen	TER %
	EUR	LU0568606908	- I EUR AD (D)	0,90%
	EUR	LU2031984771	- I2 EUR (C)	0,93%
	USD	LU2330497194	- I2 USD (C)	1,01%
	EUR	LU0568607039	- M EUR (C)	0,90%
	EUR	LU0906532022	- OR EUR (C)	0,15%
	EUR	LU0945156379	- R EUR (C)	1,14%
	EUR	LU2034728209	- X EUR (C)*	0,19%
	EUR	LU1600319138	- Z EUR (C)	0,72%
	EUR	LU1638831393	- Z EUR AD (D)	0,72%
European Equity ¹	EUR	LU2769868568	- A EUR (C)*	2,20%
	EUR	LU2769868725	- A2 EUR (C)*	2,41%
	EUR	LU2769868998	- E2 EUR (C)*	2,20%
	EUR	LU2769869020		2,76%
	EUR	LU2769869293	- G EUR (C)*	2,36%
	EUR	LU2769869376	- H EUR (C)*	1,01%
	EUR	LU2769869459	- I EUR (C)*	1,25%
	EUR	LU2769869533	- I2 EUR (C)*	1,36%
	EUR	LU2769869707	- M EUR (C)*	1,25%
	EUR	LU2769869889	- R EUR (C)*	1,50%
	EUR	LU2769869962	- R2 EUR (C)*	1,66%
	EUR	LU2819203675	- SE2 EUR (C)*	1,10%
	EUR	LU2769870036	- Z EUR (C)*	1,20%
Europe ex UK Equity ¹	EUR	LU2823264267	- A EUR (C)*	3,36%
	EUR	LU2823264341	- A2 EUR (C)*	3,51%
	EUR	LU2823264770	- I EUR (C)*	1,22%
	EUR	LU2823264853	- I2 EUR (C)*	1,29%
	EUR	LU2823265587	- J14 EUR AD (D)*	0,67%
	GBP	LU2823265660	- J14 GBP AD (D)*	0,65%
	USD	LU2823265744	- J14 USD AD (D)*	0,67%
	EUR	LU2823265231	- R EUR (C)*	2,63%
	EUR	LU2823265314	- R2 EUR (C)*	2,77%
	GBP	LU2823265405	- R2 GBP (C)*	2,78%
	EUR	LU2823265827	- Z EUR (C)*	1,16%
European Equity Green Technology ²	EUR	LU1579337525	- A EUR (C)	1,88%
	EUR	LU2085676919	- A EUR AD (D)	1,88%
	EUR	LU2018721972	- F EUR (C)	2,82%
	EUR	LU1579337871	- F2 EUR (C)	3,07%
	EUR	LU1579337798	- G EUR (C)	2,38%
	EUR	LU1579337442	- I EUR (C)	0,86%
	GBP	LU2359308033	- I2 GBP (C)	0,96%
	EUR	LU1954166648	- M EUR (C)	1,06%
	EUR	LU2359307811	- R EUR AD (D)*	1,25%
	GBP	LU2359307902	- R2 GBP (C)*	1,34%
	EUR	LU2305762382	- Z EUR (C)	0,72%
European Equity Value	CZK	LU2176991771	- A CZK Hgd (C)	1,84%
	EUR	LU1883314244	- A EUR (C)	1,84%
	EUR	LU1883314327	- A EUR AD (D)	1,83%
	EUR	LU1883314673	- A EUR QD (D)	1,84%
	USD	LU1883314756	- A USD (C)	1,84%
	USD	LU1883314830	- A USD Hgd (C)	1,84%
	EUR	LU2339089836	- A2 EUR (C)	1,99%
	USD	LU2339090099	- A2 USD (C)	1,99%
	EUR	LU2032056272	- A5 EUR (C)	1,49%
	EUR	LU2032056199	- A6 EUR (C)	1,84%
	EUR	LU1883314913	- C EUR (C)	2,84%
	EUR	LU1883315134	- E2 EUR (C)	1,84%
	EUR	LU1883315217	- F EUR (C)	2,49%
	EUR	LU1883315308	- G EUR (C)	2,09%
	EUR	LU1998915455	- H EUR (C)	0,52%
	EUR	LU2477811371	- I17 EUR (C)	0,82%
	EUR	LU1883315480	- I2 EUR (C)	0,92%
	EUR	LU2490079600	- I2 EUR AD (D)	0,91%
	GBP	LU1897305436	- I2 GBP (C)	0,91%
	USD	LU2359308116	- I2 USD (C)	0,92%
	EUR	LU1883315647	- J2 EUR (C)	0,70%
	EUR	LU1883315720	- J2 EUR AD (D)	0,68%
	USD	LU2819203832	- J2 USD (C)*	0,68%
	USD	LU2819203915	- J2 USD QD (D)*	0,68%
	GBP	LU2052286916	- J3 GBP (C)	0,84%
	GBP	LU2052287054	- J3 GBP AD (D)	0,85%
	EUR	LU1883315993	- M2 EUR (C)	0,92%
	USD	LU1883316025	- P2 USD (C)	1,33%
	EUR	LU2183143846	- R EUR (C)	1,03%
	EUR	LU1883316298	- R2 EUR (C)	1,24%

AMUNDI FUNDS	Währung	Isin	Anteilstklassen	TER %
	GBP	LU2259108475	- R3 GBP (C)	0,94%
	GBP	LU2259108558	- R3 GBP AD (D)	0,94%
	EUR	LU1894679239	- X EUR (C)	0,17%
	EUR	LU2040440310	- Z EUR (C)	0,63%
European Equity Income ESG ²	AUD	LU1883310846	- A2 AUD Hgd QTI (D)	1,83%
	CHF	LU1883310929	- A2 CHF Hgd SATI (D)	1,83%
	CZK	LU1883311067	- A2 CZK Hgd (C)	1,83%
	CZK	LU1883311141	- A2 CZK Hgd SATI (D)	1,83%
	EUR	LU1883311224	- A2 EUR (C)	1,83%
	EUR	LU1883311497	- A2 EUR Hgd QTI (D)*	1,83%
	EUR	LU1883311570	- A2 EUR MTI (D)	1,83%
	EUR	LU1883311653	- A2 EUR SATI (D)	1,83%
	SGD	LU1883311737	- A2 SGD Hgd QTI (D)	1,83%
	USD	LU1883311810	- A2 USD Hgd QTI (D)	1,83%
	EUR	LU2070307595	- A5 EUR (C)	1,48%
	EUR	LU1883312032	- C EUR (C)	2,83%
	EUR	LU1883312115	- C EUR SATI (D)	2,83%
	EUR	LU1883312206	- E2 EUR (C)	1,85%
	EUR	LU1883312388	- E2 EUR SATI (D)	1,83%
	EUR	LU1883312461	- G2 EUR SATI (D)	2,08%
	EUR	LU1998915372	- H EUR SATI (D)*	0,51%
	EUR	LU1883312545	- I2 EUR (C)	0,81%
	EUR	LU1883312628	- I2 EUR Hgd SATI (D)	0,82%
	EUR	LU1883312891	- I2 EUR SATI (D)	0,81%
	EUR	LU1883312974	- J2 EUR (C)	0,69%
	EUR	LU1883313196	- J2 EUR ATI (D)*	0,66%
	EUR	LU1883313279	- M2 EUR (C)	0,91%
	EUR	LU1883313436	- M2 EUR SATI (D)	0,91%
	EUR	LU1883313519	- R2 EUR (C)	1,23%
	EUR	LU1883313600	- R2 EUR SATI (D)	1,23%
	GBP	LU1883313782	- R2 GBP SATI (D)	1,23%
	USD	LU1883313949	- R2 USD Hgd SATI (D)	1,23%
	USD	LU1883314087	- R2 USD SATI (D)	1,23%
European Equity Small Cap	EUR	LU1883306497	- A EUR (C)	2,14%
	EUR	LU1880395964	- A EUR AD (D)	2,14%
	USD	LU1883306570	- A USD (C)	2,14%
	USD	LU1883306653	- A USD Hgd (C)	2,14%
	EUR	LU2070307322	- A5 EUR (C)*	1,74%
	EUR	LU1883306737	- B EUR (C)	2,85%
	USD	LU1883306810	- B USD (C)	2,84%
	EUR	LU1883306901	- C EUR (C)	2,84%
	USD	LU1883307032	- C USD (C)	2,84%
	USD	LU1883307115	- C USD Hgd (C)	2,84%
	EUR	LU1883307206	- E2 EUR (C)	1,84%
	EUR	LU1883307388	- F EUR (C)	2,69%
	EUR	LU1880396004	- F2 EUR (C)	2,94%
	EUR	LU1883307461	- G EUR (C)	2,24%
	EUR	LU1998915299	- H EUR (C)	0,53%
	EUR	LU1880396186	- I EUR (C)	0,87%
	EUR	LU1883307545	- I2 EUR (C)	0,97%
	USD	LU1883307628	- I2 USD (C)	0,97%
	USD	LU1883307891	- I2 USD Hgd (C)	0,97%
	EUR	LU1880396426	- M EUR (C)	0,93%
	EUR	LU1883307974	- M2 EUR (C)	0,98%
	USD	LU1883308196	- P2 USD (C)	1,29%
	EUR	LU1880396939	- R EUR (C)	1,14%
	EUR	LU1880397077	- R EUR AD (D)*	1,18%
	EUR	LU1883308279	- R2 EUR (C)	1,30%
	GBP	LU1883308352	- R2 GBP (C)	1,29%
	USD	LU1883310093	- R2 USD (C)	1,29%
	EUR	LU1883310176	- T EUR (C)*	2,86%
	USD	LU1883310259	- T USD (C)	2,83%
	USD	LU1883310333	- T USD Hgd (C)*	2,82%
	EUR	LU1883310416	- U EUR (C)	2,84%
	USD	LU1883310507	- U USD (C)	2,84%
	USD	LU1883310689	- U USD Hgd (C)	2,84%
	EUR	LU1880397317	- Z EUR (C)	0,76%
	EUR	LU1880397408	- Z EUR AD (D)*	0,70%
Equity Japan Target	EUR	LU0568583420	- A EUR (C)	2,28%
	EUR	LU0568583776	- A EUR AD (D)	2,28%
	EUR	LU0568583933	- A EUR Hgd (C)	2,28%
	JPY	LU0568583008	- A JPY (C)	2,28%
	JPY	LU0568583263	- A JPY AD (D)	2,30%
	USD	LU0987202867	- A USD Hgd (C)	2,28%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	EUR	LU2018721626	- F EUR Hgd (C)	2,82%
	EUR	LU0568584584	- F2 EUR Hgd (C)	3,08%
	JPY	LU0568584311	- F2 JPY (C)	3,08%
	EUR	LU0797053732	- G EUR Hgd (C)	2,38%
	JPY	LU0568584154	- G JPY (C)	2,37%
	EUR	LU0797053906	- I EUR Hgd (C)	1,12%
	JPY	LU0568582299	- I JPY (C)	1,06%
	GBP	LU1897303902	- I2 GBP (C)	1,16%
	GBP	LU2031983617	- I2 GBP QD (D)	1,16%
	EUR	LU0797053815	- M EUR HGD (C)	1,08%
	JPY	LU0568582612	- M JPY (C)	1,06%
	EUR	LU1049755694	- O EUR Hgd (C)	0,31%
	JPY	LU0823046148	- R JPY (C)	1,18%
	USD	LU2034728464	- X USD (C)	0,32%
	USD	LU2778930615	- X3 USD (C)*	0,28%
Global Ecology ESG	CHF	LU1883318666	- A CHF (C)	2,18%
	EUR	LU1883318740	- A EUR (C)	2,18%
	EUR	LU1883318823	- A EUR AD (D)	2,18%
	USD	LU1883319045	- A USD (C)	2,18%
	USD	LU1883319128	- A USD AD (D)	2,19%
	EUR	LU2070309450	- A2 EUR (C)	2,33%
	USD	LU2391858789	- A2 USD MTD3 (D)	2,33%
	ZAR	LU2391858862	- A2 ZAR Hgd MTD3 (D)	2,33%
	EUR	LU2032056439	- A5 EUR (C)	1,78%
	USD	LU1883319391	- B USD (C)	2,89%
	EUR	LU1883319474	- C EUR (C)	2,88%
	USD	LU1883319557	- C USD (C)	2,88%
	EUR	LU1883319714	- E2 EUR (C)	1,89%
	EUR	LU1883319805	- F EUR (C)	2,83%
	EUR	LU1883319987	- G EUR (C)	2,39%
	EUR	LU1998915539	- H EUR (C)	0,57%
	EUR	LU2305762549	- H EUR QD (D)	0,60%
	EUR	LU1883320050	- I2 EUR (C)	1,02%
	EUR	LU1883320134	- I2 EUR AD (D)	1,01%
	GBP	LU2176991342	- I2 GBP (C)	1,02%
	USD	LU1883320217	- I2 USD (C)	1,02%
	EUR	LU2305762465	- J12 EUR (C)	0,76%
	EUR	LU1883320308	- M2 EUR (C)	1,11%
	EUR	LU2279408673	- M2 EUR QD (D)	1,12%
	EUR	LU2183143929	- R EUR (C)	1,18%
	EUR	LU1883320480	- R2 EUR (C)	1,38%
	USD	LU1883320563	- R2 USD (C)	1,39%
	USD	LU1883320647	- U USD (C)	2,89%
	USD	LU2391858516	- U USD MTD3 (D)	2,89%
	ZAR	LU2391858607	- U ZAR HGD MTD3 (D)	2,86%
	USD	LU2034728118	- X USD (C)*	0,23%
	EUR	LU2085675358	- Z EUR (C)	0,76%
Global Equity ESG Improvers	EUR	LU2643912376	- A2 EUR (C)*	1,90%
	USD	LU2344284976	- A2 USD (C)	1,90%
	EUR	LU2643911998	- C EUR (C)*	2,70%
	USD	LU2643912020	- C USD (C)*	2,70%
	EUR	LU2344286328	- E2 EUR (C)	1,70%
	EUR	LU2490079782	- F EUR (C)	2,50%
	EUR	LU2490079865	- G EUR (C)	1,85%
	EUR	LU2344286245	- H EUR (C)	0,52%
	EUR	LU2344285510	- I2 EUR Hgd (C)	0,92%
	USD	LU2344285353	- I2 USD (C)	0,94%
	EUR	LU2440106289	- M2 EUR (C)	0,92%
	USD	LU2344285601	- R2 USD (C)	1,24%
	GBP	LU2462612370	- R3 GBP (C)*	0,93%
	USD	LU2344285940	- Z USD (C)	0,63%
Net Zero Ambition Global Equity	USD	LU2531474588	- A USD (C)	1,65%
	CHF	LU2762361132	- A2 CHF Hgd (C)*	1,98%
	EUR	LU2644250693	- A2 EUR (C)*	1,80%
	USD	LU2531478225	- A2 USD (C)	1,85%
	EUR	LU2531477250	- E2 EUR (C)	1,71%
	EUR	LU2531477508	- F EUR (C)	2,50%
	EUR	LU2531477417	- G EUR (C)	1,86%
	USD	LU2531478142	- I USD (C)	0,83%
	USD	LU2531478068	- I2 USD (C)	0,93%
	EUR	LU2531477680	- M2 EUR (C)	0,93%
	USD	LU2531477920	- R USD (C)	1,05%
	USD	LU2531477847	- R2 USD (C)	1,20%
	USD	LU2531477177	- Z USD (C)	0,66%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
Global Equity Income ESG ²	CZK	LU1883320720	- A2 CZK Hgd QTI (D)	1,83%
	EUR	LU1883320993	- A2 EUR (C)	1,83%
	EUR	LU1883321025	- A2 EUR MTI (D)	1,83%
	EUR	LU1883321298	- A2 EUR QTI (D)	1,83%
	USD	LU1883321371	- A2 USD (C)	1,83%
	USD	LU2596443726	- A2 USD MTD3 (D)*	2,08%
	USD	LU1883321454	- A2 USD MTI (D)	1,83%
	USD	LU1883321538	- A2 USD QTI (D)	1,83%
	USD	LU1883321611	- C USD (C)	2,83%
	USD	LU1883321702	- C USD QTI (D)	2,83%
	EUR	LU1883321884	- E2 EUR (C)	1,83%
	EUR	LU1883321967	- E2 EUR QTI (D)	1,84%
	EUR	LU1883322007	- E2 EUR SATI (D)	1,83%
	EUR	LU1883322429	- F2 EUR (C)	2,73%
	EUR	LU2538405528	- G2 EUR (C)	2,08%
	EUR	LU1883322775	- G2 EUR SATI (D)	2,09%
	EUR	LU1998915612	- H EUR QTI (D)*	0,49%
	EUR	LU2696143077	- I19 EUR (C)*	0,55%
	EUR	LU1883322932	- I2 EUR (C)	0,81%
	EUR	LU1883323070	- I2 EUR QTI (D)	0,81%
	GBP	LU2574252743	- I2 GBP (C)	0,81%
	USD	LU1883323153	- I2 USD (C)	0,81%
	EUR	LU2002722341	- M2 EUR (C)	0,91%
	EUR	LU1883323310	- M2 EUR Hgd QTI (D)	0,91%
	EUR	LU2002722424	- M2 EUR SATI (D)	0,90%
	USD	LU1883323666	- P2 USD (C)	1,28%
	USD	LU1883323740	- P2 USD QTI (D)*	1,27%
	USD	LU1883324045	- Q-D USD QTI (D)	2,79%
	EUR	LU1883324128	- R2 EUR (C)	1,23%
	EUR	LU1883324391	- R2 EUR MTI (D)	1,22%
	EUR	LU1883324474	- R2 EUR QTI (D)	1,23%
	GBP	LU1883324557	- R2 GBP MTI (D)	1,23%
	USD	LU1883324631	- R2 USD MTI (D)	1,23%
	USD	LU1883324714	- R2 USD QTI (D)	1,23%
	USD	LU2596443569	- U USD MTD3 (D)*	2,87%
	EUR	LU2538405791	- X3 EUR QD (D)	0,26%
Japan Equity Engagement	EUR	LU1926208726	- A EUR (C)	1,84%
	USD	LU1923161894	- A USD (C)	1,84%
	EUR	LU1923162355	- C EUR (C)	3,09%
	USD	LU1923162272	- C USD (C)	3,09%
	EUR	LU1923162512	- E2 EUR (C)	1,79%
	EUR	LU1923162439	- E2 EUR Hgd (C)	1,78%
	EUR	LU1923162603	- F EUR (C)	2,64%
	EUR	LU1923162785	- G EUR (C)	1,89%
	EUR	LU1926209294	- I EUR (C)	1,02%
	JPY	LU2249602553	- I JPY (C)	1,01%
	EUR	LU1923163163	- I2 EUR (C)	1,12%
	GBP	LU2176991425	- I2 GBP (C)	1,13%
	USD	LU1923163080	- I2 USD (C)	1,12%
	EUR	LU1923162942	- M2 EUR (C)	1,02%
	EUR	LU1923162868	- M2 EUR Hgd (C)	1,01%
	EUR	LU1926209377	- R EUR (C)	1,14%
	EUR	LU1923163320	- R2 EUR (C)	1,29%
	GBP	LU2259110539	- R2 GBP (C)	1,28%
	USD	LU1923163247	- R2 USD (C)	1,29%
	EUR	LU2237438382	- Z EUR (C)	0,84%
Japan Equity Value	CZK	LU1049755934	- A2 CZK Hgd (C)	1,83%
	EUR	LU0557866588	- A2 EUR (C)	1,83%
	EUR	LU0557867800	- A2 EUR AD (D)	1,83%
	EUR	LU0945155991	- A2 EUR Hgd (C)	1,82%
	JPY	LU0248702192	- A2 JPY (C)	1,83%
	JPY	LU0248702275	- A2 JPY AD (D)	1,83%
	EUR	LU0945156296	- F2 EUR Hgd (C)	2,73%
	JPY	LU0557868360	- F2 JPY (C)	2,73%
	EUR	LU0945156023	- G2 EUR Hgd (C)	2,08%
	JPY	LU0248702358	- G2 JPY (C)	2,08%
	EUR	LU0945155728	- I2 EUR Hgd (C)	1,01%
	JPY	LU0248702432	- I2 JPY (C)	1,01%
	JPY	LU0276941282	- I2 JPY MD (D)*	1,01%
	EUR	LU1971433393	- M2 EUR Hgd (C)	0,92%
	JPY	LU0329447360	- M2 JPY (C)	0,92%
	JPY	LU0351776801	- Q-I9 JPY (C)*	0,61%
Montpensier Great European Models SRI	EUR	LU2349693155	- A2 EUR (C)	2,74%
	EUR	LU2414850482	- A5 EUR (C)*	1,82%

AMUNDI FUNDS	Währung	Isin	Anteilstklassen	TER %
	EUR	LU2349693403	- E2 EUR (C)	2,56%
	EUR	LU2490079279	- F EUR (C)*	3,23%
	EUR	LU2490079352	- G EUR (C)	2,88%
	EUR	LU2349693239	- I2 EUR (C)	1,81%
	EUR	LU2349693312	- R2 EUR (C)	1,85%
Montpensier M Climate Solutions	EUR	LU2349693585	- A2 EUR (C)	1,56%
	EUR	LU2442834896	- A5 EUR (C)	0,82%
	EUR	LU2349693825	- E2 EUR (C)	1,38%
	EUR	LU2490078974	- F EUR (C)	2,23%
	EUR	LU2490079196	- G EUR (C)	1,55%
	EUR	LU2349693668	- I2 EUR (C)	0,64%
	EUR	LU2349693742	- R2 EUR (C)	0,68%
Global Equity ²	CZK	LU1894680591	- A CZK Hgd (C)	1,94%
	EUR	LU1883342377	- A EUR (C)	1,93%
	EUR	LU1883342534	- A EUR AD (D)	1,94%
	EUR	LU1880398125	- A EUR Hgd (C)	1,94%
	EUR	LU1880398398	- A EUR Hgd AD (D)	1,94%
	USD	LU1883342617	- A USD (C)	1,93%
	USD	LU1883342708	- A USD AD (D)	1,93%
	EUR	LU2070309377	- A2 EUR (C)	2,09%
	USD	LU1880398471	- A2 USD (C)	2,09%
	USD	LU1880398554	- A2 USD AD (D)	2,08%
	EUR	LU1883342880	- C EUR (C)	2,78%
	USD	LU1883342963	- C USD (C)	2,78%
	EUR	LU1883833607	- E2 EUR (C)	1,79%
	EUR	LU1883833789	- F EUR (C)	2,44%
	EUR	LU1880398638	- F2 EUR Hgd (C)	2,68%
	USD	LU1880398711	- F2 USD (C)	2,68%
	EUR	LU1883833862	- G EUR (C)	2,04%
	EUR	LU1880398802	- G EUR Hgd (C)	2,04%
	USD	LU1880398984	- G USD (C)	2,04%
	EUR	LU1880399016	- I EUR (C)	0,77%
	USD	LU1880399362	- I USD (C)	0,76%
	EUR	LU1883833946	- I2 EUR (C)	0,86%
	USD	LU1883834084	- I2 USD (C)	0,87%
	USD	LU1880400046	- M USD (C)	0,81%
	EUR	LU1883834167	- M2 EUR (C)	0,86%
	USD	LU2002723075	- M2 USD (C)*	0,86%
	USD	LU1883834241	- P2 USD (C)	1,23%
	EUR	LU1883834324	- R2 EUR (C)	1,18%
	USD	LU1883834597	- R2 USD (C)	1,19%
	GBP	LU2490080012	- R3 GBP (C)	0,86%
	USD	LU2034728035	- X USD (C)	0,11%
	EUR	LU1880401010	- Z EUR (C)	0,61%
	USD	LU2040440666	- Z USD (C)*	0,60%
US Equity Dividend Growth ²	USD	LU1883848118	- A USD (C)	1,79%
	USD	LU1883848209	- C USD (C)*	2,80%
	USD	LU1883848381	- E2 USD (C)*	1,79%
	USD	LU1883848548	- M2 USD (C)	0,88%
	USD	LU1883848621	- P2 USD (C)	1,30%
US Equity ESG Improvers ²	CZK	LU2368112475	- A CZK Hgd (C)*	1,67%
	EUR	LU2146567529	- A EUR (C)	1,67%
	EUR	LU2146567792	- A EUR AD (D)	1,67%
	EUR	LU2146567875	- A EUR Hgd (C)	1,67%
	USD	LU2146567289	- A USD (C)	1,67%
	USD	LU2643912889	- A USD AD (D)*	1,67%
	USD	LU2643913002	- A2 USD (C)*	1,87%
	USD	LU2146567958	- B USD (C)	2,67%
	EUR	LU2146568170	- C EUR (C)	2,67%
	USD	LU2146568097	- C USD (C)	2,67%
	EUR	LU2146568253	- E2 EUR (C)	1,68%
	EUR	LU2146568337	- F EUR (C)	2,47%
	EUR	LU2643912533	- F EUR Hgd (C)*	2,47%
	USD	LU2643912616	- F USD (C)*	2,47%
	EUR	LU2146568410	- G EUR (C)	1,82%
	EUR	LU2643912459	- G EUR Hgd (C)*	1,82%
	USD	LU2643912707	- G USD (C)*	1,82%
	EUR	LU2643912962	- I EUR Hgd (C)*	0,81%
	USD	LU2146567446	- I USD (C)*	0,80%
	USD	LU2643911642	- I USD AD (D)*	0,80%
	EUR	LU2146568501	- I2 EUR (C)	0,90%
	GBP	LU2359306250	- I2 GBP (C)	0,91%
	USD	LU2146568683	- I2 USD (C)	0,90%
	EUR	LU2146568766	- M2 EUR (C)	0,90%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	USD	LU2146568840	- P2 USD (C)	1,26%
	USD	LU2359306417	- R USD (C)	1,02%
	EUR	LU2146569061	- R2 EUR (C)	1,22%
	GBP	LU2359306334	- R2 GBP (C)*	1,22%
	USD	LU2146568923	- R2 USD (C)	1,22%
	USD	LU2146569657	- Z USD (C)	0,64%
US Equity Fundamental Growth ²	EUR	LU1883854199	- A EUR (C)	1,79%
	EUR	LU1883854272	- A EUR Hgd (C)	1,78%
	USD	LU1883854355	- A USD (C)	1,78%
	USD	LU1883854439	- A USD AD (D)	1,78%
	USD	LU2819204210	- A2 USD (C)*	2,04%
	EUR	LU2032056603	- A5 EUR (C)	1,68%
	EUR	LU1883854603	- C EUR (C)	2,78%
	USD	LU1883854785	- C USD (C)	2,78%
	EUR	LU1883854868	- E2 EUR (C)	1,78%
	EUR	LU1883854942	- E2 EUR Hgd (C)	1,78%
	EUR	LU1883855089	- F EUR (C)	2,43%
	EUR	LU1883855162	- G EUR (C)	2,03%
	EUR	LU2036673700	- G EUR Hgd (C)	2,03%
	EUR	LU2361678019	- I EUR (C)	0,76%
	EUR	LU1883855246	- I2 EUR (C)	0,86%
	EUR	LU1883855329	- I2 EUR Hgd (C)	0,86%
	EUR	LU1883855592	- I2 EUR Hgd AD (D)	0,85%
	GBP	LU1897311590	- I2 GBP (C)	0,86%
	USD	LU1883855675	- I2 USD (C)	0,86%
	USD	LU1883855758	- I2 USD AD (D)	0,86%
	EUR	LU2732984955	- J2 EUR (C)*	0,67%
	GBP	LU1883855832	- J2 GBP (C)	0,61%
	USD	LU1883855915	- J2 USD (C)	0,65%
	GBP	LU2052287484	- J3 GBP (C)	0,69%
	GBP	LU2052287567	- J3 GBP AD (D)	0,69%
	EUR	LU1883856053	- M2 EUR (C)	0,86%
	EUR	LU2002723661	- M2 EUR Hgd (C)	0,86%
	USD	LU1883856137	- P2 USD (C)	1,23%
	USD	LU1883856210	- Q-D USD (C)	2,75%
	EUR	LU2778930532	- R12 EUR (C)*	0,91%
	EUR	LU1883856301	- R2 EUR (C)	1,19%
	EUR	LU1883856483	- R2 EUR Hgd (C)	1,19%
	GBP	LU1883856566	- R2 GBP (C)	1,18%
	USD	LU1883856640	- R2 USD (C)	1,18%
	GBP	LU2259109283	- R3 GBP (C)	0,78%
	GBP	LU2259109366	- R3 GBP AD (D)	0,78%
	USD	LU2034727813	- X USD (C)	0,11%
	USD	LU2040440740	- Z USD (C)	0,60%
Pioneer US Equity Mid Cap ³	EUR	LU0568602824	- A EUR (C)*	2,04%
	EUR	LU0568603129	- A EUR Hgd (C)*	2,04%
	USD	LU0568602667	- A USD (C)*	2,04%
	USD	LU0568602741	- A USD AD (D)*	2,04%
	EUR	LU2018723085	- F EUR Hgd (C)*	2,67%
	EUR	LU0568603558	- F2 EUR Hgd (C)*	2,94%
	USD	LU0568603475	- F2 USD (C)*	2,94%
	EUR	LU0797054037	- G EUR Hgd (C)*	2,24%
	USD	LU0568603392	- G USD (C)*	2,24%
	EUR	LU0568585391	- I EUR Hgd (C)*	0,93%
	USD	LU0568584741	- I USD (C)*	0,92%
	USD	LU0568585045	- I USD AD (D)*	0,92%
	USD	LU2330499059	- I2 USD (C)*	1,02%
	USD	LU2199618393	- P2 USD (C)*	1,29%
US Equity Research ²	USD	LU1600319724	- Q-I13 USD (C)*	1,32%
	USD	LU1737509940	- Q-S2 USD (C)*	2,81%
	EUR	LU1883859230	- A EUR (C)	1,77%
	EUR	LU1883859313	- A EUR Hgd (C)	1,79%
	USD	LU1883859404	- A USD (C)	1,79%
	EUR	LU2070308486	- A5 EUR (C)*	1,69%
	EUR	LU1883859586	- C EUR (C)	2,54%
	USD	LU1883859669	- C USD (C)	2,54%
	EUR	LU1883859743	- E2 EUR (C)	1,79%
	EUR	LU1883859826	- E2 EUR Hgd (C)	1,79%
	EUR	LU1883860089	- F EUR (C)	2,44%
	EUR	LU1883860162	- G EUR (C)	2,04%
	EUR	LU1883860246	- I2 EUR (C)	0,82%
	USD	LU1883860329	- I2 USD (C)	0,82%
	EUR	LU1883860592	- M2 EUR (C)	0,87%
	EUR	LU1883860675	- M2 EUR Hgd (C)	0,87%

AMUNDI FUNDS	Währung	Isin	Anteilklassen	TER %
	USD	LU1883860758	- P2 USD (C)	1,24%
	EUR	LU1883860832	- R2 EUR (C)	1,19%
	USD	LU1883860915	- R2 USD (C)	1,21%
	USD	LU2031986800	- Z USD (C)	0,62%
US Equity Research Value ²	CZK	LU1894682613	- A CZK Hgd (C)	1,79%
	EUR	LU1894682704	- A EUR (C)	1,79%
	EUR	LU1894682886	- A EUR AD (D)	1,79%
	EUR	LU1894682969	- A EUR Hgd (C)	1,79%
	USD	LU1894683009	- A USD (C)	1,79%
	USD	LU1894683181	- A USD AD (D)	1,79%
	USD	LU1894683264	- A2 USD (C)	1,95%
	USD	LU1894683348	- A2 USD AD (D)	1,94%
	USD	LU1894683421	- B USD (C)	2,79%
	EUR	LU1894683694	- C EUR (C)	2,79%
	USD	LU1894683777	- C USD (C)	2,79%
	EUR	LU1894683850	- E2 EUR (C)	1,79%
	EUR	LU1894683934	- E2 EUR Hgd (C)	1,79%
	EUR	LU1894684072	- F EUR (C)	2,44%
	EUR	LU1894684155	- F2 EUR Hgd (C)	2,69%
	USD	LU1894684239	- F2 USD (C)	2,69%
	EUR	LU1894684312	- G EUR (C)	2,04%
	EUR	LU1894684403	- G EUR Hgd (C)	2,04%
	USD	LU1894684585	- G USD (C)	2,04%
	EUR	LU1998916859	- H EUR (C)	0,47%
	EUR	LU1894684668	- I EUR Hgd (C)	0,77%
	USD	LU1894684742	- I USD (C)	0,77%
	USD	LU1894684825	- I USD AD (D)	0,77%
	EUR	LU1894685046	- I2 EUR (C)	0,87%
	USD	LU1894685129	- I2 USD (C)	0,87%
	EUR	LU1894685392	- M EUR HGD (C)	0,82%
	USD	LU1894685475	- M USD (C)	0,82%
	EUR	LU1894685558	- M2 EUR (C)	0,87%
	USD	LU1894685632	- P2 USD (C)	1,25%
	USD	LU1894685715	- Q-D USD (C)	2,75%
	USD	LU1894686366	- R USD (C)	1,00%
	USD	LU1894686440	- R USD AD (D)	0,99%
	EUR	LU1894686523	- R2 EUR (C)	1,19%
	EUR	LU1894686796	- R2 EUR Hgd (C)	1,19%
	USD	LU1894686879	- R2 USD (C)	1,19%
	GBP	LU2490078545	- R3 GBP (C)*	0,87%
	USD	LU2110862203	- Z USD (C)*	0,62%
Polen Capital Global Growth	CZK	LU2199618476	- A2 CZK Hgd (C)	2,10%
	EUR	LU1956955550	- A2 EUR (C)	2,10%
	EUR	LU2237438200	- A2 EUR AD (D)	2,10%
	EUR	LU1956955477	- A2 EUR Hgd (C)	2,10%
	SGD	LU2414850300	- A2 SGD Hgd (C)*	2,12%
	USD	LU1691799644	- A2 USD (C)	2,10%
	USD	LU2162036235	- C USD (C)	3,10%
	EUR	LU2199619011	- E2 EUR (C)	1,81%
	EUR	LU2199619102	- E2 EUR Hgd (C)	1,80%
	EUR	LU2199619367	- F EUR Hgd (C)	2,65%
	USD	LU2199619284	- F USD (C)	2,65%
	EUR	LU2199618807	- G EUR (C)	2,21%
	EUR	LU2199618989	- G EUR Hgd (C)	2,20%
	USD	LU2176991938	- G USD (C)	2,20%
	EUR	LU1956955634	- I2 EUR (C)	1,01%
	EUR	LU1956955717	- I2 EUR Hgd (C)	1,01%
	GBP	LU2052289001	- I2 GBP (C)	1,01%
	USD	LU1691799990	- I2 USD (C)	1,01%
	GBP	LU2110862385	- J3 GBP (C)	0,85%
	GBP	LU2110862468	- J3 GBP AD (D)	0,85%
	GBP	LU2224462106	- J3 GBP Hgd (C)	0,85%
	EUR	LU2002723745	- M2 EUR (C)	0,86%
	USD	LU2052289779	- P2 USD (C)	1,35%
	EUR	LU2183143259	- R EUR (C)	1,10%
	EUR	LU2183143333	- R EUR Hgd (C)	1,10%
	USD	LU2183143176	- R USD (C)	1,09%
	GBP	LU2208987334	- R3 GBP (C)	0,89%
	GBP	LU2208988142	- R3 GBP AD (D)	0,89%
Net Zero Ambition Top European Players	CZK	LU1883868736	- A CZK Hgd (C)	1,86%
	EUR	LU1883868819	- A EUR (C)	1,86%
	EUR	LU1880406910	- A EUR AD (D)	1,86%
	USD	LU1883868900	- A USD (C)	1,86%
	USD	LU1883869031	- A USD AD (D)	1,86%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	USD	LU1883869114	- A USD Hgd (C)	1,86%
	CHF	LU2762361058	- A2 CHF Hgd (C)*	6,30%
	USD	LU1880407132	- A2 USD (C)	2,01%
	USD	LU1880407215	- A2 USD AD (D)	2,01%
	EUR	LU2070308569	- A5 EUR (C)	1,50%
	EUR	LU1883869205	- B EUR (C)	2,87%
	USD	LU1883869387	- B USD (C)	2,86%
	EUR	LU1883869544	- C EUR (C)	2,86%
	USD	LU1883869627	- C USD (C)	2,86%
	USD	LU1883869890	- C USD Hgd (C)	2,86%
	EUR	LU1883869973	- E2 EUR (C)	1,86%
	EUR	LU1883870047	- F EUR (C)	2,51%
	EUR	LU1880407306	- F2 EUR (C)	2,76%
	EUR	LU1883870120	- G EUR (C)	2,11%
	EUR	LU1880407488	- I EUR (C)	0,84%
	EUR	LU1883870393	- I2 EUR (C)	0,94%
	USD	LU1883870476	- I2 USD (C)	0,94%
	USD	LU1883870559	- I2 USD Hgd (C)	0,93%
	EUR	LU1883870633	- J2 EUR (C)*	0,71%
	EUR	LU1883870716	- J2 EUR AD (D)*	0,69%
	EUR	LU1883870807	- M2 EUR (C)	0,94%
	USD	LU1883870989	- P2 USD (C)	1,31%
	USD	LU1883871011	- P2 USD Hgd (C)	1,30%
	EUR	LU1883871102	- R2 EUR (C)	1,28%
	GBP	LU1883871284	- R2 GBP (C)	1,26%
	USD	LU1883871367	- R2 USD (C)	1,26%
	USD	LU1883871441	- R2 USD Hgd (C)	1,25%
	EUR	LU1883871524	- T EUR (C)*	3,17%
	EUR	LU1883871953	- U EUR (C)	2,86%
	USD	LU1883872092	- U USD (C)	2,86%
	USD	LU1883872175	- U USD Hgd (C)	2,86%
	EUR	LU1880408379	- Z EUR (C)	0,67%
	EUR	LU1880408452	- Z EUR AD (D)	0,67%
US Pioneer Fund	CZK	LU1883872258	- A CZK Hgd (C)	1,79%
	EUR	LU1883872332	- A EUR (C)	1,79%
	EUR	LU2330498838	- A EUR AD (D)	1,79%
	USD	LU1883872415	- A USD (C)	1,79%
	EUR	LU2070308726	- A2 EUR (C)	1,94%
	USD	LU2237438978	- A2 USD (C)	1,94%
	USD	LU1883872506	- B USD (C)	2,53%
	EUR	LU1883872688	- C EUR (C)	2,54%
	EUR	LU1883872761	- C EUR Hgd (C)	2,54%
	USD	LU1883872845	- C USD (C)	2,53%
	EUR	LU1883872928	- E2 EUR (C)	1,79%
	EUR	LU1883873066	- E2 EUR Hgd (C)	1,78%
	EUR	LU1883873140	- F EUR (C)	2,44%
	EUR	LU1883873223	- G EUR (C)	2,03%
	USD	LU2428739630	- I15 USD (C)	0,80%
	EUR	LU1883873496	- I2 EUR (C)	0,86%
	EUR	LU1883873579	- I2 EUR Hgd (C)	0,86%
	USD	LU1883873652	- I2 USD (C)	0,86%
	EUR	LU1883873736	- M2 EUR (C)	0,87%
	EUR	LU1883873819	- M2 EUR Hgd (C)	0,86%
	EUR	LU2347635711	- OR EUR (C)*	0,55%
	USD	LU1883873900	- P2 USD (C)	1,24%
	EUR	LU2450198820	- R EUR (C)	1,07%
	EUR	LU2450198747	- R EUR Hgd (C)	0,99%
	USD	LU2450199042	- R USD (C)	1,00%
	EUR	LU1883874031	- R2 EUR (C)	1,19%
	USD	LU1883874114	- R2 USD (C)	1,19%
	GBP	LU2490080103	- R3 GBP (C)*	0,87%
	USD	LU1883874205	- T USD (C)	2,54%
	USD	LU1883874387	- U USD (C)	2,53%
	USD	LU2034727904	- X USD (C)	0,11%
	EUR	LU2040440823	- Z EUR (C)	0,53%
	USD	LU2031987014	- Z USD (C)	0,60%
Asia Equity Focus ²	EUR	LU0557854147	- A EUR (C)	2,04%
	USD	LU0119085271	- A USD (C)	2,05%
	USD	LU0119085867	- A USD AD (D)	2,05%
	USD	LU0823038988	- A2 USD (C)	2,25%
	USD	LU0823039010	- A2 USD AD (D)	2,24%
	EUR	LU2032055381	- A5 EUR (C)*	1,54%
	EUR	LU1882444166	- C EUR (C)	3,20%
	USD	LU1882444240	- C USD (C)	3,20%

AMUNDI FUNDS	Währung	Isin	Anteilstklassen	TER %
	EUR	LU1882444323	- E2 EUR (C)	1,84%
	EUR	LU1882444596	- F EUR (C)	2,80%
	USD	LU0557854493	- F2 USD (C)	3,05%
	EUR	LU1882444679	- G EUR (C)	2,33%
	EUR	LU1103154735	- G EUR Hgd (C)	2,34%
	USD	LU0119086162	- G USD (C)	2,35%
	USD	LU0119082419	- I USD (C)*	1,06%
	USD	LU1882444836	- I2 USD (C)	1,08%
	USD	LU1880382806	- I2 USD AD (D)	1,07%
	USD	LU0329440605	- M USD (C)	0,95%
	EUR	LU1882444919	- M2 EUR (C)	1,03%
	EUR	LU1882445056	- M2 EUR AD (D)	1,02%
	EUR	LU1882445130	- R2 EUR (C)	1,34%
	USD	LU1882445213	- R2 USD (C)	1,29%
	EUR	LU2040439908	- Z EUR (C)	0,85%
China A Shares	USD	LU2440810880	- A USD (C)	2,11%
	USD	LU2440810708	- A2 USD (C)	2,31%
	EUR	LU2440811342	- E2 EUR (C)	2,21%
	EUR	LU2440811698	- F EUR (C)	3,15%
	EUR	LU2440811425	- G EUR (C)	2,59%
	USD	LU2440811003	- I USD (C)	1,15%
	USD	LU2440810963	- I2 USD (C)	1,25%
	USD	LU2440811268	- R USD (C)	1,36%
	USD	LU2440811185	- R2 USD (C)	1,51%
China Equity	USD	LU2440811771	- Z USD (C)	0,88%
	EUR	LU1882445569	- A EUR (C)	2,16%
	EUR	LU1880383101	- A EUR AD (D)	2,17%
	USD	LU1882445643	- A USD (C)	2,15%
	USD	LU1880383283	- A USD AD (D)	2,15%
	USD	LU1880383366	- A2 USD (C)	2,30%
	USD	LU1880383440	- A2 USD AD (D)	2,30%
	EUR	LU2070305623	- A5 EUR (C)	1,71%
	USD	LU1882445726	- B USD (C)	2,86%
	EUR	LU1882445999	- C EUR (C)	2,85%
	USD	LU1882446021	- C USD (C)	2,85%
	EUR	LU1882446294	- E2 EUR (C)	1,85%
	EUR	LU1882446377	- F EUR (C)	2,80%
	USD	LU1880383523	- F2 USD (C)	3,06%
	EUR	LU1882446450	- G EUR (C)	2,36%
	USD	LU1880383796	- G USD (C)	2,36%
	EUR	LU2339089240	- H EUR (C)	0,52%
	USD	LU1880383879	- I USD (C)	0,93%
	EUR	LU1882446534	- I2 EUR (C)	0,98%
	GBP	LU2259109523	- I2 GBP (C)	0,99%
	USD	LU1882446617	- I2 USD (C)	0,98%
	USD	LU1880384091	- I2 USD MTD2 (D)*	1,06%
	USD	LU1880384174	- M USD (C)	0,99%
	EUR	LU1882446708	- M2 EUR (C)	1,04%
	USD	LU1882446880	- P2 USD (C)	1,20%
	USD	LU1880384331	- Q-I4 USD (C)	0,84%
	USD	LU1880385148	- R USD (C)	1,11%
	EUR	LU1882446963	- R2 EUR (C)	1,20%
	GBP	LU2259109879	- R2 GBP (C)*	1,27%
	USD	LU1882447003	- R2 USD (C)	1,20%
	USD	LU1882447185	- T USD (C)	2,87%
	USD	LU1882447268	- U USD (C)	2,90%
	USD	LU2034728381	- X USD (C)	0,13%
	EUR	LU2040440070	- Z EUR (C)	0,67%
Emerging Europe Middle East and Africa	CZK	LU1882447342	- A CZK (C)	2,25%
	EUR	LU1882447425	- A EUR (C)	2,25%
	USD	LU1882447698	- A USD (C)	2,25%
	USD	LU1882447771	- A USD AD (D)	2,25%
	EUR	LU1882447854	- B EUR (C)	2,95%
	USD	LU1882447938	- B USD (C)	2,94%
	EUR	LU1882448076	- C EUR (C)	2,95%
	USD	LU1882448159	- C USD (C)	2,95%
	USD	LU1882448233	- C USD AD (D)	2,95%
	EUR	LU1882448316	- E2 EUR (C)	1,95%
	EUR	LU1882448407	- F EUR (C)	2,90%
	EUR	LU1882448589	- G EUR (C)	2,45%
	EUR	LU1882448662	- I2 EUR (C)	1,12%
	USD	LU1882448746	- I2 USD (C)	1,07%
	EUR	LU1882448829	- M2 EUR (C)	1,13%
	EUR	LU1882449041	- R2 EUR (C)	1,40%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	EUR	LU2600584523	- SP EUR (C)	-
	EUR	LU1882449124	- T EUR (C)	2,91%
	USD	LU1882449397	- T USD (C)	2,97%
	EUR	LU1882449470	- U EUR (C)	2,96%
	USD	LU1882449553	- U USD (C)	2,94%
Emerging Markets Equity Focus	CHF	LU1808314444	- A CHF Hgd (C)	2,04%
	EUR	LU0552028184	- A EUR (C)	2,03%
	EUR	LU0552028341	- A EUR AD (D)	2,03%
	EUR	LU0613075240	- A EUR Hgd (C)	2,05%
	USD	LU0319685854	- A USD (C)	2,04%
	USD	LU0319686076	- A USD AD (D)	2,04%
	EUR	LU2070309880	- A2 EUR (C)	2,08%
	USD	LU0823040885	- A2 USD (C)	2,18%
	EUR	LU2032055209	- A5 EUR (C)	1,74%
	EUR	LU2032055464	- A6 EUR (C)	2,14%
	EUR	LU2036674005	- E2 EUR (C)	1,94%
	USD	LU2018721543	- F USD (C)	2,89%
	USD	LU0557857595	- F2 USD (C)	3,14%
	EUR	LU0552028770	- G EUR (C)	2,44%
	USD	LU0319686159	- G USD (C)	2,44%
	USD	LU1998918046	- H USD (C)	0,61%
	USD	LU0319685342	- I USD (C)	1,07%
	USD	LU2696142939	- I18 USD (C)*	0,55%
	EUR	LU2098275659	- I2 EUR (C)	1,17%
	GBP	LU1897303738	- I2 GBP (C)	1,17%
	SEK	LU2384576026	- I2 SEK (C)	1,17%
	USD	LU2609514240	- I2 USD (C)*	1,19%
	USD	LU2696143150	- I20 USD (C)*	0,53%
	EUR	LU2801257689	- I21 EUR (C)*	1,02%
	USD	LU2664275570	- J13 USD (C)*	0,48%
	USD	LU2085675788	- J2 USD (C)	0,89%
	EUR	LU2643913184	- J5 EUR (C)*	0,74%
	USD	LU0329442304	- M USD (C)	1,07%
	EUR	LU2237439190	- M2 EUR (C)	1,12%
	USD	LU2002720568	- M2 USD (C)	1,12%
	USD	LU2052289340	- P2 USD (C)	1,29%
	CZK	LU1706528780	- Q-A5 CZK (C)	2,26%
	GBP	LU1891089317	- Q-I GBP (C)	0,51%
	USD	LU0729060128	- Q-I4 USD (C)	0,57%
	USD	LU0906530919	- Q-I8 USD (C)	0,90%
	EUR	LU1600318916	- Q-OF EUR (C)	0,22%
	USD	LU0319685698	- Q-X USD (C)*	0,75%
	EUR	LU0823040455	- R EUR Hgd (C)	1,22%
	GBP	LU0987197331	- R GBP Hgd (C)	1,23%
	USD	LU1661675402	- R USD (C)	1,22%
	EUR	LU2446087871	- R2 EUR (C)	1,35%
	USD	LU1998920885	- X USD (C)	0,21%
	CAD	LU2643911725	- X19 CAD (C)*	0,21%
	USD	LU2132231270	- Z USD (C)	0,74%
Emerging Markets Equity Focus ex China ¹	EUR	LU2778930706	- A EUR (C)*	2,60%
	EUR	LU2778930888	- A EUR Hgd (C)*	2,60%
	USD	LU2665730813	- A USD (C)*	2,49%
	USD	LU2665730904	- A2 USD (C)*	2,64%
	EUR	LU2665725227	- E2 EUR (C)*	2,29%
	EUR	LU2665725573	- F EUR (C)*	3,50%
	EUR	LU2665725730	- G EUR (C)*	2,78%
	USD	LU2665725060	- I USD (C)*	1,40%
	USD	LU2665725144	- I2 USD (C)*	1,51%
	EUR	LU2665725656	- M2 EUR (C)*	1,45%
	EUR	LU2778930961	- R EUR (C)*	1,71%
	EUR	LU2778931001	- R EUR Hgd (C)*	1,70%
	USD	LU2665725490	- R USD (C)*	1,59%
	USD	LU2665728080	- R2 USD (C)*	1,74%
	USD	LU2665725813	- Z USD (C)*	1,12%
Emerging Markets Equity ESG Improvers	EUR	LU2386146430	- A2 EUR (C)	2,14%
	USD	LU2386146513	- A2 USD (C)	2,13%
	EUR	LU2551097079	- A3 EUR (C)	1,90%
	EUR	LU2386147164	- E2 EUR (C)	1,94%
	EUR	LU2490078628	- F EUR (C)	2,84%
	EUR	LU2490078891	- G EUR (C)	2,23%
	USD	LU2386146786	- H USD QD (D)	0,61%
	USD	LU2386146604	- I2 USD (C)	1,05%
	USD	LU2386146869	- M2 USD QD (D)*	1,08%
	USD	LU2386147081	- R2 USD (C)	1,33%

AMUNDI FUNDS	Währung	Isin	Anteilklassen	TER %
Emerging World Equity	GBP	LU2462612297	- R3 GBP (C)*	1,07%
	USD	LU2386146943	- Z USD QD (D)	0,78%
	CZK	LU1049754457	- A CZK Hgd (C)	2,14%
	EUR	LU0557858130	- A EUR (C)	2,14%
	EUR	LU0557858213	- A EUR AD (D)	2,14%
	USD	LU0347592197	- A USD (C)	2,14%
	USD	LU0347592270	- A USD AD (D)	2,14%
	EUR	LU1882465757	- C EUR (C)	3,29%
	USD	LU1882465831	- C USD (C)	3,29%
	EUR	LU1882465914	- E2 EUR (C)	1,94%
	EUR	LU1882466052	- F EUR (C)	2,89%
	USD	LU0557858304	- F2 USD (C)	3,14%
	EUR	LU1882466136	- G EUR (C)	2,44%
	USD	LU0347592353	- G USD (C)	2,44%
	EUR	LU1998918392	- H EUR (C)	0,61%
	EUR	LU0906531487	- I EUR (C)	1,07%
	USD	LU0347592437	- I USD (C)	1,07%
	EUR	LU1882466219	- I2 EUR (C)	1,16%
	GBP	LU2052289266	- I2 GBP (C)	1,18%
	USD	LU1882466300	- I2 USD (C)	1,17%
	USD	LU0347591975	- M USD (C)	1,07%
	EUR	LU1882466482	- M2 EUR (C)	1,12%
	EUR	LU1327395288	- O EUR (C)	0,21%
	EUR	LU2566039264	- OR EUR (C)*	0,09%
	USD	LU1882466565	- P2 USD (C)	1,49%
	USD	LU0552028853	- Q-O1 USD (C)	0,27%
	EUR	LU1737510872	- R EUR (C)	1,24%
	USD	LU0823041859	- R USD (C)	1,24%
	EUR	LU1882466649	- R2 EUR (C)	1,39%
	USD	LU1882466722	- R2 USD (C)	1,39%
	EUR	LU1882467456	- X EUR (C)	0,21%
	USD	LU2031984854	- Z USD (C)	0,84%
Latin America Equity	EUR	LU0552029406	- A EUR (C)	2,13%
	USD	LU0201575346	- A USD (C)	2,13%
	USD	LU0201602173	- A USD AD (D)	2,14%
	USD	LU0823046494	- A2 USD (C)	2,29%
	USD	LU0823046577	- A2 USD AD (D)	2,29%
	EUR	LU2070308213	- A5 EUR (C)*	1,77%
	USD	LU0557869764	- F2 USD (C)	3,14%
	EUR	LU0552029661	- G EUR (C)	2,43%
	USD	LU0201575858	- G USD (C)	2,44%
	USD	LU0201576070	- I USD (C)	1,00%
	USD	LU0201602413	- I USD AD (D)	1,06%
	GBP	LU2052288961	- I2 GBP (C)	1,16%
	USD	LU0329447527	- M USD (C)	1,08%
	USD	LU0276938817	- Q-X USD (C)	0,89%
	USD	LU0823047039	- R USD (C)	1,23%
Equity MENA	USD	LU0823047112	- R USD AD (D)	1,23%
	EUR	LU0569690554	- A EUR (C)	2,30%
	EUR	LU0569690471	- A EUR Hgd (C)	2,30%
	USD	LU0568613946	- A USD (C)	2,30%
	USD	LU0568614084	- A USD AD (D)	2,30%
	USD	LU0823047385	- A2 USD (C)	2,46%
	EUR	LU0568614597	- F2 EUR Hgd (C)	3,30%
	USD	LU0568614324	- F2 USD (C)	3,30%
	EUR	LU0568614241	- G EUR Hgd (C)	2,60%
	USD	LU0568614167	- G USD (C)	2,60%
	EUR	LU0568613607	- I EUR Hgd (C)	1,23%
	USD	LU0568613433	- I USD (C)	1,23%
	USD	LU0568613516	- I USD AD (D)	1,23%
	USD	LU0568613789	- M USD (C)	1,24%
	USD	LU2070304147	- Z USD QD (D)*	1,03%
Net Zero Ambition Emerging Markets Equity	USD	LU2569079176	- A USD (C)	2,00%
	CHF	LU2762361215	- A2 CHF Hgd (C)*	1,17%
	USD	LU2569079259	- A2 USD (C)	2,20%
	EUR	LU2569079762	- E2 EUR (C)	2,00%
	EUR	LU2569079846	- F EUR (C)	2,90%
	EUR	LU2569079929	- G EUR (C)	2,31%
	EUR	LU2569080265	- H EUR (C)	0,68%
	USD	LU2569079333	- I USD (C)	1,05%
	USD	LU2569079416	- I2 USD (C)	1,14%
	EUR	LU2569080000	- M2 EUR (C)	1,14%
	USD	LU2569079507	- R USD (C)	1,25%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	USD	LU2569079689	- R2 USD (C)	1,40%
	USD	LU2569080182	- Z USD (C)	0,85%
New Silk Road	EUR	LU1941681014	- A EUR (C)	1,95%
	EUR	LU2018721386	- F EUR (C)	2,90%
	EUR	LU1941681105	- F2 EUR (C)	3,16%
	EUR	LU1941681873	- G EUR (C)	2,15%
	EUR	LU2036674690	- H EUR (C)	0,66%
	EUR	LU1941681287	- I EUR (C)	1,05%
	GBP	LU2031984268	- I2 GBP (C)	1,13%
	EUR	LU1941681444	- M EUR (C)	1,13%
	EUR	LU1941681790	- R EUR (C)	1,19%
	USD	LU1941681527	- R USD (C)	1,15%
Russian Equity	EUR	LU1883867761	- A EUR (C)	0,42%
	USD	LU1883867845	- A USD (C)	0,42%
	EUR	LU1883867928	- C EUR (C)	0,42%
	HUF	LU1883868066	- C HUF (C)	0,42%
	EUR	LU1883868140	- E2 EUR (C)	0,42%
	EUR	LU1883868223	- F EUR (C)	0,42%
	EUR	LU1883868496	- G EUR (C)	0,42%
	EUR	LU1883868579	- M2 EUR (C)	0,25%
	EUR	LU1883868652	- R2 EUR (C)	0,41%
	EUR	LU2414850565	- Z EUR (C)	0,25%
SBI FM India Equity	CZK	LU2716742528	- A CZK (C)*	2,16%
	EUR	LU0552029232	- A EUR (C)	2,13%
	EUR	LU0552029315	- A EUR AD (D)	2,13%
	USD	LU0236501697	- A USD (C)	2,13%
	USD	LU0236502158	- A USD AD (D)	2,13%
	USD	LU0823045413	- A2 USD (C)	2,28%
	EUR	LU2032056785	- A5 EUR (C)	1,72%
	USD	LU0557865937	- F2 USD (C)	3,13%
	EUR	LU2778931183	- G EUR (C)*	1,92%
	USD	LU0236502315	- G USD (C)	2,43%
	USD	LU0236502588	- I USD (C)	1,05%
	USD	LU0236502661	- I USD AD (D)	1,05%
	GBP	LU2052289183	- I2 GBP (C)	1,16%
	USD	LU2330498754	- I2 USD (C)	1,16%
	USD	LU0329446719	- M USD (C)	1,06%
	USD	LU2002724123	- M2 USD (C)	1,11%
	USD	LU0557866406	- O USD (C)	0,19%
	USD	LU2052289852	- P2 USD (C)	1,28%
	USD	LU0236503040	- Q-I4 USD (C)	0,91%
	USD	LU1880406837	- Q-I6 USD (C)	1,25%
	USD	LU0351777106	- Q-I9 USD (C)	0,76%
	GBP	LU2259110612	- R2 GBP (C)	1,38%
	USD	LU2034728548	- X USD (C)	0,19%
Euroland Equity Dynamic Multi Factors	EUR	LU1691800590	- A EUR (C)	1,11%
	EUR	LU1691800673	- I EUR (C)	0,54%
	EUR	LU1691800830	- Q-X EUR (C)	0,48%
	EUR	LU1691800756	- R EUR (C)	0,86%
Euroland Equity Risk Parity	EUR	LU1328850950	- A EUR (C)	0,98%
	EUR	LU2070306944	- A5 EUR (C)*	0,98%
	EUR	LU1328850448	- I EUR (C)	0,60%
	EUR	LU1328850521	- I EUR AD (D)	0,61%
	EUR	LU2098277358	- J2 EUR (C)*	0,53%
	EUR	LU2034727490	- X EUR (C)*	0,31%
European Equity Conservative	CHF	LU1808314287	- A CHF Hgd (C)	1,93%
	EUR	LU0755949848	- A EUR (C)	1,94%
	EUR	LU0755949921	- A EUR AD (D)	1,93%
	EUR	LU1103154495	- A2 EUR (C)	2,08%
	EUR	LU2032055977	- A5 EUR (C)	1,66%
	EUR	LU2018720651	- F EUR (C)	2,58%
	EUR	LU0755950184	- F2 EUR (C)	2,83%
	EUR	LU0755950002	- G EUR (C)	2,18%
	EUR	LU1998919283	- H EUR (C)	0,62%
	EUR	LU0755949418	- I EUR (C)	0,82%
	EUR	LU2031984698	- I2 EUR (C)	0,89%
	EUR	LU0755949681	- M EUR (C)	0,90%
	EUR	LU1737510526	- Q-I17 EUR (C)	0,75%
	EUR	LU1567497968	- Q-OF EUR (C)	0,41%
	EUR	LU0945156700	- R EUR (C)	1,03%
	EUR	LU2034727656	- X EUR (C)*	0,28%
	EUR	LU1638831559	- Z EUR AD (D)	0,64%
European Equity Dynamic Multi Factors	EUR	LU1691800913	- A EUR (C)	1,17%
	EUR	LU2070307165	- A5 EUR (C)*	1,20%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	EUR	LU1691801051	- I EUR (C)	0,60%
	EUR	LU2298072187	- M2 EUR (C)	0,70%
	EUR	LU1691801218	- Q-X EUR (C)	0,55%
	EUR	LU1691801135	- R EUR (C)	0,91%
European Equity Risk Parity ^A	EUR	LU1691800087	- A EUR (C)*	1,36%
	EUR	LU2070307249	- A5 EUR (C)*	1,40%
	EUR	LU1691800160	- I EUR (C)*	1,00%
	EUR	LU1691800244	- I EUR AD (D)*	1,00%
Global Equity Conservative	EUR	LU0985951127	- A EUR (C)	1,77%
	EUR	LU0985951473	- A EUR AD (D)	1,77%
	EUR	LU0987200739	- A EUR Hgd (C)	1,77%
	USD	LU0801842559	- A USD (C)	1,77%
	USD	LU0801842716	- A USD AD (D)	1,77%
	USD	LU1534099194	- A2 USD (C)	2,12%
	USD	LU0801842989	- F2 USD (C)	2,88%
	EUR	LU1534099434	- G EUR (C)	2,21%
	EUR	LU1534098543	- G EUR Hgd (C)	2,22%
	USD	LU0801842807	- G USD (C)	2,22%
	USD	LU1998919952	- H USD (C)	0,65%
	EUR	LU0801841585	- I EUR (C)	0,86%
	USD	LU0801841312	- I USD (C)	0,90%
	EUR	LU2002722267	- M2 EUR (C)	1,05%
	USD	LU1650130260	- Q-I13 USD (C)	0,55%
	EUR	LU1638825668	- R EUR (C)*	0,65%
	USD	LU2034727573	- X USD (C)*	0,36%
	EUR	LU1743287739	- Z EUR (C)	0,68%
Global Equity Dynamic Multi Factors	USD	LU1691801309	- A USD (C)	1,06%
	EUR	LU1860902680	- I EUR	0,52%
	USD	LU1691801564	- I USD (C)	0,53%
	USD	LU1691802026	- Q-X USD (C)	0,46%
	USD	LU1691801721	- R USD (C)	0,82%
	CAD	LU2279408830	- X CAD (C)	0,21%
European Convertible Bond	EUR	LU0568615057	- A EUR (C)	1,78%
	EUR	LU0568615214	- A EUR AD (D)	1,78%
	EUR	LU2070307082	- A5 EUR (C)*	1,36%
	EUR	LU2018721899	- F EUR (C)	2,25%
	EUR	LU0568615487	- F2 EUR (C)	2,44%
	EUR	LU0568615305	- G EUR (C)	1,98%
	EUR	LU0568614670	- I EUR (C)	0,95%
	EUR	LU0568614837	- M EUR (C)	0,94%
	EUR	LU2002721459	- M2 EUR AD (D)*	1,02%
	EUR	LU0987194742	- R EUR (C)	1,07%
	EUR	LU0987194825	- R EUR AD (D)	1,08%
Montpensier Global Convertible Bond	EUR	LU2132231197	- Z EUR (C)	0,82%
	EUR	LU0119108826	- A EUR (C)	1,58%
	EUR	LU0119109048	- A EUR AD (D)	1,57%
	EUR	LU2070307751	- A5 EUR (C)*	1,09%
	EUR	LU0557862835	- F2 EUR (C)	2,22%
	EUR	LU0119109550	- G EUR (C)	1,77%
	EUR	LU2036674344	- H EUR (C)	0,53%
	EUR	LU0119108156	- I EUR (C)	0,88%
	USD	LU0613078699	- I USD Hgd (C)*	0,90%
	GBP	LU2259109796	- I2 GBP (C)	0,97%
	EUR	LU2002721962	- M2 EUR AD (D)*	0,84%
	EUR	LU0839541918	- R EUR (C)	1,07%
	GBP	LU2259110455	- R2 GBP (C)	1,13%
	EUR	LU2224462015	- Z EUR (C)	0,73%
Euro Aggregate Bond	EUR	LU0616241476	- A EUR (C)	1,32%
	EUR	LU0616241559	- A EUR AD (D)	1,32%
	EUR	LU1103159536	- A2 EUR (C)	1,41%
	EUR	LU1103159619	- A2 EUR AD (D)	1,41%
	EUR	LU1882467613	- A2 EUR MTD (D)	1,41%
	EUR	LU1882467704	- A2 EUR QTD (D)	1,41%
	USD	LU1882467886	- A2 USD Hgd (C)	1,40%
	EUR	LU2070306357	- A5 EUR (C)*	1,20%
	EUR	LU1882467969	- C EUR (C)	2,41%
	EUR	LU1882468009	- E2 EUR (C)	1,21%
	EUR	LU1882468181	- E2 EUR AD (D)	1,21%
	EUR	LU1882468264	- E2 EUR QTD (D)	1,21%
	EUR	LU1882468348	- F EUR (C)	1,71%
	EUR	LU1882468421	- F EUR AD (D)	1,71%
	EUR	LU0616241989	- F2 EUR (C)	1,85%
	EUR	LU0616241807	- G EUR (C)	1,42%
	EUR	LU1998918475	- H EUR (C)	0,50%

AMUNDI FUNDS	Währung	Isin	Anteilstklassen	TER %
	EUR	LU0616240585	- I EUR (C)	0,74%
	EUR	LU1882468694	- I2 EUR (C)	0,79%
	EUR	LU0616240825	- I2 EUR MD (D)	0,79%
	EUR	LU1882468777	- I2 EUR QTD (D)	0,75%
	SEK	LU2477811884	- I2 SEK Hgd (C)	0,79%
	USD	LU1882468850	- I2 USD Hgd (C)	0,77%
	EUR	LU1882468934	- J2 EUR (C)	0,67%
	EUR	LU0616241047	- M EUR (C)	0,79%
	EUR	LU1882469072	- M2 EUR (C)	0,85%
	EUR	LU1882469155	- M2 EUR AD (D)	0,84%
	EUR	LU1882469239	- M2 EUR QTD (D)	0,84%
	EUR	LU0616241393	- O EUR (C)	0,35%
	EUR	LU0839528493	- R EUR (C)	0,84%
	EUR	LU0839528733	- R EUR AD (D)	0,86%
	EUR	LU1882469312	- R2 EUR (C)	0,93%
	EUR	LU1882469403	- R2 EUR AD (D)	0,96%
	EUR	LU1882469585	- R2 EUR MTD (D)*	0,95%
	USD	LU1882469668	- R2 USD Hgd AD (D)	0,96%
	EUR	LU2085674898	- Z EUR (C)	0,64%
Euro Corporate ESG Bond ²	CZK	LU1049751511	- A CZK Hgd (C)	1,27%
	EUR	LU0119099819	- A EUR (C)	1,26%
	EUR	LU0119100179	- A EUR AD (D)	1,26%
	EUR	LU0839528907	- A2 EUR (C)	1,36%
	EUR	LU0839529202	- A2 EUR AD (D)	1,35%
	EUR	LU1882469742	- A2 EUR MTD (D)	1,36%
	USD	LU0987187969	- A2 USD (C)	1,37%
	USD	LU1882470088	- A2 USD Hgd MTD (D)*	1,35%
	USD	LU1882470161	- A2 USD MTD (D)	1,36%
	EUR	LU2070306431	- A5 EUR (C)*	1,15%
	EUR	LU1882470245	- C EUR (C)	2,43%
	USD	LU1882470591	- C USD (C)	2,37%
	USD	LU1882470674	- C USD MTD (D)*	2,30%
	EUR	LU1882521765	- E2 EUR (C)	1,16%
	EUR	LU1882522060	- E2 EUR QTD (D)	1,16%
	EUR	LU1882522144	- F EUR (C)	1,66%
	EUR	LU0557859294	- F2 EUR (C)	1,81%
	EUR	LU0119100252	- G EUR (C)	1,37%
	EUR	LU1998918715	- H EUR QTD (D)*	0,28%
	EUR	LU0119099496	- I EUR (C)	0,69%
	EUR	LU1882472373	- I2 EUR (C)	0,74%
	EUR	LU1882472456	- I2 EUR AD (D)	0,69%
	EUR	LU0158083906	- I2 EUR MD (D)	0,74%
	EUR	LU1882472530	- I2 EUR QTD (D)	0,75%
	EUR	LU0329442999	- M EUR (C)	0,77%
	EUR	LU1882472704	- M2 EUR (C)	0,77%
	EUR	LU1882472886	- M2 EUR AD (D)	0,79%
	EUR	LU0557859377	- O EUR (C)*	0,35%
	EUR	LU0839529467	- R EUR (C)	0,68%
	EUR	LU0839529897	- R EUR AD (D)	0,83%
	EUR	LU1882473009	- R2 EUR (C)	0,98%
	USD	LU1882473181	- R2 USD (C)*	0,93%
	EUR	LU1998921008	- X EUR (C)	0,26%
	EUR	LU2070304063	- Z EUR (C)	0,60%
Euro Corporate Short Term Impact Green Bond ²	EUR	LU0945151578	- A EUR (C)	0,92%
	EUR	LU0945151818	- F2 EUR (C)	1,41%
	EUR	LU0945151735	- G EUR (C)	0,94%
	EUR	LU2036674260	- H EUR (C)	0,42%
	EUR	LU0945150927	- I EUR (C)	0,54%
	EUR	LU0945151065	- I EUR AD (D)	0,44%
	CHF	LU2498476154	- I2 CHF Hgd (C)	0,60%
	EUR	LU0945151149	- M EUR (C)	0,58%
	EUR	LU2002721020	- M2 EUR (C)	0,64%
	EUR	LU0945151495	- OR EUR (C)	0,29%
	EUR	LU0987188264	- R EUR (C)	0,64%
Euro Government Bond	EUR	LU0518421895	- A EUR (C)	1,06%
	EUR	LU0518421978	- A EUR AD (D)	1,06%
	EUR	LU1882473264	- A2 EUR (C)	1,16%
	EUR	LU1882473348	- A2 EUR AD (D)	1,16%
	EUR	LU1882473421	- A2 EUR MTD (D)	1,16%
	USD	LU1882473694	- A2 USD (C)	1,16%
	USD	LU1882473777	- A2 USD MTD (D)	1,23%
	EUR	LU2070306514	- A5 EUR (C)*	1,09%
	EUR	LU1882473850	- C EUR (C)	2,26%
	EUR	LU1882473934	- C EUR MTD (D)	1,94%

AMUNDI FUNDS	Währung	Isin	Anteilklassen	TER %
	USD	LU1882474072	- C USD (C)	2,26%
	USD	LU1882474155	- C USD MTD (D)	2,26%
	EUR	LU1882474239	- E2 EUR (C)	0,96%
	EUR	LU1882474312	- E2 EUR QTD (D)	0,97%
	EUR	LU1882474403	- F EUR (C)	1,46%
	EUR	LU0557859450	- F2 EUR (C)	1,61%
	EUR	LU0557859708	- G EUR (C)	1,16%
	EUR	LU1998918988	- H EUR QTD (D)*	0,34%
	EUR	LU0518422273	- I EUR (C)	0,59%
	EUR	LU1882474585	- I2 EUR (C)	0,64%
	EUR	LU0557859534	- M EUR (C)	0,59%
	EUR	LU1882474668	- M2 EUR (C)	0,64%
	EUR	LU1882474742	- M2 EUR QTD (D)	0,64%
	EUR	LU0557859617	- O EUR (C)	0,17%
	EUR	LU1103151475	- R EUR (C)	0,70%
	EUR	LU1882474825	- R2 EUR (C)	0,76%
	EUR	LU1998921263	- X EUR (C)	0,19%
	EUR	LU2085674971	- Z EUR (C)	0,45%
Euro Inflation Bond	EUR	LU0201576401	- A EUR (C)	1,16%
	EUR	LU0201602504	- A EUR AD (D)	1,16%
	EUR	LU2070306860	- A5 EUR (C)*	1,11%
	EUR	LU2018720495	- F EUR (C)	1,51%
	EUR	LU0557860110	- F2 EUR (C)	1,66%
	EUR	LU0201576666	- G EUR (C)	1,22%
	EUR	LU0201577045	- I EUR (C)	0,65%
	EUR	LU0201602843	- I EUR AD (D)	0,65%
	EUR	LU0329443377	- M EUR (C)	0,64%
	EUR	LU0906523039	- OR EUR (C)	0,25%
	EUR	LU0752741818	- Q-X EUR (C)	0,50%
	EUR	LU0839532099	- R EUR (C)	0,77%
	EUR	LU0839532255	- R EUR AD (D)	0,77%
Strategic Bond	CZK	LU1882475806	- A CZK Hgd (C)	1,59%
	EUR	LU1882475988	- A EUR (C)	1,59%
	EUR	LU1882476010	- A EUR AD (D)	1,59%
	EUR	LU1882476101	- C EUR (C)	2,34%
	EUR	LU1882476283	- E2 EUR (C)	1,53%
	EUR	LU1882476366	- E2 EUR AD (D)	1,53%
	EUR	LU1882476440	- E2 EUR QTD (D)	1,53%
	EUR	LU1882476523	- F EUR (C)	2,04%
	EUR	LU1882476796	- F EUR AD (D)	2,03%
	EUR	LU1882476879	- F EUR QTD (D)	2,04%
	EUR	LU1894679072	- G EUR AD (D)	1,74%
	EUR	LU1894679155	- G EUR QD (D)	1,75%
	EUR	LU1998915026	- H EUR QTD (D)*	0,53%
	EUR	LU1883302660	- I2 EUR (C)	0,87%
	EUR	LU1883302744	- I2 EUR QD (D)	0,87%
	EUR	LU1883302827	- M2 EUR (C)	0,82%
	EUR	LU1883303049	- M2 EUR AD (D)	0,82%
	EUR	LU1883303395	- R2 EUR (C)	0,99%
	EUR	LU1883303478	- R2 EUR AD (D)*	0,95%
	EUR	LU2085675192	- Z EUR (C)	0,60%
Euro High Yield Bond	CZK	LU1049751867	- A CZK Hgd (C)	1,58%
	EUR	LU0119110723	- A EUR (C)	1,58%
	EUR	LU0119110996	- A EUR AD (D)	1,58%
	USD	LU0987188777	- A USD Hgd (C)	1,58%
	AUD	LU2098274686	- A2 AUD Hgd MTD3 (D)	1,70%
	EUR	LU0839530044	- A2 EUR (C)	1,69%
	EUR	LU2098274769	- A2 EUR MTD3 (D)	1,69%
	USD	LU1650130187	- A2 USD Hgd MD (D)	1,68%
	USD	LU2098274843	- A2 USD Hgd MTD3 (D)	1,69%
	ZAR	LU2098274926	- A2 ZAR Hgd MTD3 (D)	1,70%
	EUR	LU2070306605	- A5 EUR (C)*	1,07%
	EUR	LU2018719729	- F EUR (C)	2,09%
	EUR	LU2018719992	- F EUR MTD (D)	2,08%
	EUR	LU0557859880	- F2 EUR (C)	2,23%
	EUR	LU0906522494	- F2 EUR MD (D)	2,23%
	AUD	LU1327396179	- G AUD Hgd MD (D)	1,81%
	EUR	LU0119111028	- G EUR (C)	1,78%
	EUR	LU0906522734	- G EUR MD (D)	1,78%
	USD	LU1327396336	- G USD Hgd MD (D)	1,78%
	EUR	LU0119109980	- I EUR (C)	0,72%
	EUR	LU0194908405	- I EUR AD (D)	0,71%
	USD	LU0987188850	- I USD Hgd (C)	0,71%
	EUR	LU0187736193	- I2 EUR MD (D)	0,76%

AMUNDI FUNDS	Währung	Isin	Anteilstklassen	TER %
	GBP	LU1897298805	- I2 GBP (C)	0,75%
	GBP	LU1897298987	- I2 GBP Hgd (C)	0,76%
	EUR	LU0329443294	- M EUR (C)	0,76%
	EUR	LU0557859963	- O EUR (C)*	0,23%
	EUR	LU0839530630	- R EUR (C)	0,89%
	AUD	LU2070304733	- U AUD HGD MTD3 (D)	2,69%
	EUR	LU2070304816	- U EUR MTD3 (D)	2,69%
	USD	LU2070304907	- U USD HGD MTD3 (D)	2,69%
	ZAR	LU2070305037	- U ZAR HGD MTD3 (D)	2,69%
	EUR	LU1998921347	- X EUR (C)	0,21%
Euro High Yield Short Term Bond	EUR	LU2132230207	- Z EUR (C)	0,58%
	CZK	LU1049751941	- A CZK Hgd (C)	1,47%
	EUR	LU0907331507	- A EUR (C)	1,47%
	EUR	LU0907331689	- A EUR AD (D)	1,47%
	EUR	LU2070306787	- A5 EUR (C)*	1,07%
	EUR	LU2018720065	- F EUR (C)	1,98%
	EUR	LU2018720222	- F EUR MTD (D)	1,97%
	EUR	LU0907331929	- F2 EUR (C)	2,11%
	EUR	LU0945157427	- F2 EUR MD (D)	2,12%
	EUR	LU0907331846	- G EUR (C)	1,67%
	EUR	LU0945157344	- G EUR MD (D)	1,67%
	EUR	LU0907330798	- I EUR (C)	0,65%
	EUR	LU0907330871	- I EUR AD (D)	0,65%
	EUR	LU2414849989	- J2 EUR (C)	0,61%
	EUR	LU0907331176	- M EUR (C)	0,70%
	EUR	LU2002721293	- M2 EUR (C)	0,75%
	EUR	LU2002721376	- M2 EUR AD (D)*	0,75%
	EUR	LU0907331259	- O EUR (C)	0,20%
	EUR	LU0987189072	- R EUR (C)	0,77%
	EUR	LU2036674187	- X EUR (C)	0,21%
Global Subordinated Bond	EUR	LU1883334275	- A EUR (C)	1,55%
	USD	LU2183144141	- A2 USD Hgd (C)*	1,65%
	EUR	LU2070308130	- A5 EUR (C)*	1,05%
	EUR	LU1883334358	- E2 EUR (C)	1,55%
	EUR	LU1883334432	- E2 EUR QTD (D)	1,55%
	EUR	LU2085676752	- G EUR (C)	1,75%
	EUR	LU2085676836	- G EUR QTD (D)	1,76%
	EUR	LU2098276202	- H EUR (C)	0,32%
	EUR	LU1998915703	- H EUR QTD (D)*	0,30%
	USD	LU2085675945	- I USD Hgd (C)	0,71%
	EUR	LU1883334515	- I2 EUR (C)	0,78%
	EUR	LU1883334606	- I2 EUR QD (D)	0,79%
	GBP	LU1897308299	- I2 GBP (C)	0,78%
	GBP	LU2132230629	- I2 GBP Hgd (C)	0,78%
	USD	LU2085676083	- I2 USD Hgd (C)	0,77%
	EUR	LU2237439273	- J4 EUR QTD (D)	0,36%
	EUR	LU1883334861	- M2 EUR (C)	0,83%
	EUR	LU1883334945	- M2 EUR QTD (D)	0,83%
	EUR	LU1883334788	- Q-J2 EUR AD (D)*	0,51%
	EUR	LU1883335082	- R2 EUR (C)	0,90%
Pioneer Global High Yield Bond	GBP	LU2259109440	- R3 GBP Hgd (C)	0,82%
	EUR	LU2085675432	- Z EUR QD (D)	0,57%
	AUD	LU1883834670	- A AUD MTD3 (D)	1,64%
	CZK	LU1883834753	- A CZK Hgd (C)	1,64%
	EUR	LU1883834837	- A EUR (C)	1,64%
	EUR	LU1883834910	- A EUR AD (D)	1,64%
	USD	LU1883835057	- A USD (C)	1,64%
	USD	LU1883835305	- A USD MGI (D)	1,64%
	USD	LU1883835131	- A USD MTD (D)	1,64%
	USD	LU1883835214	- A USD MTD3 (D)	1,64%
	ZAR	LU1883835487	- A ZAR MTD3 (D)	1,64%
	AUD	LU1883835560	- B AUD MTD3 (D)*	2,49%
	USD	LU1883835644	- B USD (C)*	2,51%
	USD	LU1883836022	- B USD MGI (D)	2,49%
	USD	LU1883835990	- B USD MTD3 (D)	2,49%
	ZAR	LU1883836295	- B ZAR MTD3 (D)	2,49%
	EUR	LU1883836378	- C EUR (C)	2,49%
	USD	LU1883836451	- C USD (C)	2,49%
	USD	LU1883836535	- C USD MTD (D)	2,49%
	EUR	LU1883836618	- E2 EUR (C)	1,49%
	EUR	LU1883836709	- E2 EUR QTD (D)	1,49%
	EUR	LU1883836881	- F EUR (C)	1,99%
	EUR	LU1883836964	- F EUR QTD (D)	1,99%
	EUR	LU1894680674	- G EUR Hgd AD (D)	1,69%

AMUNDI FUNDS	Währung	Isin	Anteilklassen	TER %
	EUR	LU1998916263	- H EUR Hgd QTD (D)*	0,42%
	EUR	LU1883837004	- I2 EUR (C)	0,67%
	EUR	LU1883837186	- I2 EUR Hgd (C)	0,67%
	USD	LU1883837343	- I2 USD (C)	0,67%
	EUR	LU1883837426	- M2 EUR (C)	0,72%
	EUR	LU1883837699	- M2 EUR AD (D)	0,72%
	EUR	LU1883837772	- M2 EUR Hgd (C)	0,71%
	EUR	LU1883837855	- M2 EUR Hgd QTD (D)*	0,72%
	USD	LU1883838077	- P2 USD MTD (D)*	1,02%
	USD	LU1883838150	- Q-D USD MTD (D)	2,46%
	GBP	LU1883838317	- R2 GBP (C)	0,89%
	USD	LU1883838408	- R2 USD (C)	0,89%
	USD	LU1883838663	- T USD MGI (D)	2,49%
	ZAR	LU1883838747	- T ZAR MTD3 (D)	2,49%
	USD	LU1883839125	- U USD MGI (D)*	2,49%
	USD	LU1883839042	- U USD MTD3 (D)*	2,51%
	USD	LU2031986123	- Z USD (C)	0,50%
Global High Yield ESG Improvers Bond ²	EUR	LU2359304396	- A2 EUR (C)*	1,49%
	USD	LU2280507844	- A2 USD (C)	1,51%
	USD	LU2359304479	- A2 USD AD (D)*	1,51%
	EUR	LU2280508578	- E2 EUR (C)	1,49%
	EUR	LU2280508495	- E2 EUR Hgd (C)*	1,49%
	EUR	LU2490079436	- F EUR (C)	2,04%
	EUR	LU2490079519	- G EUR (C)	1,70%
	EUR	LU2330498671	- H EUR Hgd QD (D)*	0,42%
	USD	LU2280509204	- H USD (C)*	0,40%
	GBP	LU2359304719	- I2 GBP (C)	0,68%
	SEK	LU2477811702	- I2 SEK Hgd (C)	0,67%
	USD	LU2280508909	- I2 USD (C)	0,67%
	EUR	LU2450199398	- M2 EUR Hgd (C)	0,72%
	USD	LU2280509113	- M2 USD (C)*	0,72%
	GBP	LU2359304636	- R2 GBP (C)*	0,88%
	USD	LU2280508735	- R2 USD (C)	0,89%
	USD	LU2359304552	- R2 USD AD (D)*	0,89%
	USD	LU2280509030	- Z USD (C)	0,52%
US High Yield Bond ²	AUD	LU1883861053	- A AUD MTD3 (D)	1,64%
	EUR	LU1883861137	- A EUR (C)	1,64%
	EUR	LU1883861210	- A EUR Hgd (C)	1,64%
	EUR	LU1883861301	- A EUR MTD (D)	1,64%
	USD	LU1883861483	- A USD (C)	1,64%
	USD	LU1883861723	- A USD MGI (D)	1,64%
	USD	LU1883861566	- A USD MTD (D)	1,64%
	USD	LU1883861640	- A USD MTD3 (D)	1,64%
	ZAR	LU1883861996	- A ZAR MTD3 (D)	1,64%
	AUD	LU1883862028	- B AUD MTD3 (D)	2,49%
	USD	LU1883862374	- B USD (C)	2,48%
	USD	LU1883862614	- B USD MGI (D)	2,49%
	USD	LU1883862531	- B USD MTD3 (D)	2,49%
	ZAR	LU1883862705	- B ZAR MTD3 (D)	2,49%
	EUR	LU1883862887	- C EUR (C)	2,49%
	USD	LU1883863000	- C USD (C)	2,49%
	USD	LU1883863182	- C USD MTD (D)	2,49%
	EUR	LU1883863265	- E2 EUR (C)	1,49%
	EUR	LU1883863349	- E2 EUR Hgd (C)	1,49%
	EUR	LU1883863422	- F EUR (C)	1,99%
	EUR	LU1998916933	- H EUR (C)	0,28%
	EUR	LU2098276111	- H EUR Hgd (C)*	0,27%
	EUR	LU1883863695	- I2 EUR (C)	0,67%
	EUR	LU1883863778	- I2 EUR Hgd (C)	0,67%
	GBP	LU1897311913	- I2 GBP Hgd (C)	0,66%
	USD	LU1883863851	- I2 USD (C)	0,67%
	USD	LU1883863935	- I2 USD QD (D)	0,67%
	EUR	LU1883864073	- M2 EUR (C)	0,72%
	EUR	LU1883864156	- M2 EUR Hgd (C)	0,72%
	USD	LU1883864230	- P2 USD (C)*	1,00%
	USD	LU1883864313	- P2 USD MTD (D)	0,99%
	USD	LU1883864404	- Q-D USD MTD (D)	2,46%
	EUR	LU1883864586	- R2 EUR (C)	0,89%
	EUR	LU1883864669	- R2 EUR Hgd (C)	0,89%
	USD	LU1883864743	- R2 USD (C)	0,89%
	AUD	LU1883864826	- T AUD MTD3 (D)	2,49%
	USD	LU1883865047	- T USD (C)	2,49%
	USD	LU1883865393	- T USD MGI (D)	2,49%
	ZAR	LU1883865476	- T ZAR MTD3 (D)	2,49%

AMUNDI FUNDS	Währung	Isin	Anteilstklassen	TER %
	AUD	LU1883865559	- U AUD MTD3 (D)	2,47%
	USD	LU1883865633	- U USD (C)	2,47%
	USD	LU1883865807	- U USD MGI (D)	2,49%
	USD	LU1883865716	- U USD MTD3 (D)	2,48%
	ZAR	LU1883865989	- U ZAR MTD3 (D)	2,48%
	USD	LU2031986636	- Z USD (C)	0,51%
European Subordinated Bond ESG	EUR	LU1328849358	- A2 EUR (C)	1,66%
	EUR	LU1328849432	- A2 EUR AD (D)	1,65%
	EUR	LU2414850052	- A5 EUR (C)*	1,27%
	EUR	LU2401725424	- A6 EUR (C)	1,30%
	EUR	LU1328849606	- F2 EUR (C)	2,35%
	EUR	LU1328849515	- G EUR (C)	1,91%
	EUR	LU1998920455	- H EUR (C)	0,48%
	EUR	LU2279408590	- H EUR QTD (D)*	0,28%
	EUR	LU1328848970	- I EUR (C)	0,93%
	EUR	LU2477812007	- I2 EUR AD (D)	0,94%
	EUR	LU2002724479	- M2 EUR (C)	0,97%
	EUR	LU2279408327	- M2 EUR QTD (D)	0,98%
	EUR	LU1328849788	- R2 EUR (C)	1,04%
	EUR	LU1328849861	- R2 EUR AD (D)	1,03%
	EUR	LU2132230389	- Z EUR (C)	0,73%
Global Aggregate Bond	CHF	LU0945157773	- A CHF Hgd (C)	1,30%
	CZK	LU1049752758	- A CZK Hgd (C)	1,30%
	EUR	LU0557861274	- A EUR (C)	1,31%
	EUR	LU0557861357	- A EUR AD (D)	1,30%
	EUR	LU0906524193	- A EUR Hgd (C)	1,31%
	EUR	LU0906524276	- A EUR Hgd AD (D)	1,30%
	EUR	LU1327396765	- A EUR MD (D)	1,31%
	USD	LU0319688015	- A USD (C)	1,30%
	USD	LU0319688288	- A USD AD (D)	1,30%
	USD	LU0906524433	- A USD MD (D)	1,30%
	EUR	LU1883316371	- A2 EUR (C)	1,45%
	EUR	LU2070309617	- A2 EUR AD (D)	1,45%
	EUR	LU1883316454	- A2 EUR MTD (D)	1,45%
	SGD	LU1327396849	- A2 SGD (C)	1,46%
	SGD	LU1049752089	- A2 SGD Hgd MD (D)	1,45%
	SGD	LU1327396922	- A2 SGD MD (D)	1,42%
	USD	LU1049752592	- A2 USD (C)	1,45%
	USD	LU1049752162	- A2 USD MD (D)	1,45%
	EUR	LU2032056355	- A5 EUR (C)	1,20%
	USD	LU1883316702	- B USD MTD (D)	2,46%
	EUR	LU1883316884	- C EUR (C)	2,46%
	USD	LU1883317007	- C USD (C)	2,46%
	USD	LU1883317189	- C USD MTD (D)	2,43%
	EUR	LU1883317262	- E2 EUR (C)	1,30%
	EUR	LU1883317346	- E2 EUR QTD (D)	1,31%
	EUR	LU1883317429	- F EUR (C)	1,80%
	EUR	LU2208986013	- F EUR Hgd (C)	1,81%
	EUR	LU2018719646	- F EUR Hgd MTD (D)	1,80%
	USD	LU2208986872	- F USD (C)	1,81%
	EUR	LU0613077535	- F2 EUR Hgd (C)	1,95%
	EUR	LU0613077709	- F2 EUR Hgd MD (D)	1,95%
	USD	LU0557861431	- F2 USD (C)	1,95%
	USD	LU1250884811	- F2 USD MD (D)	1,96%
	EUR	LU0613076990	- G EUR Hgd (C)	1,50%
	EUR	LU0613077295	- G EUR Hgd MD (D)	1,50%
	EUR	LU1706545289	- G EUR Hgd QD (D)	1,50%
	GBP	LU0797053575	- G GBP Hgd AD (D)	1,50%
	USD	LU0319688361	- G USD (C)	1,50%
	USD	LU1327397060	- G USD MD (D)	1,50%
	EUR	LU1998919796	- H EUR Hgd QTD (D)*	0,63%
	CAD	LU0906524789	- I CAD Hgd AD (D)	0,78%
	CHF	LU0945157690	- I CHF Hgd (C)	0,78%
	EUR	LU0839535514	- I EUR (C)	0,79%
	EUR	LU0839535860	- I EUR AD (D)	0,78%
	EUR	LU0839535357	- I EUR Hgd (C)	0,78%
	EUR	LU0987191722	- I EUR Hgd AD (D)	0,78%
	GBP	LU0987191565	- I GBP Hgd (C)	0,79%
	GBP	LU0987191649	- I GBP Hgd AD (D)	0,78%
	USD	LU0319687637	- I USD (C)	0,78%
	USD	LU0319687710	- I USD AD (D)	0,78%
	USD	LU1327396419	- I USD MD (D)	0,78%
	EUR	LU1883317692	- I2 EUR (C)	0,83%
	EUR	LU1883317775	- I2 EUR Hgd (C)	0,83%

AMUNDI FUNDS	Währung	Isin	Anteilklassen	TER %
	GBP	LU1897299365	- I2 GBP (C)	0,84%
	GBP	LU2031983880	- I2 GBP QD (D)	0,82%
	USD	LU1883317858	- I2 USD (C)	0,84%
	USD	LU2330497350	- I2 USD AD (D)	0,85%
	USD	LU2330497434	- I2 USD MTD (D)	0,86%
	EUR	LU0613076487	- M EUR HGD (C)	0,78%
	USD	LU0329444938	- M USD (C)	0,78%
	EUR	LU1883317932	- M2 EUR (C)	0,83%
	EUR	LU2002721889	- M2 EUR Hgd (C)	0,83%
	EUR	LU2002721616	- M2 EUR Hgd AD (D)	0,84%
	EUR	LU1883318070	- M2 EUR Hgd QTD (D)	0,83%
	EUR	LU1883318153	- M2 EUR QTD (D)	0,84%
	USD	LU2002721707	- M2 USD (C)	0,84%
	USD	LU0557861514	- O USD (C)	0,34%
	USD	LU1392371701	- OR USD AD (D)	0,33%
	USD	LU1883318237	- P2 USD (C)	1,05%
	EUR	LU1378916545	- Q-I0 EUR Hgd (C)*	0,78%
	USD	LU1103162241	- Q-I11 USD (C)	0,83%
	EUR	LU1854487466	- Q-I19 EUR Hgd	0,65%
	GBP	LU0839533659	- Q-R GBP (C)	1,07%
	GBP	LU0839533816	- Q-R GBP AD (D)	1,07%
	GBP	LU0906524862	- Q-R GBP Hgd (C)	1,07%
	GBP	LU0906524946	- Q-R GBP Hgd AD (D)	1,07%
	EUR	LU1508889729	- Q-R2 EUR Hgd (C)	0,57%
	CHF	LU1250884738	- R CHF Hgd (C)	0,90%
	CHF	LU1873222944	- R CHF Hgd AD (D)	0,90%
	EUR	LU1327397144	- R EUR (C)	0,91%
	EUR	LU1327397227	- R EUR AD (D)	0,90%
	EUR	LU0839534111	- R EUR Hgd (C)	0,88%
	EUR	LU0839534384	- R EUR Hgd AD (D)	0,90%
	USD	LU0839534624	- R USD (C)	0,91%
	USD	LU0839534970	- R USD AD (D)	0,90%
	GBP	LU2259110299	- R2 GBP (C)*	0,97%
	USD	LU1883318583	- R2 USD (C)	0,95%
	EUR	LU2085676323	- X EUR Hgd AD (D)	0,33%
	EUR	LU2347636446	- Z EUR Hgd (C)	0,67%
Global Bond	EUR	LU0557861860	- A EUR (C)	1,27%
	EUR	LU0557861944	- A EUR AD (D)	1,27%
	USD	LU0119133188	- A USD (C)	1,27%
	USD	LU0119133691	- A USD AD (D)	1,27%
	USD	LU0839533063	- A2 USD (C)	1,37%
	USD	LU0839533220	- A2 USD AD (D)	1,45%
	EUR	LU2070307678	- A5 EUR (C)*	1,19%
	EUR	LU2018722194	- F EUR Hgd MTD (D)	1,57%
	EUR	LU0557862082	- F2 EUR Hgd (C)	1,72%
	EUR	LU0613078343	- F2 EUR Hgd MD (D)	1,72%
	USD	LU0557862165	- F2 USD (C)	1,72%
	EUR	LU0557862678	- G EUR Hgd (C)	1,27%
	EUR	LU0613078186	- G EUR Hgd MD (D)	1,28%
	USD	LU0119133931	- G USD (C)	1,27%
	USD	LU0119131489	- I USD (C)	0,70%
	GBP	LU2052288888	- I2 GBP (C)	0,75%
	EUR	LU1971432742	- M EUR (C)	0,70%
	EUR	LU1971432825	- M EUR AD (D)*	0,72%
	EUR	LU0557862322	- M EUR HGD (C)	0,69%
	USD	LU0329445158	- M USD (C)	0,70%
	USD	LU2052289423	- P2 USD (C)	1,00%
	EUR	LU0228160049	- Q-I15 EUR AD (D)	0,90%
	GBP	LU2259110372	- R2 GBP (C)*	0,87%
Global Corporate Bond	EUR	LU0557863056	- A EUR (C)	1,32%
	EUR	LU0557863130	- A EUR AD (D)	1,33%
	EUR	LU0839536322	- A EUR Hgd (C)	1,31%
	EUR	LU0906525240	- A EUR Hgd MD (D)	1,32%
	USD	LU0319688791	- A USD (C)	1,32%
	USD	LU0319688874	- A USD AD (D)	1,31%
	USD	LU1103153331	- A2 USD (C)	1,42%
	EUR	LU2070307835	- A5 EUR (C)*	1,12%
	EUR	LU2018722780	- F EUR Hgd MTD (D)	1,72%
	EUR	LU1103153091	- F2 EUR Hgd MD (D)	1,86%
	USD	LU0557863213	- F2 USD (C)	1,87%
	EUR	LU1103152879	- G EUR Hgd MD (D)	1,42%
	USD	LU0319688957	- G USD (C)	1,41%
	EUR	LU1998919879	- H EUR Hgd (C)	0,55%
	EUR	LU2110861148	- H EUR Hgd QTD (D)*	0,54%

AMUNDI FUNDS	Währung	Isin	Anteilklassen	TER %
	EUR	LU0839536082	- I EUR Hgd (C)	0,70%
	USD	LU0319688445	- I USD (C)	0,69%
	USD	LU2183143416	- I2 USD (C)	0,75%
	CHF	LU2782805787	- J19 CHF Hgd (C)*	0,93%
	EUR	LU2782805431	- J19 EUR Hgd (C)*	0,98%
	GBP	LU2782805514	- J19 GBP Hgd (C)*	0,42%
	GBP	LU2782805605	- J19 GBP Hgd QD (D)*	0,49%
	USD	LU2782805357	- J19 USD (C)*	0,97%
	EUR	LU1971433120	- M EUR HGD (C)	0,70%
	USD	LU0329445315	- M USD (C)	0,70%
	EUR	LU2002722002	- M2 EUR Hgd (C)	0,75%
	EUR	LU2110861221	- M2 EUR Hgd QTD (D)	0,74%
	USD	LU2002722184	- M2 USD (C)*	0,75%
	EUR	LU1103153174	- O EUR Hgd (C)	0,25%
	USD	LU0557863304	- O USD (C)	0,25%
	USD	LU1327397573	- Q-I4 USD (C)	0,79%
	EUR	LU0906525596	- R EUR Hgd (C)	0,87%
	EUR	LU0906525679	- R EUR Hgd AD (D)	0,86%
	USD	LU1737510369	- R USD (C)	0,87%
	EUR	LU1998921693	- X EUR Hgd (C)	0,25%
	USD	LU2401725697	- X USD (C)	0,25%
Global Corporate ESG Improvers Bond	CZK	LU2359305104	- A2 CZK Hgd (C)*	1,42%
	EUR	LU2330497517	- A2 EUR Hgd (C)	1,42%
	USD	LU2280506101	- A2 USD (C)	1,43%
	USD	LU2359305369	- A2 USD AD (D)*	1,44%
	EUR	LU2280506879	- E2 EUR (C)	1,21%
	EUR	LU2280506796	- E2 EUR Hgd (C)*	1,22%
	EUR	LU2280506523	- F EUR (C)	1,75%
	EUR	LU2280506366	- G EUR (C)	1,42%
	USD	LU2280507505	- H USD (C)	0,55%
	EUR	LU2330497608	- I2 EUR Hgd (C)	0,75%
	GBP	LU2359305872	- I2 GBP (C)	0,75%
	USD	LU2280507257	- I2 USD (C)	0,75%
	USD	LU2359305443	- I2 USD AD (D)	0,74%
	EUR	LU2450199125	- M2 EUR Hgd (C)	0,75%
	USD	LU2280507414	- M2 USD (C)*	0,75%
	GBP	LU2359305799	- R2 GBP (C)*	0,97%
	USD	LU2280507091	- R2 USD (C)	0,98%
	USD	LU2359305526	- R2 USD AD (D)*	0,98%
	EUR	LU2330497780	- Z EUR Hgd (C)	0,59%
	USD	LU2280507331	- Z USD (C)	0,59%
Net Zero Ambition Global Corporate Bond	USD	LU2531475981	- A USD (C)*	1,27%
	CHF	LU2762361306	- A2 CHF Hgd (C)*	1,41%
	USD	LU2531475809	- A2 USD (C)*	1,36%
	EUR	LU2531475122	- F EUR (C)*	1,67%
	EUR	LU2531475049	- G EUR (C)*	1,37%
	EUR	LU2531474828	- G EUR Hgd (C)*	1,37%
	EUR	LU2533008764	- H EUR Hgd (C)	0,51%
	USD	LU2531475718	- I USD (C)*	0,65%
	USD	LU2531475635	- I2 USD (C)*	0,70%
	USD	LU2801257929	- J20 USD (C)*	0,38%
	EUR	LU2531475395	- M2 EUR (C)*	0,70%
	USD	LU2531475551	- R USD (C)*	0,83%
	USD	LU2531475478	- R2 USD (C)*	0,92%
	EUR	LU2531478498	- Z EUR Hgd (C)	0,55%
	EUR	LU2531478571	- Z EUR Hgd QTD (D)*	0,55%
	USD	LU2531474745	- Z USD (C)	0,54%
	USD	LU2531474661	- Z USD QTD (D)*	0,55%
Global High Yield Bond	EUR	LU1162499526	- A EUR Hgd (C)	1,41%
	USD	LU1162499369	- A USD (C)	1,41%
	EUR	LU2070307918	- A5 EUR (C)*	1,01%
	EUR	LU2018722863	- F EUR Hgd MTD (D)	2,01%
	EUR	LU1162500042	- F2 EUR Hgd (C)	2,16%
	EUR	LU1250883417	- F2 EUR Hgd MD (D)	2,16%
	USD	LU1162499955	- F2 USD (C)	2,16%
	EUR	LU1162499872	- G EUR Hgd (C)	1,71%
	EUR	LU1250883334	- G EUR Hgd MD (D)	1,71%
	USD	LU1162499799	- G USD (C)	1,71%
	USD	LU1998920026	- H USD (C)	0,44%
	EUR	LU1162498981	- I EUR Hgd (C)	0,64%
	USD	LU1162498718	- I USD (C)	0,64%
	GBP	LU2330497947	- I14 GBP Hgd QD (D)	0,38%
	GBP	LU1897300478	- I2 GBP (C)	0,70%
	GBP	LU2031984003	- I2 GBP QD (D)	0,68%

AMUNDI FUNDS	Währung	Isin	Anteilklassen	TER %
	USD	LU2330497863	- I2 USD (C)	0,69%
	GBP	LU2052287138	- J3 GBP (C)	0,68%
	GBP	LU2110861650	- J3 GBP Hgd (C)	0,67%
	GBP	LU2052287211	- J3 GBP QD (D)	0,66%
	USD	LU1162499286	- O USD (C)	0,14%
	USD	LU2052289696	- P2 USD (C)	1,00%
	GBP	LU1891089077	- Q-I21 GBP Hgd (C)	0,38%
	GBP	LU2259108806	- R3 GBP (C)*	0,77%
	GBP	LU2259108988	- R3 GBP Hgd (C)	0,76%
	GBP	LU2259109010	- R3 GBP QD (D)*	0,75%
Global Inflation Short Duration Bond	USD	LU1998921776	- X USD (C)	0,14%
	EUR	LU0442405998	- A EUR (C)	1,13%
	EUR	LU0442406376	- A EUR AD (D)	1,17%
	EUR	LU0906528699	- A EUR MD (D)*	1,20%
	EUR	LU1883324805	- A2 EUR (C)	1,27%
	EUR	LU2070308056	- A5 EUR (C)	1,11%
	EUR	LU1883324987	- E2 EUR (C)	1,01%
	EUR	LU2018722277	- F EUR (C)	1,51%
	EUR	LU0557864377	- F2 EUR (C)	1,67%
	EUR	LU0442406459	- G EUR (C)	1,21%
	USD	LU0752743277	- G USD Hgd (C)	1,22%
	EUR	LU1998920299	- H EUR (C)	0,40%
	EUR	LU0442406616	- I EUR (C)	0,65%
	USD	LU0752743194	- I USD Hgd (C)*	0,56%
	EUR	LU0442406533	- M EUR (C)	0,64%
	EUR	LU1883325109	- M2 EUR (C)	0,70%
	EUR	LU0557864534	- O EUR (C)	0,22%
	EUR	LU1272328227	- Q-I13 EUR (C)	0,29%
	USD	LU1272326445	- Q-I13 USD Hgd (C)	0,29%
	EUR	LU0839539771	- R EUR (C)	0,74%
Global Short Term Bond ¹	EUR	LU0839539938	- R EUR AD (D)	0,70%
	EUR	LU1883325281	- R2 EUR (C)	0,82%
	USD	LU2665725904	- A USD (C)*	0,74%
	USD	LU2665726118	- A2 USD (C)*	0,83%
	EUR	LU2665726209	- E2 EUR (C)*	1,02%
	EUR	LU2665726035	- G EUR Hgd (C)*	0,93%
	EUR	LU2665726381	- H EUR (C)*	0,39%
	USD	LU2665726464	- I USD (C)*	0,47%
	USD	LU2665728163	- I2 USD (C)*	0,51%
	EUR	LU2665726621	- M2 EUR (C)*	0,59%
Global Total Return Bond	USD	LU2665726977	- R USD (C)*	0,53%
	USD	LU2665727199	- R2 USD (C)*	0,56%
	USD	LU2665726894	- Z USD (C)*	0,44%
	EUR	LU1253539594	- A EUR (C)	0,97%
	EUR	LU1253539677	- A EUR AD (D)	0,97%
	EUR	LU1253539750	- A EUR QD (D)*	0,61%
	EUR	LU2018722350	- F EUR QTD (D)	1,46%
	EUR	LU1253540097	- F2 EUR (C)	1,60%
	EUR	LU1583992539	- F2 EUR QD (D)	1,60%
	EUR	LU1253539917	- G EUR (C)	1,15%
Impact Green Bonds	EUR	LU1583994071	- G EUR QD (D)	1,15%
	EUR	LU1253539248	- I EUR (C)	0,46%
	EUR	LU1253539321	- I EUR AD (D)*	0,48%
	EUR	LU2002722853	- M2 EUR (C)	0,54%
	EUR	LU2349692348	- A2 EUR (C)	1,08%
	EUR	LU2349692421	- E2 EUR (C)	0,88%
	EUR	LU2349692694	- F2 EUR (C)*	1,52%
	EUR	LU2349692777	- G2 EUR (C)	1,20%
	EUR	LU2349692850	- I2 EUR (C)	0,34%
	GBP	LU2401725770	- I2 GBP (C)	0,32%
Optimal Yield	EUR	LU2349692934	- J2 EUR (C)	0,28%
	JPY	LU2440106446	- J2 JPY Hgd (C)*	0,26%
	JPY	LU2713449028	- J8 JPY Hgd (C)*	0,27%
	EUR	LU2349693072	- R2 EUR (C)	0,64%
	GBP	LU2414850136	- R2 GBP (C)	0,63%
	EUR	LU1883336569	- A EUR (C)	1,56%
	EUR	LU1883336643	- A EUR AD (D)	1,56%
	SEK	LU1883336726	- A SEK Hgd (C)	1,56%
	USD	LU1883336999	- A USD Hgd (C)	1,56%
	USD	LU1883337021	- A USD Hgd MTD (D)	1,56%
	EUR	LU2259111180	- A2 EUR (C)	1,71%
	EUR	LU2259111263	- A2 EUR AD (D)	1,71%
	EUR	LU1883337294	- C EUR (C)	1,31%
	EUR	LU1883337377	- E2 EUR (C)	1,51%

AMUNDI FUNDS	Währung	Isin	Anteilklassen	TER %
	EUR	LU1883337450	- E2 EUR QTD (D)	1,51%
	EUR	LU1883337534	- F EUR (C)	2,01%
	EUR	LU1883337617	- F EUR QTD (D)	2,01%
	EUR	LU2176991185	- G EUR (C)	1,71%
	EUR	LU1894680088	- G EUR QD (D)	1,71%
	EUR	LU2098276038	- H EUR (C)	0,27%
	EUR	LU1998916008	- H EUR QTD (D)*	0,30%
	EUR	LU1883337708	- I2 EUR (C)	0,69%
	USD	LU1883337963	- I2 USD Hgd (C)*	0,69%
	EUR	LU1883338003	- M2 EUR (C)	0,74%
	EUR	LU1883338268	- R2 EUR (C)	0,91%
	EUR	LU1883338342	- R2 EUR AD (D)	0,91%
	GBP	LU1883338425	- R2 GBP (C)	0,91%
	SEK	LU1883338771	- R2 SEK Hgd (C)*	0,91%
	USD	LU1883338854	- R2 USD AD (D)	0,91%
	USD	LU1883338938	- R2 USD Hgd (C)*	0,91%
	USD	LU1883339076	- R2 USD Hgd MTD (D)*	0,91%
	EUR	LU2428739713	- X EUR (C)*	0,13%
Optimal Yield Short Term	EUR	LU1883339233	- A EUR (C)	1,24%
	EUR	LU1883339316	- E2 EUR (C)	1,24%
	EUR	LU1883339407	- E2 EUR QTD (D)	1,24%
	EUR	LU1883339589	- F EUR (C)	1,74%
	EUR	LU1883339662	- F EUR QTD (D)	1,74%
	EUR	LU1894680161	- G EUR (C)	1,44%
	EUR	LU1894680245	- G EUR AD (D)	1,44%
	EUR	LU1883339746	- I2 EUR (C)	0,73%
	EUR	LU1883339829	- M2 EUR (C)	0,72%
	EUR	LU1883340082	- M2 EUR QTD (D)*	0,74%
Strategic Income ²	EUR	LU1883340165	- R2 EUR (C)	0,94%
	AUD	LU1883840644	- A AUD MTD3 (D)	1,79%
	CHF	LU1883840727	- A CHF Hgd (C)	1,79%
	CZK	LU1883840990	- A CZK Hgd (C)	1,79%
	EUR	LU1883841022	- A EUR (C)	1,79%
	EUR	LU1883841295	- A EUR Hgd (C)	1,79%
	EUR	LU1883841378	- A EUR Hgd AD (D)	1,79%
	EUR	LU1883841451	- A EUR Hgd MGI (D)	1,79%
	USD	LU1883841535	- A USD (C)	1,79%
	USD	LU1883841881	- A USD MGI (D)	1,79%
	USD	LU1883841618	- A USD MTD (D)	1,78%
	USD	LU1883841709	- A USD MTD3 (D)	1,79%
	ZAR	LU1883841964	- A ZAR MTD3 (D)	1,79%
	EUR	LU2070309294	- A2 EUR (C)	1,98%
	EUR	LU2070308999	- A2 EUR AD (D)*	1,99%
	USD	LU2574252404	- A2 USD MD (D)	1,99%
	EUR	LU2032056512	- A5 EUR (C)	0,99%
	AUD	LU1883842004	- B AUD MTD3 (D)	2,29%
	USD	LU1883842186	- B USD (C)	2,28%
	USD	LU1883842426	- B USD MGI (D)	2,28%
	USD	LU1883842343	- B USD MTD3 (D)	2,29%
	ZAR	LU1883842699	- B ZAR MTD3 (D)	2,28%
	EUR	LU1883842772	- C EUR (C)	2,29%
	EUR	LU1883842855	- C EUR Hgd (C)	2,29%
	EUR	LU1883842939	- C EUR Hgd MGI (D)	2,29%
	USD	LU1883843077	- C USD (C)	2,29%
	USD	LU1883843150	- C USD MTD (D)	2,29%
	EUR	LU1883843234	- E2 EUR (C)	1,48%
	EUR	LU1883843317	- E2 EUR AD (D)	1,48%
	EUR	LU1883843408	- E2 EUR Hgd (C)	1,48%
	EUR	LU1883843580	- E2 EUR Hgd AD (D)	1,48%
	EUR	LU1883843663	- E2 EUR Hgd QTD (D)	1,48%
	EUR	LU1883843747	- E2 EUR QTD (D)	1,49%
	EUR	LU1883843820	- F EUR (C)	1,98%
	EUR	LU1883844042	- F EUR AD (D)	1,98%
	EUR	LU1883844125	- F EUR Hgd (C)	1,98%
	EUR	LU1883844398	- F EUR Hgd AD (D)	1,98%
	EUR	LU1883844471	- F EUR QTD (D)	1,99%
	EUR	LU2036673379	- G EUR (C)	1,69%
	EUR	LU2036673619	- G EUR Hgd (C)	1,69%
	EUR	LU1894682456	- G EUR Hgd AD (D)	1,69%
	EUR	LU1894682530	- G EUR Hgd QD (D)	1,69%
	EUR	LU2036673452	- G EUR QTD (D)	1,69%
	EUR	LU1998916420	- H EUR Hgd QTD (D)*	0,41%
	EUR	LU1883844554	- I2 EUR (C)	0,82%
	EUR	LU1883844638	- I2 EUR Hgd (C)	0,82%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	EUR	LU1883844711	- I2 EUR Hgd QTD (D)*	0,81%
	EUR	LU1883844802	- I2 EUR QD (D)	0,82%
	GBP	LU1883844984	- I2 GBP Hgd (C)	0,81%
	USD	LU1883845106	- I2 USD (C)	0,82%
	USD	LU1883845288	- I2 USD QD (D)	0,82%
	USD	LU2347634748	- I4 USD QTD (D)	0,60%
	EUR	LU1883845361	- M2 EUR (C)	0,77%
	EUR	LU2002723232	- M2 EUR Hgd (C)	0,77%
	USD	LU1883845528	- P2 USD (C)	1,08%
	USD	LU1883845791	- P2 USD MTD (D)	1,09%
	USD	LU1883845874	- Q-D USD MTD (D)	2,26%
	EUR	LU1883846096	- R2 EUR (C)	0,98%
	EUR	LU1883846179	- R2 EUR AD (D)	0,99%
	EUR	LU1883846252	- R2 EUR Hgd (C)	0,99%
	EUR	LU1883846336	- R2 EUR Hgd AD (D)	0,99%
	EUR	LU1883846419	- R2 EUR Hgd MGI (D)	0,99%
	GBP	LU1883846500	- R2 GBP (C)*	0,97%
	GBP	LU1883846682	- R2 GBP AD (D)	0,99%
	USD	LU1883846765	- R2 USD (C)	0,99%
	USD	LU1883846849	- R2 USD AD (D)	0,98%
	AUD	LU1883847060	- T AUD MTD3 (D)	2,29%
	USD	LU1883847144	- T USD (C)	2,27%
	USD	LU1883847490	- T USD MGI (D)	2,29%
	USD	LU1883847227	- T USD MTD3 (D)	2,29%
	ZAR	LU1883847573	- T ZAR MTD3 (D)	2,28%
	AUD	LU1883847656	- U AUD MTD3 (D)	2,28%
	USD	LU1883847730	- U USD (C)	2,28%
	USD	LU1883847904	- U USD MGI (D)	2,28%
	USD	LU1883847813	- U USD MTD3 (D)	2,28%
	ZAR	LU1883848035	- U ZAR MTD3 (D)	2,28%
	EUR	LU2085675515	- Z EUR HGD QTD (D)	0,57%
Net Zero Ambition US Corporate Bond ²	USD	LU2559893917	- A USD (C)	1,21%
	CHF	LU2762361488	- A2 CHF Hgd (C)*	1,11%
	USD	LU2559894055	- A2 USD (C)	1,30%
	EUR	LU2559895375	- E2 EUR (C)	1,10%
	EUR	LU2559894642	- F EUR (C)	1,60%
	EUR	LU2559894725	- G EUR (C)	1,30%
	USD	LU2559894998	- H USD (C)	0,32%
	USD	LU2559894139	- I USD (C)	0,54%
	USD	LU2559894212	- I2 USD (C)	0,59%
	EUR	LU2559894568	- M2 EUR (C)	0,63%
	USD	LU2559894303	- R USD (C)	0,66%
	USD	LU2559894485	- R2 USD (C)	0,74%
	USD	LU2559895029	- Z USD (C)	0,47%
US Bond ²	USD	LU2559895292	- Z USD QTD (D)	0,47%
	EUR	LU1880401101	- A EUR (C)	1,04%
	EUR	LU1880401283	- A EUR AD (D)	1,11%
	EUR	LU1880401366	- A EUR Hgd (C)	1,04%
	USD	LU1880401523	- A USD (C)	1,04%
	USD	LU1880401796	- A USD AD (D)	1,04%
	AUD	LU2070305110	- A2 AUD Hgd MTD3 (D)	1,34%
	EUR	LU1883848977	- A2 EUR (C)	1,34%
	EUR	LU2070309021	- A2 EUR AD (D)	1,34%
	EUR	LU1883849199	- A2 EUR Hgd (C)	1,33%
	EUR	LU1883849272	- A2 EUR MTD (D)	1,34%
	EUR	LU1883849355	- A2 EUR QD (D)	1,35%
	GBP	LU1883849439	- A2 GBP Hgd QD (D)	1,34%
	SGD	LU1883849512	- A2 SGD Hgd (C)	1,34%
	SGD	LU2237438549	- A2 SGD Hgd MGI (D)	1,34%
	USD	LU1883849603	- A2 USD (C)	1,34%
	USD	LU1883849785	- A2 USD AD (D)	1,34%
	USD	LU2574252586	- A2 USD MD (D)	1,35%
	USD	LU1883850015	- A2 USD MGI (D)	1,34%
	USD	LU1883849868	- A2 USD MTD (D)	1,34%
	USD	LU1883849942	- A2 USD MTD3 (D)	1,34%
	ZAR	LU2098275063	- A2 ZAR Hgd MTD3 (D)*	1,34%
	ZAR	LU1883850288	- A2 ZAR MTD3 (D)	1,34%
	USD	LU2347634235	- A2-7 USD (C)	1,29%
	EUR	LU2070308304	- A5 EUR (C)*	0,98%
	AUD	LU2070305201	- B AUD Hgd MTD3 (D)	2,29%
	USD	LU1883850361	- B USD (C)	2,29%
	USD	LU1883850791	- B USD MGI (D)	2,29%
	USD	LU1883850528	- B USD MTD3 (D)	2,29%
	ZAR	LU2070305383	- B ZAR Hgd MTD3 (D)	2,29%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	USD	LU1883850874	- C USD (C)	2,29%
	USD	LU1883850957	- C USD MTD (D)	2,28%
	CHF	LU1883851096	- E2 CHF Hgd (C)	1,09%
	EUR	LU1883851179	- E2 EUR (C)	1,09%
	EUR	LU1883851252	- E2 EUR Hgd (C)	1,09%
	USD	LU1883851336	- E2 USD (C)	1,09%
	EUR	LU1883851419	- F EUR (C)	1,59%
	EUR	LU2018722947	- F EUR Hgd QTD (D)	1,59%
	USD	LU2208987094	- F USD (C)	1,59%
	EUR	LU1880402091	- F2 EUR Hgd (C)	1,74%
	EUR	LU1880402174	- F2 EUR Hgd QTD (D)	1,74%
	USD	LU1880402257	- F2 USD (C)	1,73%
	EUR	LU1880402331	- G EUR Hgd (C)	1,29%
	EUR	LU1880402414	- G EUR Hgd MTD (D)	1,29%
	EUR	LU1880402505	- G EUR Hgd QTD (D)	1,29%
	USD	LU1880402687	- G USD (C)	1,29%
	USD	LU1998916776	- H USD (C)*	0,26%
	EUR	LU1880402760	- I EUR Hgd (C)	0,52%
	USD	LU1880402844	- I USD (C)	0,52%
	USD	LU1880402927	- I USD AD (D)	0,52%
	CHF	LU2162036151	- I2 CHF Hgd (C)	0,57%
	EUR	LU1883851500	- I2 EUR (C)	0,57%
	EUR	LU1883851682	- I2 EUR Hgd (C)	0,57%
	GBP	LU1897310782	- I2 GBP (C)	0,56%
	GBP	LU2031984185	- I2 GBP QD (D)	0,55%
	USD	LU1883851765	- I2 USD (C)	0,57%
	USD	LU1883851849	- I2 USD AD (D)	0,57%
	USD	LU2176990534	- J2 USD (C)	0,48%
	EUR	LU1880403065	- M EUR HGD (C)	0,57%
	EUR	LU1883851922	- M2 EUR (C)	0,62%
	USD	LU2002723406	- M2 USD (C)	0,62%
	USD	LU1880403222	- O USD (C)	0,12%
	USD	LU1883852060	- P2 USD (C)	0,84%
	USD	LU1883852144	- P2 USD MTD (D)	0,83%
	USD	LU1883852227	- Q-D USD MTD (D)	2,26%
	EUR	LU1880404204	- Q-OF EUR (C)	0,22%
	EUR	LU2183144067	- R EUR (C)	0,65%
	EUR	LU1880404626	- R EUR Hgd (C)	0,64%
	USD	LU1880405276	- R USD (C)	0,64%
	USD	LU1880405359	- R USD AD (D)	0,64%
	EUR	LU1883852573	- R2 EUR (C)	0,73%
	EUR	LU1883852656	- R2 EUR Hgd (C)	0,74%
	EUR	LU1883852730	- R2 EUR QD (D)	0,76%
	USD	LU1883852904	- R2 USD (C)	0,73%
	USD	LU1883853118	- T USD (C)	2,30%
	USD	LU1883853381	- T USD MGI (D)	2,28%
	USD	LU1883853209	- T USD MTD3 (D)	2,30%
	ZAR	LU1883853464	- T ZAR MTD3 (D)	2,29%
	AUD	LU2070305466	- U AUD HGD MTD3 (D)	2,29%
	USD	LU1883853548	- U USD (C)	2,29%
	USD	LU1883853894	- U USD MGI (D)	2,29%
	USD	LU1883853621	- U USD MTD3 (D)	2,29%
	ZAR	LU1883853977	- U ZAR MTD3 (D)	2,28%
	USD	LU1998917311	- X USD (C)	0,12%
	USD	LU2031986479	- Z USD (C)*	0,46%
US Corporate Bond ²	EUR	LU1162498122	- A EUR Hgd (C)	1,20%
	USD	LU1162497827	- A USD (C)	1,20%
	USD	LU1162498049	- A USD AD (D)	1,20%
	USD	LU2659282425	- A2 USD MD (D)*	1,29%
	USD	LU2732984872	- C USD (C)*	2,32%
	EUR	LU1162498635	- F2 EUR Hgd (C)	1,74%
	USD	LU1162498551	- F2 USD (C)	1,75%
	EUR	LU1162498478	- G EUR Hgd (C)	1,30%
	USD	LU1162498395	- G USD (C)	1,29%
	EUR	LU1162497314	- I EUR Hgd (C)	0,52%
	USD	LU1162497157	- I USD (C)	0,52%
	EUR	LU2162036078	- I2 EUR Hgd (C)	0,57%
	JPY	LU2401725853	- I2 JPY (C)	0,57%
	SEK	LU2477811967	- I2 SEK Hgd (C)	0,57%
	USD	LU2224462361	- I2 USD (C)*	0,57%
	USD	LU2098277606	- J2 USD (C)*	0,48%
	EUR	LU1162497660	- M EUR HGD (C)	0,57%
	USD	LU1162497587	- M USD (C)	0,57%
	EUR	LU2085676166	- M2 EUR (C)	0,62%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	EUR	LU2002723588	- M2 EUR Hgd (C)	0,62%
	EUR	LU2305762622	- M2 EUR Hgd QTD (D)	0,62%
	USD	LU1162497744	- O USD (C)	0,12%
	USD	LU2659282698	- P2 USD (C)*	0,84%
	SEK	LU1408339320	- Q-A3 SEK Hgd (C)	0,91%
	USD	LU2790898634	- R2 USD (C)*	0,87%
	EUR	LU2347636016	- Z EUR Hgd (C)	0,42%
US Short Term Bond ²	AUD	LU2585852754	- A2 AUD Hgd MTD3 (D)*	0,74%
	EUR	LU1882441816	- A2 EUR (C)	0,73%
	HKD	LU2585852671	- A2 HKD MTD3 (D)*	0,76%
	CNH	LU2585852838	- A2 RMB Hgd MTD3 (D)*	0,75%
	USD	LU1882441907	- A2 USD (C)	0,73%
	USD	LU1882442111	- A2 USD AD (D)	0,73%
	USD	LU2574252669	- A2 USD MD (D)	0,75%
	USD	LU1882442202	- A2 USD MTD (D)	0,72%
	USD	LU2585852598	- A2 USD MTD3 (D)	0,75%
	ZAR	LU2596443304	- A2 ZAR Hgd MTD3 (D)	0,73%
	USD	LU1882442467	- B USD (C)	1,73%
	USD	LU2596443130	- B USD MTD3 (D)	1,73%
	ZAR	LU2596443056	- B ZAR Hgd MTD3 (D)	1,73%
	EUR	LU1882442541	- C EUR (C)	1,73%
	USD	LU1882442897	- C USD (C)	1,73%
	USD	LU1882442970	- C USD MTD (D)	1,72%
	EUR	LU1882443192	- E2 EUR (C)	0,73%
	EUR	LU1882443275	- F EUR (C)	1,18%
	EUR	LU2085676596	- G EUR (C)	0,83%
	EUR	LU1998917071	- H EUR (C)	0,29%
	USD	LU1882443358	- I2 USD (C)	0,44%
	EUR	LU1882443432	- M2 EUR (C)	0,49%
	USD	LU1882443515	- P2 USD (C)	0,58%
	EUR	LU1882443606	- R2 EUR (C)	0,49%
	USD	LU1882443788	- R2 USD (C)	0,47%
	USD	LU1882443861	- T USD (C)	1,74%
	USD	LU1882443945	- U USD (C)	1,74%
	USD	LU2596442918	- U USD MTD3 (D)	1,73%
	ZAR	LU2596442835	- U ZAR HGD MTD3 (D)	1,73%
	USD	LU2031986552	- Z USD (C)*	0,31%
Asia Income ESG Bond ¹	USD	LU2665729302	- A USD (C)*	1,55%
	SGD	LU2665729641	- A2 SGD HGD MGI (D)*	1,65%
	USD	LU2665729484	- A2 USD (C)*	1,69%
	USD	LU2665726548	- A2 USD MGI (D)*	1,69%
	EUR	LU2665729724	- E2 EUR (C)*	1,64%
	EUR	LU2665729997	- G EUR Hgd (C)*	1,67%
	EUR	LU2665730060	- H EUR (C)*	0,60%
	USD	LU2665730144	- I USD (C)*	0,79%
	USD	LU2665730227	- I2 USD (C)*	0,85%
	EUR	LU2665730490	- M2 EUR (C)*	0,89%
	USD	LU2665730573	- R USD (C)*	1,05%
	USD	LU2665730656	- R2 USD (C)*	1,13%
	USD	LU2665730730	- Z USD (C)*	0,70%
China RMB Aggregate Bond	USD	LU2534777094	- A USD (C)	1,78%
	EUR	LU2534778738	- A2 EUR Hgd (C)	1,88%
	USD	LU2534776955	- A2 USD (C)	1,87%
	USD	LU2534778225	- A2 USD Hgd (C)	1,88%
	EUR	LU2534777763	- E2 EUR AD (D)	1,73%
	EUR	LU2534777250	- F EUR AD (D)	2,24%
	EUR	LU2534777334	- G EUR AD (D)	2,02%
	EUR	LU2534777680	- G EUR Hgd (C)	2,03%
	USD	LU2534779207	- I USD (C)	0,76%
	EUR	LU2534778654	- I2 EUR Hgd (C)	0,86%
	USD	LU2534779116	- I2 USD (C)	0,86%
	USD	LU2534778068	- I2 USD Hgd (C)	0,86%
	EUR	LU2534777177	- M2 EUR (C)	0,86%
	USD	LU2534779389	- R USD (C)	0,98%
	EUR	LU2534778571	- R2 EUR Hgd (C)	1,08%
	USD	LU2534778902	- R2 USD (C)	1,08%
	USD	LU2534777920	- R2 USD Hgd (C)	1,08%
Emerging Markets Blended Bond	EUR	LU2534778498	- Z EUR Hgd (C)	0,66%
	USD	LU2534778811	- Z USD (C)	0,66%
	USD	LU2534777847	- Z USD Hgd (C)	0,66%
	EUR	LU1161086159	- A EUR (C)	1,50%
	EUR	LU1161086316	- A EUR AD (D)	1,47%
	USD	LU1543731449	- A USD Hgd (C)	1,48%
	EUR	LU1534096844	- A2 EUR (C)	1,61%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	EUR	LU2070310110	- A2 EUR AD (D)	1,63%
	SGD	LU1534096091	- A2 SGD Hgd (C)	1,68%
	SGD	LU1534095879	- A2 SGD Hgd MD (D)	1,66%
	EUR	LU2070305896	- A5 EUR (C)*	1,05%
	EUR	LU2036673965	- E2 EUR (C)	1,54%
	EUR	LU2018719489	- F EUR (C)	2,07%
	EUR	LU2018719562	- F EUR QTD (D)	2,08%
	EUR	LU1161086589	- F2 EUR (C)	2,23%
	EUR	LU1600318759	- F2 EUR QD (D)	2,24%
	EUR	LU1161086407	- G EUR (C)	1,79%
	EUR	LU1600318833	- G EUR QD (D)	1,79%
	EUR	LU1161085698	- I EUR (C)	0,72%
	EUR	LU2538405445	- I2 EUR (C)	0,81%
	EUR	LU2034727227	- J2 EUR (C)	0,68%
	EUR	LU1161085938	- M EUR (C)	0,71%
	EUR	LU2002720485	- M2 EUR (C)	0,75%
	EUR	LU1534097065	- OR EUR AD (D)*	0,23%
	EUR	LU1161085854	- Q-I11 EUR (C)	0,36%
	GBP	LU1361117796	- Q-I14 GBP Hgd (C)	0,18%
	EUR	LU1600318676	- Q-OF EUR AD (D)	0,17%
	EUR	LU2630492929	- X3 EUR QD (D)*	0,14%
	EUR	LU2347636289	- Z EUR (C)	0,60%
Emerging Markets Bond	AUD	LU1882449637	- A AUD MTD3 (D)	1,68%
	CZK	LU1882449710	- A CZK Hgd (C)	1,68%
	EUR	LU1882449801	- A EUR (C)	1,68%
	EUR	LU1882449983	- A EUR AD (D)	1,68%
	EUR	LU1882450056	- A EUR Hgd (C)	1,68%
	EUR	LU1882450130	- A EUR Hgd AD (D)	1,68%
	EUR	LU1882450213	- A EUR MTD (D)	1,68%
	USD	LU1882450304	- A USD (C)	1,68%
	USD	LU1882450486	- A USD AD (D)	1,68%
	USD	LU1882450726	- A USD MGI (D)	1,68%
	USD	LU1882450569	- A USD MTD (D)	1,68%
	USD	LU1882450643	- A USD MTD3 (D)	1,69%
	ZAR	LU1882450999	- A ZAR MTD3 (D)	1,68%
	AUD	LU2110860256	- A2 AUD Hgd MTD3 (D)	1,78%
	EUR	LU2070310037	- A2 EUR (C)	1,78%
	EUR	LU2070309963	- A2 EUR AD (D)	1,78%
	HKD	LU2110860330	- A2 HKD MTD3 (D)	1,77%
	CNH	LU2401860049	- A2 RMB Hgd MTD3 (D)	1,78%
	SGD	LU2237438622	- A2 SGD Hgd MGI (D)	1,78%
	USD	LU2110860504	- A2 USD (C)	1,78%
	USD	LU2237438895	- A2 USD MGI (D)	1,77%
	USD	LU2110860769	- A2 USD MTD3 (D)	1,78%
	AUD	LU1882451021	- B AUD MTD3 (D)	2,52%
	EUR	LU1882451294	- B EUR (C)	2,51%
	USD	LU1882451377	- B USD (C)	2,53%
	USD	LU1882451617	- B USD MGI (D)	2,52%
	USD	LU1882451534	- B USD MTD3 (D)	2,53%
	ZAR	LU1882451708	- B ZAR MTD3 (D)	2,53%
	EUR	LU1882451880	- C EUR (C)	2,53%
	EUR	LU1882451963	- C EUR MTD (D)	2,53%
	USD	LU1882452003	- C USD (C)	2,53%
	USD	LU1882452185	- C USD MTD (D)	2,53%
	EUR	LU1882452268	- E2 EUR (C)	1,53%
	EUR	LU1882452425	- E2 EUR Hgd (C)	1,53%
	EUR	LU1882452698	- E2 EUR QTD (D)	1,53%
	USD	LU1882452771	- E2 USD (C)*	1,50%
	USD	LU1882452854	- E2 USD AD (D)	1,53%
	EUR	LU1882452938	- F EUR (C)	2,03%
	EUR	LU1882453076	- F EUR QTD (D)	2,03%
	EUR	LU2036673023	- G EUR (C)	1,73%
	EUR	LU2834370277	- G EUR Hgd (C)*	5,90%
	EUR	LU1894676722	- G EUR Hgd AD (D)	1,73%
	EUR	LU2036673296	- G EUR QTD (D)	1,73%
	EUR	LU1998914052	- H EUR (C)	0,57%
	EUR	LU1998914136	- H EUR Hgd (C)*	0,56%
	EUR	LU1998914219	- H EUR QTD (D)*	0,57%
	CHF	LU2110860843	- I2 CHF Hgd (C)*	0,72%
	EUR	LU1882453159	- I2 EUR (C)	0,72%
	EUR	LU1882453233	- I2 EUR Hgd (C)	0,72%
	EUR	LU1882453316	- I2 EUR Hgd AD (D)	0,72%
	EUR	LU1882453407	- I2 EUR QTD (D)	0,72%
	GBP	LU1897302250	- I2 GBP (C)	0,72%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	GBP	LU1882453589	- I2 GBP Hgd QD (D)	0,72%
	USD	LU1882453662	- I2 USD (C)	0,72%
	USD	LU1882453746	- I2 USD QD (D)	0,71%
	USD	LU1882453829	- I2 USD QTD (D)	0,72%
	EUR	LU1882454124	- J2 EUR Hgd (C)	0,62%
	GBP	LU2052287724	- J3 GBP (C)	0,76%
	GBP	LU2052287997	- J3 GBP QD (D)	0,75%
	EUR	LU2085676240	- M EUR (C)*	0,72%
	EUR	LU1882454553	- M2 EUR (C)	0,77%
	EUR	LU1882454637	- M2 EUR AD (D)	0,77%
	EUR	LU1882454710	- M2 EUR Hgd (C)	0,77%
	USD	LU1882454983	- P2 USD (C)	1,03%
	USD	LU1882455014	- P2 USD MTD (D)	1,03%
	USD	LU1882455105	- Q-D USD MTD (D)	2,49%
	EUR	LU1882455287	- R2 EUR (C)	0,93%
	EUR	LU1882455360	- R2 EUR Hgd (C)	0,94%
	GBP	LU1882455444	- R2 GBP (C)	0,93%
	USD	LU1882455527	- R2 USD (C)	0,94%
	USD	LU1882455790	- R2 USD AD (D)	0,94%
	GBP	LU2259108632	- R3 GBP (C)*	0,84%
	GBP	LU2259108715	- R3 GBP QD (D)*	0,86%
	AUD	LU1882455873	- T AUD MTD3 (D)	2,53%
	EUR	LU1882455956	- T EUR (C)*	2,55%
	USD	LU1882456095	- T USD (C)	2,54%
	USD	LU1882456251	- T USD MGI (D)	2,53%
	USD	LU1882456178	- T USD MTD3 (D)	2,54%
	ZAR	LU1882456335	- T ZAR MTD3 (D)	2,53%
	AUD	LU1882456418	- U AUD MTD3 (D)	2,53%
	EUR	LU1882456509	- U EUR (C)	2,53%
	USD	LU1882456681	- U USD (C)	2,52%
	USD	LU1882456848	- U USD MGI (D)	2,52%
	USD	LU1882456764	- U USD MTD3 (D)	2,53%
	ZAR	LU1882456921	- U ZAR MTD3 (D)	2,53%
	EUR	LU1882457069	- X EUR (C)	0,17%
	EUR	LU2085674625	- Z EUR Hgd AD (D)	0,56%
	USD	LU2040440153	- Z USD (C)	0,56%
Emerging Markets Corporate Bond	EUR	LU0755948790	- A EUR (C)	1,89%
	EUR	LU0755948873	- A EUR AD (D)	1,89%
	EUR	LU0755948956	- A EUR Hgd (C)	1,88%
	USD	LU0755948444	- A USD (C)	1,89%
	USD	LU0755948527	- A USD AD (D)	1,89%
	EUR	LU2070305979	- A5 EUR (C)*	1,04%
	EUR	LU2018722608	- F EUR Hgd MTD (D)	2,24%
	EUR	LU0755949335	- F2 EUR Hgd (C)	2,39%
	EUR	LU0945158151	- F2 EUR Hgd MD (D)	2,38%
	USD	LU0755949251	- F2 USD (C)	2,39%
	EUR	LU0755949178	- G EUR Hgd (C)	1,94%
	EUR	LU0945158078	- G EUR Hgd MD (D)	1,93%
	USD	LU0755949095	- G USD (C)	1,94%
	USD	LU1998917824	- H USD (C)	0,60%
	USD	LU0755947982	- I EUR (C)	0,76%
	EUR	LU0755948014	- I EUR AD (D)	0,76%
	EUR	LU0755947800	- I EUR Hgd (C)	0,77%
	EUR	LU2339089083	- I EUR Hgd AD (D)	0,77%
	USD	LU0755947636	- I USD (C)	0,77%
	USD	LU0755947719	- I USD AD (D)	0,77%
	EUR	LU2176992076	- J2 EUR AD (D)	0,65%
	EUR	LU1971433047	- M EUR (C)*	0,81%
	EUR	LU0755948287	- M EUR HGD (C)	0,81%
	USD	LU0755948105	- M USD (C)	0,81%
	EUR	LU1103155898	- O EUR Hgd (C)	0,20%
	USD	LU0755948360	- O USD (C)	0,20%
	EUR	LU2052290199	- Z EUR QD (D)	0,62%
	USD	LU2036672488	- Z USD (C)	0,62%
	USD	LU2052289936	- Z USD QD (D)	0,62%
Emerging Markets Green Bond	USD	LU2138398024	- A USD (C)	1,72%
	AUD	LU2305762200	- A2 AUD Hgd MTD3 (D)	1,88%
	HKD	LU2305762119	- A2 HKD MTD3 (D)	1,88%
	CNH	LU2305763786	- A2 RMB Hgd MTD3 (D)	1,87%
	USD	LU2138387506	- A2 USD (C)	1,89%
	USD	LU2305762036	- A2 USD MTD3 (D)	1,88%
	EUR	LU2138390393	- E2 EUR (C)	1,67%
	EUR	LU2259110968	- E2 EUR Hgd (C)	1,67%
	EUR	LU2138390716	- F EUR (C)	2,12%

AMUNDI FUNDS	Währung	Isin	Anteilklassen	TER %
	EUR	LU2138390559	- G EUR (C)	1,72%
	EUR	LU2259111008	- G EUR Hgd (C)	1,72%
	EUR	LU2138389544	- H EUR (C)	0,60%
	EUR	LU2339089166	- H EUR QD (D)*	0,58%
	USD	LU2138388066	- I USD (C)	0,81%
	EUR	LU2138388736	- I2 EUR Hgd (C)	0,86%
	GBP	LU2359303745	- I2 GBP (C)	0,86%
	GBP	LU2138388579	- I2 GBP Hgd (C)	0,85%
	USD	LU2138388223	- I2 USD (C)	0,85%
	EUR	LU2138389387	- J EUR Hgd (C)	0,65%
	USD	LU2138388900	- J USD (C)	0,67%
	EUR	LU2138389460	- J2 EUR Hgd (C)	0,70%
	USD	LU2138389114	- J2 USD (C)	0,73%
	EUR	LU2138389890	- M2 EUR (C)*	0,86%
	EUR	LU2138390047	- M2 EUR Hgd (C)	0,86%
	USD	LU2138387688	- R USD (C)	1,08%
	GBP	LU2259109952	- R2 GBP (C)	1,18%
	GBP	LU2347634581	- R2 GBP Hgd (C)	1,17%
	USD	LU2138387845	- R2 USD (C)	1,17%
	EUR	LU2347636875	- R4 EUR Hgd (C)	0,62%
	EUR	LU2368111824	- R4 EUR Hgd (D)	0,63%
	GBP	LU2347634318	- R4 GBP Hgd (C)	0,64%
	GBP	LU2368111741	- R4 GBP Hgd AD (D)	0,62%
	USD	LU2347634409	- R4 USD (C)*	0,61%
	USD	LU2368112046	- R4 USD AD (D)*	0,63%
	USD	LU2138390989	- SE USD (C)	0,81%
	EUR	LU2279408756	- Z EUR Hgd (C)	0,66%
Emerging Markets Corporate High Yield Bond	EUR	LU1882457143	- A EUR (C)	2,05%
	EUR	LU1882457226	- A EUR AD (D)	2,05%
	USD	LU1882457572	- A USD (C)	2,05%
	USD	LU1882457655	- A USD MTD (D)	2,04%
	USD	LU2762361728	- A2 USD (C)*	2,17%
	USD	LU2762361645	- A2 USD MD (D)*	2,18%
	EUR	LU1882457739	- C EUR (C)	3,04%
	USD	LU1882457903	- C USD (C)	3,04%
	USD	LU1882458034	- C USD MTD (D)	3,04%
	EUR	LU1882458117	- E2 EUR (C)	1,89%
	EUR	LU1882458208	- E2 EUR QTD (D)	1,89%
	EUR	LU1882458380	- F EUR QTD (D)	2,40%
	EUR	LU2085676679	- G EUR QTD (D)	2,10%
	EUR	LU1882458463	- I2 EUR (C)	1,08%
	EUR	LU1882458547	- I2 EUR Hgd (C)	1,08%
	EUR	LU2596442678	- I2 EUR Hgd AD (D)	1,09%
	USD	LU1882458620	- I2 USD (C)	1,08%
	USD	LU1882458976	- P2 USD (C)	1,31%
	USD	LU1882459198	- P2 USD MTD (D)*	1,30%
	EUR	LU1882459271	- R2 EUR (C)	1,24%
	EUR	LU1882459354	- R2 EUR AD (D)	1,24%
	USD	LU1882459438	- R2 USD (C)	1,23%
	EUR	LU2098275733	- Z EUR (C)	0,80%
	USD	LU2052290272	- Z USD (C)	0,81%
Emerging Markets Hard Currency Bond	EUR	LU0907913460	- A EUR (C)	1,59%
	EUR	LU0907913544	- A EUR AD (D)	1,58%
	EUR	LU1534102832	- A2 EUR (C)	1,75%
	EUR	LU1534103137	- A2 EUR MD (D)	1,74%
	SGD	LU1534103723	- A2 SGD Hgd (C)	1,74%
	SGD	LU1534104291	- A2 SGD Hgd MD (D)	1,71%
	USD	LU1534102592	- A2 USD Hgd MD (D)	1,75%
	EUR	LU2070306191	- A5 EUR (C)*	1,04%
	EUR	LU0907913890	- F2 EUR (C)	2,29%
	EUR	LU0907913627	- G EUR (C)	1,84%
	EUR	LU1998918129	- H EUR (C)*	0,68%
	EUR	LU0907912579	- I EUR (C)	0,67%
	EUR	LU0907912652	- I EUR AD (D)	0,67%
	EUR	LU2801257416	- I EUR MD (D)*	0,69%
	USD	LU1543737727	- I USD (C)	0,67%
	USD	LU0907912736	- I USD Hgd (C)	0,67%
	CHF	LU2070304659	- I2 CHF Hgd (C)	0,77%
	GBP	LU2052288706	- I2 GBP (C)	0,78%
	EUR	LU2176989445	- J2 EUR (C)	0,64%
	EUR	LU0907913031	- M EUR (C)	0,78%
	EUR	LU2002720642	- M2 EUR (C)	0,83%
	EUR	LU2002720725	- M2 EUR AD (D)*	0,83%
	EUR	LU0907913114	- O EUR (C)	0,21%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	USD	LU1191004966	- Q-I0 USD Hgd (C)	0,52%
	USD	LU1602583905	- Q-I14 USD Hgd (C)	0,87%
	EUR	LU1756691595	- R EUR (C)	0,94%
	EUR	LU1998920968	- X EUR (C)	0,21%
	EUR	LU2279408244	- Z EUR (C)	0,55%
Emerging Markets Local Currency Bond	CZK	LU1880385494	- A CZK Hgd (C)	1,80%
	EUR	LU1882459511	- A EUR (C)	1,79%
	EUR	LU1882459602	- A EUR AD (D)	1,79%
	USD	LU1882459784	- A USD (C)	1,80%
	USD	LU1882459867	- A USD AD (D)	1,80%
	USD	LU1882460014	- A USD MGI (D)	1,80%
	USD	LU1882459941	- A USD MTD3 (D)	1,79%
	EUR	LU2070309708	- A2 EUR AD (D)	1,89%
	USD	LU1880385817	- A2 USD (C)	1,90%
	USD	LU1880385908	- A2 USD AD (D)	1,88%
	EUR	LU2070306274	- A5 EUR (C)*	1,04%
	USD	LU1882460287	- B USD MGI (D)	2,65%
	USD	LU1882460105	- B USD MTD3 (D)	2,64%
	EUR	LU1882460444	- E2 EUR (C)	1,74%
	EUR	LU1882460527	- E2 EUR AD (D)	1,74%
	EUR	LU1882460790	- E2 EUR QTD (D)	1,75%
	EUR	LU1882460873	- F EUR (C)	2,24%
	EUR	LU1882460956	- F EUR AD (D)	2,24%
	EUR	LU1882461178	- F EUR QTD (D)	2,25%
	EUR	LU1880386039	- F2 EUR Hgd (C)	2,40%
	EUR	LU1880386112	- F2 EUR Hgd MTD (D)	2,39%
	USD	LU1880386203	- F2 USD (C)	2,39%
	EUR	LU1880386385	- G EUR Hgd (C)	1,94%
	EUR	LU1880386468	- G EUR Hgd MTD (D)	1,94%
	USD	LU1880386542	- G USD (C)	1,94%
	EUR	LU1998914300	- H EUR (C)	0,61%
	EUR	LU1880386625	- I EUR Hgd (C)	0,73%
	USD	LU1880387607	- I USD (C)	0,72%
	EUR	LU2297685658	- I11 EUR Hgd (C)	0,75%
	EUR	LU1882461251	- I2 EUR (C)	0,78%
	EUR	LU1882461335	- I2 EUR AD (D)	0,78%
	EUR	LU1882461418	- I2 EUR QD (D)	0,78%
	GBP	LU2031984425	- I2 GBP QD (D)	0,78%
	USD	LU1882461509	- I2 USD (C)	0,78%
	EUR	LU1895000252	- J2 EUR (C)	0,68%
	EUR	LU2428739804	- J2 EUR AD (D)	0,67%
	USD	LU2176989957	- J2 USD (C)	0,64%
	EUR	LU1880387946	- M EUR HGD (C)	0,87%
	USD	LU1880388084	- M USD (C)	0,83%
	EUR	LU1882461681	- M2 EUR (C)	0,89%
	EUR	LU1882461764	- M2 EUR AD (D)	0,88%
	USD	LU2002720998	- M2 USD (C)*	0,84%
	USD	LU1880388167	- O USD (C)	0,22%
	USD	LU1880388910	- R USD (C)*	0,05%
	EUR	LU2391858433	- R11 EUR Hgd (C)	0,95%
	EUR	LU1882461848	- R2 EUR (C)	1,05%
	GBP	LU2259110026	- R2 GBP (C)*	1,05%
	USD	LU1882461921	- R2 USD (C)	1,04%
	USD	LU1882462143	- T USD MGI (D)*	2,62%
	USD	LU1882462069	- T USD MTD3 (D)	2,64%
	USD	LU1882462499	- U USD MGI (D)	2,65%
	USD	LU1882462226	- U USD MTD3 (D)	2,64%
	USD	LU1998917238	- X USD (C)	0,21%
	EUR	LU2052288532	- Z EUR AD (D)	0,60%
	EUR	LU2052288458	- Z EUR QD (D)*	0,58%
Emerging Markets Short Term Bond	CZK	LU1882462572	- A2 CZK Hgd (C)	1,59%
	EUR	LU1882462655	- A2 EUR (C)	1,60%
	EUR	LU1882462739	- A2 EUR Hgd (C)	1,59%
	USD	LU1882462812	- A2 USD (C)	1,59%
	USD	LU1882462903	- A2 USD MTD (D)	1,59%
	USD	LU1882463034	- C USD (C)	2,59%
	USD	LU1882463117	- C USD MTD (D)	2,59%
	EUR	LU1882463208	- E2 EUR (C)	1,59%
	EUR	LU1882463380	- E2 EUR Hgd (C)	1,59%
	EUR	LU1882463463	- E2 EUR Hgd QTD (D)	1,59%
	EUR	LU1882463547	- E2 EUR QTD (D)	1,59%
	EUR	LU1882463893	- F2 EUR QTD (D)	2,24%
	EUR	LU2036672645	- G2 EUR (C)	1,80%
	EUR	LU1894676995	- G2 EUR Hgd (C)	1,79%

AMUNDI FUNDS	Währung	Isin	Anteilklassen	TER %
	EUR	LU2036672991	- G2 EUR Hgd QTD (D)	1,80%
	EUR	LU2036672728	- G2 EUR QTD (D)	1,78%
	EUR	LU1998914565	- H EUR QD (D)*	0,65%
	EUR	LU1882464198	- I2 EUR Hgd (C)	0,84%
	EUR	LU1882464271	- I2 EUR Hgd AD (D)	0,82%
	EUR	LU1882464354	- I2 EUR Hgd QTD (D)	0,82%
	GBP	LU1897303142	- I2 GBP (C)	0,82%
	GBP	LU2176991268	- I2 GBP Hgd (C)	0,82%
	USD	LU1882464511	- I2 USD (C)*	0,90%
	EUR	LU1882464602	- M2 EUR (C)*	0,85%
	EUR	LU1882464784	- M2 EUR Hgd (C)	0,82%
	USD	LU1882464941	- P2 USD (C)*	1,22%
	EUR	LU1882465088	- R2 EUR (C)	1,09%
	EUR	LU1882465161	- R2 EUR Hgd (C)	1,09%
	EUR	LU1882464438	- X EUR (C)	0,27%
	USD	LU2098275816	- Z USD (C)*	0,73%
Asia Multi-Asset Target Income ¹	USD	LU2665727355	- A2 USD (C)*	2,13%
	EUR	LU2665727439	- E2 EUR (C)*	2,24%
	EUR	LU2665727512	- G2 EUR Hgd (C)*	2,58%
	EUR	LU2665727603	- H EUR (C)*	0,70%
	USD	LU2665727785	- I2 USD (C)*	1,24%
	EUR	LU2665728247	- J2 EUR Hgd (C)*	1,05%
	USD	LU2665729567	- J2 USD (C)*	1,04%
	EUR	LU2665727868	- M2 EUR (C)*	1,23%
	USD	LU2665727942	- R2 USD (C)*	1,58%
Euro Multi-Asset Target Income	CZK	LU1882475046	- A2 CZK Hgd (C)	1,98%
	CZK	LU1882475129	- A2 CZK Hgd QTI (D)	1,97%
	EUR	LU1882475392	- A2 EUR (C)	1,98%
	EUR	LU1882475475	- A2 EUR QTI (D)	1,97%
	EUR	LU1882475558	- E2 EUR QTI (D)	1,97%
	EUR	LU1882475632	- G2 EUR QTI (D)	2,17%
	EUR	LU2347634664	- I2 EUR QTI (D)*	0,93%
	EUR	LU2490078461	- M2 EUR (C)	1,05%
	EUR	LU1882475715	- M2 EUR QTI (D)	1,05%
Global Multi-Asset	EUR	LU1883327816	- A EUR (C)	1,97%
	USD	LU1883327907	- A USD (C)	1,97%
	EUR	LU2183143689	- A2 EUR (C)	2,17%
	USD	LU2183143762	- A2 USD (C)	2,17%
	EUR	LU1883328038	- C EUR (C)	2,97%
	USD	LU1883328111	- C USD (C)	2,97%
	EUR	LU1883328202	- E2 EUR (C)	1,97%
	EUR	LU1883328384	- F EUR (C)	2,47%
	EUR	LU1883328467	- G EUR (C)	2,17%
	CZK	LU2199618633	- I2 CZK Hgd (C)	0,95%
	EUR	LU1883328541	- I2 EUR (C)	0,95%
	GBP	LU1897306830	- I2 GBP (C)	0,96%
	USD	LU1883328624	- I2 USD (C)	0,95%
	USD	LU1883328897	- I2 USD Hgd (C)	0,95%
	EUR	LU1883328970	- M2 EUR (C)	1,05%
	EUR	LU1883329192	- R2 EUR (C)	1,32%
Global Multi-Asset Conservative	EUR	LU1883329432	- A EUR (C)	1,68%
	EUR	LU2339089596	- A EUR QD (D)*	1,70%
	USD	LU2339089323	- A10 USD Hgd (C)	1,74%
	EUR	LU2183143507	- A2 EUR (C)	1,84%
	CHF	LU1883329358	- A9 CHF Hgd (C)	1,75%
	EUR	LU1883329515	- C EUR (C)	2,69%
	EUR	LU1883329606	- E2 EUR (C)	1,58%
	EUR	LU2330498085	- E2 EUR AD (D)	1,58%
	EUR	LU1883329788	- F EUR (C)	2,24%
	EUR	LU1883329861	- G EUR (C)	1,88%
	EUR	LU1883329945	- G EUR QTD (D)	1,88%
	EUR	LU2079696212	- I EUR (C)	0,77%
	CZK	LU2199618559	- I2 CZK Hgd (C)	0,87%
	EUR	LU2079696568	- I2 EUR (C)	0,87%
	GBP	LU1897307218	- I2 GBP (C)	0,87%
	JPY	LU2450199471	- I2 JPY Hgd (C)*	0,87%
	USD	LU1883330018	- I2 USD Hgd (C)	0,87%
	EUR	LU2510724003	- J11 EUR (C)*	0,67%
	JPY	LU2359305955	- J2 JPY Hgd (C)*	0,73%
	JPY	LU2713448996	- J7 JPY Hgd (C)*	0,76%
	EUR	LU1883330109	- M2 EUR (C)	0,87%
	EUR	LU1883330281	- R2 EUR (C)	1,23%
	EUR	LU2391858359	- R5 EUR (C)	1,00%

AMUNDI FUNDS	Währung	Isin	Anteilklassen	TER %
Global Multi-Asset Target Income	CZK	LU1883330364	- A2 CZK Hgd (C)	2,01%
	CZK	LU1883330448	- A2 CZK Hgd QTI (D)	2,01%
	EUR	LU1883330521	- A2 EUR (C)	2,01%
	EUR	LU1883330794	- A2 EUR Hgd (C)	2,01%
	EUR	LU1883330877	- A2 EUR Hgd QTI (D)	2,01%
	EUR	LU1883330950	- A2 EUR QTI (D)	2,01%
	GBP	LU2368112129	- A2 GBP Hgd (C)	2,01%
	HUF	LU1883331099	- A2 HUF Hgd QTI (D)	2,01%
	RON	LU1883331255	- A2 RON Hgd (C)	2,01%
	USD	LU1883331339	- A2 USD (C)	2,01%
	USD	LU1883331412	- A2 USD MTI (D)	2,01%
	USD	LU1883331503	- A2 USD QTI (D)	2,01%
	USD	LU1883331685	- C USD (C)	3,01%
	USD	LU1883331768	- C USD QTI (D)	3,01%
	EUR	LU1883331842	- E2 EUR (C)*	2,03%
	EUR	LU1883331925	- E2 EUR Hgd SATI (D)	2,01%
	EUR	LU1883332063	- E2 EUR QTI (D)	2,01%
	EUR	LU1883332147	- E2 EUR SATI (D)	2,01%
	EUR	LU1883332576	- G2 EUR Hgd QTI (D)	2,21%
	USD	LU1883332659	- I2 USD (C)	0,99%
	EUR	LU1883332816	- M2 EUR Hgd (C)	1,09%
	EUR	LU1883332907	- M2 EUR SATI (D)	1,08%
	USD	LU1883333038	- M2 USD (C)	1,09%
	USD	LU1883333202	- P2 USD (C)*	1,49%
	USD	LU1883333384	- P2 USD QTI (D)*	1,48%
	USD	LU1883333467	- Q-D USD QTI (D)*	2,93%
	EUR	LU1883333541	- R2 EUR (C)*	1,27%
	EUR	LU1883333624	- R2 EUR Hgd QTI (D)	1,36%
	EUR	LU1883333897	- R2 EUR QTI (D)	1,36%
	USD	LU1883333970	- R2 USD (C)	1,37%
	USD	LU1883334192	- R2 USD MTI (D)	1,36%
	USD	LU1883331172	- R2 USD QTI (D)	1,37%
Net Zero Ambition Multi-Asset	CZK	LU1327398548	- A CZK Hgd (C)	1,84%
	EUR	LU0907915168	- A EUR (C)	1,84%
	EUR	LU0907915242	- A EUR AD (D)	1,84%
	CHF	LU2762361561	- A2 CHF Hgd (C)*	2,13%
	EUR	LU2018720735	- F EUR (C)	2,42%
	EUR	LU0907915598	- F2 EUR (C)	2,69%
	EUR	LU0907915325	- G EUR (C)	2,14%
	EUR	LU0907914518	- I EUR (C)	0,95%
	EUR	LU0907914609	- I EUR AD (D)	0,93%
	USD	LU2330498168	- I USD (C)	0,95%
	CZK	LU2199618716	- I2 CZK Hgd (C)	1,03%
	EUR	LU0907914781	- M EUR (C)	1,07%
	EUR	LU2002722770	- M2 EUR (C)	1,13%
	EUR	LU1049757476	- R EUR (C)	1,24%
	EUR	LU1049757559	- R EUR AD (D)*	1,26%
Multi-Asset Real Return	CZK	LU1650130344	- A CZK Hgd (C)	1,33%
	EUR	LU1253540170	- A EUR (C)	1,33%
	EUR	LU1253540410	- A EUR AD (D)	1,33%
	EUR	LU2018720818	- F EUR (C)	2,13%
	EUR	LU2018721030	- F EUR QTD (D)	2,13%
	EUR	LU1253541814	- F2 EUR (C)	2,33%
	EUR	LU1327398381	- F2 EUR QD (D)	2,33%
	EUR	LU1253541574	- G EUR (C)	1,78%
	EUR	LU1327398209	- G EUR QD (D)	1,78%
	EUR	LU1253540840	- I EUR (C)	0,61%
	EUR	LU1253541145	- I EUR AD (D)*	0,48%
	EUR	LU1327398035	- M EUR (C)	0,71%
	JPY	LU1253542036	- Q-I JPY Hgd (C)	0,56%
	JPY	LU1253542119	- Q-I JPY Hgd AD (D)	0,56%
Multi-Asset Sustainable Future	CHF	LU2110861817	- A CHF Hgd (C)	1,51%
	CZK	LU2176991698	- A CZK Hgd (C)	1,51%
	EUR	LU1941681956	- A EUR (C)	1,51%
	EUR	LU1941682095	- A EUR AD (D)	1,51%
	USD	LU1941682681	- A USD (C)	1,51%
	EUR	LU2040441128	- A2 EUR (C)	1,66%
	EUR	LU2036673882	- E2 EUR (C)	1,46%
	EUR	LU2018721113	- F EUR (C)	2,31%
	EUR	LU1941682418	- F2 EUR (C)	2,46%
	EUR	LU1941682335	- G EUR (C)	1,56%
	EUR	LU1941682178	- I EUR (C)	0,64%
	EUR	LU2462611307	- I16 EUR (C)	0,82%
	EUR	LU2031984342	- I2 EUR (C)	0,74%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	GBP	LU2359308629	- I2 GBP (C)	0,72%
	EUR	LU2085675861	- J2 EUR (C)	0,64%
	EUR	LU1941682509	- M EUR (C)	0,69%
	EUR	LU2011223687	- M2 EUR (C)	0,74%
	EUR	LU1941682251	- R EUR (C)	0,95%
	EUR	LU2359306094	- R EUR AD (D)	0,96%
	GBP	LU2359308546	- R2 GBP (C)*	1,05%
	EUR	LU2391859084	- R5 EUR (C)	0,75%
Pioneer Flexible Opportunities	CZK	LU1883340249	- A CZK Hgd (C)	1,79%
	EUR	LU1883340322	- A EUR (C)	1,79%
	EUR	LU1883340595	- A EUR Hgd (C)	1,79%
	USD	LU1883340678	- A USD (C)	1,79%
	EUR	LU1883340751	- C EUR Hgd (C)	2,79%
	USD	LU1883340835	- C USD (C)	2,79%
	EUR	LU1883340918	- E2 EUR (C)	1,79%
	EUR	LU1883341056	- E2 EUR Hgd (C)	1,79%
	EUR	LU1883341130	- F EUR (C)	2,29%
	EUR	LU1894680328	- G EUR (C)	1,99%
	EUR	LU1883341213	- G EUR Hgd (C)	1,99%
	USD	LU1883341486	- I USD (C)*	0,68%
	USD	LU2330498598	- I2 USD (C)	0,78%
	USD	LU1883341643	- P USD (C)	1,14%
	USD	LU1883341726	- Q-D USD AD (D)*	2,74%
	EUR	LU1837136800	- R EUR (C)	1,04%
	EUR	LU1883341999	- R EUR Hgd (C)*	1,04%
Income Opportunities ²	GBP	LU1883342021	- R GBP (C)	1,04%
	USD	LU1883342294	- R USD (C)	1,04%
	AUD	LU2585853059	- A2 AUD Hgd-MTD3 (D)*	1,79%
	EUR	LU1894680757	- A2 EUR (C)	1,79%
	EUR	LU1894680831	- A2 EUR Hgd (C)	1,78%
	EUR	LU1894680914	- A2 EUR Hgd QTD (D)*	1,78%
	EUR	LU1894681052	- A2 EUR QTD (D)	1,80%
	HKD	LU2585853133	- A2 HKD MTD3 (D)*	1,80%
	CNH	LU2585853307	- A2 RMB Hgd-MTD3 (D)*	1,80%
	USD	LU1883839398	- A2 USD (C)	1,80%
	USD	LU2574252313	- A2 USD MD (D)	1,81%
	USD	LU1894681136	- A2 USD MGI (D)	1,79%
	USD	LU2585852911	- A2 USD MTD3 (D)*	1,81%
	USD	LU1894681219	- A2 USD QTD (D)	1,80%
	USD	LU1883839471	- C USD (C)	2,80%
	EUR	LU1883839554	- E2 EUR (C)	1,79%
	EUR	LU1883839638	- E2 EUR Hgd (C)	1,79%
	EUR	LU1883839711	- E2 EUR Hgd QTI (D)	1,78%
	EUR	LU1894681300	- E2 EUR PHgd QTI (D)	1,79%
	EUR	LU1883839802	- E2 EUR QTI (D)	1,79%
	EUR	LU1883839984	- G EUR (C)	1,99%
	EUR	LU1883840057	- G EUR Hgd (C)	1,98%
	EUR	LU1883840131	- G EUR Hgd QTI (D)	1,98%
	EUR	LU1894681482	- G EUR PHgd QTI (D)	1,99%
	EUR	LU1883840214	- G EUR QTI (D)	1,99%
	EUR	LU1894681565	- I2 EUR (C)	0,76%
	EUR	LU1894681649	- I2 EUR Hgd (C)	0,76%
	EUR	LU1894681722	- I2 EUR Hgd QTD (D)*	0,76%
	EUR	LU1894681995	- I2 EUR QTD (D)	0,75%
	USD	LU1883840305	- I2 USD (C)	0,77%
	USD	LU1894682027	- I2 USD QTD (D)	0,76%
	USD	LU2110862112	- I3 USD QTI (D)	0,76%
	EUR	LU2002723158	- M2 EUR (C)	0,86%
	EUR	LU1883840487	- M2 EUR Hgd QTD (D)*	0,86%
	USD	LU1883840560	- P2 USD (C)	1,24%
	USD	LU1894682290	- R2 USD (C)	1,14%
	USD	LU1894682373	- R2 USD QTD (D)*	1,12%
Real Assets Target Income	AUD	LU2538405957	- A2 AUD Hgd MTI (D)*	1,95%
	EUR	LU1883866011	- A2 EUR (C)	1,95%
	EUR	LU1883866102	- A2 EUR Hgd MTI (D)	1,95%
	EUR	LU1883866284	- A2 EUR Hgd QTI (D)	1,95%
	EUR	LU1883866367	- A2 EUR QTI (D)	1,95%
	HKD	LU2498475776	- A2 HKD MTI (D)	1,95%
	CNH	LU2538405874	- A2 RMB Hgd MTI (D)*	1,95%
	SGD	LU2462611489	- A2 SGD Hgd (C)	1,95%
	SGD	LU2462611562	- A2 SGD Hgd MTI (D)	1,95%
	USD	LU1883866441	- A2 USD (C)	1,95%
	USD	LU2462611646	- A2 USD MTI (D)	1,95%
	USD	LU1883866524	- A2 USD QTI (D)	1,95%

AMUNDI FUNDS	Währung	Isin	Anteilklassen	TER %
	EUR	LU2477811538	- E2 EUR (C)*	1,95%
	EUR	LU1883866797	- E2 EUR ATI (D)	1,95%
	EUR	LU1883866870	- E2 EUR Hgd SATI (D)	1,95%
	EUR	LU1883867092	- F2 EUR ATI (D)	2,70%
	EUR	LU2477811454	- G2 EUR (C)*	2,15%
	EUR	LU1883867258	- G2 EUR Hgd QTI (D)	2,15%
	USD	LU2237438465	- H USD (C)	0,53%
	EUR	LU1883867332	- I2 EUR (C)	0,93%
	EUR	LU1883867415	- I2 EUR Hgd QTI (D)	0,95%
	USD	LU1883867506	- I2 USD (C)	0,93%
	EUR	LU2477811611	- M2 EUR (C)*	1,04%
	EUR	LU2002723828	- M2 EUR Hgd SATI (D)*	0,92%
	USD	LU2002724040	- M2 USD ATI (D)	1,03%
	EUR	LU1883867688	- R2 EUR (C)	1,30%
	EUR	LU2070303842	- Z EUR QD (D)	0,82%
	USD	LU2085675606	- Z USD QTI (D)	0,82%
Target Coupon	EUR	LU1386074709	- A2 EUR AD (D)	1,04%
	EUR	LU1386074964	- F2 EUR AD (D)	1,65%
	EUR	LU1386074881	- G2 EUR AD (D)	1,25%
	EUR	LU1386074618	- I2 EUR AD (D)	0,56%
	EUR	LU2002724396	- M2 EUR AD (D)	0,66%
Absolute Return Credit	EUR	LU1638825742	- Q-A4 EUR AD (D)	1,01%
	EUR	LU1622150198	- A EUR (C)	1,19%
	USD	LU1622150867	- A USD (C)	1,25%
	USD	LU1622150941	- A USD Hgd (C)	1,20%
	EUR	LU1622151246	- F2 EUR (C)	2,14%
	EUR	LU1622151329	- G EUR (C)	1,59%
	EUR	LU1622150271	- I EUR (C)	0,66%
	GBP	LU1622150438	- I GBP Hgd (C)	0,66%
	GBP	LU2052288615	- I2 GBP (C)	0,72%
	EUR	LU1622151592	- M EUR (C)	0,55%
	EUR	LU1622150511	- O EUR (C)	0,21%
Absolute Return Multi-Strategy	EUR	LU1622151162	- R EUR (C)	0,90%
	CZK	LU1882439240	- A CZK Hgd (C)	1,72%
	EUR	LU1882439323	- A EUR (C)	1,70%
	USD	LU1882439679	- A USD Hgd (C)	1,71%
	EUR	LU2070310201	- A2 EUR (C)	1,94%
	EUR	LU2032054905	- A5 EUR (C)	1,58%
	EUR	LU1882439752	- C EUR (C)	2,72%
	USD	LU1882439919	- C USD Hgd (C)	2,72%
	EUR	LU1882440099	- E2 EUR (C)	1,63%
	EUR	LU1882440255	- F EUR (C)	2,28%
	EUR	LU1882440339	- G EUR (C)	1,92%
	EUR	LU1998913914	- H EUR (C)	0,59%
	EUR	LU1882440503	- I EUR (C)	0,96%
	GBP	LU1894676300	- I GBP (C)	0,95%
	GBP	LU1894676482	- I GBP Hgd (C)	0,97%
	EUR	LU1882440685	- I2 EUR (C)	1,08%
	GBP	LU1897298045	- I2 GBP (C)	1,03%
	GBP	LU2047618173	- I2 GBP Hgd (C)	1,07%
	EUR	LU1882440925	- J EUR (C)	0,86%
	GBP	LU2052286833	- J3 GBP (C)	0,96%
	JPY	LU2713448723	- J6 JPY Hgd (C)*	1,03%
	EUR	LU1882441147	- M2 EUR (C)	0,98%
	USD	LU2098276384	- P2 USD Hgd (C)*	1,54%
	EUR	LU1894676565	- Q-I22 EUR QTD (D)	0,85%
	EUR	LU1882441220	- R EUR (C)	1,33%
	GBP	LU1882441576	- R GBP Hgd (C)	1,24%
	USD	LU1882441659	- R USD Hgd (C)	1,24%
	GBP	LU2259108392	- R3 GBP (C)	1,03%
	EUR	LU1894676649	- X EUR (C)	0,37%
	EUR	LU2110859837	- Z EUR (C)	0,81%
Absolute Return Global Opportunities Bond	CZK	LU1894677373	- A CZK Hgd (C)	1,20%
	EUR	LU1894677027	- A EUR (C)	1,18%
	USD	LU1894677290	- A USD (C)	1,21%
	EUR	LU1894677613	- C EUR (C)	2,19%
	EUR	LU1894677704	- C EUR MTD (D)	2,21%
	USD	LU1894677886	- C USD (C)	2,20%
	EUR	LU1894678009	- E2 EUR (C)	1,30%
	EUR	LU1894678181	- F EUR (C)	1,95%
	EUR	LU1894678264	- G EUR (C)	1,60%
	EUR	LU1998914995	- H EUR (C)	0,39%
	EUR	LU1894678348	- I EUR (C)	0,62%
	EUR	LU2339089752	- I2 EUR (C)	0,69%

AMUNDI FUNDS	Währung	Isin	Anteilklassen	TER %
	EUR	LU1894678694	- M2 EUR (C)	0,71%
	EUR	LU2498475859	- OR EUR (C)	0,22%
	EUR	LU1837134698	- R EUR (C)	0,79%
	GBP	LU1894678777	- R GBP (C)*	0,82%
	EUR	LU1894678934	- SE EUR (C)*	0,24%
	EUR	LU2040440237	- Z EUR (C)	0,42%
Quantitative Global Absolute Return Bond ²	USD	LU2247575652	- A2 USD (C)	1,60%
	USD	LU2247577195	- H USD (C)	0,53%
	GBP	LU2819203162	- I2 GBP (C)*	0,72%
	USD	LU2247576031	- I2 USD (C)	0,82%
	GBP	LU2819203329	- J2 GBP (C)*	0,62%
	GBP	LU2819203246	- R2 GBP (C)*	1,09%
	USD	LU2247575819	- R2 USD (C)	1,10%
	EUR	LU2247576205	- Z EUR Hgd (C)	0,58%
Global Macro Bonds & Currencies ⁴	USD	LU2247576387	- Z USD (C)	0,59%
	EUR	LU0996172093	- A EUR (C)*	1,69%
	EUR	LU0996172176	- A EUR AD (D)*	1,70%
	USD	LU1073017714	- A USD Hgd AD (D)*	1,72%
	EUR	LU2018724992	- F EUR (C)*	2,26%
	EUR	LU0996172507	- F2 EUR (C)*	2,43%
	EUR	LU1103150238	- F2 EUR MD (D)*	2,46%
	EUR	LU0996172333	- G EUR (C)*	1,89%
	EUR	LU1103150071	- G EUR MD (D)*	1,90%
	USD	LU0996172416	- G USD Hgd (C)*	1,92%
	EUR	LU0996171368	- I EUR (C)*	1,00%
	EUR	LU0996171798	- M EUR (C)*	0,92%
Global Macro Bonds & Currencies Low Vol	EUR	LU0996171954	- O EUR (C)*	0,12%
	EUR	LU0210817283	- AE (C)	1,08%
	EUR	LU0244994728	- AE (D)	1,01%
	GBP	LU0615785101	- AHG (C)	1,19%
	USD	LU0752743517	- AHU (C)	1,06%
	USD	LU0752743608	- AHU (D)*	0,93%
	EUR	LU0557852794	- FE (C)	1,40%
	EUR	LU0210817879	- IE (C)	0,64%
	EUR	LU0329439698	- ME (C)	0,74%
	EUR	LU0906519359	- OR (C)	0,33%
	EUR	LU0987185328	- RE (C)	0,91%
	EUR	LU0210817440	- SE (C)	1,17%
Absolute Return Forex	USD	LU0752743863	- SHU (C)	1,16%
	EUR	LU0568619638	- A EUR (C)	1,27%
	EUR	LU0568619711	- A EUR AD (D)	1,29%
	USD	LU1883326172	- A USD (C)	1,26%
	EUR	LU1883326768	- C EUR (C)	2,03%
	USD	LU1883326925	- C USD (C)	1,99%
	USD	LU1883327063	- C USD MTD (D)*	1,85%
	EUR	LU1883327147	- E2 EUR (C)	1,12%
	EUR	LU1883327220	- F EUR (C)	1,77%
	EUR	LU0568620057	- F2 EUR (C)	1,97%
	EUR	LU0568619802	- G EUR (C)	1,44%
	EUR	LU0568619042	- I EUR (C)	0,85%
	EUR	LU0568619398	- M EUR (C)	0,80%
	EUR	LU1883327576	- M2 EUR (C)	0,85%
	EUR	LU0568619554	- O EUR (C)	0,37%
	EUR	LU0987184941	- R EUR (C)	1,19%
	USD	LU1883327659	- R USD (C)*	1,12%
	EUR	LU2040440401	- Z EUR (C)	0,69%
Multi-Strategy Growth	EUR	LU1883335165	- A EUR (C)	1,81%
	EUR	LU1883335249	- A EUR AD (D)	1,83%
	USD	LU1883335322	- A USD Hgd (C)	1,83%
	EUR	LU1883335678	- E2 EUR (C)	1,71%
	EUR	LU1883335751	- G EUR (C)	2,02%
	EUR	LU1998915968	- H EUR (C)	0,57%
	EUR	LU1883335835	- I EUR (C)	1,00%
	EUR	LU1883335918	- I EUR AD (D)	1,01%
	GBP	LU1894679312	- I GBP (C)	1,01%
	GBP	LU1894679403	- I GBP Hgd (C)	1,01%
	USD	LU1883336056	- I USD Hgd (C)*	1,10%
	CHF	LU2359308207	- I2 CHF Hgd (C)	0,86%
	EUR	LU1883336130	- I2 EUR (C)	1,09%
	EUR	LU1894679585	- I2 EUR AD (D)*	1,20%
	GBP	LU1897309008	- I2 GBP (C)	1,10%
	GBP	LU2049412971	- I2 GBP Hgd (C)	1,15%
	NOK	LU1894679742	- I2 NOK Hgd (C)	1,12%
	GBP	LU2052287302	- J3 GBP (C)	0,95%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	EUR	LU1883336213	- M2 EUR (C)	1,01%
	EUR	LU1883336304	- M2 EUR AD (D)	0,85%
	USD	LU2098276467	- P2 USD Hgd (C)*	1,58%
	EUR	LU1837136479	- R EUR (C)	1,24%
	GBP	LU2259109101	- R3 GBP (C)*	1,12%
	GBP	LU2330498242	- R3 GBP Hgd (C)	1,03%
	EUR	LU1894679825	- X EUR (C)	0,36%
	USD	LU2224462288	- X USD Hgd (C)	0,36%
Volatility Euro	CHF	LU0613079408	- A CHF Hgd (C)	1,60%
	EUR	LU0272941971	- A EUR (C)	1,59%
	EUR	LU0272942359	- A EUR AD (D)	1,59%
	EUR	LU2070308643	- A5 EUR (C)*	1,42%
	EUR	LU2018721469	- F EUR (C)	2,38%
	EUR	LU0557872123	- F2 EUR (C)	2,54%
	EUR	LU0272942433	- G EUR (C)	1,99%
	EUR	LU1998920539	- H EUR (C)	0,60%
	CHF	LU0613079150	- I CHF Hgd (C)	0,95%
	EUR	LU0272941112	- I EUR (C)	0,97%
	EUR	LU0272941385	- I EUR AD (D)	1,03%
	GBP	LU1897298128	- I2 GBP (C)	1,09%
	EUR	LU2098275220	- J EUR (C)*	0,85%
	EUR	LU0329449069	- M EUR (C)	0,96%
	EUR	LU2002724552	- M2 EUR (C)	0,99%
	EUR	LU0557872396	- O EUR (C)	0,23%
	EUR	LU0272944215	- Q-H EUR (C)	2,22%
	EUR	LU1638825312	- Q-R3 EUR AD (D)	0,83%
	EUR	LU0839525630	- R EUR (C)	1,04%
	EUR	LU0839525986	- R EUR AD (D)	1,08%
	GBP	LU0906520951	- R GBP Hgd AD (D)	1,25%
	EUR	LU2040441045	- Z EUR (C)	0,79%
Volatility World	CHF	LU0752741651	- A CHF Hgd (C)	1,61%
	EUR	LU0557872479	- A EUR (C)	1,60%
	EUR	LU0557872552	- A EUR AD (D)	1,59%
	EUR	LU0442406889	- A EUR Hgd (C)	1,59%
	EUR	LU0644000290	- A EUR Hgd AD (D)	1,59%
	GBP	LU0615786091	- A GBP Hgd (C)	1,60%
	SGD	LU0752742626	- A SGD Hgd (C)	1,64%
	USD	LU0319687124	- A USD (C)	1,60%
	USD	LU0319687397	- A USD AD (D)	1,60%
	USD	LU1103150824	- A2 USD (C)	1,74%
	EUR	LU2018722434	- F EUR Hgd (C)	2,33%
	USD	LU2018722517	- F USD (C)	2,34%
	EUR	LU0644000456	- F2 EUR Hgd (C)	2,55%
	USD	LU0557872800	- F2 USD (C)	2,55%
	EUR	LU0644000373	- G EUR Hgd (C)	2,00%
	USD	LU0319687470	- G USD (C)	2,00%
	EUR	LU1998920612	- H EUR Hgd (C)*	0,57%
	CHF	LU0752741578	- I CHF Hgd (C)	0,98%
	EUR	LU0487547167	- I EUR Hgd (C)	0,98%
	GBP	LU0442407184	- I GBP Hgd AD (D)	0,97%
	USD	LU0319686829	- I USD (C)	0,99%
	GBP	LU1897298391	- I2 GBP (C)	1,06%
	EUR	LU2098275493	- J EUR Hgd (C)*	0,71%
	USD	LU2098275576	- J USD (C)*	0,81%
	EUR	LU1954167539	- M EUR HGD (C)	0,99%
	USD	LU0329449143	- M USD (C)	0,97%
	EUR	LU2002724636	- M2 EUR Hgd (C)	1,02%
	USD	LU0319687553	- Q-H USD (C)	2,27%
	AUD	LU1120874604	- Q-I0 AUD Hgd AD (D)	1,03%
	EUR	LU1120874786	- Q-I0 EUR Hgd (C)	1,03%
	USD	LU1120874356	- Q-I0 USD (C)*	0,93%
	EUR	LU1638825403	- Q-R3 EUR Hgd AD (D)	0,82%
	EUR	LU0839526877	- R EUR (C)	1,09%
	EUR	LU0839527339	- R EUR Hgd (C)	1,09%
	USD	LU0839527842	- R USD (C)	1,12%
	GBP	LU2259110703	- R2 GBP (C)	1,19%
Protect 90	EUR	LU1433245245	- A2 EUR (C)	1,40%
	EUR	LU1534106825	- G2 EUR (C)	1,40%
Cash EUR	EUR	LU0568620560	- A2 EUR (C)	0,51%
	EUR	LU0568620644	- A2 EUR AD (D)	0,51%
	EUR	LU0568620990	- F2 EUR (C)	0,58%
	EUR	LU0568620727	- G2 EUR (C)	0,52%
	EUR	LU1998917584	- H EUR (C)	0,15%
	EUR	LU0568620131	- I2 EUR (C)	0,30%

AMUNDI FUNDS	Währung	Isin	Anteilsklassen	TER %
	EUR	LU0568620214	- I2 EUR AD (D)	0,30%
	EUR	LU2297685492	- J2-10 EUR (C)	0,16%
	EUR	LU0568620305	- M2 EUR (C)	0,30%
	EUR	LU1327400385	- Q-X EUR AD (D)	0,13%
	EUR	LU0987193264	- R2 EUR (C)	0,38%
	EUR	LU0987193348	- R2 EUR AD (D)	0,38%
Cash USD	USD	LU2819203592	- A11 USD (C)*	0,84%
	USD	LU0568621618	- A2 USD (C)	0,47%
	USD	LU0568621709	- A2 USD AD (D)	0,47%
	USD	LU0568622186	- F2 USD (C)	0,53%
	USD	LU0568622004	- G2 USD (C)	0,50%
	USD	LU0568621022	- I2 USD (C)	0,24%
	USD	LU0568621295	- I2 USD AD (D)	0,24%
	USD	LU2009162558	- J2 USD (C)	0,10%
	USD	LU0568621378	- M2 USD (C)	0,24%
	USD	LU2110859910	- P2 USD (C)	0,36%
	USD	LU1327400468	- Q-X USD (C)	0,12%
	USD	LU1327400542	- Q-X USD AD (D)	0,11%
	USD	LU0987193777	- R2 USD (C)	0,32%
	USD	LU2359308389	- Z USD (C)	0,09%

¹ Dieser Teilfonds wurde während des Berichtszeitraums aufgelegt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

² Dieser Teilfonds wurde während des Berichtszeitraums umbenannt. Weitere Informationen hierzu finden Sie in Anmerkung 1.

³ Dieser Teilfonds wurde während des Berichtszeitraums fusioniert. Weitere Informationen hierzu finden Sie in Anmerkung 1.

⁴ Dieser Teilfonds wurde während des Berichtszeitraums liquidiert. Weitere Informationen hierzu finden Sie in Anmerkung 1.

* In bestimmten Fällen kann es sein, dass die auf jährlicher Grundlage (Referenzzeitraum von 12 Monaten) berechnete Gesamtkostenquote nicht den wahren Wert repräsentiert (wenn ein Teilfonds in den letzten 12 Monaten übernommen, liquidiert oder aufgelegt wurde, wenn eine Anteilsklasse in den letzten 12 Monaten aufgelegt oder liquidiert wurde, wenn die verwalteten Vermögenswerte für eine Anteilsklasse in den letzten 12 Monaten deutlich gestiegen oder gefallen sind oder wenn in einer Klasse nur wenige Vermögenswerte verwaltet werden).

VORSCHRIFTEN ZUR ERFOLGSABHÄNGIGEN VERGÜTUNG

Im Anschluss an die Leitlinien der Europäischen Wertpapier- und Marktaufsichtsbehörde zur erfolgsabhängigen Vergütung (ESMA34-39-992) wirken sich die Daten zur erfolgsabhängigen Vergütung zum 30. Juni 2024 folgendermaßen aus:

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhängigen Gebühren am Ende des Beobachtungszeitraums in der Währung des Teilfonds	Prozentanteil basierend auf dem NIW am Ende des Beobachtungszeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhängigen Gebühren während des Bilanzierungszeitraums aufgrund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittlichen NIW im Bilanzierungszeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzierungszeitraums) angefallener Betrag der erfolgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Euroland Equity - EUR							
Klasse A CHF Hgd (C)	LU1883303551	-	-	66.86	0.00%	-	-
Klasse A EUR AD (D)	LU1883303718	-	-	132.32	0.00%	-	-
Klasse A EUR (C)	LU1883303635	-	-	35,808.74	0.00%	-	-
Klasse A USD AD (D)	LU1883303981	-	-	82.06	0.01%	-	-
Klasse A USD (C)	LU1883303809	-	-	757.64	0.01%	-	-
Klasse A USD Hgd (C)	LU1883304013	-	-	0.04	0.00%	-	-
Klasse A5 EUR (C)	LU2032055621	-	-	10,358.44	0.02%	-	-
Klasse A6 EUR (C)	LU2032055548	-	-	9.84	0.00%	-	-
Klasse F EUR (C)	LU1883304526	-	-	560.28	0.00%	-	-
Klasse G EUR (C)	LU1883304799	-	-	3,627.61	0.01%	-	-
Klasse I EUR (C)	LU1880391971	-	-	6,896.10	0.03%	-	-
Klasse Z EUR AD (D)	LU1880392789	-	-	27,789.24	0.01%	-	-
Klasse Z EUR (C)	LU1880392607	-	-	36,956.04	0.01%	-	-
European Equity ESG Improvers - EUR							
Klasse R EUR (C)	LU2359306508	-	-	198.42	0.00%	-	-
Euroland Equity Small Cap - EUR							
Klasse A EUR AD (D)	LU0568607385	-	-	26.68	0.00%	-	-
Klasse A EUR (C)	LU0568607203	-	-	400.79	0.00%	-	-
Klasse G EUR (C)	LU0568607468	-	-	28.26	0.00%	-	-
Klasse I EUR AD (D)	LU0568606908	1,077.75	0.26%	-	-	-	-
Klasse I EUR (C)	LU0568606817	64,414.46	0.14%	658.63	0.00%	-	-
Klasse M EUR (C)	LU0568607039	22,627.40	0.17%	3,095.23	0.02%	-	-
Klasse R EUR (C)	LU0945156379	9.90	0.06%	62.35	0.04%	-	-
Klasse Z EUR AD (D)	LU1638831393	48,788.69	0.22%	-	-	-	-
Klasse Z EUR (C)	LU1600319138	206,468.24	0.23%	42,238.14	0.05%	-	-
Europe ex UK Equity - EUR							
Klasse A EUR (C)	LU2823264267	-	-	-	-	0.11	0.00%

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhän- gigen Gebühren am Ende des Beobachtungs- zeitraums in der Währung des Teilfonds	Prozentanteil ba- sierend auf dem NIW am Ende des Beobachtungs- zeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhän- gigen Gebühren während des Bilanzierungs- zeitraums auf- grund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittli- chen NIW im Bilanzierungs- zeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzie- rungszeitraums) angefallener Betrag der er- folgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Klasse I EUR (C)	LU2823264770	-	-	-	-	0.25	0.01%
Klasse R EUR (C)	LU2823265231	-	-	-	-	0.15	0.00%
Klasse Z EUR (C)	LU2823265827	-	-	-	-	259.55	0.01%

European Equity Value - EUR

Klasse A CZK Hgd (C)	LU2176991771	-	-	20.71	0.00%	-	-
Klasse A5 EUR (C)	LU2032056272	-	-	20.40	0.00%	-	-
Klasse G EUR (C)	LU1883315308	-	-	197.37	0.00%	-	-
Klasse R EUR (C)	LU2183143846	-	-	102,066.30	0.07%	-	-
Klasse Z EUR (C)	LU2040440310	-	-	282.06	0.01%	-	-

European Equity Income ESG - EUR

Klasse A5 EUR (C)	LU2070307595	13,234.09	0.42%	12,484.07	0.28%	-	-
-------------------	--------------	-----------	-------	-----------	-------	---	---

European Equity Small Cap - EUR

Klasse A USD Hgd (C)	LU1883306653	3,174.85	0.06%	4,828.97	0.09%	-	-
----------------------	--------------	----------	-------	----------	-------	---	---

Equity Japan Target - JPY

Klasse A EUR AD (D)	LU0568583776	62,261.00	0.01%	770,225.00	0.19%	-	-
Klasse A EUR (C)	LU0568583420	-	-	3,545,661.00	0.09%	-	-
Klasse A EUR Hgd (C)	LU0568583933	-	-	9,611,252.00	0.14%	-	-
Klasse A JPY AD (D)	LU0568583263	-	-	55,630.00	0.02%	-	-
Klasse A JPY (C)	LU0568583008	-	-	1,044,546.00	0.13%	-	-
Klasse A USD Hgd (C)	LU0987202867	-	-	11,171.00	0.01%	-	-
Klasse F EUR Hgd (C)	LU2018721626	-	-	18,008.00	0.03%	-	-
Klasse G EUR Hgd (C)	LU0797053732	-	-	562,440.00	0.08%	-	-
Klasse G JPY (C)	LU0568584154	-	-	105,310.00	0.07%	-	-
Klasse I EUR Hgd (C)	LU0797053906	85,880.00	0.11%	10,144,419.00	0.95%	-	-
Klasse I JPY (C)	LU0568582299	4,098,280.00	0.25%	3,764,872.00	0.22%	-	-
Klasse M EUR Hgd (C)	LU0797053815	-	-	1,407,340.00	0.14%	-	-
Klasse M JPY (C)	LU0568582612	1,792,414.00	0.23%	1,696,885.00	0.19%	-	-
Klasse R JPY (C)	LU0823046148	7,863.00	0.20%	326.00	0.01%	-	-

Global Equity ESG Improvers - USD

Klasse F EUR (C)	LU2490079782	-	-	309.48	0.03%	-	-
------------------	--------------	---	---	--------	-------	---	---

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhän- gigen Gebühren am Ende des Beobachtungs- zeitraums in der Währung des Teilfonds	Prozentanteil ba- sierend auf dem NIW am Ende des Beobachtungs- zeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhän- gigen Gebühren während des Bilanzierungs- zeitraums auf- grund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittli- chen NIW Im Bilanzierungs- zeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzie- rungszeitraums) angefallener Betrag der er- folgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Klasse G EUR (C)	LU2490079865	-	-	44.51	0.01%	-	-
Net Zero Ambition Global Equity - USD							
Klasse A USD (C)	LU2531474588	10.80	0.17%	-	-	61.71	0.87%
Klasse F EUR (C)	LU2531477508	0.45	0.01%	-	-	57.19	0.79%
Klasse G EUR (C)	LU2531477417	8.63	0.13%	-	-	62.22	0.85%
Klasse I USD (C)	LU2531478142	21.05	0.34%	-	-	67.92	0.94%
Klasse R USD (C)	LU2531477920	18.12	0.29%	-	-	66.27	0.92%
Klasse Z USD (C)	LU2531477177	60,348.14	0.38%	-	-	173,751.18	0.96%
Global Equity - EUR							
Klasse A CZK Hgd (C)	LU1894680591	-	-	482.52	0.00%	-	-
Klasse A EUR AD (D)	LU1883342534	-	-	0.13	0.00%	-	-
Klasse A EUR (C)	LU1883342377	-	-	4,114.97	0.00%	-	-
Klasse A EUR Hgd AD (D)	LU1880398398	-	-	16.18	0.00%	-	-
Klasse A EUR Hgd (C)	LU1880398125	-	-	1,305.86	0.01%	-	-
Klasse A USD AD (D)	LU1883342708	-	-	38.46	0.00%	-	-
Klasse A USD (C)	LU1883342617	-	-	1,118.04	0.00%	-	-
Klasse G EUR (C)	LU1883833862	-	-	10.25	0.00%	-	-
Klasse G EUR Hgd (C)	LU1880398802	-	-	692.38	0.01%	-	-
Klasse G USD (C)	LU1880398984	-	-	20.23	0.00%	-	-
Klasse I EUR (C)	LU1880399016	-	-	25,187.83	0.13%	-	-
Klasse M USD (C)	LU1880400046	-	-	1,954.80	0.04%	-	-
Klasse Z EUR (C)	LU1880401010	-	-	2,930.63	0.00%	-	-
US Equity ESG Improvers - USD							
Klasse A USD AD (D)	LU2643912889	-	-	17.73	0.00%	-	-
Klasse F EUR Hgd (C)	LU2643912533	-	-	0.15	0.00%	-	-
Klasse G EUR Hgd (C)	LU2643912459	-	-	0.60	0.00%	-	-
Klasse G USD (C)	LU2643912707	-	-	7.19	0.00%	-	-
US Equity Fundamental Growth - EUR							
Klasse A EUR (C)	LU1883854199	-	-	27,723.68	0.01%	-	-
Klasse A EUR Hgd (C)	LU1883854272	-	-	2,614.66	0.00%	-	-
Klasse A USD AD (D)	LU1883854439	-	-	83.78	0.00%	-	-

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhän- gigen Gebühren am Ende des Beobachtungs- zeitraums in der Währung des Teilfonds	Prozentanteil ba- sierend auf dem NIW am Ende des Beobachtungs- zeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhän- gigen Gebühren während des Bilanzierungs- zeitraums auf- grund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittli- chen NIW Im Bilanzierungs- zeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzie- rungszeitraums) angefallener Betrag der er- folgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Klasse A USD (C)	LU1883854355	-	-	30,819.09	0.01%	-	-
Klasse A5 EUR (C)	LU2032056603	-	-	59.88	0.02%	-	-
Klasse F EUR (C)	LU1883855089	-	-	910.30	0.00%	-	-
Klasse G EUR (C)	LU1883855162	-	-	8,077.55	0.01%	-	-
Klasse G EUR Hgd (C)	LU2036673700	-	-	643.59	0.00%	-	-
Klasse I EUR (C)	LU2361678019	-	-	6.17	0.03%	-	-
Polen Capital Global Growth - USD							
Klasse R EUR (C)	LU2183143259	-	-	13,096.49	0.19%	-	-
Klasse R USD (C)	LU2183143176	-	-	1,425.16	0.14%	-	-
Net Zero Ambition Top European Players - EUR							
Klasse A5 EUR (C)	LU2070308569	-	-	0.70	0.00%	-	-
US Pioneer Fund - EUR							
Klasse A CZK Hgd (C)	LU1883872258	269,814.39	0.13%	6,933.76	0.00%	-	-
Klasse A EUR AD (D)	LU2330498838	13,136.87	0.31%	2,044.68	0.11%	-	-
Klasse A EUR (C)	LU1883872332	-	-	3,973.85	0.00%	-	-
Klasse A USD (C)	LU1883872415	-	-	1,750.86	0.00%	-	-
Klasse G EUR (C)	LU1883873223	34,473.43	0.22%	3,884.45	0.03%	-	-
Klasse R EUR (C)	LU2450198820	-	-	242.73	0.01%	-	-
Klasse R EUR Hgd (C)	LU2450198747	64,232.63	0.99%	7,747.49	0.15%	-	-
Klasse R USD (C)	LU2450199042	9.84	0.06%	-	-	-	-
Klasse Z EUR (C)	LU2040440823	50.85	0.48%	-	-	-	-
Klasse Z USD (C)	LU2031987014	2,018,687.32	0.51%	16,521.15	0.01%	-	-
Emerging Europe Middle East and Africa - EUR							
Klasse A CZK (C)	LU1882447342	135,726.91	2.09%	22,581.58	0.37%	-	-
Klasse A EUR (C)	LU1882447425	920,930.51	2.51%	87,407.54	0.25%	-	-
Klasse A USD AD (D)	LU1882447771	910.75	2.32%	116.26	0.31%	-	-
Klasse A USD (C)	LU1882447698	250,521.05	2.26%	58,439.96	0.51%	-	-
Klasse F EUR (C)	LU1882448407	167,687.31	2.22%	33,547.54	0.42%	-	-
Klasse G EUR (C)	LU1882448589	3,195.21	2.09%	687.47	0.45%	-	-

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhän- gigen Gebühren am Ende des Beobachtungs- zeitraums in der Währung des Teilfonds	Prozentanteil ba- sierend auf dem NIW am Ende des Beobachtungs- zeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhän- gigen Gebühren während des Bilanzierungs- zeitraums auf- grund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittli- chen NIW Im Bilanzierungs- zeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzie- rungszeitraums) angefallener Betrag der er- folgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Emerging Markets Equity Focus ex China - USD							
Klasse Z USD (C)	LU2665725813	-	-	1,343.58	0.00%	-	-
Emerging Markets Equity ESG Improvers - USD							
Klasse F EUR (C)	LU2490078628	296.35	0.13%	109.98	0.11%	-	-
Klasse G EUR (C)	LU2490078891	730.82	0.18%	92.37	0.06%	-	-
Emerging World Equity - USD							
Klasse A CZK Hgd (C)	LU1049754457	-	-	166.95	0.00%	-	-
Klasse I EUR (C)	LU0906531487	-	-	2,274.05	0.00%	-	-
Klasse I USD (C)	LU0347592437	-	-	1,172.93	0.00%	-	-
Klasse Z USD (C)	LU2031984854	-	-	1,158.42	0.04%	-	-
Latin America Equity - USD							
Klasse A EUR (C)	LU0552029406	19,806.68	0.22%	14,732.54	0.18%	-	-
Klasse A USD AD (D)	LU0201602173	89.92	0.00%	1,200.11	0.06%	706.38	0.04%
Klasse A USD (C)	LU0201575346	-	-	14,364.10	0.04%	-	-
Klasse G EUR (C)	LU0552029661	175.26	0.01%	1,983.94	0.10%	-	-
Klasse G USD (C)	LU0201575858	-	-	3,126.26	0.06%	-	-
Klasse I USD AD (D)	LU0201602413	-	-	15,587.44	0.14%	8,988.31	0.08%
Klasse I USD (C)	LU0201576070	14,573.13	0.37%	1,011.35	0.01%	-	-
Klasse M USD (C)	LU0329447527	7,653.27	0.52%	8,157.68	0.66%	1,156.27	0.13%
Klasse Q-X USD (C)	LU0276938817	5.99	0.31%	-	-	2.75	0.17%
Klasse R USD AD (D)	LU0823047112	170.48	0.20%	24.85	0.03%	97.81	0.14%
Klasse R USD (C)	LU0823047039	1,380.21	0.21%	369.42	0.07%	47.57	0.01%
Equity MENA - USD							
Klasse A EUR (C)	LU0569690554	-	-	3,078.29	0.15%	-	-
Klasse A EUR Hgd (C)	LU0569690471	-	-	74.57	0.01%	-	-
Klasse A USD AD (D)	LU0568614084	-	-	1.35	0.00%	-	-
Klasse A USD (C)	LU0568613946	-	-	2,515.19	0.06%	-	-
Klasse G EUR Hgd (C)	LU0568614241	-	-	138.72	0.01%	-	-
Klasse G USD (C)	LU0568614167	-	-	1,724.61	0.06%	-	-
Klasse I EUR Hgd (C)	LU0568613607	-	-	32.97	0.09%	-	-

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhän- gigen Gebühren am Ende des Beobachtungs- zeitraums in der Währung des Teilfonds	Prozentanteil ba- sierend auf dem NIW am Ende des Beobachtungs- zeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhän- gigen Gebühren während des Bilanzierungs- zeitraums auf- grund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittli- chen NIW im Bilanzierungs- zeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzie- rungszeitraums) angefallener Betrag der er- folgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Klasse I USD AD (D)	LU0568613516	-	-	0.01	0.00%	-	-
Klasse I USD (C)	LU0568613433	-	-	11,639.85	0.06%	-	-
Klasse M USD (C)	LU0568613789	-	-	23,061.81	0.18%	-	-
Klasse Z USD QD (D)	LU2070304147	-	-	9.92	0.01%	-	-
Net Zero Ambition Emerging Markets Equity - USD							
Klasse I USD (C)	LU2569079333	0.30	0.01%	-	-	-	-
Klasse Z USD (C)	LU2569080182	10,251.72	0.07%	-	-	-	-
New Silk Road - USD							
Klasse A EUR (C)	LU1941681014	-	-	8,706.63	0.00%	-	-
Klasse G EUR (C)	LU1941681873	-	-	11,162.27	0.01%	-	-
Klasse I EUR (C)	LU1941681287	41,087.08	0.34%	15,260.92	0.12%	-	-
Klasse M EUR (C)	LU1941681444	28,996.79	0.41%	4,250.88	0.06%	-	-
Klasse R EUR (C)	LU1941681790	356.11	0.40%	236.65	0.21%	-	-
Klasse R USD (C)	LU1941681527	162.22	0.13%	-	-	-	-
SBI FM India Equity - USD							
Klasse A CZK (C)	LU2716742528	-	-	31.21	0.00%	9,543.64	0.18%
Klasse A EUR AD (D)	LU0552029315	-	-	7.70	0.00%	-	-
Klasse G EUR (C)	LU2778931183	-	-	-	-	18.95	0.32%
Klasse I USD AD (D)	LU0236502661	-	-	10.40	0.06%	-	-
Klasse I USD (C)	LU0236502588	-	-	9,247.21	0.15%	-	-
Klasse M USD (C)	LU0329446719	-	-	33.87	0.00%	-	-
Euroland Equity Dynamic Multi Factors - EUR							
Klasse I EUR (C)	LU1691800673	-	-	45.68	0.00%	-	-
Klasse Q-X EUR (C)	LU1691800830	-	-	481.16	0.00%	-	-
European Equity Dynamic Multi Factors - EUR							
Klasse A EUR (C)	LU1691800913	-	-	0.01	0.00%	-	-
European Convertible Bond - EUR							
Klasse A EUR AD (D)	LU0568615214	-	-	0.63	0.00%	-	-
Klasse A EUR (C)	LU0568615057	-	-	2.02	0.00%	-	-
Klasse F EUR (C)	LU2018721899	-	-	0.68	0.00%	-	-

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhän- gigen Gebühren am Ende des Beobachtungs- zeitraums in der Währung des Teilfonds	Prozentanteil ba- sierend auf dem NIW am Ende des Beobachtungs- zeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhän- gigen Gebühren während des Bilanzierungs- zeitraums auf- grund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittli- chen NIW Im Bilanzierungs- zeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzie- rungszeitraums) angefallener Betrag der er- folgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Klasse G EUR (C)	LU0568615305	-	-	4.73	0.00%	-	-
Klasse I EUR (C)	LU0568614670	-	-	0.23	0.00%	-	-
Klasse M EUR (C)	LU0568614837	-	-	42.54	0.00%	-	-
Klasse R EUR AD (D)	LU0987194825	-	-	0.02	0.00%	-	-
Euro Aggregate Bond - EUR							
Klasse A EUR AD (D)	LU0616241559	-	-	527.98	0.00%	-	-
Klasse A EUR (C)	LU0616241476	-	-	1,501.77	0.00%	-	-
Klasse F EUR AD (D)	LU1882468421	-	-	57.52	0.00%	-	-
Klasse F EUR (C)	LU1882468348	-	-	157.38	0.00%	-	-
Klasse G EUR (C)	LU0616241807	-	-	1,371.04	0.01%	-	-
Klasse I EUR (C)	LU0616240585	57,484.79	0.11%	233.09	0.00%	-	-
Klasse M EUR (C)	LU0616241047	45,503.48	0.08%	4,625.49	0.01%	-	-
Klasse R EUR AD (D)	LU0839528733	3.98	0.09%	0.03	0.00%	-	-
Klasse R EUR (C)	LU0839528493	1,168.30	0.06%	30,814.10	0.09%	-	-
Klasse Z EUR (C)	LU2085674898	73,669.67	0.08%	2,020.00	0.00%	-	-
Euro Corporate ESG Bond - EUR							
Klasse A CZK Hgd (C)	LU1049751511	9,079.42	0.25%	593.43	0.02%	7,583.88	0.17%
Klasse M EUR (C)	LU0329442999	-	-	7.02	0.00%	-	-
Euro Corporate Short Term Impact Green Bond - EUR							
Klasse R EUR (C)	LU0987188264	-	-	3.92	0.00%	-	-
Euro Government Bond - EUR							
Klasse A EUR AD (D)	LU0518421978	2,042.08	0.05%	298.35	0.01%	-	-
Klasse A EUR (C)	LU0518421895	22,202.16	0.05%	2,509.60	0.01%	-	-
Klasse F EUR (C)	LU1882474403	-	-	118.05	0.00%	-	-
Klasse G EUR (C)	LU0557859708	3,512.59	0.03%	678.89	0.01%	-	-
Klasse I EUR (C)	LU0518422273	40,798.92	0.12%	4,255.56	0.01%	-	-
Klasse M EUR (C)	LU0557859534	46.72	0.15%	3.99	0.01%	-	-
Klasse R EUR (C)	LU1103151475	111.80	0.12%	50.28	0.04%	-	-
Klasse Z EUR (C)	LU2085674971	18,741.53	0.10%	2,484.10	0.02%	-	-

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhän- gigen Gebühren am Ende des Beobachtungs- zeitraums in der Währung des Teilfonds	Prozentanteil ba- sierend auf dem NIW am Ende des Beobachtungs- zeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhän- gigen Gebühren während des Bilanzierungs- zeitraums auf- grund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittli- chen NIW Im Bilanzierungs- zeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzie- rungszeitraums) angefallener Betrag der er- folgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Euro High Yield Bond - EUR							
Klasse I EUR (C)	LU0119109980	7,038.16	0.10%	4,992.39	0.04%	-	-
Euro High Yield Short Term Bond - EUR							
Klasse I EUR AD (D)	LU0907330871	-	-	92.08	0.00%	-	-
Klasse I EUR (C)	LU0907330798	-	-	2,629.65	0.01%	-	-
Klasse M EUR (C)	LU0907331176	-	-	979.68	0.02%	-	-
Global Subordinated Bond - EUR							
Klasse A EUR (C)	LU1883334275	18,234.55	0.44%	1,902.37	0.04%	-	-
Klasse G EUR (C)	LU2085676752	51,584.74	0.30%	3,455.07	0.02%	-	-
Klasse G EUR QTD (D)	LU2085676836	63,689.43	0.33%	3,181.49	0.02%	-	-
Klasse I USD Hgd (C)	LU2085675945	195,124.93	1.07%	-	-	-	-
Klasse Z EUR QD (D)	LU2085675432	211,292.74	0.82%	4,921.81	0.02%	-	-
European Subordinated Bond ESG - EUR							
Klasse A6 EUR (C)	LU2401725424	-	-	7,326.53	0.01%	29,452.55	0.02%
Klasse G EUR (C)	LU1328849515	11,511.70	0.25%	496.44	0.01%	315.55	0.01%
Klasse Z EUR (C)	LU2132230389	-	-	40,363.31	0.03%	50,739.66	0.04%
Global Aggregate Bond - USD							
Klasse A CHF Hgd (C)	LU0945157773	-	-	1,084.28	0.01%	12,397.09	0.11%
Klasse A CZK Hgd (C)	LU1049752758	-	-	4,848.56	0.01%	26,844.43	0.05%
Klasse A EUR AD (D)	LU0557861357	-	-	15,023.12	0.01%	105,408.13	0.06%
Klasse A EUR (C)	LU0557861274	-	-	20,164.40	0.01%	120,391.74	0.06%
Klasse A EUR Hgd AD (D)	LU0906524276	-	-	7,945.46	0.03%	31,925.55	0.11%
Klasse A EUR Hgd (C)	LU0906524193	-	-	58,176.33	0.03%	160,743.09	0.06%
Klasse A EUR MTD (D)	LU1327396765	-	-	8,100.36	0.01%	28,853.77	0.03%
Klasse A USD AD (D)	LU0319688288	-	-	2,879.02	0.02%	14,453.93	0.09%
Klasse A USD (C)	LU0319688015	-	-	16,940.65	0.02%	62,820.85	0.09%
Klasse A USD MTD (D)	LU0906524433	-	-	85.11	0.01%	-	-
Klasse A5 EUR (C)	LU2032056355	-	-	45.88	0.03%	155.22	0.12%
Klasse F EUR (C)	LU1883317429	-	-	308.14	0.01%	-	-
Klasse F EUR Hgd (C)	LU2208986013	41.16	0.01%	40.65	0.01%	-	-

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhän- gigen Gebühren am Ende des Beobachtungs- zeitraums in der Währung des Teilfonds	Prozentanteil basierend auf dem NIW am Ende des Beobachtungs- zeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhän- gigen Gebühren während des Bilanzierungs- zeitraums auf- grund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittli- chen NIW im Bilanzierungs- zeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzie- rungszeitraums) angefallener Betrag der er- folgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Klasse F EUR Hgd MTD (D)	LU2018719646	-	-	1.34	0.00%	-	-
Klasse G EUR Hgd (C)	LU0613076990	-	-	16,630.05	0.02%	41,185.69	0.04%
Klasse G EUR Hgd MTD (D)	LU0613077295	-	-	25,356.42	0.02%	56,664.77	0.05%
Klasse G EUR Hgd QTD (D)	LU1706545289	-	-	704.99	0.02%	1,379.42	0.03%
Klasse G GBP Hgd AD (D)	LU0797053575	-	-	76.48	0.01%	198.54	0.04%
Klasse G USD (C)	LU0319688361	-	-	13,456.08	0.01%	24,102.36	0.02%
Klasse G USD MTD (D)	LU1327397060	-	-	44.83	0.00%	297.05	0.03%
Klasse I CAD Hgd AD (D)	LU0906524789	162.13	0.04%	198.29	0.06%	493.12	0.19%
Klasse I CHF Hgd (C)	LU0945157690	18,324.26	0.09%	1,102.94	0.01%	37,792.24	0.18%
Klasse I EUR AD (D)	LU0839535860	4,705.29	0.04%	2,745.54	0.02%	26,335.31	0.18%
Klasse I EUR (C)	LU0839535514	-	-	2,168.02	0.01%	19,227.53	0.07%
Klasse I EUR Hgd AD (D)	LU0987191722	26,958.17	0.05%	4,533.93	0.01%	95,878.42	0.20%
Klasse I EUR Hgd (C)	LU0839535357	26,694.46	0.03%	23,070.74	0.03%	135,402.33	0.15%
Klasse I GBP Hgd AD (D)	LU0987191649	48.99	0.07%	66.26	0.15%	46.10	0.21%
Klasse I GBP Hgd (C)	LU0987191565	-	-	87.74	0.00%	33,664.74	0.16%
Klasse I USD AD (D)	LU0319687710	750.55	0.04%	1,897.47	0.08%	4,330.72	0.20%
Klasse I USD (C)	LU0319687637	9,211.41	0.01%	18,812.05	0.03%	114,953.83	0.17%
Klasse I USD MTD (D)	LU1327396419	1,273.03	0.03%	2,973.51	0.08%	5,901.56	0.20%
Klasse M EUR Hgd (C)	LU0613076487	93,878.56	0.07%	89,639.83	0.06%	232,944.95	0.16%
Klasse M USD (C)	LU0329444938	20,116.86	0.04%	44,472.00	0.07%	102,466.80	0.14%
Klasse Q-I19 EUR Hgd (C)	LU1854487466	152,631.03	0.07%	74,554.26	0.04%	381,430.18	0.14%
Klasse Q-R2 EUR Hgd (C)	LU1508889729	12,924.29	0.10%	15,401.32	0.11%	17,997.00	0.12%
Klasse R CHF Hgd AD (D)	LU1873222944	254.69	0.06%	85.74	0.02%	716.58	0.20%
Klasse R CHF Hgd (C)	LU1250884738	79.31	0.07%	3.75	0.00%	198.95	0.20%
Klasse R EUR AD (D)	LU1327397227	32.47	0.01%	179.29	0.05%	673.68	0.20%
Klasse R EUR (C)	LU1327397144	-	-	3,774.41	0.05%	10,244.16	0.07%
Klasse R EUR Hgd AD (D)	LU0839534384	605.22	0.04%	1,517.46	0.09%	2,947.79	0.19%
Klasse R EUR Hgd (C)	LU0839534111	-	-	96,077.51	0.35%	26,062.46	0.15%
Klasse R USD AD (D)	LU0839534970	808.38	0.01%	16,788.66	0.21%	559.59	0.22%
Klasse R USD (C)	LU0839534624	538.10	0.02%	1,297.59	0.04%	4,787.17	0.10%
Klasse Z EUR Hgd (C)	LU2347636446	-	-	40,448.54	0.12%	117,694.45	0.43%

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhän- gigen Gebühren am Ende des Beobachtungs- zeitraums in der Währung des Teilfonds	Prozentanteil ba- sierend auf dem NIW am Ende des Beobachtungs- zeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhän- gigen Gebühren während des Bilanzierungs- zeitraums auf- grund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittli- chen NIW im Bilanzierungs- zeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzie- rungszeitraums) angefallener Betrag der er- folgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Global Bond - USD							
Klasse A EUR AD (D)	LU0557861944	13,961.56	0.05%	7,243.96	0.02%	42,037.05	0.15%
Klasse A EUR (C)	LU0557861860	11,492.86	0.04%	5,441.07	0.02%	36,455.35	0.15%
Klasse A USD AD (D)	LU0119133691	677.76	0.05%	182.48	0.01%	2,276.41	0.16%
Klasse A USD (C)	LU0119133188	8,521.79	0.05%	5,360.34	0.03%	26,505.87	0.16%
Klasse A5 EUR (C)	LU2070307678	2.97	0.06%	-	-	-	-
Klasse G USD (C)	LU0119133931	2,280.81	0.05%	1,630.30	0.03%	6,761.24	0.16%
Klasse I USD (C)	LU0119131489	226.35	0.12%	197.34	0.10%	390.99	0.22%
Klasse M EUR AD (D)	LU1971432825	7.75	0.16%	0.12	0.00%	-	-
Klasse M EUR (C)	LU1971432742	14,906.89	0.16%	5,285.29	0.06%	17,588.04	0.21%
Klasse M USD (C)	LU0329445158	1,404.72	0.16%	138.27	0.02%	1,727.23	0.22%
Global Corporate Bond - USD							
Klasse A EUR AD (D)	LU0557863130	-	-	28.50	0.00%	559.31	0.00%
Klasse A EUR (C)	LU0557863056	-	-	42.70	0.00%	-	-
Klasse I USD (C)	LU0319688445	7,714.43	0.03%	13,824.76	0.06%	8,149.25	0.07%
Klasse M EUR HGD (C)	LU1971433120	376.67	0.01%	219.78	0.00%	2,621.49	0.08%
Klasse M USD (C)	LU0329445315	-	-	11.40	0.00%	145.07	0.07%
Klasse R EUR Hgd AD (D)	LU0906525679	-	-	5.55	0.01%	10.51	0.04%
Klasse R EUR Hgd (C)	LU0906525596	-	-	0.12	0.00%	2,666.60	0.02%
Klasse R USD (C)	LU1737510369	461.34	0.02%	437.87	0.02%	1,714.15	0.06%
Net Zero Ambition Global Corporate Bond - USD							
Klasse I USD (C)	LU2531475718	0.21	0.00%	-	-	-	-
Klasse Z EUR Hgd (C)	LU2531478498	33,532.49	0.04%	1,918.54	0.00%	10,113.04	0.02%
Klasse Z EUR Hgd QTD (D)	LU2531478571	97.78	0.08%	1.62	0.00%	-	-
Klasse Z USD (C)	LU2531474745	8,866.21	0.03%	-	-	6,879.96	0.02%
Klasse Z USD QTD (D)	LU2531474661	1.61	0.03%	0.06	0.00%	-	-
Global Inflation Short Duration Bond - EUR							
Klasse A EUR MTD (D)	LU0906528699	-	-	0.45	0.00%	-	-
Global Short Term Bond - USD							
Klasse A USD (C)	LU2665725904	-	-	-	-	0.69	0.01%

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhän- gigen Gebühren am Ende des Beobachtungs- zeitraums in der Währung des Teilfonds	Prozentanteil ba- sierend auf dem NIW am Ende des Beobachtungs- zeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhän- gigen Gebühren während des Bilanzierungs- zeitraums auf- grund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittli- chen NIW im Bilanzierungs- zeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzie- rungszeitraums) angefallener Betrag der er- folgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Klasse I USD (C)	LU2665726464	-	-	-	-	2.30	0.04%
Klasse R USD (C)	LU2665726977	-	-	-	-	1.93	0.04%
Klasse Z USD (C)	LU2665726894	-	-	6,813.30	0.01%	55,225.20	0.05%

Global Total Return Bond - EUR

Klasse A EUR AD (D)	LU1253539677	6,819.20	0.93%	1,119.74	0.15%	381.93	0.05%
Klasse A EUR (C)	LU1253539594	43,058.62	0.92%	1,367.56	0.03%	2,251.53	0.05%
Klasse A EUR QTD (D)	LU1253539750	0.95	1.00%	0.01	0.01%	-	-
Klasse F EUR QTD (D)	LU2018722350	616.49	0.78%	62.26	0.08%	4.44	0.01%
Klasse G EUR (C)	LU1253539917	29,182.40	0.89%	9,490.07	0.29%	790.45	0.03%
Klasse G EUR QTD (D)	LU1583994071	201,397.69	0.90%	58,548.85	0.26%	6,136.56	0.04%
Klasse I EUR AD (D)	LU1253539321	9.26	1.02%	0.48	0.05%	-	-
Klasse I EUR (C)	LU1253539248	11.21	1.02%	-	-	1.14	0.10%

Strategic Income - EUR

Klasse A AUD MTD3 (D)	LU1883840644	19,231.81	0.04%	2,211.76	0.00%	-	-
Klasse A CHF Hgd (C)	LU1883840727	470.78	0.11%	-	-	-	-
Klasse A CZK Hgd (C)	LU1883840990	2,321.06	0.00%	761.73	0.00%	-	-
Klasse A EUR (C)	LU1883841022	369.08	0.00%	195.34	0.00%	-	-
Klasse A EUR Hgd AD (D)	LU1883841378	1,493.48	0.07%	79.78	0.00%	-	-
Klasse A EUR Hgd (C)	LU1883841295	9,052.70	0.04%	856.83	0.00%	-	-
Klasse A EUR Hgd MGI (D)	LU1883841451	11,703.31	0.03%	626.36	0.00%	-	-
Klasse A USD (C)	LU1883841535	-	-	90.32	0.00%	-	-
Klasse A USD MGI (D)	LU1883841881	-	-	162.13	0.00%	-	-
Klasse A USD MTD3 (D)	LU1883841709	65,947.54	0.04%	9,143.16	0.01%	-	-
Klasse A ZAR MTD3 (D)	LU1883841964	40,421.94	0.03%	6,166.72	0.01%	-	-
Klasse A5 EUR (C)	LU2032056512	158,134.19	0.14%	7,350.83	0.01%	-	-
Klasse F EUR Hgd AD (D)	LU1883844398	-	-	0.03	0.00%	-	-
Klasse F EUR Hgd (C)	LU1883844125	-	-	11.17	0.00%	-	-
Klasse G EUR (C)	LU2036673379	294.47	0.01%	121.94	0.01%	-	-
Klasse G EUR Hgd AD (D)	LU1894682456	3,373.18	0.05%	592.77	0.01%	-	-
Klasse G EUR Hgd (C)	LU2036673619	16,415.12	0.06%	1,426.86	0.01%	-	-
Klasse G EUR Hgd QD (D)	LU1894682530	4,919.17	0.04%	798.70	0.01%	-	-

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhän- gigen Gebühren am Ende des Beobachtungs- zeitraums in der Währung des Teilfonds	Prozentanteil basierend auf dem NIW am Ende des Beobachtungs- zeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhän- gigen Gebühren während des Bilanzierungs- zeitraums auf- grund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittli- chen NIW Im Bilanzierungs- zeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzie- rungszeitraums) angefallener Betrag der er- folgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Klasse G EUR QTD (D)	LU2036673452	13,296.60	0.05%	1,034.07	0.01%	-	-
Klasse Z EUR HGD QTD (D)	LU2085675515	1,147.55	0.32%	470.33	0.10%	-	-

Net Zero Ambition US Corporate Bond - USD

Klasse I USD (C)	LU2559894139	2.46	0.05%	-	-	1.87	0.04%
Klasse R USD (C)	LU2559894303	1.21	0.02%	-	-	1.24	0.02%
Klasse Z USD (C)	LU2559895029	11,420.29	0.06%	953.97	0.01%	7,506.78	0.04%
Klasse Z USD QTD (D)	LU2559895292	3.09	0.06%	0.03	0.00%	1.92	0.04%

US Bond - EUR

Klasse A EUR Hgd (C)	LU1880401366	-	-	15.38	0.00%	-	-
Klasse I EUR Hgd (C)	LU1880402760	152,668.39	0.09%	8,236.99	0.01%	-	-
Klasse I USD (C)	LU1880402844	-	-	4.14	0.00%	-	-
Klasse M EUR Hgd (C)	LU1880403065	17,835.14	0.07%	3,999.46	0.02%	-	-
Klasse R EUR (C)	LU2183144067	475.26	0.01%	33.45	0.00%	-	-
Klasse R EUR Hgd (C)	LU1880404626	1,144.91	0.07%	167.16	0.01%	-	-
Klasse R USD (C)	LU1880405276	404.22	0.01%	13.43	0.00%	-	-
Klasse Z USD (C)	LU2031986479	-	-	-	-	61.47	0.03%

US Corporate Bond - USD

Klasse A EUR Hgd (C)	LU1162498122	8,569.54	0.04%	20,398.04	0.12%	4,898.20	0.05%
Klasse A USD (C)	LU1162497827	-	-	0.76	0.00%	829.06	0.01%
Klasse G EUR Hgd (C)	LU1162498478	-	-	0.74	0.00%	-	-
Klasse I EUR Hgd (C)	LU1162497314	-	-	-	-	1,394.22	0.05%
Klasse I USD (C)	LU1162497157	-	-	3,241.23	0.00%	62,718.99	0.06%
Klasse M EUR Hgd (C)	LU1162497660	163.87	0.14%	0.99	0.00%	193.10	0.18%
Klasse M USD (C)	LU1162497587	-	-	0.95	0.00%	409.95	0.03%
Klasse Z EUR Hgd (C)	LU2347636016	81,793.47	0.18%	482.00	0.00%	82,060.14	0.18%

US Short Term Bond - EUR

Klasse G EUR (C)	LU2085676596	1,579.36	0.06%	795.90	0.05%	-	-
Klasse Z USD (C)	LU2031986552	-	-	-	-	1,477.65	0.22%

China RMB Aggregate Bond - USD

Klasse I USD (C)	LU2534779207	-	-	-	-	12.94	0.25%
------------------	--------------	---	---	---	---	-------	-------

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhän- gigen Gebühren am Ende des Beobachtungs- zeitraums in der Währung des Teilfonds	Prozentanteil ba- sierend auf dem NIW am Ende des Beobachtungs- zeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhän- gigen Gebühren während des Bilanzierungs- zeitraums auf- grund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittli- chen NIW Im Bilanzierungs- zeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzie- rungszeitraums) angefallener Betrag der er- folgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Klasse R USD (C)	LU2534779389	-	-	-	-	10.08	0.19%
Klasse Z EUR Hgd (C)	LU2534778498	-	-	-	-	196.12	0.16%
Klasse Z USD (C)	LU2534778811	-	-	-	-	119,807.04	0.28%
Klasse Z USD Hgd (C)	LU2534777847	-	-	-	-	148.73	0.13%

Emerging Markets Blended Bond - EUR

Klasse A EUR AD (D)	LU1161086316	45,535.57	0.33%	1,876.78	0.01%	-	-
Klasse A EUR (C)	LU1161086159	833,389.59	0.32%	90,314.16	0.04%	-	-
Klasse A USD Hgd (C)	LU1543731449	135.97	0.98%	-	-	6.18	0.04%
Klasse A5 EUR (C)	LU2070305896	24.51	0.49%	-	-	-	-
Klasse F EUR (C)	LU2018719489	134.08	0.20%	9.83	0.02%	-	-
Klasse F EUR QTD (D)	LU2018719562	161.00	0.25%	3.52	0.01%	-	-
Klasse G EUR (C)	LU1161086407	405,942.14	0.26%	37,113.64	0.02%	-	-
Klasse G EUR QTD (D)	LU1600318833	302,630.79	0.27%	41,389.93	0.04%	-	-
Klasse I EUR (C)	LU1161085698	42,799.46	0.45%	4,302.20	0.05%	-	-
Klasse M EUR (C)	LU1161085938	337,914.52	0.53%	27,339.26	0.04%	-	-
Klasse Q-I11 EUR (C)	LU1161085854	1,394,809.02	0.67%	0.01	0.00%	44,490.01	0.02%
Klasse Z EUR (C)	LU2347636289	10,451.52	0.52%	1,170.82	0.07%	-	-

Emerging Markets Bond - EUR

Klasse A AUD MTD3 (D)	LU1882449637	-	-	625.79	0.00%	-	-
Klasse A CZK Hgd (C)	LU1882449710	37,678.08	0.55%	4,702.37	0.07%	-	-
Klasse A EUR AD (D)	LU1882449983	199,888.09	0.38%	23,607.02	0.05%	-	-
Klasse A EUR (C)	LU1882449801	95,559.42	0.15%	111,801.91	0.19%	-	-
Klasse A EUR Hgd AD (D)	LU1882450130	73,993.39	0.45%	7,603.38	0.05%	-	-
Klasse A EUR Hgd (C)	LU1882450056	10,731.81	0.45%	1,492.75	0.06%	-	-
Klasse A EUR MTD (D)	LU1882450213	52,667.15	0.46%	2,479.94	0.02%	-	-
Klasse A USD AD (D)	LU1882450486	18,719.98	0.45%	1,289.20	0.03%	-	-
Klasse A USD (C)	LU1882450304	119,721.60	0.28%	69,832.31	0.16%	-	-
Klasse A USD MGI (D)	LU1882450726	604,441.83	0.43%	130,692.29	0.09%	-	-
Klasse A USD MTD (D)	LU1882450569	229,073.79	0.46%	15,009.15	0.03%	-	-
Klasse A USD MTD3 (D)	LU1882450643	418,330.24	0.19%	163,602.86	0.09%	-	-
Klasse A ZAR MTD3 (D)	LU1882450999	4,961,239.36	0.67%	2,079,839.83	0.30%	-	-

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhän- gigen Gebühren am Ende des Beobachtungs- zeitraums in der Währung des Teilfonds	Prozentanteil ba- sierend auf dem NIW am Ende des Beobachtungs- zeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhän- gigen Gebühren während des Bilanzierungs- zeitraums auf- grund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittli- chen NIW Im Bilanzierungs- zeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzie- rungszeitraums) angefallener Betrag der er- folgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Klasse F EUR (C)	LU1882452938	94,884.21	0.37%	13,494.92	0.05%	-	-
Klasse F EUR QTD (D)	LU1882453076	21,638.40	0.38%	5,586.44	0.09%	-	-
Klasse G EUR (C)	LU2036673023	17,188.57	0.31%	10,733.90	0.20%	-	-
Klasse G EUR Hgd AD (D)	LU1894676722	14,451.15	0.33%	5,428.05	0.13%	-	-
Klasse G EUR QTD (D)	LU2036673296	11,905.83	0.31%	4,071.85	0.12%	-	-
Klasse Z EUR Hgd AD (D)	LU2085674625	16,789.23	0.49%	10,033.80	0.25%	-	-
Klasse Z USD (C)	LU2040440153	28,933.47	0.67%	2,247.98	0.05%	-	-
Emerging Markets Hard Currency Bond - EUR							
Klasse A EUR (C)	LU0907913460	-	-	4.41	0.00%	-	-
Klasse I EUR AD (D)	LU0907912652	113,930.75	0.16%	-	-	-	-
Klasse I EUR (C)	LU0907912579	65,734.04	0.25%	1,319.66	0.01%	-	-
Klasse I USD (C)	LU1543737727	39,568.94	0.39%	32,243.24	0.20%	-	-
Klasse I USD Hgd (C)	LU0907912736	2,104.59	0.22%	1,483.14	0.12%	-	-
Klasse M EUR (C)	LU0907913031	13,832.18	0.24%	8,129.40	0.12%	-	-
Klasse R EUR (C)	LU1756691595	1,189.94	0.06%	-	-	-	-
Emerging Markets Local Currency Bond - EUR							
Klasse A CZK Hgd (C)	LU1880385494	-	-	113.93	0.01%	-	-
Klasse A EUR (C)	LU1882459511	-	-	0.01	0.00%	-	-
Klasse G EUR Hgd (C)	LU1880386385	-	-	6.11	0.00%	-	-
Klasse I EUR Hgd (C)	LU1880386625	-	-	3.69	0.00%	-	-
Klasse I USD (C)	LU1880387607	-	-	29,180.25	0.03%	-	-
Klasse M EUR Hgd (C)	LU1880387946	-	-	1,926.33	0.11%	-	-
Klasse Z EUR AD (D)	LU2052288532	-	-	29,099.92	0.04%	-	-
Klasse Z EUR QD (D)	LU2052288458	-	-	0.04	0.00%	-	-
Global Multi-Asset Conservative - EUR							
Klasse A EUR (C)	LU1883329432	-	-	5,126.44	0.00%	-	-
Klasse G EUR (C)	LU1883329861	-	-	3,737.44	0.00%	-	-
Klasse G EUR QTD (D)	LU1883329945	-	-	106.95	0.00%	-	-
Multi-Asset Sustainable Future - EUR							
Klasse A CZK Hgd (C)	LU2176991698	-	-	121.03	0.00%	-	-
Klasse A EUR AD (D)	LU1941682095	-	-	19.76	0.00%	-	-

Anteilklassen	ISIN	Erzielter Betrag der erfolgsabhän- gigen Gebühren am Ende des Beobachtungs- zeitraums in der Währung des Teilfonds	Prozentanteil basierend auf dem NIW am Ende des Beobachtungs- zeitraums ⁽¹⁾	Täglicher Betrag der erfolgsabhän- gigen Gebüh- ren während des Bilanzierungs- zeitraums auf- grund von Rücknahmen (in der Währung des Teilfonds)	Prozentanteil basierend auf dem durchschnittli- chen NIW im Bilanzierungs- zeitraum ⁽²⁾	Zum Ende des Zeitraums (Ende des Bilanzie- rungszeitraums) angefallener Betrag der er- folgsabhängigen Gebühren (in der Währung des Teilfonds)	Prozentanteil basierend auf dem NIW am Ende des Geschäftsjahrs ⁽³⁾
Klasse A EUR (C)	LU1941681956	-	-	349.20	0.00%	-	-
Klasse G EUR (C)	LU1941682335	-	-	676.88	0.00%	-	-
Klasse I EUR (C)	LU1941682178	-	-	1.71	0.00%	-	-
Klasse M EUR (C)	LU1941682509	-	-	146.68	0.00%	-	-
Klasse R EUR (C)	LU1941682251	-	-	39.25	0.00%	-	-

Pioneer Flexible Opportunities - USD

Klasse I USD (C)	LU1883341486	-	-	456.41	0.29%	-	-
------------------	--------------	---	---	--------	-------	---	---

Absolute Return Credit - EUR

Klasse A EUR (C)	LU1622150198	390.72	0.28%	70.67	0.06%	-	-
Klasse A USD (C)	LU1622150867	3.80	0.39%	-	-	-	-
Klasse A USD Hgd (C)	LU1622150941	55.77	0.41%	-	-	-	-
Klasse G EUR (C)	LU1622151329	5,194.26	0.19%	197.28	0.01%	-	-
Klasse I EUR (C)	LU1622150271	221,742.97	0.55%	89.13	0.00%	-	-
Klasse I GBP Hgd (C)	LU1622150438	84.01	0.57%	-	-	-	-
Klasse M EUR (C)	LU1622151592	6.54	0.58%	-	-	-	-
Klasse R EUR (C)	LU1622151162	5.36	0.48%	-	-	-	-

Absolute Return Forex - EUR

Klasse A USD (C)	LU1883326172	-	-	0.01	0.00%	-	-
------------------	--------------	---	---	------	-------	---	---

Volatility World - USD

Klasse A SGD Hgd (C)	LU0752742626	-	-	400.88	0.29%	-	-
----------------------	--------------	---	---	--------	-------	---	---

(1) Betrag der erfolgsabhängigen Gebühren am Ende des Beobachtungszeitraums in der Währung des Teilfonds, geteilt durch den NIW am Ende des Beobachtungszeitraums

(2) Täglicher Betrag der erfolgsabhängigen Vergütung während des Geschäftsjahrs aufgrund von Rücknahmen in der Währung des Teilfonds geteilt durch den durchschnittlichen NIW im Bilanzierungszeitraum

(3) Zum Jahresende (Ende des Bilanzierungszeitraums) angefallener Betrag der erfolgsabhängigen Vergütung in der Währung des Teilfonds geteilt durch den NIW am Ende des Bilanzierungszeitraums

Die aktiven Anteilklassen ohne erfolgsabhängige Vergütung während des Jahres oder ohne erfolgsabhängige Vergütung zum Jahresende werden in der Tabelle nicht ausgewiesen.

OFFENLEGUNGSVERORDNUNG

Am 18. Dezember 2019 kündigten der Europäische Rat und das Europäische Parlament an, dass sie eine politische Vereinbarung über die Offenlegungsverordnung getroffen haben, um einen gesamteuropäischen Rahmen für nachhaltige Anlagen zu schaffen. Die Offenlegungsverordnung sieht für den Finanzdienstleistungssektor des Europäischen Wirtschaftsraums einen abgestimmten Ansatz für nachhaltigkeitsbezogene Informationen für Anleger vor.

Im Rahmen der Offenlegungsverordnung erfüllt die Verwaltungsgesellschaft die Kriterien eines „Finanzmarktteilnehmers“ und jeder einzelne Teilfonds gilt als „Finanzprodukt“. Weitere Einzelheiten zur Erfüllung der Anforderungen der Offenlegungsverordnung durch einen Teilfonds finden Sie im jeweiligen Anhang des Teilfonds. Bitte sehen Sie sich auch den Abschnitt „Nachhaltige Anlagen“ im Fondsprospekt und die Richtlinie für verantwortungsvolle Anlagen von Amundi unter www.amundi.com/an.

Gemäß Art. 11 der Offenlegungsverordnung gibt der Fonds folgende Erklärungen ab: Amundi hat im Rahmen der Richtlinie für verantwortungsvolle Anlagen von Amundi seinen eigenen Ansatz der ESG-Einstufung entwickelt. Die ESG-Einstufung von Amundi zielt darauf ab, die ESG-Leistung eines Emittenten zu messen, d. h. inwieweit er dazu in der Lage ist, nachhaltigkeitsbezogene Risiken und Chancen seiner Branche und besonderer Umstände vorherzusehen und zu steuern. Anhand der ESG-Einstufungen von Amundi können Portfolioverwalter bei ihren Anlageentscheidungen Nachhaltigkeitsrisiken berücksichtigen. Bei allen aktiven Anlagestrategien verwendet Amundi gezielte Ausschlussrichtlinien. Dabei werden Unternehmen ausgeschlossen, die im Widerspruch stehen zur Richtlinie für verantwortungsvolle Anlagen, etwa Unternehmen, die internationale Übereinkommen, international anerkannte Rahmenvorschriften oder nationale Gesetze nicht einhalten.

■ Teilfonds nach Artikel 9

Die Teilfonds haben ein Nachhaltigkeitsziel. Sie gelten daher als Finanzprodukt gemäß Artikel 9 der SFDR (Verordnung (EU) 2019/2088 des Europäischen Parlaments und des Rates vom 27. November 2019 über nachhaltigkeitsbezogene Offenlegungspflichten im Finanzdienstleistungssektor). Gemäß den Vorgaben in Artikel 58 der DELEGIERTE VERORDNUNG (EU) 2022/1288 enthält der Anhang zu diesem Bericht daher genauere Angaben zu den von dem Finanzprodukt geförderten ökologischen und sozialen Aspekten.

Dieser Anhang enthält folgende Informationen:

- Erreichung des nachhaltigen Anlageziels des Finanzprodukts;
- Beste Anlagen, Portfoliostrukturierung und Anteil der Anlagen in unterschiedlichen wirtschaftlichen Sektoren und Untersektoren;
- Informationen zu nachhaltigen Anlagen.

Liste der Teilfonds 9 Teilfonds zum 30. Juni 2024

Montpensier Great European Models SRI
 Montpensier M Climate Solutions
 Euro Corporate Short Term Impact Green Bond
 Impact Green Bonds

■ Teilfonds nach Artikel 8 (vorgeschrieben in Art.11.1)

Die nachstehend aufgeführten Teilfonds werden gemäß Artikel 8 der Offenlegungsverordnung eingestuft und zielen darauf ab, ökologische und/oder soziale Aspekte zu fördern. Zusätzlich zur Anwendung der Richtlinie für verantwortungsvolle Anlagen von Amundi zielen diese Teilfonds nach Artikel 8 darauf ab, diese Aspekte zu fördern durch Anlagen, die zu Portfolios mit höherer ESG-Punktzahl führen als ihre jeweiligen Vergleichsindizes oder Anlagebereiche. Die ESG-Punktzahl des Portfolios ist der gewichtete Durchschnitt des Fondsvolumens der ESG-Punktzahl des Emittenten basierend auf dem ESG-Punktemodell von Amundi.

Der Anlageverwalter förderte während des Berichtszeitraums fortlaufend ökologische und/oder soziale Aspekte durch die Anwendung der vorstehend genannten Methoden.

Liste der Teilfonds 8 Teilfonds zum 30. Juni 2024

Climate Transition Global Equity
 Euroland Equity
 European Equity ESG Improvers
 Euroland Equity Small Cap
 European Equity
 Europe Ex Uk Equity
 European Equity Green Technology
 European Equity Value
 European Equity Income ESG
 European Equity Small Cap
 Equity Japan Target
 Global Ecology ESG
 Global Equity ESG Improvers
 Net Zero Ambition Global Equity
 Global Equity Income ESG
 Japan Equity Engagement
 Global Equity
 US Equity Dividend Growth
 US Equity ESG Improvers
 US Equity Fundamental Growth
 US Equity Research
 US Equity Research Value
 Polen Capital Global Growth
 Net Zero Ambition Top European Players
 US Pioneer Fund
 Asia Equity Focus
 China A Shares
 China Equity
 Emerging Europe Middle East And Africa
 Emerging Markets Equity Focus
 Emerging Markets Equity Focus Ex China
 Emerging Markets Equity ESG Improvers
 Emerging World Equity
 Latin America Equity
 Net Zero Ambition Emerging Markets Equity
 New Silk Road
 Russian Equity
 Sbi FM India Equity
 Euroland Equity Dynamic Multi Factors
 Euroland Equity Risk Parity
 European Equity Conservative
 European Equity Dynamic Multi Factors

European Equity Risk Parity (liquidated 07/06/2024)
Global Equity Conservative
Global Equity Dynamic Multi Factors
European Convertible Bond
Montpensier Global Convertible Bond
Euro Aggregate Bond
Euro Corporate ESG Bond
Strategic Bond
Euro High Yield Bond
Euro High Yield Short Term Bond
Global Subordinated Bond
Pioneer Global High Yield Bond
Global High Yield ESG Improvers Bond
US High Yield Bond
European Subordinated Bond ESG
Global Aggregate Bond
Global Corporate Bond
Global Corporate ESG Improvers Bond
Net Zero Ambition Global Corporate Bond
Global High Yield Bond
Global Short Term Bond
Optimal Yield
Optimal Yield Short Term
Strategic Income
Net Zero Ambition US Corporate Bond
US Bond
US Corporate Bond
US Short Term Bond
Asia Income ESG Bond
Emerging Markets Blended Bond
Emerging Markets Bond
Emerging Markets Corporate Bond
Emerging Markets Green Bond
Emerging Markets Corporate High Yield Bond
Emerging Markets Hard Currency Bond
Emerging Markets Local Currency Bond
Emerging Markets Short Term Bond
Asia Multi-Asset Target Income
Euro Multi-Asset Target Income
Global Multi-Asset
Global Multi-Asset Conservative
Global Multi-Asset Target Income
Net Zero Ambition Multi-Asset
Multi-Asset Real Return
Multi-Asset Sustainable Future
Pioneer Flexible Opportunities
Income Opportunities
Real Assets Target Income
Target Coupon
Absolute Return Credit
Absolute Return Multi-Strategy
Absolute Return Global Opportunities Bond
Quantitative Global Absolute Return Bond
Multi-Strategy Growth
Protect 90
Cash EUR
Cash USD

■ Teilfonds nach Artikel 6

Die Anlageverwalter aller anderen Teilfonds, die nicht gemäß Artikel 8 oder 9 der Offenlegungsverordnung eingestuft werden, berücksichtigen im Rahmen ihres Anlageprozesses angesichts des Anlageschwerpunkts und der Anlageklassen/-sektoren, in die sie investieren, keine ökologisch nachhaltigen Wirtschaftsaktivitäten. Es sollte daher beachtet werden, dass die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten bei den diesem Teilfonds zugrunde liegenden Anlagen nicht berücksichtigt wurden.

Der Teilfonds berücksichtigte während des Geschäftsjahrs im Rahmen der Richtlinie von Amundi für Mindeststandards und Ausschlüsse die wichtigsten nachteiligen Nachhaltigkeitsauswirkungen 14 zu umstrittenen Waffen und schloss Emittenten aus, die beteiligt sind an der Produktion, dem Verkauf und der Lagerung von oder an Dienstleistungen für Antipersonenminen und Streubomben, die nach den Übereinkommen von Ottawa und Oslo verboten sind, sowie Emittenten, die beteiligt sind an der Produktion, dem Verkauf und der Lagerung chemischer, biologischer und abgereicherter Uranwaffen, gemäß der Richtlinie von Amundi für Verantwortungsvolle Anlagen.

Liste der Teilfonds 6 Teilfonds zum 30. Juni 2024

Japan Equity Value
Equity MENA
Euro Government Bond
Euro Inflation Bond
Global Bond
Global Inflation Short Duration Bond
Global Total Return Bond
China RMB Aggregate Bond
Global Macro Bonds & Currencies Low Vol
Absolute Return Forex
Volatility Euro
Volatility World

Vorlage für regelmäßige Offenlegungen zu den in Artikel 9, Absätze 1 bis 4a der Verordnung (EU) 2019/2088 und in Artikel 5, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

**Name des Produkts: AMUNDI FUNDS MONTPENSIER
GREAT EUROPEAN MODELS SRI**

**Rechtsträgerkennung:
213800HTVMOYLK1WB84**

Nachhaltiges Anlageziel

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste ökologisch nachhaltiger Wirtschaftsaktivitäten. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



X

Ja



Nein

X

Es wurden nachhaltige Anlagen mit ökologischem Ziel getätigt: 17.3% des Nettovermögens des Fonds

X

in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten

X

in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten

X

Es wurden ökologische/soziale (E/S) Aspekte gefördert und auch wenn nachhaltige Anlagen kein Anlageziel waren, gab es nachhaltige Anlagen in Höhe von ___%

X

mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten

X

mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten

X

mit einem sozialen Ziel

X

Es wurden nachhaltige Anlagen mit sozialem Ziel getätigt: 81.5% des Nettovermögens des Fonds

X

Es wurden E/S-Aspekte gefördert, aber keine nachhaltigen Anlagen getätigt

Der Anlageverwalter identifiziert nachhaltige Unternehmen durch Anwendung der beschriebenen Methode in der ESG-Richtlinie. Diese ist unter montpensier.com verfügbar. Ein Unternehmen kann mehrere Ziele für nachhaltige Entwicklung berücksichtigen. Gemäß seiner Berücksichtigung der wichtigsten Ziele für nachhaltige Entwicklung, mit denen die Verwaltungsgesellschaft das Unternehmen verknüpft, stuft sie es als ökologisch oder sozial nachhaltig ein.



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Der Fonds berücksichtigt Nachhaltigkeitsfaktoren im Rahmen seines Anlageprozesses. Nachstehend wird genauer hierauf eingegangen.

Durch Berücksichtigung von ESG-Kriterien besteht das nachhaltige Anlageziel des Fonds in einer Kombination aus finanzieller Leistung und dem Bestreben, das ESG-Ergebnis des Emittenten positiv zu beeinflussen. Unternehmen werden dazu angehalten, ESG-Kriterien besser in ihre Aktivitäten zu integrieren und bewährte Verfahren zu berücksichtigen.

Die Verwaltungsgesellschaft wendete die im vorvertraglichen Dokument für Finanzprodukte beschriebene und in Artikel 9, Absatz 1 bis 4a der Verordnung (EU) 2019/2088 und Artikel 5, erster Absatz der Verordnung (EU) 2020/852 erwähnte Richtlinie an.

Mit Ausnahme von Barmitteln und Barmitteläquivalenten sind 100% der Portfolioanlagen nachhaltige Anlagen (also 98.82% des Nettovermögens des Fonds).

Der gewichteter Durchschnitt des CO₂-Ausstoßes und der CO₂-Bilanz des Portfolios ist geringer als der des Index. Dieses Ergebnis ist zurückzuführen auf unser geringes Engagement bei fossilen Brennstoffen.

Auch unter Einschluss der Scope 3 Upstream-Emissionen ist der gewichteter Durchschnitt des CO₂-Ausstoßes und der CO₂-Bilanz des Portfolios geringer als der des Index.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● Wie schnitten die Nachhaltigkeitsindikatoren ab?

1.1. Ergebnis bei ökologischen Aspekten

Scope 1 und 2	28.06.2024	30.06.2023
Gewichteter Durchschnitt des CO₂-Ausstoßes		
Great European Models SRI	71	72
Stoxx 600	83	101
CO₂-Bilanz		
Great European Models SRI	12	16
Stoxx 600	65	112
Abdeckung (% investiert)		
Great European Models SRI	96.51%	100.00%
Stoxx 600	99.91%	99.91%

Quelle: Montpensier Finance auf Grundlage von Daten des MSCI

Gewichteter Durchschnitt des CO₂-Ausstoßes, Emissionen in Tonnen / Umsatz in Mio. USD

CO₂-Ausstoß, Emissionen in Tonnen / Investitionssumme in Mio. EUR

Scope 3 Upstream, kumuliert mit Scope 1 und 2	28.06.2024	30.06.2023
Gewichteter Durchschnitt des CO₂-Ausstoßes		
Great European Models SRI	143	138
Stoxx 600	148	170
CO₂-Bilanz		
Great European Models SRI	20	25
Stoxx 600	95	162
Abdeckung (% investiert)		
Great European Models SRI	94.90%	99.56%
Stoxx 600	98.11%	98.40%

Quelle: Montpensier Finance auf Grundlage von Daten des MSCI

NB: Gemäß der Delegierten Verordnung (EU) 2022/1288 wird die CO₂-Bilanz ab Dezember 2023 standardisiert durch den EVIC (Unternehmenswert + Barmittel). Diese Normalisierung basierte zuvor auf dem Börsenwert.

Seit 28. Juni 2024 weisen wir zudem alle gemeldeten oder geschätzten Scope 3 Upstream aus anstelle der geschätzten Scope 3 Tier 1.

1.2. Ergebnis bei sozialen Aspekten

	28.06.2024	30.06.2023
Stellenstreichungen in signifikanter Höhe		
Great European Models SRI	8.7%	13.7%
Stoxx 600	18.8%	20.4%
Abdeckung (% investiert)		
Great European Models SRI	93.15%	100.0%
Stoxx 600	91.36%	90.6%
	28.06.2024	30.06.2023
Frauen im Verwaltungsrat		
Great European Models SRI	39.8%	39.5%
Stoxx 600	41.9%	40.7%
Abdeckung (% investiert)		
Great European Models SRI	96.47%	100.0%
Stoxx 600	99.91%	99.8%

Quelle: Montpensier Finance / MSCI

Stellenstreichungen in signifikanter Höhe: Gewicht der Unternehmen des Portfolios, die zuletzt in den vergangenen drei Jahren in erheblichem Maße Stellen gestrichen haben (mehr als 1 000 entlassene Mitarbeiter oder 10% der Arbeitskräfte).

Frauen im Verwaltungsrat: Gewichtete Anzahl der Frauen im Verwaltungs- und Aufsichtsrat der Unternehmen des Portfolios.

1.3. Ergebnis bei der Unternehmensführung

	28.06.2024	30.06.2023
Unabhängigkeit des Verwaltungsrats		
Great European Models SRI	87.7%	87.0%
Stoxx 600	97.3%	97.2%
Mit ESG-Zielen verknüpfte Vergütung		
Great European Models SRI	75.2%	75.2%
Stoxx 600	91.2%	87.2%
Abdeckung (% investiert)		
Great European Models SRI	96.47%	98.43%
Stoxx 600	99.95%	99.37%

Quelle: Montpensier Finance / MSCI

Unabhängigkeit des Verwaltungsrats: Gewicht der Unternehmen des Portfolios, bei denen die Mehrzahl der Verwaltungsratsmitglieder unabhängig sind von Mitarbeitern, Mehrheitsaktionären und Regierungen.

Mit ESG-Zielen verknüpfte Vergütung: Gewicht der Unternehmen des Portfolios, die bei der Vergütung von Führungskräften ESG-Kriterien berücksichtigen. Diese Messgröße basiert auf den veröffentlichten Berichten der Unternehmen. Sie konzentriert sich ausschließlich darauf, ob diese Elemente in den Komponenten der variablen Vergütung enthalten sind oder nicht, und berücksichtigt nicht ihre Wirksamkeit.

1.4. Ergebnis bei Menschenrechten

	28.06.2024	30.06.2023
Einhaltung des globalen Pakts der Vereinten Nationen - Bestanden		
Great European Models SRI	100.0%	100.0%
Stoxx 600	86.8%	84.3%
Einhaltung des globalen Pakts der Vereinten Nationen - Unter Beobachtung		
Great European Models SRI	0.0%	0.0%
Stoxx 600	13.1%	14.7%
Einhaltung des globalen Pakts der Vereinten Nationen - Durchgefallen		
Great European Models SRI	0.0%	0.0%
Stoxx 600	0.0%	0.9%
Einhaltung des globalen Pakts der Vereinten Nationen - Nicht bewertet		
Great European Models SRI	0.0%	0.0%
Stoxx 600	0.1%	0.1%
Abdeckung (% investiert)		
Great European Models SRI	100.00%	100.00%
Stoxx 600	99.91%	99.89%

Quelle: Montpensier Finance / MSCI

Einhaltung des globalen Pakts der Vereinten Nationen: Gewicht der Unternehmen des Portfolios, die den globalen Pakt der Vereinten Nationen einhalten.

● ... und im Vergleich zu früheren Zeiträumen?

Siehe oben.



● Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?

Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Die Evaluierung des DNSH-Prinzips („keine erhebliche Beeinträchtigung“) beruht auf Ausschlüssen, wesentlichen negativen Auswirkungen und der Überwachung von Kontroversen. Außerdem wird davon ausgegangen, dass Unternehmen mit negativer ökologischer oder sozialer MIA-Wirkung bzw. negativer Auswirkung auf die Säulen E und S das DNSH-Prinzip beeinträchtigen.

Weitere Einzelheiten finden Sie im Prospekt und dem vorvertraglichen SFDR-Dokument im Anhang zum Prospekt des OGA, die auf der Website der Verwaltungsgesellschaft verfügbar sind.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:

Unternehmen, die nicht im Einklang stehen mit bestimmten internationalen Normen und Konventionen, insbesondere dem globalen Pakt der Vereinten Nationen (UNG), der internationalen Arbeitsorganisation (ILO) und den UN-Leitprinzipien für Wirtschaft und Menschenrechte (UNGPMHR), schließen wir aus unserem Anlagebereich aus.

Unternehmen mit „roter“ Kontroverse werden aus dem Anlagebereich ausgeschlossen. Zu diesen „roten“ Kontroversen zählen Unternehmen, die nicht im Einklang stehen mit dem globalen Pakt der Vereinten Nationen (Menschenrechte, Arbeitnehmerrechte, Umwelt und Korruption).



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Wir berücksichtigen die wichtigsten Indikatoren für negative Auswirkungen der Richtlinie für Sektorauschlüsse und normative Ausschlüsse, der Analyse bewährter Verfahren der Unternehmensführung (unter Einbeziehung der firmeneigenen Montpensier Governance Flag - MGF), der firmeneigenen qualitativen Analyse des Beitrags von Unternehmen zum ökologischen und gemeinschaftlichen Wandel (Montpensier Impact Assessment – MIA, Montpensier Industry Contributor – MIC) und/oder der Analyse ökologischer Aktivitäten zur Bestimmung des Beitrags zu einem Ziel oder mehreren Zielen für nachhaltige Entwicklung der UN.

Relevanz und Umfang dieser Analyseindikatoren variieren je nach Sektor, Branche und Region, in der das jeweilige Unternehmen tätig ist.

Informationen zu den ökologischen und sozialen Zielen und den Zielen der Unternehmensführung (ESG) finden Sie auf der Website der Verwaltungsgesellschaft:

<https://www.montpensier.com/sites/default/files/public/documents/politique-esg.pdf>



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum:

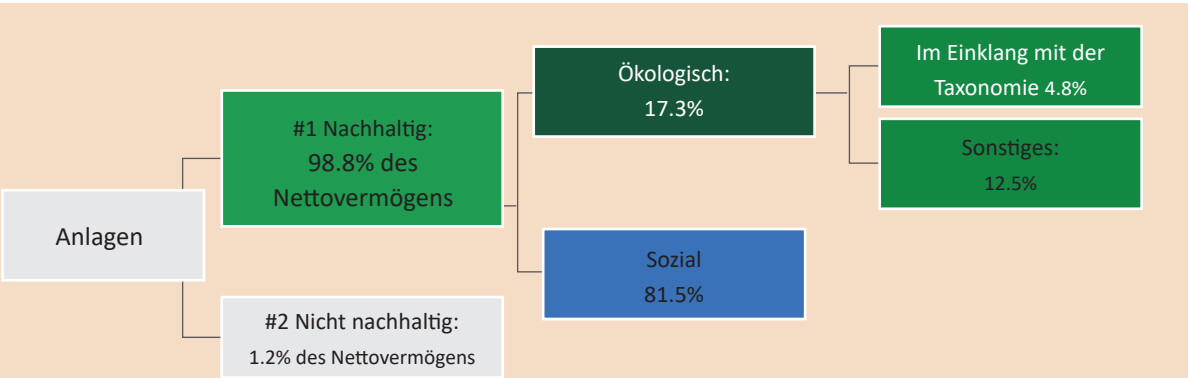
Größte Anlagen	Sektor	% Vermögenswerte	Land
Novo Nordisk B	Gesundheit	7.78%	Dänemark
ASML Holding	Technologie	7.74%	Niederlande
Linde Plc	Chemikalien	4.66%	Irland
Essilor Luxottica	Gesundheit	4.05%	Frankreich
Lonza	Gesundheit	3.68%	Schweiz
Beiersdorf	Körperpflege, Drogerien und Lebensmittelgeschäfte	3.47%	Deutschland
Schneider Electric	Industriegüter und industrielle Dienstleistungen	3.40%	Frankreich
Hermes International	Konsumgüter und Dienstleistungen	3.31%	Frankreich
ASM International	Technologie	3.28%	Niederlande
Atlas Copco A	Industriegüter und industrielle Dienstleistungen	3.15%	Schweden
Dassault Systemes	Technologie	3.10%	Frankreich
Coloplast B	Gesundheit	3.09%	Dänemark
Novonosis (Novozymes) B	Gesundheit	3.03%	Dänemark
Icon Plc	Gesundheit	2.88%	Irland
L'Oréal	Konsumgüter und Dienstleistungen	2.86%	Frankreich
Gesamtgewichtung der 15 größten Reihen vs Nettovermögen des Fonds zum 28.06.2024		59.5%	



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

Wie war das Portfolio strukturiert?



- #1 Nachhaltig umfasst nachhaltige Anlagen mit ökologischen oder sozialen Zielen.
- #2 Nicht nachhaltig enthält Anlagen, die nicht als nachhaltige Anlagen gelten.

In welchen Wirtschaftssektoren wurden Anlagen getätigt?

% Fondsvolumen	
Gesundheit	26.9%
Nicht-Basiskonsumgüter	20.3%
Technologie	19.4%
Industriewerte	15.4%
Basiskonsumgüter	7.4%
Grundstoffe	4.7%
Finanzwerte	2.1%
Versorgungswirtschaft	1.7%
Energie	1.0%
Total	98.8%

des Nettovermögens des Fonds zum
28.06.2024

Einstufung des Industry Classification Benchmark (ICB) - 11 Industriesektoren

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffe mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

- **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

☐ In fossiles Gas

☐ In Nuklearenergie

☒ **Nein**

Das Engagement von Unternehmen bei Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der Taxonomie wird bestimmt nur unter Berücksichtigung der von den Unternehmen veröffentlichten Daten.

Es stehen noch keine Daten zur Verfügung zum Engagement von Unternehmen bei mit der Taxonomie konformen Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie.

Zur Information: 3.40% des Portfolios sind Aktien, bei denen ein Engagement bei fossiler Energie und/oder Nuklearenergie identifiziert wurde. 3.40% des Portfolios sind Aktien, deren Umsatz teilweise auf Nuklearenergie zurückzuführen ist, und 0.00% sind Aktien mit einem Engagement bei fossiler Energie.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

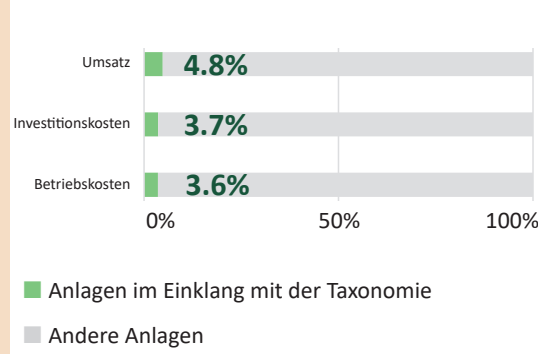
- **des Umsatzes**, bringt die derzeitige „Umweltfreundlichkeit“ des Investitionsempfängers zum Ausdruck.

- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, die relevant sind für den Übergang zu einer grünen Wirtschaft.

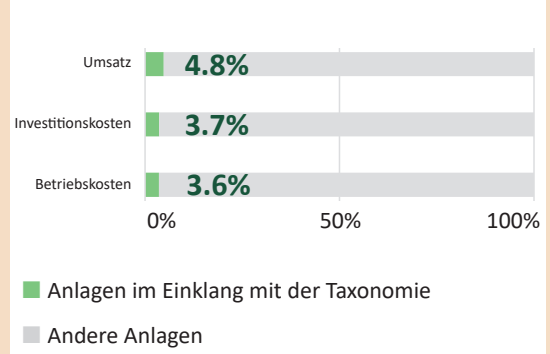
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



1. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



*„Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements.

MSCI ESG Research schätzt den Umsatz anhand der nachstehend beschriebenen Methode.

Bei CapEx und OpEx werden nur die von den Unternehmen veröffentlichten Daten berücksichtigt.

Übereinstimmung mit der EU-Taxonomie

MSCI ESG Research schätzt die Übereinstimmung mit der EU-Taxonomie basierend auf dem maximalen Prozentanteil des Umsatzes des Unternehmens, der zurückzuführen ist auf Produkte und Dienstleistungen, die ökologische Ziele erfüllen, gemäß den MSCI Sustainable Impact Metrics. Bei Unternehmen, die das DNSH-Prinzip („keine erhebliche Beeinträchtigung“) und die „sozialen Mindestgarantien“ der EU-Taxonomie nicht erfüllen, verringert sich der Prozentanteil des Umsatzes, der zurückzuführen ist auf Produkte und Dienstleistungen, die ökologische Ziele erfüllen, auf 0. Gleiches gilt für Unternehmen, bei denen mindestens 5% des Umsatzes zurückzuführen sind auf die Lieferung und den Vertrieb von bzw. den Einzelhandel mit Tabakprodukten sowie Unternehmen mit einem Engagement bei umstrittenen Waffen.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei **Übergangsaktivitäten** stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der EU-Taxonomie nicht erfüllen.

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Der Fonds hat keinen Mindestanteil für Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

	28.06.2024	30.06.2023
Übereinstimmung mit der EU-Taxonomie	% Fondsvolumen	% Fondsvolumen
Amundi Funds Montpensier Global Conve	4.8%	7.5%

Der vorstehend genannte Prozentanteil ist der Beitrag des Portfolios zur Übereinstimmung mit der EU-Taxonomie (basierend auf dem Umsatz) aller nachhaltigen Anlagen mit ökologischem oder sozialem Ziel.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Zum Datum dieses Berichts waren 17.3% des Nettovermögens in nachhaltige Anlagen mit ökologischem Ziel investiert, 13.0% standen dagegen nicht im Einklang mit der EU-Taxonomie.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Datum dieses Berichts waren 81.5% des Nettovermögens in nachhaltige Anlagen mit sozialem Ziel investiert.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Barmittel, Barmitteläquivalente und Derivate zur Absicherung machen 1.2% des Nettovermögens des Fonds aus und bieten keine ökologischen oder sozialen Mindestgarantien.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Die Verwaltungsgesellschaft wendete die im vorvertraglichen Dokument für Finanzprodukte beschriebene und in Artikel 8, Absatz 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6, erster Absatz der Verordnung (EU) 2020/852 erwähnte Richtlinie an.

Die Richtlinie für das Engagement von Aktionären von Montpensier Finance besteht aus einer Abstimmungsrichtlinie und einer Richtlinie für das Engagement.

Die Ausübung von Stimmrechten ist ein wichtiges Element des Dialogs mit Emittenten. Dies fördert bewährte Verfahren der Unternehmensführung und unterstützt die Berufsethik.

Montpensier Finance betrachtet die Ausübung von Stimmrechten als zentralen Bestandteil des Prozesses der Anlageverwaltung im besten Interesse seiner Kunden. Die Richtlinie für Stimmrechte von Montpensier Finance zielt ab auf die langfristige Wertsteigerung seiner Anlagen.

Bei der Ausübung der mit den vom Fonds gehaltenen Wertpapiere verknüpften Stimmrechten nehmen die Fondsverwalter Bezug auf die in der Nachhaltigkeitsrichtlinie von ISS Governance veröffentlichten Empfehlungen zu Grundsätzen der Unternehmensführung. ISS deckt alle gehaltenen Unternehmen im Portfolio der von Montpensier Finance verwalteten Fonds ab.

Der Regulierung zur Einhaltung von Vorschriften zufolge müssen Portfolioverwalter ihre Funktionen unabhängig, vor allem von Emittenten, ausüben und im alleinigen Interesse der Inhaber von Einheiten/Anteilen. Besondere Aufmerksamkeit schenken Portfolioverwalter den Entscheidungen, die Interessen der Inhaber von Einheiten/Anteilen beeinträchtigen können.

Die vollständige Abstimmungsrichtlinie und der letzte Bericht zur Ausübung der Stimmrechte sind auf unserer Webseite verfügbar.

Die Abstimmungsrichtlinie von Montpensier Finance wird ergänzt durch eine Richtlinie für das Engagement.

Die Teams der Fondsverwaltung sind dazu angehalten, Bedenken in Bezug auf Unternehmen bei Besprechungen zur Sprache zu bringen, vor allem dann, wenn ESG-Aspekte scheinbar nicht ausreichend berücksichtigt werden. Die Unternehmen sollen hierdurch dazu angehalten werden, ihre Vorgehensweisen in Bezug auf ökologische und soziale Aspekte bzw. Aspekte der Unternehmensführung zu verbessern, denn all dies sind Faktoren für nachhaltiges Wachstum.

Mit Unterstützung der Analysten für sozial verantwortungsvolle Anlagen arbeiten die Fondsverwalter an einem positiven und konstruktiven mittel- bis langfristigen Verhältnis zu den im Portfolio gehaltenen Unternehmen.

Das Verhältnis hat mehrere Dimensionen:

✓ Unternehmenskontakte;

✓ Die beabsichtigte Abstimmung der Fondsverwalter wird dem Unternehmen vor der Hauptversammlung mitgeteilt.

Zusätzlich zu den bei kleinen und mittleren Unternehmen üblichen Initiativen des direkten Engagements beteiligt sich Montpensier Finance insbesondere bei größeren Unternehmen auch an gemeinsamen, engagementbezogenen Aktionen von ISS im Rahmen seines Programms ISS ESG.

Dieser Dialog verfolgt die nachstehenden Ziele:

✓ Unternehmen sollen zur Festlegung einer ESG-Verpflichtung angehalten werden;

✓ Unternehmen sollen dazu angehalten werden, über ihre ESG-Praktiken zu informieren;

Die vollständige Richtlinie für das Engagement und der letzte Bericht zum Engagement sind auf unserer Webseite verfügbar.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt ein nachhaltiges Ziel erfüllt.

Der Fonds verwendet keinen nachhaltigen Vergleichsindex. Sein nachhaltigkeitsbezogenes Ergebnis wird verglichen mit dem seines Vergleichsindex: Stoxx 600

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Entfällt

● **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Entfällt

● **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Entfällt

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Vorstehend finden Sie die Leistungsindikatoren des Fonds und seines Vergleichsindex gegenüber den Nachhaltigkeitsindikatoren.

Regelmäßige Offenlegungen zu den in Artikel 9, Absätze 1 bis 4a der Verordnung (EU) 2019/2088 und in Artikel 5, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten.

Name des Produkts: AMUNDI FUNDS MONTPENSIER
M CLIMATE SOLUTIONS

Rechtsträgerkennung:
21380078ODTTDH9T8A31

Nachhaltiges Anlageziel

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste ökologisch nachhaltiger Wirtschaftsaktivitäten.

Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



X

Ja



Nein

X

Es wurden nachhaltige Anlagen mit ökologischem Ziel getätigt: 96.6% des Nettovermögens des Fonds

X

in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten

X

in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten

Es wurden ökologische/soziale (E/S) Aspekte gefördert und auch wenn nachhaltige Anlagen kein Anlageziel waren, gab es nachhaltige Anlagen in Höhe von ____%

mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten

mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten

mit einem sozialen Ziel

X

Es wurden nachhaltige Anlagen mit sozialem Ziel getätigt: 0.0% des Nettovermögens des Fonds

Es wurden E/S-Aspekte gefördert, aber keine nachhaltigen Anlagen getätigt

Themenfonds für globale Aktien aller Kapitalisierungen, der abzielt auf Unternehmen, die sich tatsächlich engagieren und einen echten Beitrag zur Energiewende und zum ökologischen Klimaschutz leisten können.



Inwieweit wurde das nachhaltige Anlageziel dieses Finanzprodukts erfüllt?

Der Fonds berücksichtigt Nachhaltigkeitsfaktoren im Rahmen seines Anlageprozesses. Nachstehend wird genauer hierauf eingegangen.

Das nachhaltige Anlageziel des Fonds besteht darin, das Engagement von Unternehmen zu identifizieren, die sich für die Energiewende und den ökologischen Wandel des Klimas einsetzen, um hauptsächlich in Aktien von Unternehmen zu investieren, deren Initiativen oder Lösungen direkt oder indirekt zur Verringerung der Folgen des Klimawandels beitragen, oder in Aktien von Unternehmen, die einen Teil ihrer Tätigkeit ausrichten auf Veränderungen und Entwicklungen im Zusammenhang mit dem Thema Energie- und Klimawandel.

Der Fonds berücksichtigt ESG-Kriterien zur Vereinheitlichung der finanziellen Leistung und im Bestreben, das ESG-Ergebnis des Emittenten positiv zu beeinflussen. Unternehmen werden dazu angehalten, ESG-Kriterien besser in ihre Aktivitäten zu integrieren und bewährte Verfahren zu berücksichtigen.

Die Verwaltungsgesellschaft wendete die im vorvertraglichen Dokument für Finanzprodukte beschriebene und in Artikel 9, Absatz 1 bis 4a der Verordnung (EU) 2019/2088 und Artikel 5, erster Absatz der Verordnung (EU) 2020/852 erwähnte Richtlinie an.

Mit Ausnahme von Barmitteln und Barmitteläquivalenten sind 100% der Portfolioanlagen nachhaltige Anlagen (also 98.11% des Nettovermögens des Fonds).

Der gewichtete Durchschnitt des CO₂-Ausstoßes und der CO₂-Bilanz des Portfolios ist bedeutend geringer als der des Index. Dieses Ergebnis ist zurückzuführen auf unser geringes Engagement bei fossilen Brennstoffen.

Der gewichtete durchschnittliche CO₂-Ausstoß des Portfolios steht im Einklang mit seinem Index, und auch unter Einschluss der Scope 3 Upstream-Emissionen ist seine CO₂-Bilanz geringer als die des Index.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● Wie schnitten die Nachhaltigkeitsindikatoren ab?

1.1. Ergebnis bei ökologischen Aspekten

Scope 1 und 2	28.06.2024	30.06.2023
Gewichteter Durchschnitt des CO₂-Ausstoßes		
M Climate Solutions	62	66
Stoxx Global 1800	97	120
CO₂-Bilanz		
M Climate Solutions	21	23
Stoxx Global 1800	44	80
Abdeckung (% investiert)		
M Climate Solutions	100.00%	97.29%
Stoxx Global 1800	99.77%	99.82%

Quelle: Montpensier Finance auf Grundlage von Daten des MSCI

Gewichteter Durchschnitt des CO₂-Ausstoßes, Emissionen in Tonnen / Umsatz in Mio. USD

CO₂-Ausstoß, Emissionen in Tonnen / Investitionssumme in Mio. EUR

Scope 3 Upstream, kumuliert mit Scope 1 und 2	28.06.2024	30.06.2023
Gewichteter Durchschnitt des CO₂-Ausstoßes		
M Climate Solutions	157	147
Stoxx Global 1800	151	174
CO₂-Bilanz		
M Climate Solutions	35	45
Stoxx Global 1800	60	107
Abdeckung (% investiert)		
M Climate Solutions	87.89%	86.59%
Stoxx Global 1800	98.18%	98.72%

Quelle: Montpensier Finance auf Grundlage von Daten des MSCI

NB: Gemäß der Delegierten Verordnung (EU) 2022/1288 wird die CO₂-Bilanz ab Dezember 2023 standardisiert durch den EVIC (Unternehmenswert + Barmittel). Diese Normalisierung basierte zuvor auf dem Börsenwert.

Seit 28. Juni 2024 weisen wir zudem alle gemeldeten oder geschätzten Scope 3 Upstream aus anstelle der geschätzten Scope 3 Tier 1.

1.2. Ergebnis bei sozialen Aspekten

	28.06.2024	30.06.2023
Stellenstreichungen in signifikanter Höhe		
M Climate Solutions	7.4%	5.4%
Stoxx Global 1800	15.9%	18.4%
Abdeckung (% investiert)		
M Climate Solutions	93.43%	100.0%
Stoxx Global 1800	90.68%	90.2%

	28.06.2024	30.06.2023
Frauen im Verwaltungsrat		
M Climate Solutions	34.6%	33.1%
Stoxx Global 1800	35.8%	34.3%
Abdeckung (% investiert)		
M Climate Solutions	100.00%	100.0%
Stoxx Global 1800	99.76%	99.8%

Quelle: Montpensier Finance / MSCI

Stellenstreichungen in signifikanter Höhe: Gewicht der Unternehmen des Portfolios, die zuletzt in den vergangenen drei Jahren in erheblichem Maße Stellen gestrichen haben (mehr als 1 000 entlassene Mitarbeiter oder 10% der Arbeitskräfte).

Frauen im Verwaltungsrat: Gewichtete Anzahl der Frauen im Verwaltungs- und Aufsichtsrat der Unternehmen des Portfolios.

1.3. Ergebnis bei der Unternehmensführung

	28.06.2024	30.06.2023
Unabhängigkeit des Verwaltungsrats		
M Climate Solutions	91.9%	88.9%
Stoxx Global 1800	93.1%	91.6%
Mit ESG-Zielen verknüpfte Vergütung		
M Climate Solutions	69.9%	62.6%
Stoxx Global 1800	66.0%	64.7%
Abdeckung (% investiert)		
M Climate Solutions	100.00%	100.00%
Stoxx Global 1800	99.76%	99.65%

Quelle: Montpensier Finance / MSCI

Unabhängigkeit des Verwaltungsrats: Gewicht der Unternehmen des Portfolios, bei denen die Mehrzahl der Verwaltungsratsmitglieder unabhängig sind von Mitarbeitern, Mehrheitsaktionären und Regierungen.

Mit ESG-Zielen verknüpfte Vergütung: Gewicht der Unternehmen des Portfolios, die bei der Vergütung von Führungskräften ESG-Kriterien berücksichtigen. Diese Messgröße basiert auf den veröffentlichten Berichten der Unternehmen. Sie konzentriert sich ausschließlich darauf, ob diese Elemente in den Komponenten der variablen Vergütung enthalten sind oder nicht, und berücksichtigt nicht ihre Wirksamkeit.

1.4. Ergebnis bei Menschenrechten

	28.06.2024	30.06.2023
Einhaltung des globalen Pakts der Vereinten Nationen - Bestanden		
M Climate Solutions	100.0%	100.0%
Stoxx Global 1800	82.9%	80.8%
Einhaltung des globalen Pakts der Vereinten Nationen - Unter Beobachtung		
M Climate Solutions	0.0%	0.0%
Stoxx Global 1800	16.8%	18.5%
Einhaltung des globalen Pakts der Vereinten Nationen - Durchgefallen		
M Climate Solutions	0.0%	0.0%
Stoxx Global 1800	0.1%	0.5%
Einhaltung des globalen Pakts der Vereinten Nationen - Nicht bewertet		
M Climate Solutions	0.0%	0.0%
Stoxx Global 1800	0.2%	0.2%
Abdeckung (% investiert)		
M Climate Solutions	100.00%	100.00%
Stoxx Global 1800	99.76%	99.80%

Quelle: Montpensier Finance / MSCI

Einhaltung des globalen Pakts der Vereinten Nationen: Gewicht der Unternehmen des Portfolios, die den globalen Pakt der Vereinten Nationen einhalten.

● **... und im Vergleich zu früheren Zeiträumen?**

Siehe oben.



Wesentliche negative Auswirkungen

sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● **Inwiefern führten die nachhaltigen Anlagen nicht zu einer erheblichen Beeinträchtigung nachhaltiger Anlageziele?**

Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Die Evaluierung des DNSH-Prinzips („keine erhebliche Beeinträchtigung“) beruht auf Ausschlüssen, wesentlichen negativen Auswirkungen und der Überwachung von Kontroversen. Außerdem wird davon ausgegangen, dass Unternehmen mit negativer ökologischer oder sozialer MIA-Wirkung bzw. negativer Auswirkung auf die Säulen E und S das DNSH-Prinzip beeinträchtigen.

Weitere Einzelheiten finden Sie im Prospekt und dem vorvertraglichen SFDR-Dokument im Anhang zum Prospekt des OGA, die auf der Website der Verwaltungsgesellschaft verfügbar sind.

Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:

Unternehmen, die nicht im Einklang stehen mit bestimmten internationalen Normen und Konventionen, insbesondere dem globalen Pakt der Vereinten Nationen (UNGK), der internationalen Arbeitsorganisation (ILO) und den UN-Leitprinzipien für Wirtschaft und Menschenrechte (UNGPBHR), schließen wir aus unserem Anlagebereich aus.

Unternehmen mit „roter“ Kontroverse werden aus dem Anlagebereich ausgeschlossen. Zu diesen „roten“ Kontroversen zählen Unternehmen, die nicht im Einklang stehen mit dem globalen Pakt der Vereinten Nationen (Menschenrechte, Arbeitnehmerrechte, Umwelt und Korruption).



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Wir berücksichtigen die wichtigsten Indikatoren für negative Auswirkungen der Richtlinie für Sektorauschlüsse und normative Ausschlüsse, der Analyse bewährter Verfahren der Unternehmensführung (unter Einbeziehung der firmeneigenen Montpensier Governance Flag - MGF), der firmeneigenen qualitativen Analyse des Beitrags von Unternehmen zum ökologischen und gemeinschaftlichen Wandel (Montpensier Impact Assessment – MIA, Montpensier Industry Contributor – MIC) und/oder der Analyse ökologischer Aktivitäten zur Bestimmung des Beitrags zu einem Ziel oder mehreren Zielen für nachhaltige Entwicklung der UN.

Relevanz und Umfang dieser Analyseindikatoren variieren je nach Sektor, Branche und Region, in der das jeweilige Unternehmen tätig ist.

Informationen zu den ökologischen und sozialen Zielen und den Zielen der Unternehmensführung (ESG) finden Sie auf der Website der Verwaltungsgesellschaft:

<https://www.montpensier.com/sites/default/files/public/documents/politique-esg.pdf>



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum:

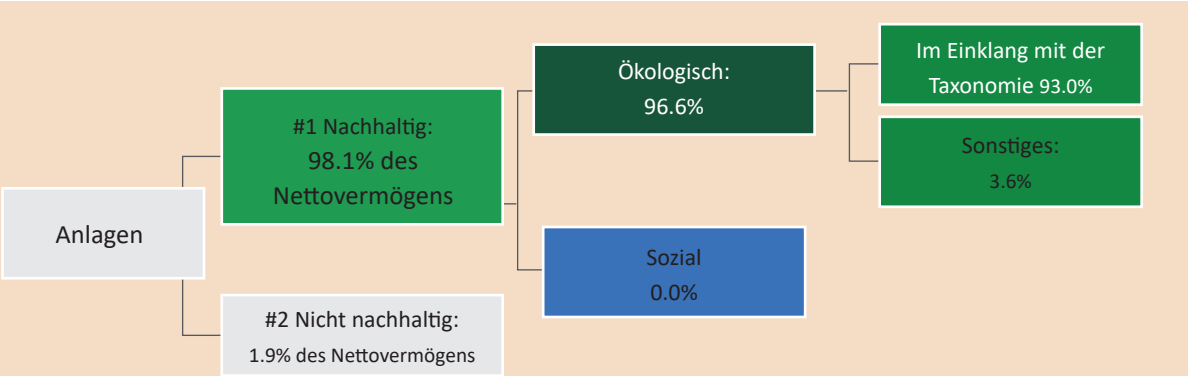
Größte Anlagen	Sektor	% Vermögenswerte	Land
Neoen SA	Versorgungswirtschaft	6.10%	Frankreich
Xylem Inc	Industriegüter und industrielle Dienstleistungen	5.89%	USA
Nvidia Corp	Technologie	5.68%	USA
Nextracker Inc.	Energie	5.19%	USA
First Solar Inc	Energie	4.64%	USA
Solaria Energia Y Medio Ambi	Versorgungswirtschaft	4.44%	Spanien
EDP Renovaveis SA	Versorgungswirtschaft	4.05%	Spanien
Vestas Wind Systems	Energie	4.04%	Dänemark
Encavis AG - Tender	Versorgungswirtschaft	3.42%	Deutschland
Schneider Electric	Industriegüter und industrielle Dienstleistungen	3.40%	Frankreich
Nordex SE	Energie	3.17%	Deutschland
Nel Asa	Energie	3.11%	Norwegen
Scatec Solar Asa	Versorgungswirtschaft	3.02%	Norwegen
Sunrun Inc	Versorgungswirtschaft	2.90%	USA
Dassault Systemes	Technologie	2.90%	Frankreich
Gesamtgewichtung der 15 größten Reihen vs Nettovermögen des Fonds zum 28.06.2024		62.0%	



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

Wie war das Portfolio strukturiert?



#1 Nachhaltig umfasst nachhaltige Anlagen mit ökologischen oder sozialen Zielen.
#2 Nicht nachhaltig enthält Anlagen, die nicht als nachhaltige Anlagen gelten.

In welchen Wirtschaftssektoren wurden Anlagen getätigt?

	% Fondsvolumen
Energie	30.4%
Versorgungswirtschaft	26.3%
Industriewerte	19.7%
Technologie	13.6%
Nicht-Basiskonsumgüter	3.3%
Gesundheit	2.6%
Basiskonsumgüter	2.1%
Total	98.1%

des Nettovermögens des Fonds
zum 28.06.2024

Einstufung des Industry Classification Benchmark (ICB) - 11 Industriesektoren



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

- ☐ Ja:
- ☐ In fossiles Gas ☐ In Nuklearenergie
- ☒ Nein

Das Engagement von Unternehmen bei Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der Taxonomie wird bestimmt nur unter Berücksichtigung der von den Unternehmen veröffentlichten Daten.

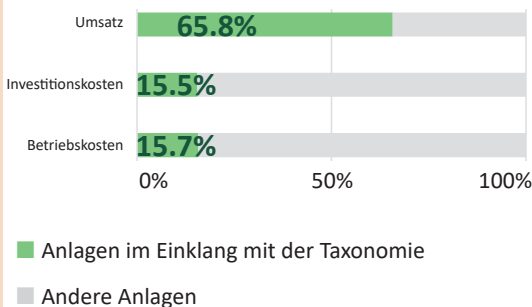
Es stehen noch keine Daten zur Verfügung zum Engagement von Unternehmen bei mit der Taxonomie konformen Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie.

Zur Information: 3.40% des Portfolios sind Aktien, bei denen ein Engagement bei fossiler Energie und/oder Nuklearenergie identifiziert wurde. 3.40% des Portfolios sind Aktien, deren Umsatz teilweise auf Nuklearenergie zurückzuführen ist, und 0.00% sind Aktien mit einem Engagement bei fossiler Energie.

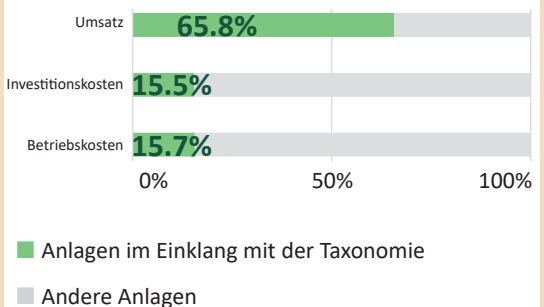
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



1. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



*„Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements.

MSCI ESG Research schätzt den Umsatz anhand der nachstehend beschriebenen Methode.

Bei CapEx und OpEx werden nur die von den Unternehmen veröffentlichten Daten berücksichtigt.

Der oben angegebene Prozentsatz der Übereinstimmung mit der Taxonomie stellt den gewichteten Durchschnitt des Portfoliobeitrags zur Übereinstimmung mit der europäischen Taxonomie (basierend auf Umsatz, CapEx oder OpEx) aller nachhaltigen Investitionen dar, unabhängig davon, ob sie ein ökologisches oder soziales Ziel haben.

Übereinstimmung mit der EU-Taxonomie

MSCI ESG Research schätzt die Übereinstimmung mit der EU-Taxonomie basierend auf dem maximalen Prozentanteil des Umsatzes des Unternehmens, der zurückzuführen ist auf Produkte und Dienstleistungen, die ökologische Ziele erfüllen, gemäß den MSCI Sustainable Impact Metrics. Bei Unternehmen, die das DNSH-Prinzip („keine erhebliche Beeinträchtigung“) und die „sozialen Mindestgarantien“ der EU-Taxonomie nicht erfüllen, verringert sich der Prozentanteil des Umsatzes, der zurückzuführen ist auf Produkte und Dienstleistungen, die ökologische Ziele erfüllen, auf 0. Gleiches gilt für Unternehmen, bei denen mindestens 5% des Umsatzes zurückzuführen sind auf die Lieferung und den Vertrieb von bzw. den Einzelhandel mit Tabakprodukten sowie Unternehmen mit einem Engagement bei umstrittenen Waffen.

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035.

Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung;

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, bringt die derzeitige „Umweltfreundlichkeit“ des Investitionsempfängers zum Ausdruck.

- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, die relevant sind für den Übergang zu einer grünen Wirtschaft.

- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei **Übergangsaktivitäten** stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Der Fonds hat keinen Mindestanteil für Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

	28.06.2024	30.06.2023
Übereinstimmung mit der EU-Taxonomie	% Fondsvolumen	% Fondsvolumen
Amundi Funds Montpensier Global Conve	65.8%	65.7%

Der vorstehend genannte Prozentanteil ist der Beitrag des Portfolios zur Übereinstimmung mit der EU-Taxonomie (basierend auf dem Umsatz) aller nachhaltigen Anlagen mit ökologischem oder sozialem Ziel.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Zum Datum dieses Berichts waren 96.6% des Nettovermögens in nachhaltige Anlagen mit ökologischem Ziel investiert, 3.6% des Nettovermögens standen dagegen nicht im Einklang mit der EU-Taxonomie.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Datum dieses Berichts waren 0.0% des Nettovermögens in nachhaltige Anlagen mit sozialem Ziel investiert. Es handelt sich um einen Themenfonds für globale Aktien aller Kapitalisierungen, der abzielt auf Unternehmen, die sich tatsächlich engagieren und einen echten Beitrag zur Energiewende und zum ökologischen Klimaschutz leisten können.



Welche Anlagen sind unter „nicht nachhaltig“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Barmittel, Barmitteläquivalente und Derivate zur Absicherung machen 1.9% des Nettovermögens des Fonds aus und bieten keine ökologischen oder sozialen Mindestgarantien.



Welche Maßnahmen wurden ergriffen, um die nachhaltigen Anlageziele während des Bezugszeitraums zu erfüllen?

Die Verwaltungsgesellschaft wendete die im vorvertraglichen Dokument für Finanzprodukte beschriebene und in Artikel 8, Absatz 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6, erster Absatz der Verordnung (EU) 2020/852 erwähnte Richtlinie an.

Die Richtlinie für das Engagement von Aktionären von Montpensier Finance besteht aus einer Abstimmungsrichtlinie und einer Richtlinie für das Engagement.

Die Ausübung von Stimmrechten ist ein wichtiges Element des Dialogs mit Emittenten. Dies fördert bewährte Verfahren der Unternehmensführung und unterstützt die Berufsethik.

Montpensier Finance betrachtet die Ausübung von Stimmrechten als zentralen Bestandteil des Prozesses der Anlageverwaltung im besten Interesse seiner Kunden. Die Richtlinie für Stimmrechte von Montpensier Finance zielt ab auf die langfristige Wertsteigerung seiner Anlagen.

Bei der Ausübung der mit den vom Fonds gehaltenen Wertpapiere verknüpften Stimmrechten nehmen die Fondsverwalter Bezug auf die in der Nachhaltigkeitsrichtlinie von ISS Governance veröffentlichten Empfehlungen zu Grundsätzen der Unternehmensführung. ISS deckt alle gehaltenen Unternehmen im Portfolio der von Montpensier Finance verwalteten Fonds ab.

Der Regulierung zur Einhaltung von Vorschriften zufolge müssen Portfolioverwalter ihre Funktionen unabhängig, vor allem von Emittenten, ausüben und im alleinigen Interesse der Inhaber von Einheiten/Anteilen. Besondere Aufmerksamkeit schenken Portfolioverwalter den Entscheidungen, die Interessen der Inhaber von Einheiten/Anteilen beeinträchtigen können.

Die vollständige Abstimmungsrichtlinie und der letzte Bericht zur Ausübung der Stimmrechte sind auf unserer Webseite verfügbar.

Die Abstimmungsrichtlinie von Montpensier Finance wird ergänzt durch eine Richtlinie für das Engagement.

Die Teams der Fondsverwaltung sind dazu angehalten, Bedenken in Bezug auf Unternehmen bei Besprechungen zur Sprache zu bringen, vor allem dann, wenn ESG-Aspekte scheinbar nicht ausreichend berücksichtigt werden. Die Unternehmen sollen hierdurch dazu angehalten werden, ihre Vorgehensweisen in Bezug auf ökologische und soziale Aspekte bzw. Aspekte der Unternehmensführung zu verbessern, denn all dies sind Faktoren für nachhaltiges Wachstum.

Mit Unterstützung der Analysten für sozial verantwortungsvolle Anlagen arbeiten die Fondsverwalter an einem positiven und konstruktiven mittel- bis langfristigen Verhältnis zu den im Portfolio gehaltenen Unternehmen.

Das Verhältnis hat mehrere Dimensionen:

✓ Unternehmenskontakte;

✓ Die beabsichtigte Abstimmung der Fondsverwalter wird dem Unternehmen vor der Hauptversammlung mitgeteilt.

Zusätzlich zu den bei kleinen und mittleren Unternehmen üblichen Initiativen des direkten Engagements beteiligt sich Montpensier Finance insbesondere bei größeren Unternehmen auch an gemeinsamen, engagementbezogenen Aktionen von ISS im Rahmen seines Programms ISS ESG.

Dieser Dialog verfolgt die nachstehenden Ziele:

✓ Unternehmen sollen zur Festlegung einer ESG-Verpflichtung angehalten werden;

✓ Unternehmen sollen dazu angehalten werden, über ihre ESG-Praktiken zu informieren;

Die vollständige Richtlinie für das Engagement und der letzte Bericht zum Engagement sind auf unserer Webseite verfügbar.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt ein nachhaltiges Ziel erfüllt.

Der Fonds verwendet keinen nachhaltigen Vergleichsindex. Sein nachhaltigkeitsbezogenes Ergebnis wird verglichen mit dem seines Vergleichsindex: Stoxx Global 1800

● ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Entfällt

● ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Entfällt

● ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Entfällt

● ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Vorstehend finden Sie die Leistungsindikatoren des Fonds und seines Vergleichsindex gegenüber den Nachhaltigkeitsindikatoren.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS IMPACT
EURO CORPORATE SHORT TERM GREEN BOND

Rechtsträgerkennung:
549300U5T6UEW30I8O37

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



X

Ja



Nein

X

Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: 89.86%



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil _____ nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurde das nachhaltige Anlageziel dieses Finanzprodukts erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **BLOOMBERG EURO GREEN BOND INDEX: CORPORATE**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Der Teilfonds verpflichtete sich weiterhin dazu, einen bestimmten Anteil seiner Anlagen grüne Anleihen zu investieren.

Grüne Anleihen zielen auf die Finanzierung von Projekten mit positiver und messbarer Wirkung auf die Umwelt ab. Der wichtigste Indikator zur Messung der Wirkung grüner Anleihen ist die „Vermeidung von CO₂-Emissionen in Tonnen pro jährlichem Investitionsbetrag in Euro“. Neben der quantitativen und qualitativen Finanzanalyse der Anleihen, die voraussichtlich Bestandteil des Fonds sein werden, umfasst der Auswahlprozess eine Beurteilung der ESG-Strategie auf Ebene des Emittenten und eine Beurteilung der grünen Anleihe anhand verschiedener Analysepunkte:

1. Amundi hat ein eigenes ESG-Punktesystem entwickelt. Es basiert auf einer Skala mit sieben Buchstaben von A bis G. A ist die beste und G die schlechteste Einstufung. Alle Emittenten mit der Einstufung G werden von allen Portfolios ausgeschlossen, die Amundi aktiv verwaltet. Wir verifizieren die ESG-Einstufung des Emittenten und prüfen, ob die Einstufung mit den entsprechenden Kriterien des Fonds übereinstimmt. Wie vorstehend erwähnt, kommen Emittenten mit der Einstufung G auf der ESG-Skala von Amundi nicht für eine Anlage infrage. Bei Schwachstellen sieht sich das ESG-Analyseteam etwaige Kontroversen der entsprechenden Säulen (E, S und G) genauer an.
2. Beurteilung grüner Anleihe im Hinblick auf: (i) Analyse des Projekts: Analyse des geografischen Standorts der Vermögenswerte, der Wirkung auf den Vermögenswert, Beurteilung zusätzlicher Auswirkungen des grünen Projekts auf Umwelt, Artenvielfalt, lokale Gemeinschaften und andere soziale Aspekte (keine erhebliche Beeinträchtigung), Übereinstimmung mit den Branchenstandards (z. B. Übereinstimmung mit den Green Bond Principles der International Capital Markets Association, der Climate Bond Initiative, der EU-Taxonomie). (ii) Analyse der globalen ESG-Strategie und der Kontroversen des Emittenten (iii) Begründung der grünen Finanzierung (Art der finanzierten Projekte, Verteilung grüner Vermögenswerte, Art der Instrumente zur Finanzierung grüner Projekte) und (iv) Transparenz (Bericht zu grünen Anleihen, Vorhandensein eines Gutachtens einer unabhängigen Partei)
3. Fortlaufende Überwachung (nach der Investition), darunter regelmäßige Prüfung der Verteilung und Wirkungsbericht zur grünen Anleihe, Kontroversen, in die der Emittent verwickelt ist und Umweltstrategie des Emittenten.

Schließlich müssen alle ausgewählten grünen Anleihen die von der International Capital Market Association veröffentlichten Kriterien und Leitlinien der Green Bond Principles erfüllen. Weitere Einzelheiten hierzu finden Sie in der Richtlinie für verantwortungsvolle Anlagen von Amundi.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.188 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.799 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

Am Ende des Zeitraums hält das Portfolio grüne Anleihen in Höhe von **89.79 %**.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.99 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.83 (C).

Am Ende des Zeitraums hält das Portfolio grüne Anleihen in Höhe von 95.01 %.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

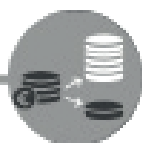


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum:

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
LBPSFH 1.625% 05/30 EMTN	Verbrieft	Hypothekenbesicherte Anlagen	Frankreich	1.99%
SOCFSH 0.125% 07/29	Verbrieft	Hypothekenbesicherte Anlagen	Frankreich	1.97%
SVEGNO 0.01%	Verbrieft	Hypothekenbesicherte Anlagen	Norwegen	1.97%

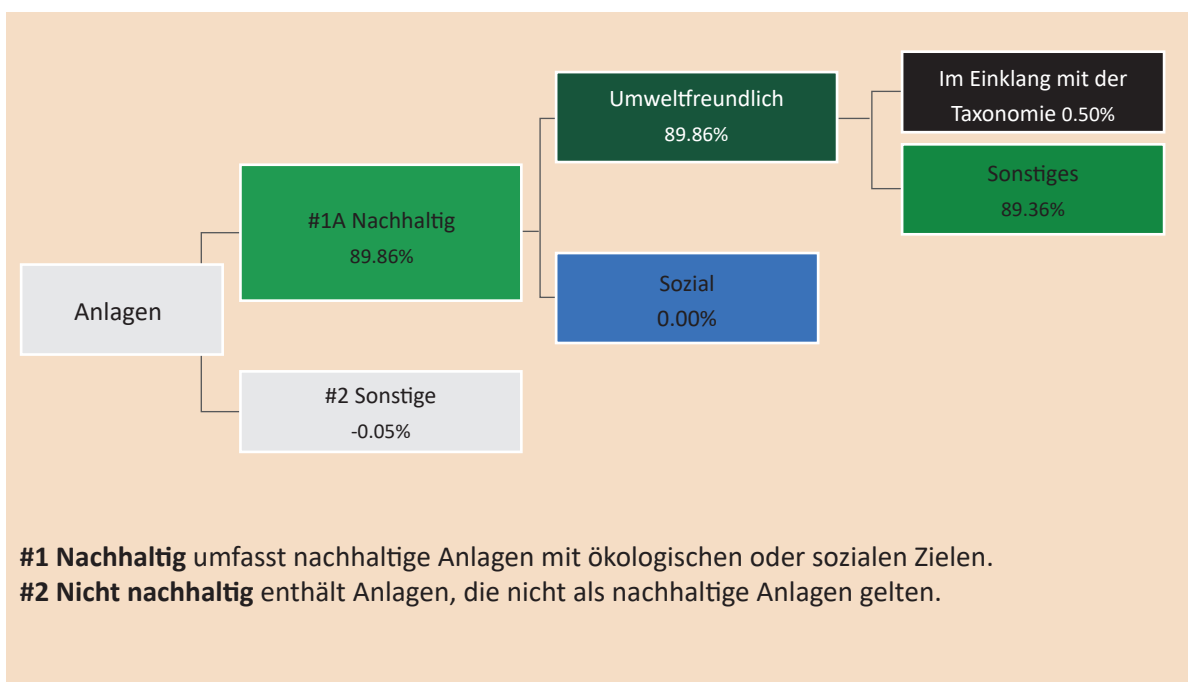
Vom
01.07.2023. bis
30.06.2024

06/27				
ALDFP 4% 07/27 EMTN	Corporates	Sonstige Finanzwerte	Frankreich	1.82%
GFCFP 1.5% 01/25	Corporates	Immobilien (REIT)	Frankreich	1.54%
EOANGR % 08/24 EMTN	Corporates	Elektrizität	Deutschland	1.54%
HYNOE 1.375% 04/25	Corporates	Banken	Österreich	1.52%
ALLRNV 2.625% 09/27 EMTN	Corporates	Elektrizität	Niederlande	1.52%
CMZB VAR 03/26 EMTN	Corporates	Banken	Deutschland	1.51%
ABNANV 4.25% 02/30 EMTN	Corporates	Banken	Niederlande	1.51%
ABNANV 4% 01/28 EMTN	Corporates	Banken	Niederlande	1.50%
EDF 1% 10/26	Corporates	Elektrizität	Frankreich	1.47%
LPTY 0.25% 02/26 EMTN	Corporates	Sonstige Finanzwerte	Niederlande	1.46%
AIB VAR 05/31 EMTN	Corporates	Banken	Irland	1.41%
EDPPL VAR 04/83 EMTN	Corporates	Elektrizität	Portugal	1.40%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	43.46%
Corporates	Elektrizität	16.19%
Verbriefte	Hypothekenbesicherte Anlagen	5.93%
Corporates	Nicht-Basiskonsumgüter	5.38%
Corporates	Sonstige Finanzwerte	4.28%
Corporates	Versicherung	3.82%
Corporates	Immobilien (REIT)	3.68%
Corporates	Grundstoffindustrie	1.72%
Corporates	Kommunikation	1.60%
Corporates	Erdgas	1.39%
Finanzwerte	Anlagefonds	1.08%
Corporates	Anlagegüter	0.66%
Corporates	Transport	0.58%
Forex	Forex	0.07%
Sonstiges	Sonstiges	0.04%
Schatzbriefe	Schatzbriefe	0.00%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Bargeldanlagen	Bargeldanlagen	10.12%
----------------	----------------	--------



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.50% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐ Ja:

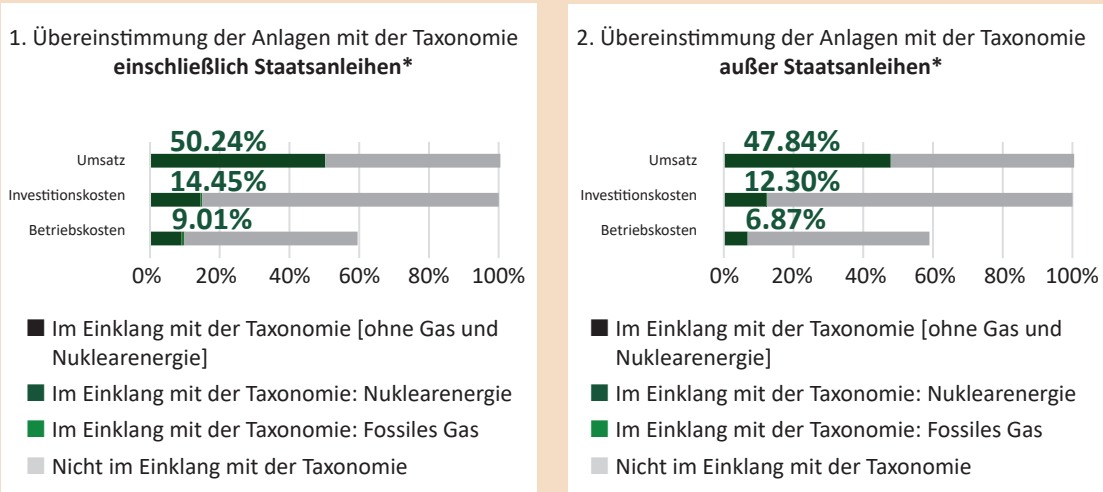
☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **89.36%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 0.00%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für diese Vermögenswerte gibt es keine minimalen ökologischen oder sozialen Schutzmaßnahmen.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex



sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit dem nachhaltigen Anlageziel?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS IMPACT GREEN BONDS

Rechtsträgerkennung: 213800XAP1H8TNKVRE27

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



X

Ja



Nein

X

Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: 95.98%



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil _____ nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel

Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurde das nachhaltige Anlageziel dieses Finanzprodukts erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **BLOOMBERG MSCI GLOBAL GREEN BOND HEDGED INDEX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt. Der Teilfonds verpflichtete sich weiterhin dazu, einen bestimmten Anteil seiner Anlagen grüne Anleihen zu investieren.

Grüne Anleihen zielen auf die Finanzierung von Projekten mit positiver und messbarer Wirkung auf die Umwelt ab. Der wichtigste Indikator zur Messung der Wirkung grüner Anleihen ist die „Vermeidung von CO₂-Emissionen in Tonnen pro jährlichem Investitionsbetrag in Euro“. Neben der quantitativen und qualitativen Finanzanalyse der Anleihen, die voraussichtlich Bestandteil des Fonds sein werden, umfasst der Auswahlprozess eine Beurteilung der ESG-Strategie auf Ebene des Emittenten und eine Beurteilung der grünen Anleihe anhand verschiedener Analysepunkte:

1. Amundi hat ein eigenes ESG-Punktesystem entwickelt. Es basiert auf einer Skala mit sieben Buchstaben von A bis G. A ist die beste und G die schlechteste Einstufung. Alle Emittenten mit der Einstufung G werden von allen Portfolios ausgeschlossen, die Amundi aktiv verwaltet. Wir verifizieren die ESG-Einstufung des Emittenten und prüfen, ob die Einstufung mit den entsprechenden Kriterien des Fonds übereinstimmt. Wie vorstehend erwähnt, kommen Emittenten mit der Einstufung G auf der ESG-Skala von Amundi nicht für eine Anlage infrage. Bei Schwachstellen sieht sich das ESG-Analyseteam etwaige Kontroversen der entsprechenden Säulen (E, S und G) genauer an
2. Beurteilung grüner Anleihe im Hinblick auf: (i) Analyse des Projekts: Analyse des geografischen Standorts der Vermögenswerte, der Wirkung auf den Vermögenswert, Beurteilung zusätzlicher Auswirkungen des grünen Projekts auf Umwelt, Artenvielfalt, lokale Gemeinschaften und andere soziale Aspekte (keine erhebliche Beeinträchtigung), Übereinstimmung mit den Branchenstandards (z. B. Übereinstimmung mit den Green Bond Principles der International Capital Markets Association, der Climate Bond Initiative, der EU-Taxonomie). (ii) Analyse der globalen ESG-Strategie und der Kontroversen des Emittenten (iii) Begründung der grünen Finanzierung (Art der finanzierten Projekte, Verteilung grüner Vermögenswerte, Art der Instrumente zur Finanzierung grüner Projekte) und (iv) Transparenz (Bericht zu grünen Anleihen, Vorhandensein eines Gutachtens einer unabhängigen Partei)
3. Fortlaufende Überwachung (nach der Investition), darunter regelmäßige Prüfung der Verteilung und Wirkungsbericht zur grünen Anleihe, Kontroversen, in die der Emittent verwickelt ist und Umweltstrategie des Emittenten.

Schließlich müssen alle ausgewählten grünen Anleihen die von der International Capital Market Association veröffentlichten Kriterien und Leitlinien der Green Bond Principles erfüllen. Weitere Einzelheiten hierzu finden Sie in der Richtlinie für verantwortungsvolle Anlagen von Amundi.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.212 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.935 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;

- Dimension der Unternehmensführung: Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

Am Ende des Zeitraums hält das Portfolio grüne Anleihen in Höhe von **96.23 %**.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 1.14 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.97 (C). Am Ende des Zeitraums hält das Portfolio grüne Anleihen in Höhe von 99.95 %.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitsnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:** Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

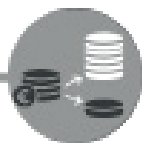


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

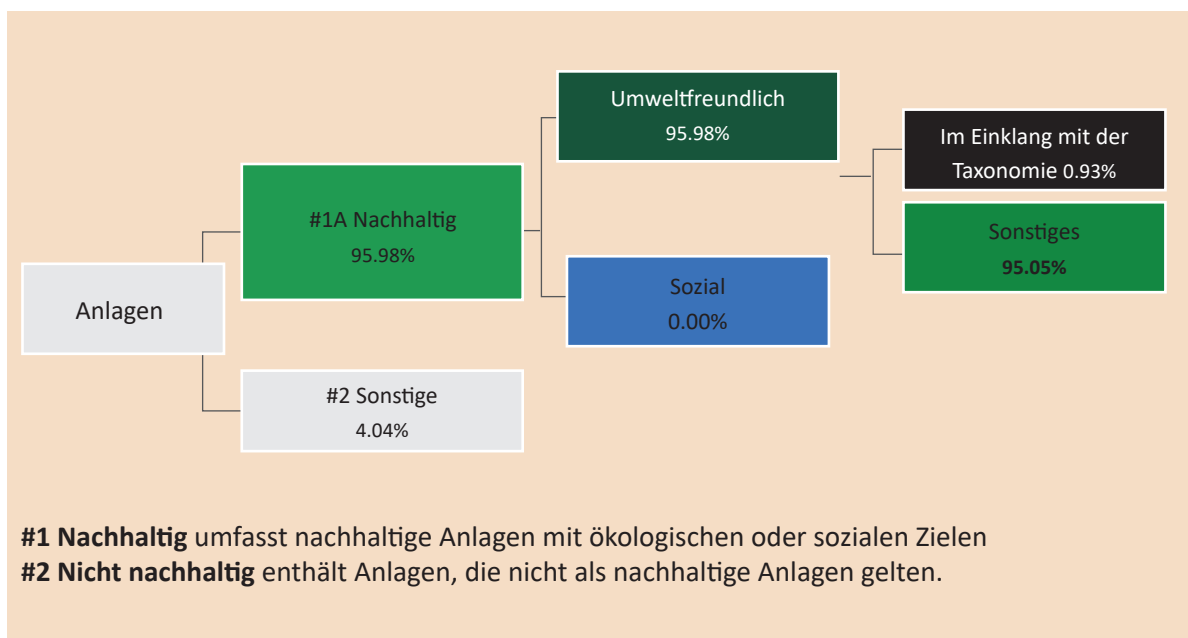
Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum:
Vom **01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMUNDI RESP INV - IMPACT GREEN BD-OR(D)	Finanzwerte	Anlagefonds	Frankreich	101.28%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
<i>Finanzwerte</i>	<i>Anlagefonds</i>	101.28%
<i>Forex</i>	<i>Forex</i>	-1.26%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	-0.02%



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.93% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

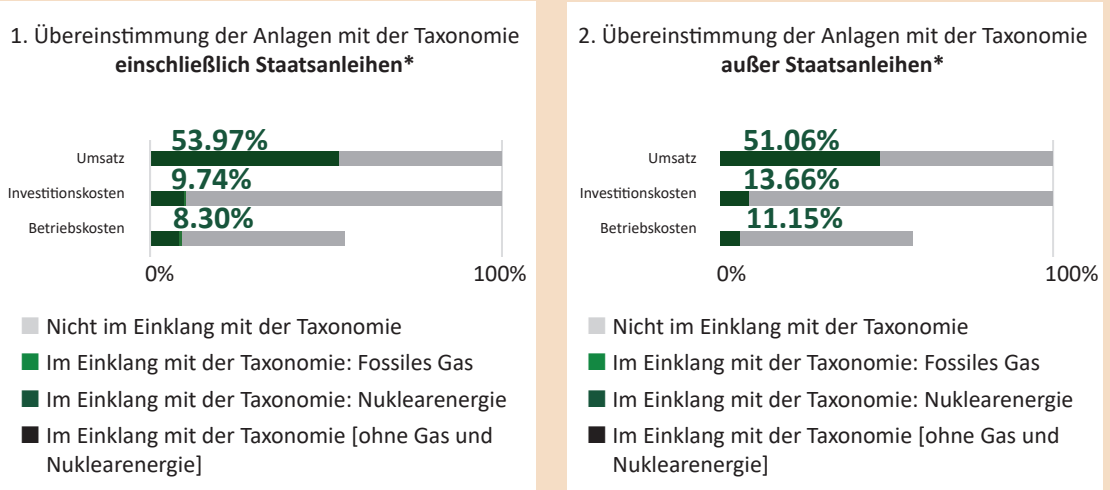
Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.40%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **95.05%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 0.00%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit dem nachhaltigen Anlageziel?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
CLIMATE TRANSITION GLOBAL EQUITY

Rechtsträgerkennung:
213800AAWV9V2PNKC495

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **45.60%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI ACWI**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen. Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.243 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.171 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- Ökologische Dimension: Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- Soziale Dimension: Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- Dimension der Unternehmensführung: Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Dies ist der erste regelmäßige SFDR-Bericht, der für diesen Teilfonds erstellt wurde.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das

spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigt dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

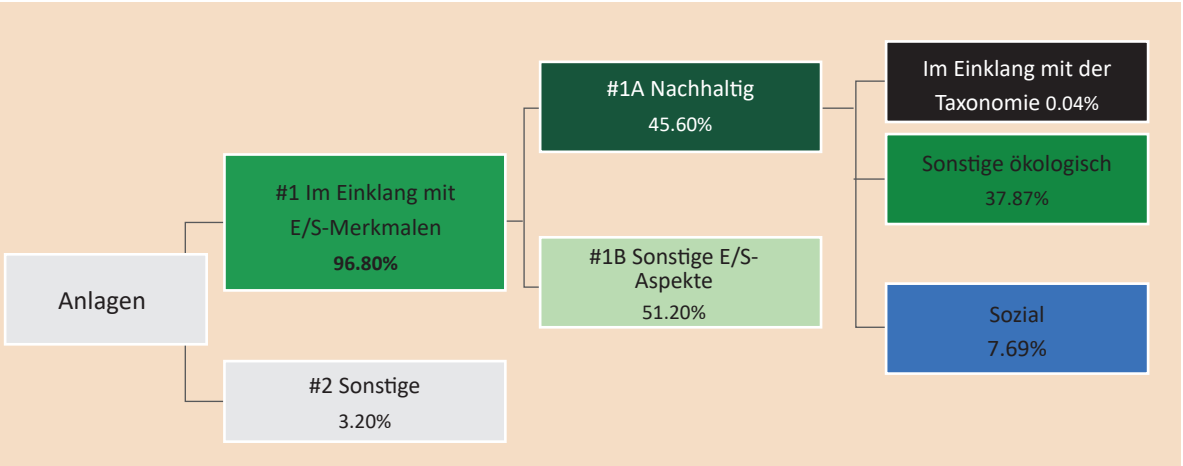
Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größe Anlagen	Sektor	Untersektor	Land	% Vermögen
ALPHABET INC CL A	Kommunikationsdienste	Medien und Unterhaltung	USA	5.03%
INTL BUSINESS MACHINES CORP	Informationstechnologie	Software und Dienstleistungen	USA	3.26%
CARDINAL HEALTH INC	Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	USA	3.20%
KB FINANCIAL GROUP INC	Finanzwerte	Banken	Korea	3.03%
ADVANCED MICRO DEVICES	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	USA	2.86%
CRH PLC UK	Werkstoffe	Baustoffe	Irland	2.76%
SAMSUNG ELECTRONICS	Informationstechnologie	Technologie-Hardware und Geräte	Korea	2.69%
ALIBABA GROUP HOLDING LTD	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Kaimaninseln	2.55%
ABN AMRO BANK NV-CVA	Finanzwerte	Banken	Niederlande	2.51%
SANOI	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Frankreich	2.28%
AERCAP HOLDINGS NV	Industriewerte	Anlagegüter	Niederlande	2.26%
PFIZER INC	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	USA	2.19%
PURE STORAGE INC CL A	Informationstechnologie	Technologie-Hardware und Geräte	USA	2.17%
EBAY INC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	USA	2.14%
PERSIMMON PLC	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Großbritannien	2.09%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

● **Wie war das Portfolio strukturiert?**



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Banken	13.95%
Industriewerte	Anlagegüter	9.86%
Finanzwerte	Finanzdienstleistungen	6.70%
Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	6.31%
Kommunikationsdienste	Medien und Unterhaltung	6.10%

Zusätzliche Informationen (ungeprüft)

Informationstechnologie	Technologie Hardware und Geräte	6.04%
Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	5.31%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	5.18%
Energie	Öl, Gas und Brennstoffe	4.79%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	4.51%
Informationstechnologie	Software und Dienstleistungen	4.24%
Finanzwerte	Versicherung	3.94%
Werkstoffe	Metalle und Bergbau	3.86%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	3.16%
Werkstoffe	Baustoffe	2.76%
Kommunikationsdienste	Telekommunikation	2.00%
Versorgungswirtschaft	Stromversorger	1.88%
Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	1.81%
Werkstoffe	Chemikalien	1.75%
Industriewerte	Transport	0.93%
Basiskonsumgüter	Basiskonsumgüter Vertrieb und Einzelhandel	0.92%

Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	0.72%
Bargeldanlagen	Bargeldanlagen	3.27%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffe mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung;

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.04% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

- ☐ Ja:
- ☐ In fossiles Gas ☐ In Nuklearenergie
- ☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

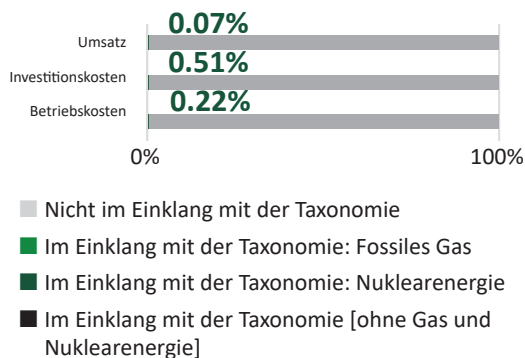
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

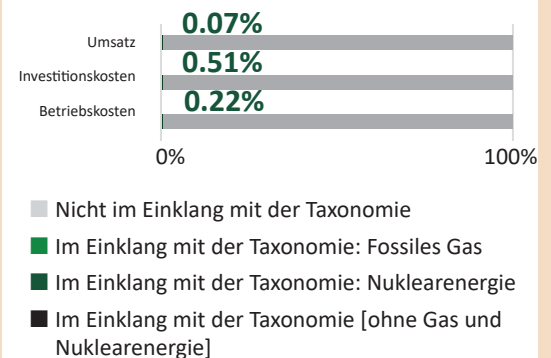
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.03% bzw. 0.03%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Dies ist der erste regelmäßige SFDR-Bericht, der für diesen Teilfonds erstellt wurde.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **37.87%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 7.69%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EUROLAND EQUITY

Rechtsträgerkennung:
54930017SRMTTD1P6F20

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **77.26%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EMU**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.174(C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **1.030 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 1.11 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 1.03 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte

Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023 bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
ASML HOLDING NV	Information Technologie	Halbleiter und Halbleiter Zubehör	Niederlande	5.65%
SCHNEIDER ELECT SE	Industriewerte	Anlagegüter	Frankreich	4.96%
SANOFI	Gesundheit	Pharmaunternehmen Biotechnologie und Life Sciences	Frankreich	4.38%
LVMH MOET HENNESSY LOUIS VUI	Nicht-Basiskonsumgüter	Nicht-Konsumgüter und Bekleidung	Frankreich	4.32%
SIEMENS AG-REG	Industriewerte	Anlagegüter	Deutschland	4.12%
DEUTSCHE TELEKOM NAM (XETRA)	Kommunikation Dienstleistungen	Telekommunikation	Deutschland	3.97%
IBERDROLA SA	Versorgungswirtschaft	Stromversorger	Spanien	3.96%
ALLIANZ SE-REG	Finanzwerte	Versicherung	Deutschland	3.49%
VINCI SA (PARIS)	Industriewerte	Anlagegüter	Frankreich	3.39%
BNP PARIBAS	Finanzwerte	Banken	Frankreich	3.21%
DEUTSCHE BOERSE AG	Finanzwerte	Finanzdienstleistungen	Deutschland	3.20%
ENI SPA MILAN	Energie	Öl, Gas und Brennstoffe	Italien	3.17%
KBC GROUP NV	Finanzwerte	Banken	Belgien	3.00%
INFINEON TECHNOLOGIES AG	Information Technologie	Halbleiter und Halbleiter Zubehör	Deutschland	2.96%
VEOLIA ENVIRONNEMENT	Versorgungswirtschaft	Mehrere Versorgungsdienste	Frankreich	2.82%

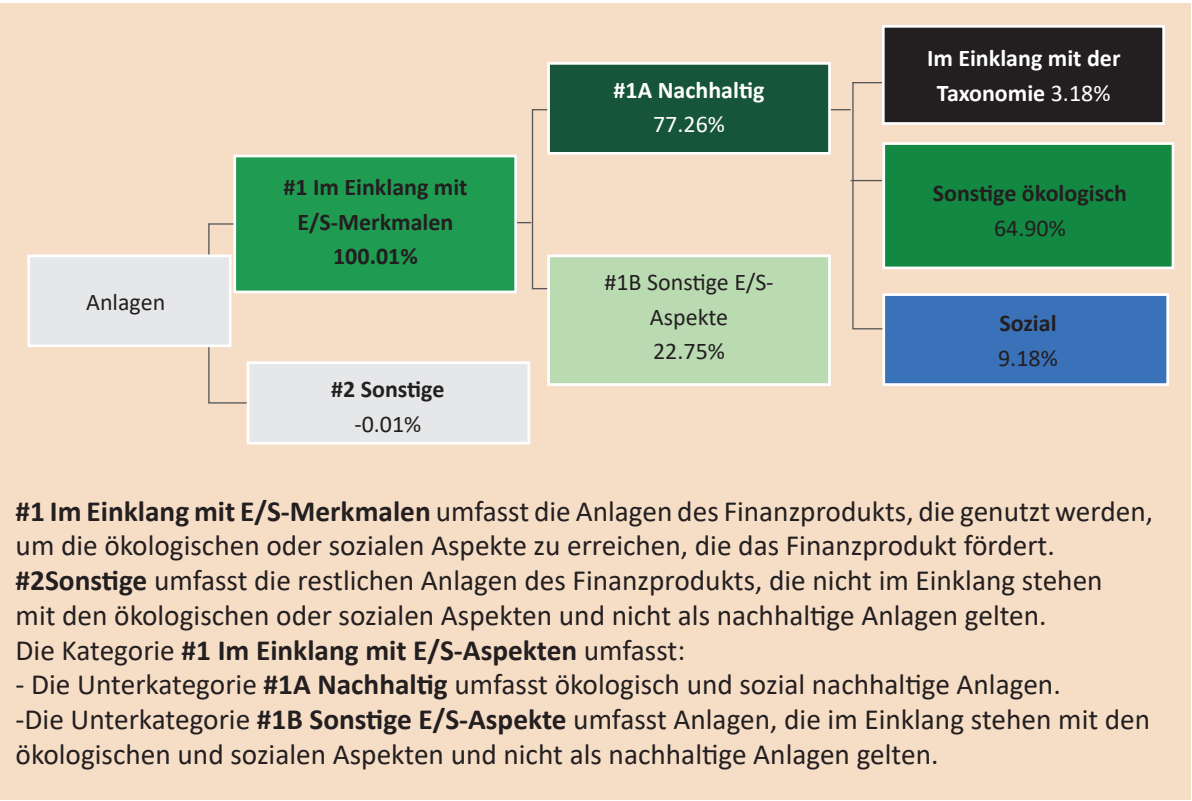


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





● In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Industriewerte	Anlagegüter	16.9%
Finanzwerte	Banken	8.78%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	8.61%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	7.04%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	6.91%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	6.12%

<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>5.70%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>5.28%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>3.97%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>3.96%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>3.20%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>3.02%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>2.86%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>2.82%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>2.68%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>2.23%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>2.22%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>1.99%</i>
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	<i>1.81%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>1.72%</i>
<i>Werkstoffe</i>	<i>Baustoffe</i>	<i>1.45%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>0.97%</i>
<i>Finanzwerte</i>	<i>Anlagefonds</i>	<i>0.48%</i>

Forex	Forex	0.00%
Bargeldanlagen	Bargeldanlagen	-0.01%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 3.18% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

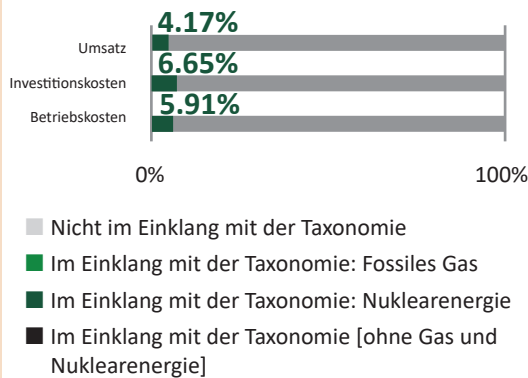
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

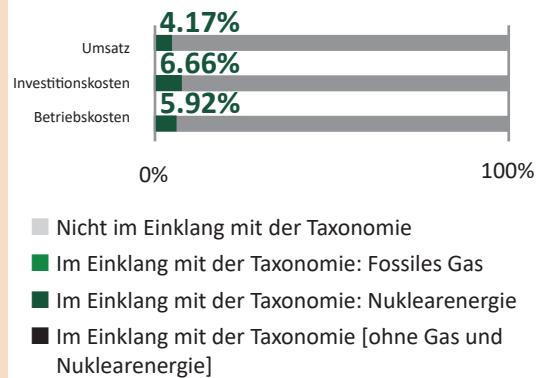
- **des Umsatzes**, als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.02% bzw. 3.36%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 2.91%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **64.90%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 9.18%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EUROPEAN EQUITY ESG IMPROVERS

Rechtsträgerkennung:
213800RDI8BXDLA6QV22

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **56.77%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EUROPE (15)**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Der Anlageverwalter konzentrierte sich beim Anlageprozess auf Unternehmen/Sektoren/Länder, die einer positiven ESG-Entwicklung im Rahmen ihres Geschäfts positiv gegenüberstehen oder gegenüberstanden. Der Anlageverwalter ermittelte Anlagechancen

im Einklang mit dem Ziel der Generierung von Alpha Insbesondere durch eine Fokussierung auf die Berücksichtigung von Unternehmen/Ländern/Sektoren, die in Zukunft überzeugende ESG-Gewinner sein werden, und deren ESG-Profil sich verbessert hat (oder sich verbessern wird). Zugleich investiert er in Unternehmen/Sektoren/Länder, die mit ESG zurzeit verantwortungsvoll umgehen.

Weiterhin erzielte das Portfolio des Teilfonds eine höhere ESG-Punktzahl als sein Vergleichsindex. Der Teilfonds wurde mit der ESG-Punktzahl seines Vergleichsindex verglichen, nachdem 20% der Wertpapiere mit der niedrigsten ESG-Einstufung aus dem Vergleichsindex entfernt wurden.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.145 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.798 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 1.19 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.80 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:** Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern;

und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.

- Abstimmung: Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- Überwachung von Kontroversen: Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

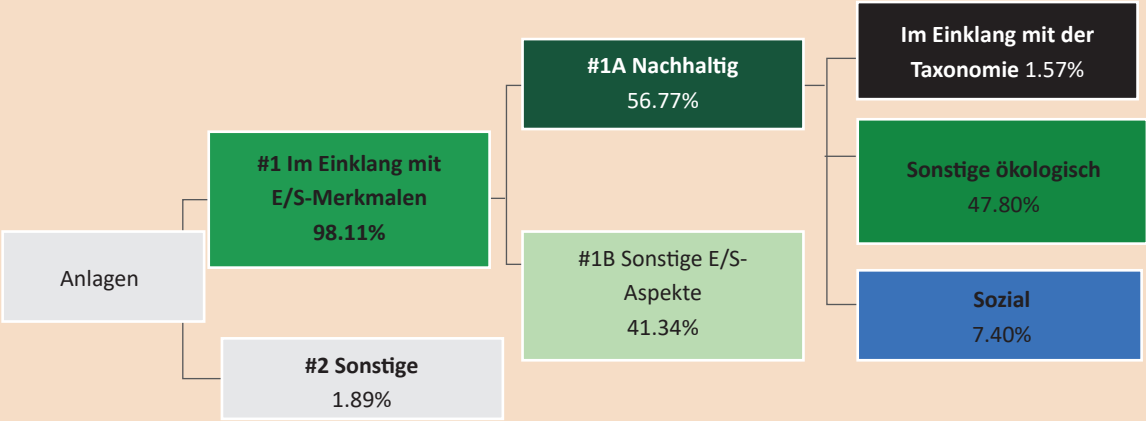
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögen
NESTLE SA-REG	Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	Schweiz	5.48%
SHELL PLC	Energie	Öl, Gas und Brennstoffe	Vereinigtes Königreich	4.39%
ROCHE HLDG AG-GENUSS	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Schweiz	3.65%
MICHELIN (CGDE)	Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	Frankreich	3.13%
SAP SE / XETRA	Informationstechnologie	Software und Dienstleistungen	Deutschland	2.94%
SEGRO PLC	Immobilien	REITs	Vereinigtes Königreich	2.93%
LVMH MOET HENNESSY LOUIS VUI	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Frankreich	2.84%
NATIONAL GRID PLC	Versorgungswirtschaft	Mehrere Versorgungsdienste	Vereinigtes Königreich	2.82%
STELLANTIS MILAN	Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	Niederlande	2.73%
ALLIANZ SE-REG	Finanzwerte	Versicherung	Deutschland	2.71%
UNILEVER PLC (GBP)	Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	Vereinigtes Königreich	2.69%
MERCK KGAA	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Deutschland	2.63%
SANDOZ GROUP AG	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Schweiz	2.54%
ORSTED A/S	Versorgungswirtschaft	Stromversorger	Dänemark	2.53%
VEOLIA ENVIRONNEMENT	Versorgungswirtschaft	Mehrere Versorgungsdienste	Frankreich	2.45%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.
#2 Sonstige umfasst die restlichen Anlagen des Finanzprodukts, die nicht im Einklang stehen mit den ökologischen oder sozialen Aspekten und nicht als nachhaltige Anlagen gelten.
Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:
- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die im Einklang stehen mit den ökologischen und sozialen Aspekten und nicht als nachhaltige Anlagen gelten.

In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	10.90%
Energie	Öl, Gas und Brennstoffe	9.17%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	7.46%
Industriewerte	Anlagegüter	6.63%

<i>Finanzwerte</i>	<i>Versicherung</i>	<i>6.50%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>5.86%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>5.27%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>5.19%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>4.32%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>3.44%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>3.13%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>3.08%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>2.94%</i>
<i>Immobilien</i>	<i>REITs</i>	<i>2.93%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>2.84%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>2.69%</i>
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	<i>2.66%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>2.53%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>2.41%</i>
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	<i>2.25%</i>

Werkstoffe	Baustoffe	2.07%
Kommunikationsdienste	Telekommunikation	1.62%
Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	1.46%
Versorgungswirtschaft	Gasversorger	1.08%
Forex	Forex	-0.00%
Bargeldanlagen	Bargeldanlagen	1.56%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 1.57% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

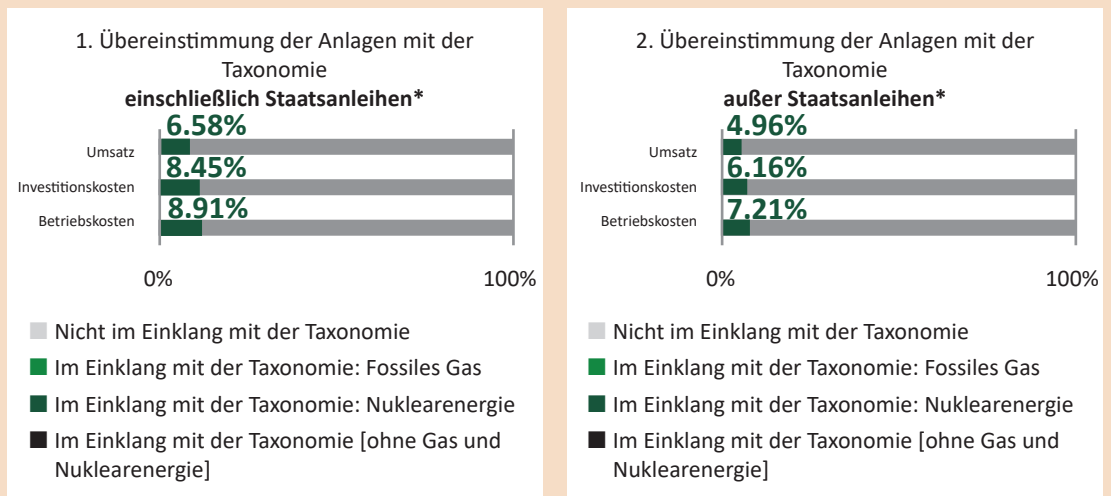
Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- des **Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- der **Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- der **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.03% bzw. 0.95%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 9.93%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **47.80%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 7.40%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
EUROLAND EQUITY SMALL CAP

Rechtsträgerkennung:
529900IUDK1P871TPU43

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **75.10%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EMU SMALL CAP**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Das Produkt ist als SRI-Produkt gekennzeichnet (sozial verantwortungsvolle Anlage). Im Verlauf des Jahres wurde versucht, die drei Dimensionen (ökologisch, sozial und Unternehmensführung) zu fördern, indem die ESG-Einstufung der Emittenten beim Portfolioaufbau berücksichtigt wurde.

Die ESG-Einstufung der Emittenten soll deren Fähigkeit zur Steuerung möglicher negativer Auswirkungen ihrer Aktivitäten auf Nachhaltigkeitsfaktoren beurteilen. Diese Analyse soll ihr Verhalten bei der Unternehmensführung in ökologischer und sozialer Hinsicht beurteilen. Sie erhalten dann eine ESG-Einstufung von A (beste Einstufung) bis G (schlechteste Einstufung). Dies dient der besseren allgemeinen Risikoeinschätzung.

1. Die Ausschlusspolitik von Amundi wurde durchgehend auf das Portfolio angewendet:
 - Rechtliche Ausschlüsse für umstrittene Waffen
 - Unternehmen, die ohne glaubhafte Abhilfemaßnahmen ernsthaft und wiederholt gegen mindestens einen der zehn Grundsätze des globalen Pakts (UN Global Compact) verstoßen;
 - Die Sektorausschlüsse der Unternehmensgruppe Amundi für Kohle und Tabak; (Einzelheiten dieser Richtlinie sind verfügbar in der Richtlinie für verantwortungsvolle Anlagen auf der Webseite www.amundi.fr)
2. In mit F oder G eingestufte Emittenten wurde nicht investiert. Bereits im Portfolio enthaltene Wertpapiere von Emittenten, die heruntergestuft wurden auf F oder G, wurden innerhalb des im Prospekt festgelegten Zeitraums unter Berücksichtigung der finanziellen Interessen der Inhaber veräußert
3. Der gewichtete Durchschnitt der ESG-Punktzahl des Portfolios war durchgehend höher als der gewichtete Durchschnitt der ESG-Punktzahl des Anlagebereichs des Fonds nach Abzug von 20% der schlechtesten Emittenten
4. Der Fonds bevorzugte führende Emittenten des Sektors ihrer jeweiligen Aktivität gemäß den vom Team der nicht finanziellen Analysten der Verwaltungsgesellschaft identifizierten ESG-Kriterien (Ansatz der „erstklassigen Anlagen“) Mit Ausnahme der vorstehenden Ausschlüsse sind bei diesem Ansatz alle Wirtschaftssektoren vertreten. Daher kann der OGA in bestimmten umstrittenen Sektoren engagiert sein.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.962 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.673 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und

sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.91 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.60 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

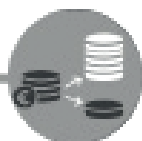


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

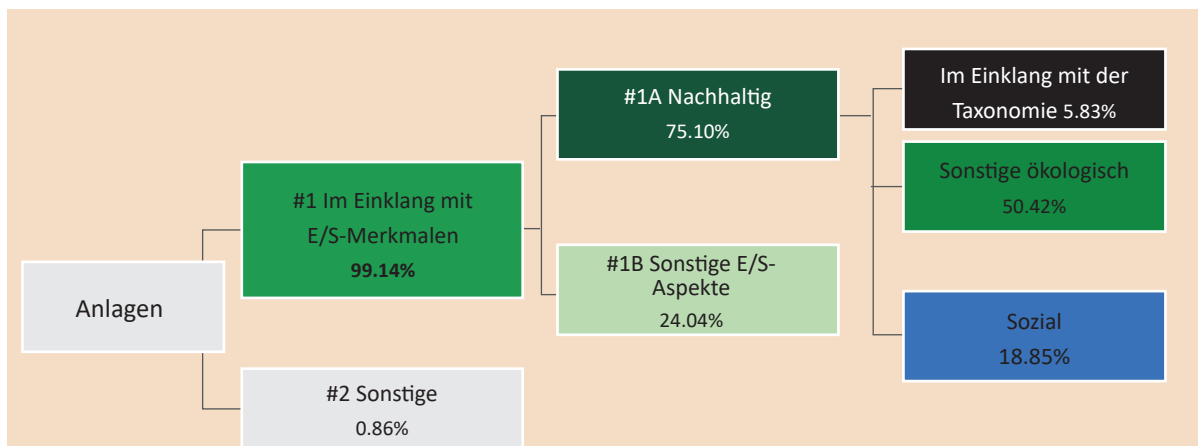
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
SPIE SA	Industriewerte	Geschäftliche und professionelle Dienstleistungen	Frankreich	3.44%
ARCADIS NV	Industriewerte	Geschäftliche und professionelle Dienstleistungen	Niederlande	3.36%
ELIS SA	Industriewerte	Geschäftliche und professionelle Dienstleistungen	Frankreich	3.07%
GAZTRANSPORT ET TECHNIGAZ SA	Energie	Öl, Gas und Brennstoffe	Frankreich	3.02%
VERALLIA	Werkstoffe	Behälter und Verpackungen	Frankreich	2.86%

ANDRITZ AG	Industriewerte	Anlagegüter	Österreich	2.75%
AALBERTS NV	Industriewerte	Anlagegüter	Niederlande	2.70%
HUHTAMAKI OYJ	Werkstoffe	Behälter und Verpackungen	Finnland	2.61%
BANKINTER SA	Finanzwerte	Banken	Spanien	2.61%
BANCA MEDIOLANUM SPA	Finanzwerte	Finanzdienstleistungen	Italien	2.44%
ASR NEDERLAND NV	Finanzwerte	Versicherung	Niederlande	2.40%
BAWAG GROUP AG	Finanzwerte	Banken	Österreich	2.38%
BRUNELLO CUCINELLI SPA	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Italien	2.32%
ALTEN SA	Informationstechnologie	Software und Dienstleistungen	Frankreich	2.26%
PIRELLI & C SPA	Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	Italien	2.25%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
<i>Industriewerte</i>	<i>Anlagegüter</i>	15.73%
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	9.87%
<i>Finanzwerte</i>	<i>Banken</i>	6.87%
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	6.21%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	5.90%
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	5.47%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	5.02%
<i>Immobilien</i>	<i>REITs</i>	4.51%
<i>Finanzwerte</i>	<i>Versicherung</i>	4.23%
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	4.05%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	3.61%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	3.55%
<i>Werkstoffe</i>	<i>Baustoffe</i>	3.21%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	3.16%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	3.02%

Zusätzliche Informationen (ungeprüft)

Informationstechnologie	Halbleiter und Zubehör für Halbleiter	2.74%
Informationstechnologie	Technologie Hardware und Geräte	2.24%
Immobilien	Verwaltung und Entwicklung von Immobilien	2.12%
Versorgungswirtschaft	Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie	1.64%
Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	1.29%
Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	1.21%
Versorgungswirtschaft	Mehrere Versorgungsdienste	1.17%
Industriewerte	Transport	1.12%
Werkstoffe	Chemikalien	0.97%
Kommunikationsdienste	Telekommunikation	0.69%
Finanzwerte	Anlagefonds	0.67%
Bargeldanlagen	Bargeldanlagen	-0.29%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearener-**



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 5.83% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Die enthalten umfassenden Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

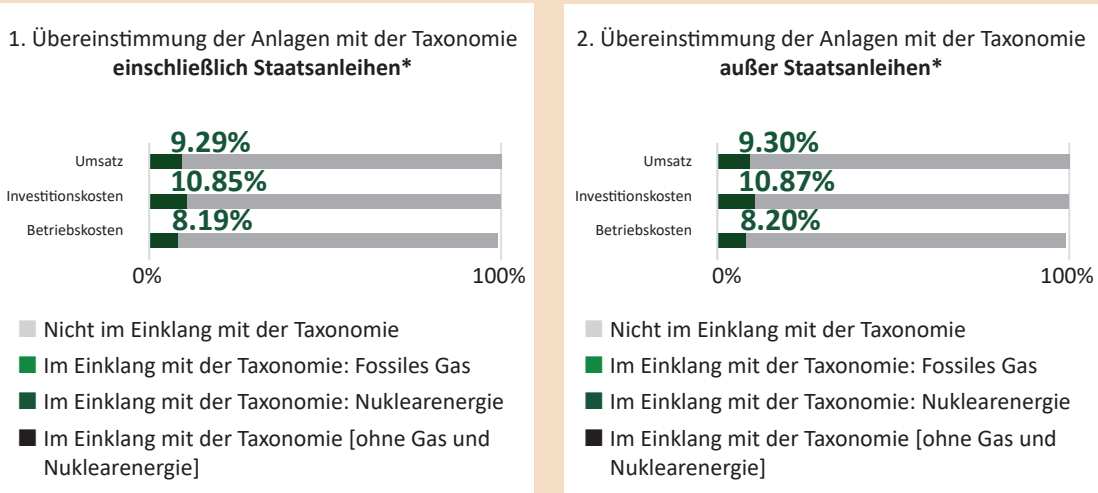
☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.21% bzw. 3.90%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 8.67%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **50.42%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 18.85%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Ebenfalls enthalten sein können Wertpapiere ohne ESG-Einstufung, für die keine Daten zur Verfügung stehen, die erforderlich sind, um die Erreichung ökologischer oder sozialer Aspekte zu messen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder

sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI
FUNDS EUROPEAN EQUITY

Rechtsträgerkennung:
213800CFWZ9RHAKLOD58

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **68.94%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EUROPE (15)**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.914 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.798 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Dies ist der erste regelmäßige SFDR-Bericht, der für diesen Teilfonds erstellt wurde.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche

Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das

spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

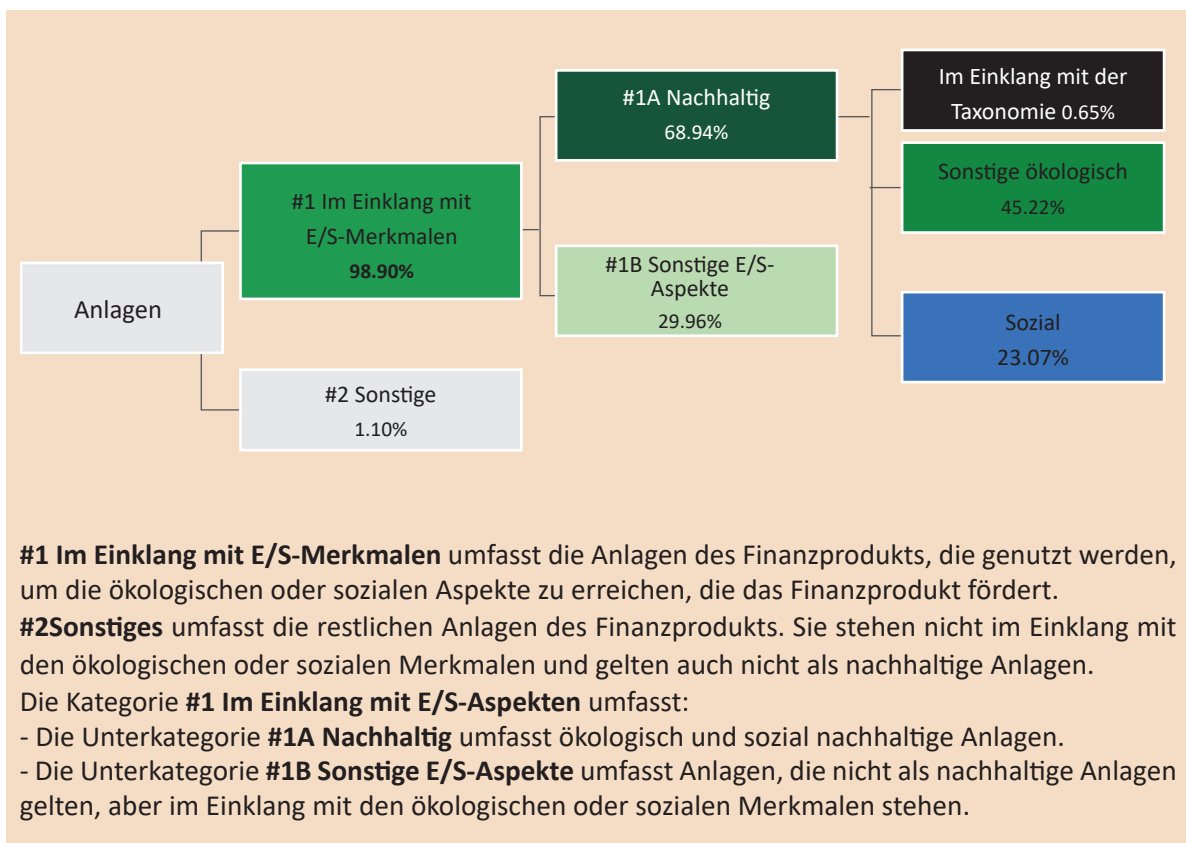
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
NOVO NORDISK A/S-B	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Dänemark	6.25%
ASTRAZENECA GBP	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Vereinigtes Königreich	5.20%
SHELL PLC	Energie	Öl, Gas und Brennstoffe	Vereinigtes Königreich	4.68%
SIEMENS AG-REG	Industriewerte	Anlagegüter	Deutschland	4.02%
SANOFI	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Frankreich	3.67%
VINCI SA (PARIS)	Industriewerte	Anlagegüter	Frankreich	2.93%
KONINKLIJKE AHOLD DELHAIZE	Basiskonsumgüter	Basiskonsumgüter Vertrieb und Einzelhandel	Niederlande	2.84%
ADIDAS AG	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Deutschland	2.81%
HEINEKEN NV	Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	Niederlande	2.79%
ENI SPA MILAN	Energie	Öl, Gas und Brennstoffe	Italien	2.76%
INFINEON TECHNOLOGIES AG	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Deutschland	2.75%
KBC GROUP NV	Finanzwerte	Banken	Belgien	2.75%
EURONEXT NV PARIS	Finanzwerte	Finanzdienstleistungen	Niederlande	2.64%
TEMENOS AG -REG	Informationstechnologie	Software und Dienstleistungen	Schweiz	2.60%
CIE FINANCIERE RICHEMO-A REG	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Schweiz	2.55%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	17.12%
Industriewerte	Anlagegüter	12.02%
Finanzwerte	Banken	9.25%
Energie	Öl, Gas und Brennstoffe	7.44%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	7.06%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	7.00%

<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>6.70%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>2.84%</i>
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	<i>2.75%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>2.60%</i>
<i>Versorgungswirtschaft</i>	<i>Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie</i>	<i>2.52%</i>
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	<i>2.50%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>2.50%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>2.49%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>2.25%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>2.18%</i>
<i>Werkstoffe</i>	<i>Baustoffe</i>	<i>2.08%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>1.88%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>1.81%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>1.62%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>1.31%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>1.16%</i>

Forex	Forex	-0.01%
Bargeldanlagen	Bargeldanlagen	1.11%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.65% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

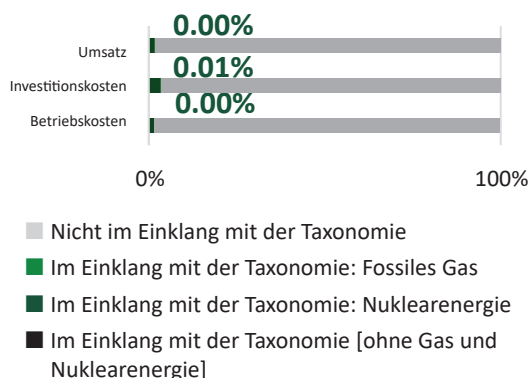
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

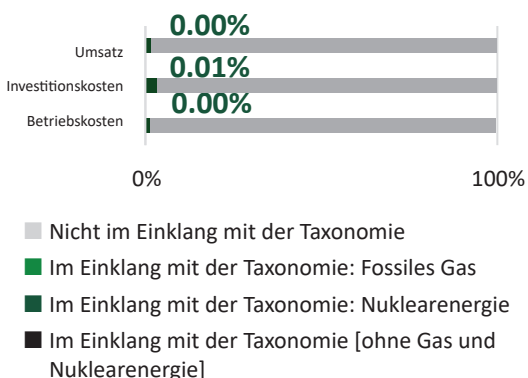
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.*

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.02% bzw. 0.63%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Dies ist der erste regelmäßige SFDR-Bericht, der für diesen Teilfonds erstellt wurde.

 sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **45.22%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 23.07%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Ebenfalls enthalten sein können Wertpapiere ohne ESG-Einstufung, für die keine Daten zur Verfügung stehen, die erforderlich sind, um die Erreichung ökologischer oder sozialer Aspekte zu messen.

Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI
FUNDS EUROPE EX UK EQUITY

Rechtsträgerkennung:
213800GUNJ834MSUJJ48

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **70.16%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EUROPE EX UK**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.185 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.906 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Dies ist der erste regelmäßige SFDR-Bericht, der für diesen Teilfonds erstellt wurde.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche

Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative

Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das

spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- Ausschluss: Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- Berücksichtigung von ESG-Faktoren: Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- Engagement: Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- Abstimmung: Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- Überwachung von Kontroversen: Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

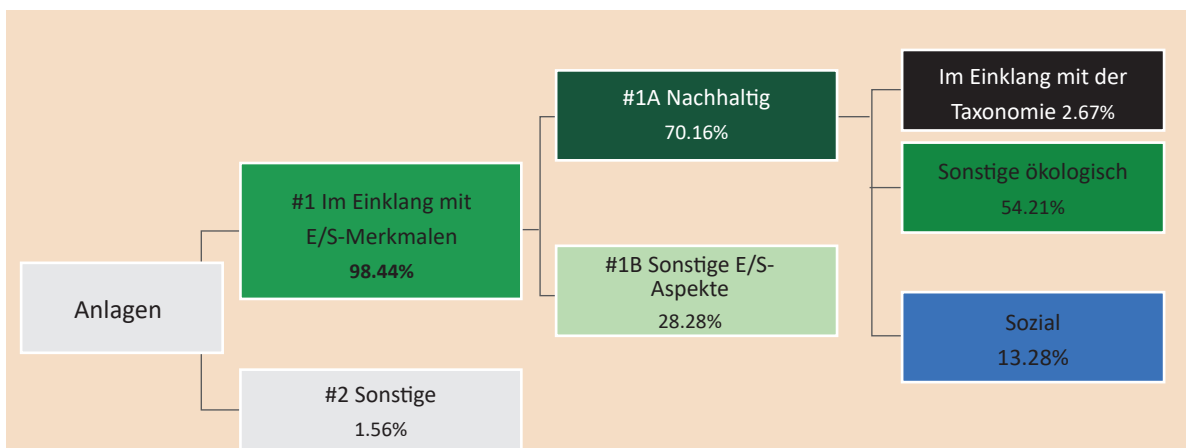
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
NOVO NORDISK A/S-B	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Dänemark	7.11%
ALLIANZ SE-REG	Finanzwerte	Versicherung	Deutschland	3.79%
SANOFI	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Frankreich	3.74%
SCHNEIDER ELECT SE	Industriewerte	Industriewerte Anlagegüter	3.57%	
IBERDROLA SA	Versorgungswirtschaft	Stromversorger	Spanien	3.56%
DEUTSCHE TELEKOM NAM (XETRA)	Kommunikationsdienste	Telekommunikation	Deutschland	3.48%
SIEMENS AG-REG	Industriewerte	Anlagegüter	Deutschland	3.25%
VINCI SA (PARIS)	Industriewerte	Anlagegüter	Frankreich	3.10%
DEUTSCHE BOERSE AG	Finanzwerte	Finanzdienstleistungen	Deutschland	3.08%
ASML HOLDING NV	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Niederlande	3.05%
KBC GROUP NV	Finanzwerte	Banken	Belgien	2.88%
KONINKLIJKE AHOLD DELHAIZE	Basiskonsumgüter	Basiskonsumgüter Vertrieb und Einzelhandel	Niederlande	2.83%
BNP PARIBAS	Finanzwerte	Banken	Frankreich	2.81%
INFINEON TECHNOLOGIES AG	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Deutschland	2.66%
CIE FINANCIERE RICHEMO-A REG	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Schweiz	2.57%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?





Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	17.36%
Industriewerte	Anlagegüter	13.40%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	8.38%
Finanzwerte	Banken	7.89%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	6.29%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	5.71%

Zusätzliche Informationen (ungeprüft)

Energie	Öl, Gas und Brennstoffe	4.64%
Finanzwerte	Finanzdienstleistungen	4.05%
Informationstechnologie	Software und Dienstleistungen	3.85%
Finanzwerte	Versicherung	3.79%
Versorgungswirtschaft	Stromversorger	3.56%
Kommunikationsdienste	Telekommunikation	3.48%
Basiskonsumgüter	Basiskonsumgüter Vertrieb und Einzelhandel	2.83%
Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	2.65%
Werkstoffe	Chemikalien	2.58%
Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	2.18%
Versorgungswirtschaft	Mehrere Versorgungsdienste	1.74%
Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	1.65%
Werkstoffe	Baustoffe	1.46%
Industriewerte	Transport	0.96%
Bargeldanlagen	Bargeldanlagen	1.56%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 2.67% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten

oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

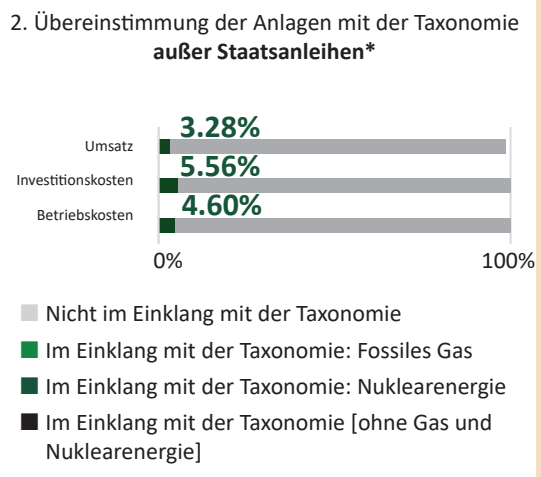
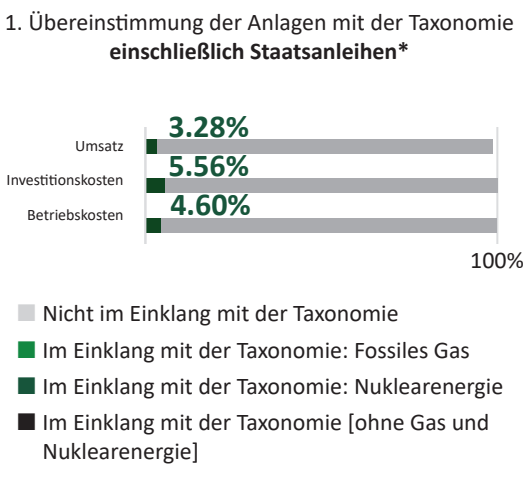
☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.02% bzw. 2.78%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Dies ist der erste regelmäßige SFDR-Bericht, der für diesen Teilfonds erstellt wurde.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **54.21%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 13.28%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Ebenfalls enthalten sein können Wertpapiere ohne ESG-Einstufung, für die keine Daten zur Verfügung stehen, die erforderlich sind, um die Erreichung ökologischer oder sozialer Aspekte zu messen.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
EUROPEAN EQUITY GREEN TECHNOLOGY

Rechtsträgerkennung:
222100XI0NWGMIJQ5D49

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **83.85%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI Europe (dividends reinvested) Index**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist 1.188 (C).
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist 0.77 (C).

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 1.13 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.76 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

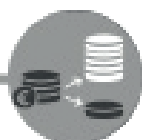
Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

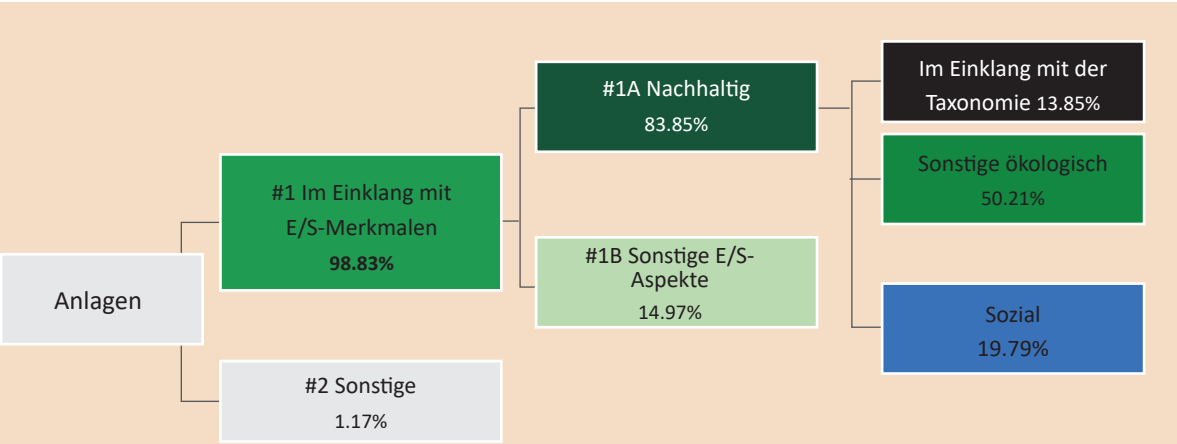
Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
SAP SE / XETRA	Informationstechnologie	Software und Dienstleistungen	Deutschland	3.95%
FERROVIAL SE	Industriewerte	Anlagegüter	Niederlande	3.65%
SPIE SA	Industriewerte	Geschäftliche und professionelle Dienstleistungen	Frankreich	3.54%
NOVONESIS (NOVOZYMES) B	Werkstoffe	Chemikalien	Dänemark	3.51%
UNITED UTILI GRP PLC	Versorgungswirtschaft	Wasserversorger	Vereinigtes Königreich	3.51%
SEVERN TRENT PLC	Versorgungswirtschaft	Wasserversorger	Vereinigtes Königreich	3.46%
LEGRAND SA	Industriewerte	Anlagegüter	Frankreich	3.44%
KONE OYJ-B	Industriewerte	Anlagegüter	Finnland	3.37%
GETLINK SE	Industriewerte	Transport	Frankreich	3.32%
INTERTEK GROUP PLC	Industriewerte	Geschäftliche und professionelle Dienstleistungen	Vereinigtes Königreich	3.30%
MOWI ASA	Basis-konsumgüter	Nahrungsmittel, Getränke und Tabak	Norwegen	3.15%
DASSAULT SYSTEMES SE	Informations-technologie	Software und Dienstleistungen	Frankreich	3.13%
PENNON GROUP PLC	Versorgungswirtschaft	Wasserversorger	Vereinigtes Königreich	3.03%
BOUYGUES SA	Industriewerte	Anlagegüter	Frankreich	2.92%
ALTRI SGPS S.A.	Werkstoffe	Papier- und Forstprodukte	Portugal	2.74%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.
#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Industriewerte	Anlagegüter	21.05%
Versorgungswirtschaft	Wasserversorger	9.99%
Industriewerte	Geschäftliche und professionelle Dienstleistungen	9.38%
Informationstechnologie	Software und Dienstleistungen	8.14%
Immobilien	REITs	6.91%
Versorgungswirtschaft	Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie	6.89%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	6.59%
Versorgungswirtschaft	Stromversorger	6.54%
Werkstoffe	Papier- und Forstprodukte	4.76%
Industriewerte	Transport	3.80%
Immobilien	Verwaltung und Entwicklung von Immobilien	3.52%

Werkstoffe	Chemikalien	3.51%
Informationstechnologie	Technologie Hardware und Geräte	2.73%
Versorgungswirtschaft	Mehrere Versorgungsdienste	2.00%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	1.65%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	1.02%
Werkstoffe	Behälter und Verpackungen	0.43%
Sonstiges	Sonstiges	0.02%
Forex	Forex	0.00%
Bargeldanlagen	Bargeldanlagen	1.07%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 13.85% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

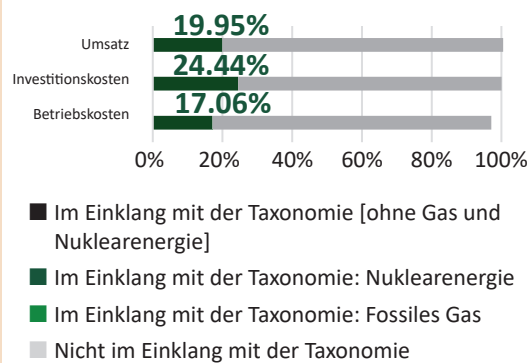
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

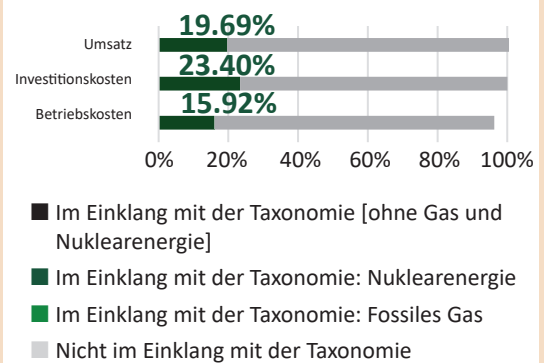
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.12% bzw. 9.43%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 16.33%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **50.21%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten

gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 19.79%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?*

Dieses Produkt hat keinen ESG-Vergleichsindex

● *Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex

● *Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI
FUNDS EUROPEAN EQUITY VALUE

Rechtsträgerkennung:
549300240RQEGYGAX021

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **60.71%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EUROPE VALUE**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.998 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.712 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 1.03 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.70 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Zusätzliche Informationen (ungeprüft)

berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

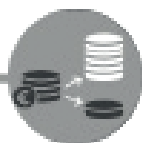


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäts- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

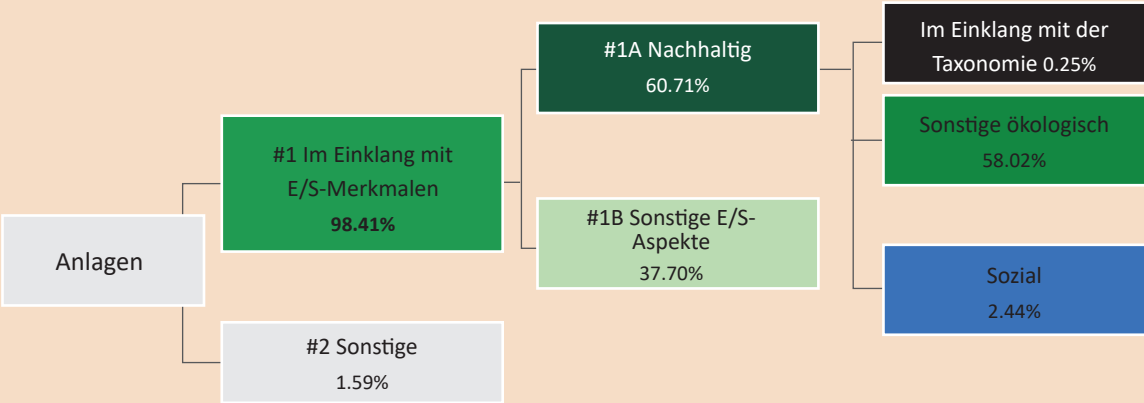
Größe Anlagen	Sektor	Untersektor	Land	% Vermögenwerte
ROCHE HLDG AG-GENUSS	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Schweiz	2.67%
SHELL PLC	Energie	Öl, Gas und Brennstoffe	Vereinigtes Königreich	2.58%
HSBC HOLDING PLC GBP	Finanzwerte	Banken	Vereinigtes Königreich	2.58%
NOVARTIS AG-REG	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Schweiz	2.55%
DEUTSCHE TELEKOM NAM (XETRA)	Kommunikationsdienste	Telekommunikation	Deutschland	2.52%
MUENCHENER RUECKVER AG-REG	Finanzwerte	Versicherung	Deutschland	2.48%
ALLIANZ SE-REG	Finanzwerte	Versicherung	Deutschland	2.47%
SANDOZ GROUP AG	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Schweiz	2.46%
INTESA SANPAOLO	Finanzwerte	Banken	Italien	2.45%
SWEDBANK AB	Finanzwerte	Banken	Schweden	2.44%
PRYSMIAN SPA	Industriewerte	Anlagegüter	Italien	2.44%
INDUSTRIA DE DISEÑO TEXTIL	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Spanien	2.44%
REPSOL SA	Energie	Öl, Gas und Brennstoffe	Spanien	2.43%
KERING	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Frankreich	2.43%
ITV PLC	Kommunikationsdienste	Medien und Unterhaltung	Vereinigtes Königreich	2.43%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Banken	16.25%
Industriewerte	Anlagegüter	11.77%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	10.06%
Energie	Öl, Gas und Brennstoffe	7.31%
Finanzwerte	Versicherung	7.15%
Kommunikationsdienste	Medien und Unterhaltung	7.06%

Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	6.94%
Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	6.52%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	4.71%
Werkstoffe	Chemikalien	4.18%
Kommunikationsdienste	Telekommunikation	2.52%
Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	2.44%
Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	2.40%
Versorgungswirtschaft	Mehrere Versorgungsdienste	2.36%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	2.30%
Informationstechnologie	Software und Dienstleistungen	2.27%
Industriewerte	Transport	2.17%
Forex	Forex	-0.00%
Bargeldanlagen	Bargeldanlagen	1.59%



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.25% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035.

Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

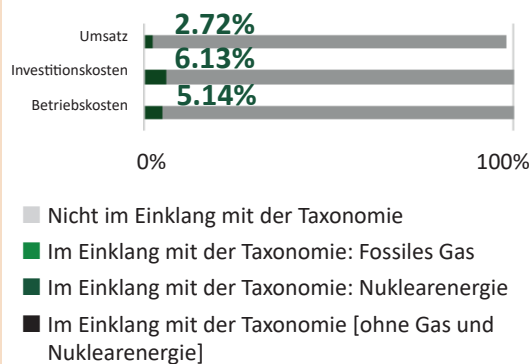
☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

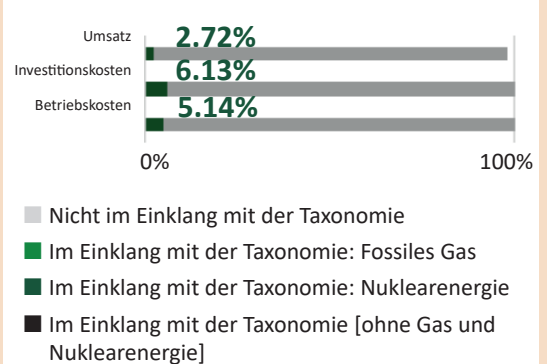
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.10% bzw. 1.02%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 5.74%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **58.02%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 2.44%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EUROPEAN EQUITY INCOME ESG

Rechtsträgerkennung:
549300L23KUMFUPDKS14

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **77.50%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EUROPE (15)**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.199 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.798 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 1.13 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.80 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

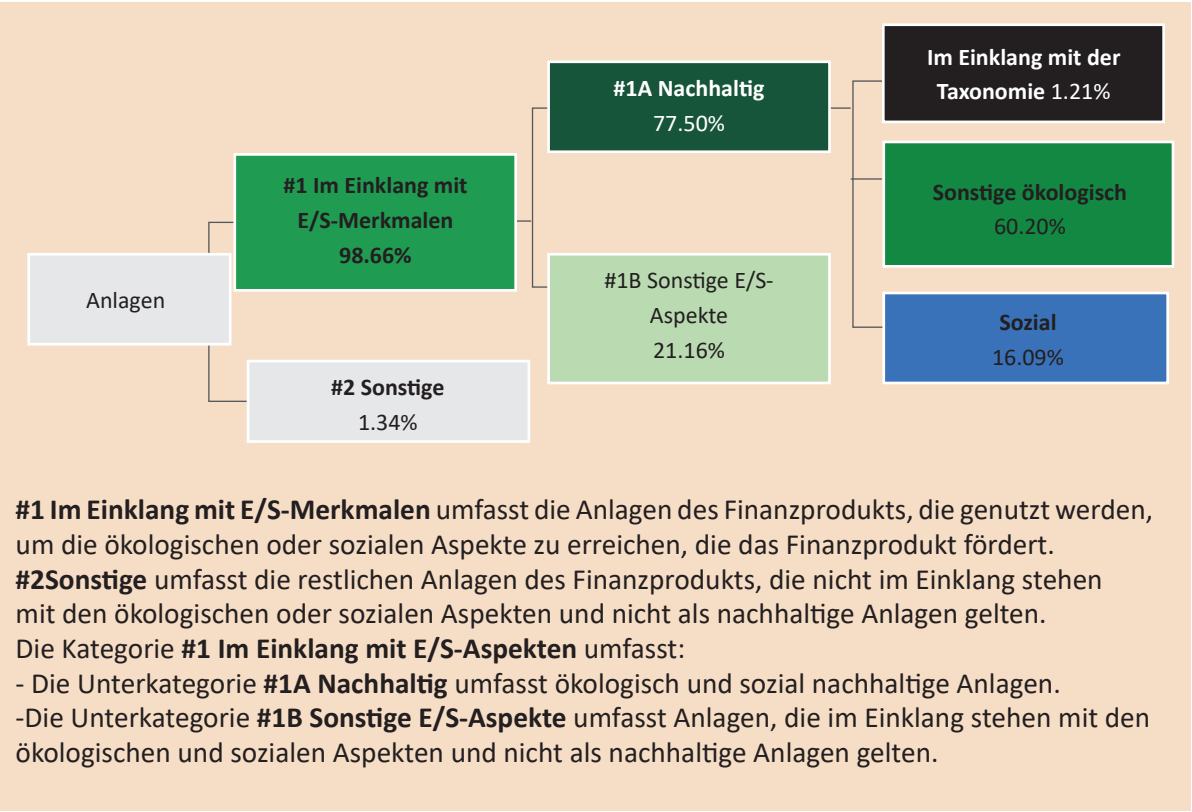
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
NOVO NORDISK A/S-B	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Dänemark	6.88%
NOVARTIS AGREG	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Schweiz	5.31%
HSBC HOLDING PLC GBP	Finanzwerte	Banken	Vereinigtes Königreich	4.12%
ENEL SPA	Versorgungswirtschaft	Stromversorger	Italien	3.47%
CRH PLC UK	Werkstoffe	Baustoffe	Irland	3.46%
COMPAGNIE DE SAINT GOBAIN	Industriewerte	Anlagegüter	Frankreich	3.46%
RELX PLC	Industriewerte	Geschäftliche und professionelle Dienstleistungen	Vereinigtes Königreich	3.45%
SSE PLC	Versorgungswirtschaft	Stromversorger	Vereinigtes Königreich	3.39%
SIEMENS AG-REG	Industriewerte	Anlagegüter	Deutschland	3.38%
SANOFI	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Frankreich	3.24%
HANNOVER RUECK SE	Finanzwerte	Versicherung	Luxemburg	3.00%
MICHELIN (CGDE)	Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	Frankreich	2.80%
BE SEMICONDUCTOR INDUSTRIES	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Niederlande	2.79%
VINCI SA (PARIS)	Industriewerte	Anlagegüter	Frankreich	2.78%
DANONE	Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	Frankreich	2.73%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- **Wie war das Portfolio strukturiert?**



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	15.78%
Industriewerte	Anlagegüter	14.05%
Finanzwerte	Banken	11.23%
Finanzwerte	Versicherung	7.32%
Versorgungswirtschaft	Stromversorger	6.86%
Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	6.19%

<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	5.42%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	5.42%
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	5.28%
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	4.45%
<i>Werkstoffe</i>	<i>Baustoffe</i>	3.46%
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	3.45%
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	2.62%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	2.28%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	1.90%
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	1.61%
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	0.84%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	0.63%
<i>Forex</i>	<i>Forex</i>	-0.11%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	1.34%



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 1.21% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder

Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

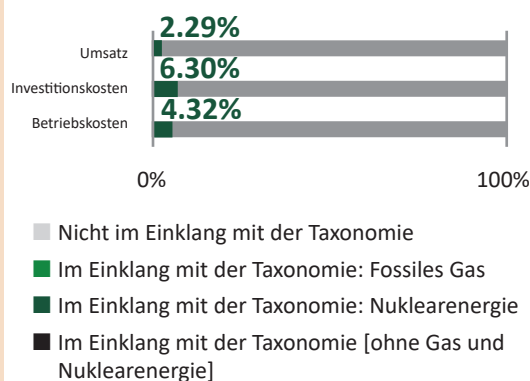
☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

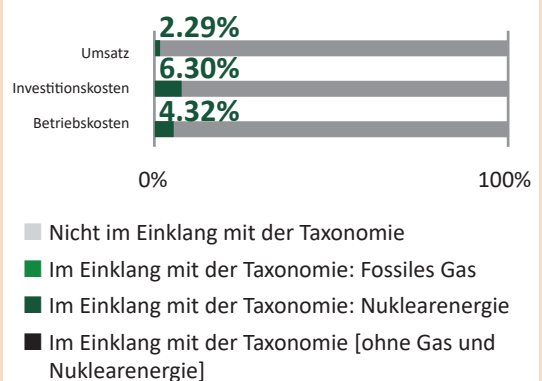
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.03%

bzw. 1.79%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 4.11%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **60.20%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 16.09%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EUROPEAN EQUITY SMALL CAP

Rechtsträgerkennung:
549300YCBHBPBCKFY81

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **63.96%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EUROPE (16) SMALL CAP**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.756 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.528 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.77 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.49 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen

sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigt dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

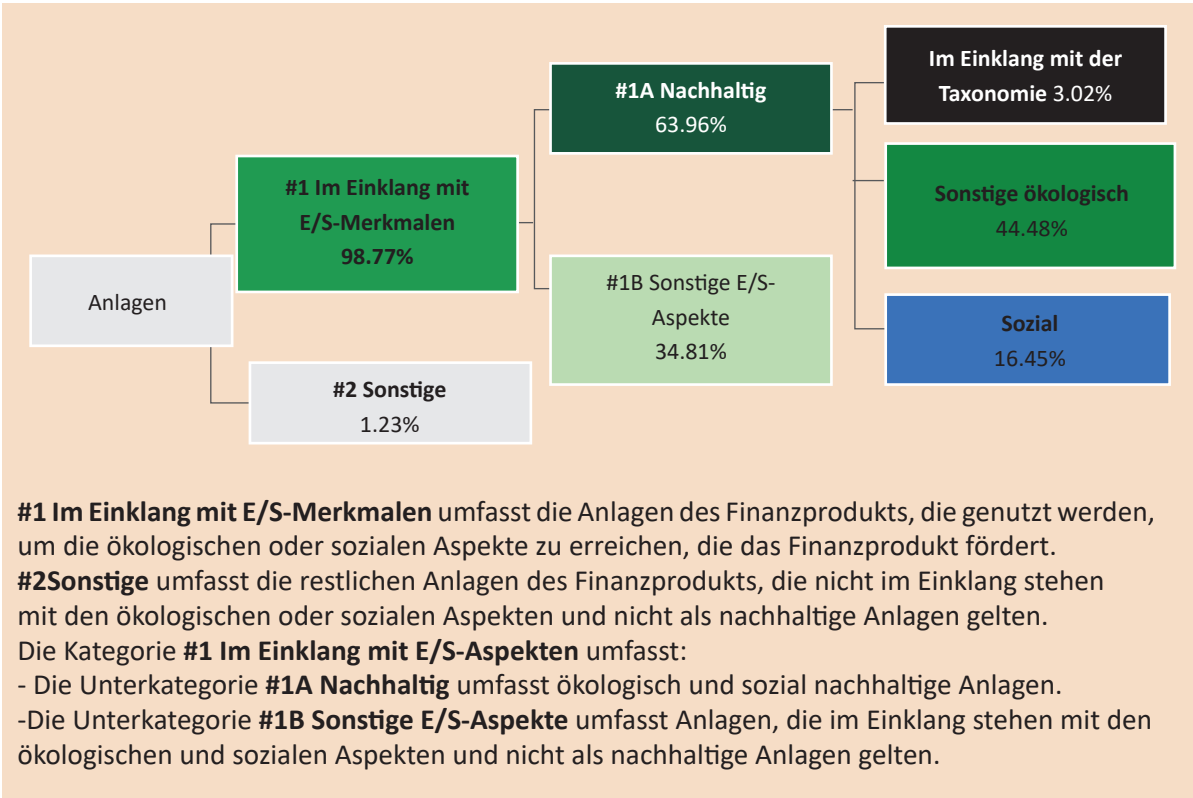
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größe Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
SPIE SA	Industriewerte	Geschäftlich und professionell Dienstleistungen	Frankreich	3.02%
BRITVIC PLC	Nicht-Grundnahrungsmittel	Nahrungsmittel, Getränke und Tabak	Vereinigtes Königreich	2.81%
BABCOCK INTL GRP	Industriewerte	Anlagegüter	Vereinigtes Königreich	2.79%
INTERMEDIATE CAPITAL GROUP	Finanzwerte	Finanzdienstleistungen	Vereinigtes Königreich	2.66%
CTS EVENTIM	Kommunikation Dienstleistungen	Medien und Unterhaltung	Deutschland	2.44%
ASR NEDERLAND NV	Finanzwerte	Versicherung	Niederlande	2.12%
BANKINTER SA	Finanzwerte	Banken	Spanien	2.11%
VISTRY GROUP PLC	Nicht-Basiskonsumgüter	Nicht-Konsumgüter und Bekleidung	Vereinigtes Königreich	2.07%
GRAFTON GROUP LDN (GBP)	Industriewerte	Anlagegüter	Irland	2.05%
ELIS SA	Industriewerte	Geschäftlich und professionell Dienstleistungen	Frankreich	2.04%
RS GROUP PLC	Industriewerte	Anlagegüter	Vereinigtes Königreich	2.02%
DERWENT LONDON PLC	Immobilien	REITs	Vereinigtes Königreich	2.02%
ALK-ABELLO A/S	Gesundheit	Pharmaunternehmen Biotechnologie und Life Sciences	Dänemark	2.01%
GREGGS PLC	Nicht-Basiskonsumgüter	Nicht-Dienstleistungen	Vereinigtes Königreich	2.00%
GAZTRANSPORT ET TECHNIGAZ SA	Energie	Öl, Gas und Brennstoffe	Frankreich	1.97%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Industriewerte	Anlagegüter	19.43%
Industriewerte	Geschäftlich und professionell Dienstleistungen	8.58%
Finanzwerte	Finanzdienstleistungen	7.81%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	6.36%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	5.51%
Finanzwerte	Banken	5.32%

<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	5.02%
<i>Immobilien</i>	<i>REITs</i>	4.95%
<i>Finanzwerte</i>	<i>Versicherung</i>	4.05%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	3.26%
<i>Informationstechnologie</i>	<i>Technologie-Hardware und Zubehör</i>	3.23%
<i>Werkstoffe</i>	<i>Chemikalien</i>	2.81%
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	2.78%
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	2.45%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	2.44%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	1.97%
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	1.87%
<i>Werkstoffe</i>	<i>Baustoffe</i>	1.73%
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	1.66%
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	1.63%
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	1.51%
<i>Versorgungswirtschaft</i>	<i>Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie</i>	1.30%

Versorgungswirtschaft	Mehrere Versorgungsdienste	1.25%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	1.06%
Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	0.74%
Forex	Forex	0.01%
Finanzwerte	Anlagefonds	0.01%
Bargeldanlagen	Bargeldanlagen	1.27%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmögliche



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 3.02% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

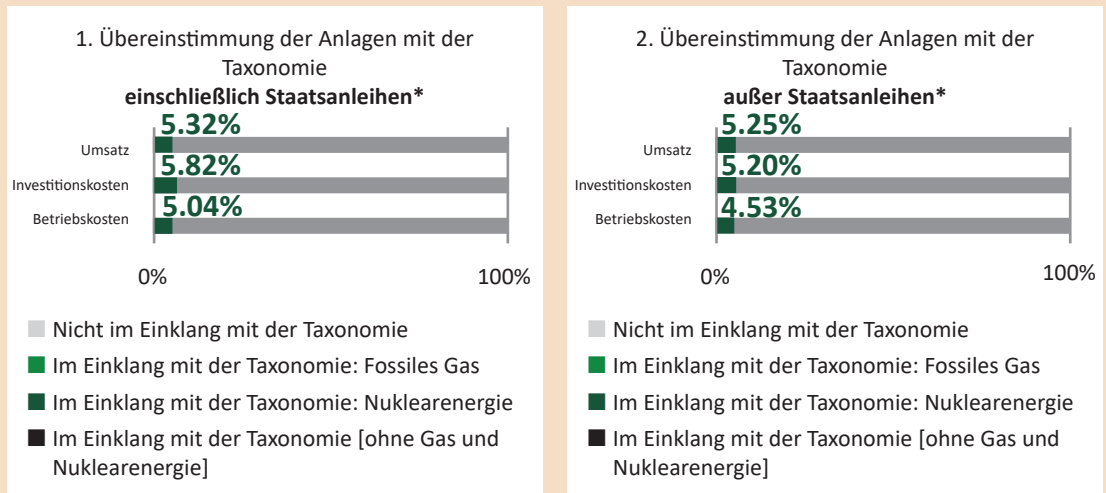
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

chen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.08% bzw. 1.33%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 5.60%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **44.48%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 16.45%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS EQUITY JAPAN TARGET

Rechtsträgerkennung: 529900LFY58YVU1ISY58

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **32.46%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **TOPIX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.223 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.280 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.27 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.28 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen

sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

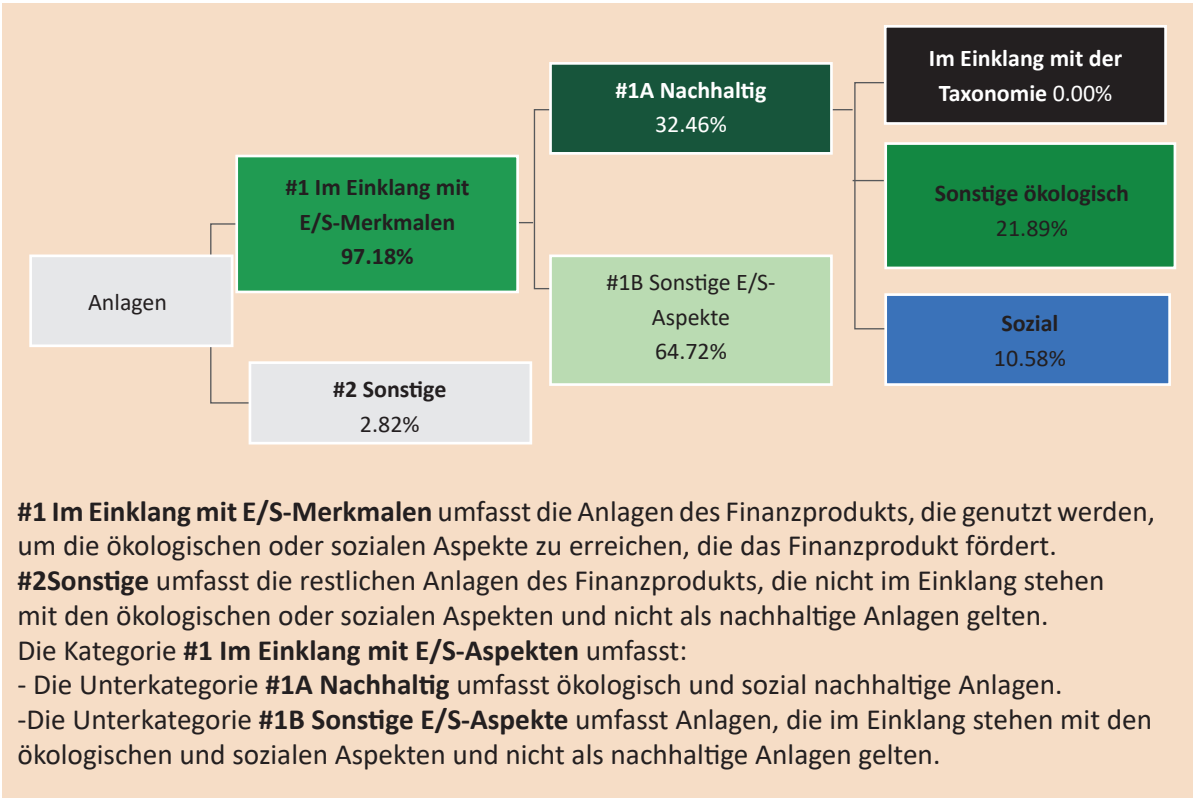
Größe Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
KYOCERA CORP	Informationstechnologie	Technologie Hardware und Geräte	Japan	3.97%
SHIZUOKA FINANCIAL GROUP INC	Finanzwerte	Banken	Japan	3.94%
RICOH CO LTD	Informationstechnologie	Technologie Hardware und Geräte	Japan	3.12%
KYOTO FINANCIAL GROUP INC	Finanzwerte	Banken	Japan	2.89%
NIPPON KAYAKU CO LTD	Werkstoffe	Chemikalien	Japan	2.76%
TOPPAN HOLDINGS INC	Industriewerte	Geschäftliche und professionelle Dienstleistungen	Japan	2.75%
NIKON CORP	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Japan	2.65%
TS TECH CO LTD	Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	Japan	2.57%
TBS HOLDINGS INC	Kommunikationsdienste	Medien und Unterhaltung	Japan	2.51%
NOK CORP	Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	Japan	2.46%
MAKINO MILLING MACHINE CO	Industriewerte	Anlagegüter	Japan	2.36%
TODA CORP	Industriewerte	Anlagegüter	Japan	2.26%
KYORIN PHARMACEUTICAL CO LTD	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Japan	2.14%
SEINO HOLDINGS CO LTD	Industriewerte	Transport	Japan	1.99%
GUNZE LTD	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Japan	1.91%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Industriewerte	Anlagegüter	23.89%
Informationstechnologie	Technologie Hardware und Geräte	14.02%
Werkstoffe	Chemikalien	10.79%
Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	10.15%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	7.16%
Finanzwerte	Banken	6.83%

<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	4.44%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	3.68%
<i>Industriewerte</i>	<i>Transport</i>	3.49%
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	3.49%
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	2.51%
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	2.01%
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	1.83%
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	0.97%
<i>Forex</i>	<i>Forex</i>	0.93%
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	0.61%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	0.38%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	2.92%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfas-



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

- **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

sende Vorschriften für Sicherheit und Abfallentsorgung

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

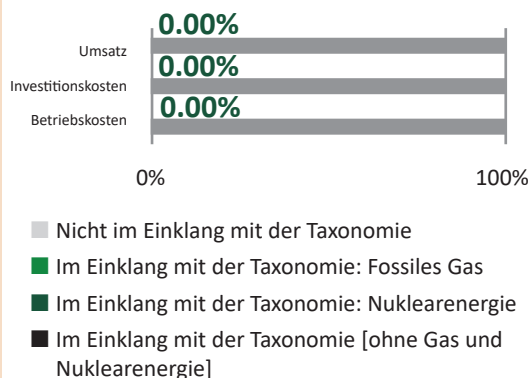
Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil: **-des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger **-der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. **- der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

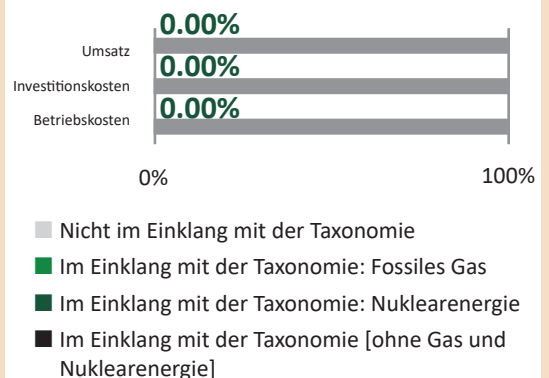
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **21.89%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 10.58%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
GLOBAL ECOLOGY ESG

Rechtsträgerkennung:
549300PF1HPU3EW4TO97

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **63.42%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI WORLD**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Das Produkt ist als SRI-Produkt gekennzeichnet (sozial verantwortungsvolle Anlage). Im Verlauf des Jahres wurde versucht, die drei Dimensionen (ökologisch, sozial und Unternehmensführung) zu fördern, indem die ESG-Einstufung der Emittenten beim Portfolioaufbau berücksichtigt wurde.

Die ESG-Einstufung der Emittenten soll deren Fähigkeit zur Steuerung möglicher negativer Auswirkungen ihrer Aktivitäten auf Nachhaltigkeitsfaktoren beurteilen. Diese Analyse soll ihr Verhalten bei der Unternehmensführung in ökologischer und sozialer Hinsicht beurteilen. Sie erhalten dann eine ESG-Einstufung von A (beste Einstufung) bis G (schlechteste Einstufung). Dies dient der besseren allgemeinen Risikoeinschätzung.

1. Die Ausschlusspolitik von Amundi wurde durchgehend auf das Portfolio angewendet:
 - Rechtliche Ausschlüsse für umstrittene Waffen
 - Unternehmen, die ohne glaubhafte Abhilfemaßnahmen ernsthaft und wiederholt gegen mindestens einen der zehn Grundsätze des globalen Pakts (UN Global Compact) verstoßen;
 - Die Sektorausschlüsse der Unternehmensgruppe Amundi für Kohle und Tabak; (Einzelheiten dieser Richtlinie sind verfügbar in der Richtlinie für verantwortungsvolle Anlagen auf der Webseite www.amundi.fr)
2. In mit F oder G eingestufte Emittenten wurde nicht investiert. Bereits im Portfolio enthaltene Wertpapiere von Emittenten, die heruntergestuft wurden auf F oder G, wurden innerhalb des im Prospekt festgelegten Zeitraums unter Berücksichtigung der finanziellen Interessen der Inhaber veräußert.
3. Der gewichtete Durchschnitt der ESG-Punktzahl des Portfolios war durchgehend höher als der gewichtete Durchschnitt der ESG-Punktzahl des Anlagebereichs des Fonds nach Abzug von 20% der schlechtesten Emittenten.
4. Der Fonds bevorzugte führende Emittenten des Sektors ihrer jeweiligen Aktivität gemäß den vom Team der nicht finanziellen Analysten der Verwaltungsgesellschaft identifizierten ESG-Kriterien (Ansatz der „erstklassigen Anlagen“) Mit Ausnahme der vorstehenden Ausschlüsse sind bei diesem Ansatz alle Wirtschaftssektoren vertreten. Daher kann der OGA in bestimmten umstrittenen Sektoren engagiert sein.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.622 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.179 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.69 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.12 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum:
Vom 01.07.2023. bis 30.06.2024

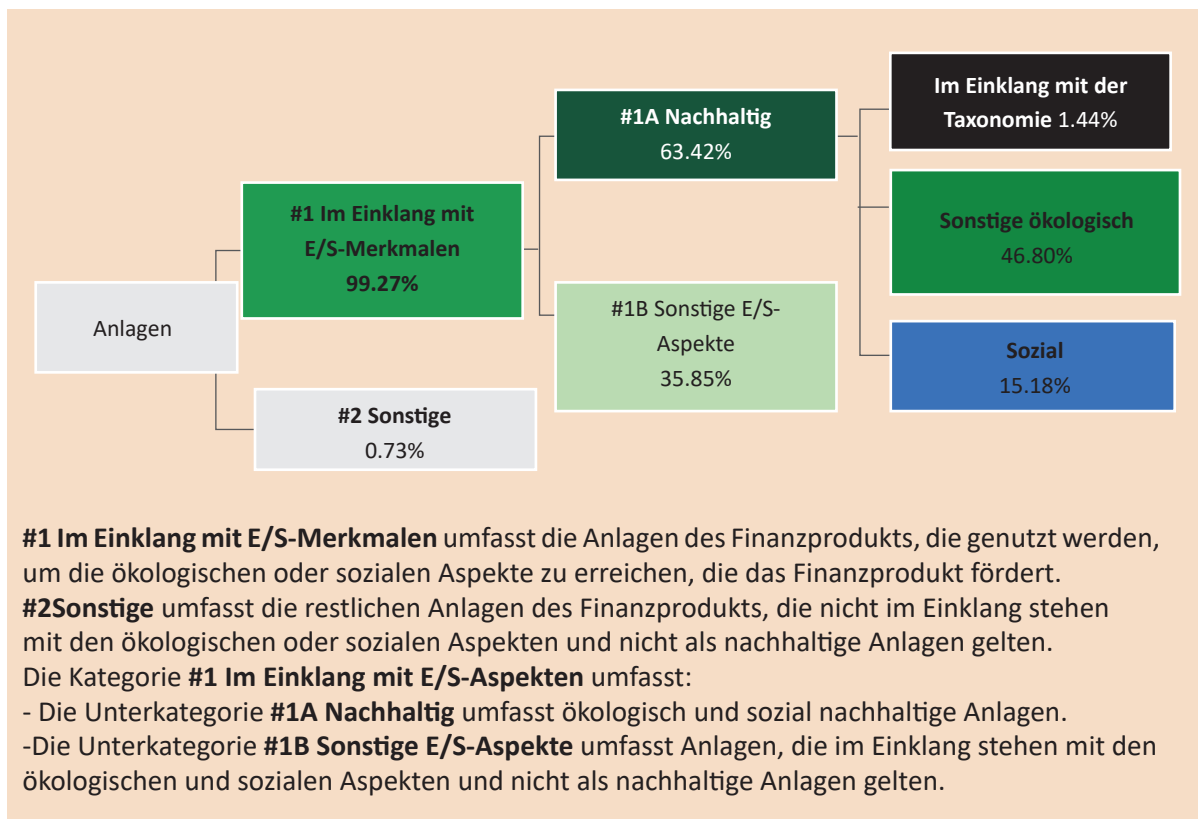
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
TOKIO MARINE HOLDINGS INC	Finanzwerte	Versicherung	Japan	3.25%
MICROSOFT CORP	Information Technologie	Software und Dienstleistungen	USA	3.20%
SAP SE / XETRA	Information Technologie	Software und Dienstleistungen	Deutschland	3.08%
MUENCHENER RUECKVER AGREG	Finanzwerte	Versicherung	Deutschland	3.05%
WASTE MANAGEMENT INC	Industriewerte	Geschäftlich und professionell Dienstleistungen	USA	3.03%
TRANE TECHNOLOGIES PLC	Industriewerte	Anlagegüter	Irland	2.92%

HCA HEALTHCARE INC	Gesundheit	Gesundheit Zubehör und Dienstleistungen	USA	2.50%
NOVO NORDISK A/S-B	Gesundheit	Pharmaunternehmen Biotechnologie und Life Sciences	Dänemark	2.40%
SWISS RE AG	Finanzwerte	Versicherung	Schweiz	2.27%
GSK PLC	Gesundheit	Pharmaunternehmen Biotechnologie und Life Sciences	Vereinigtes Königreich	2.22%
CENCORA INC	Gesundheit	Gesundheit Zubehör und Dienstleistungen	USA	2.14%
ECOLAB INC	Werkstoffe	Chemikalien	USA	2.13%
INTL BUSINESS MACHINES CORP	Information Technologie	Software und Dienstleistungen	USA	2.10%
CANADIAN PACIFIC KANSAS CITY CAD	Industriewerte	Transport	Kanada	2.04%
SIEMENS AG-REG	Industriewerte	Anlagegüter	Deutschland	2.03%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Industriewerte	Anlagegüter	20.28%
Finanzwerte	Versicherung	14.03%
Informationstechnologie	Software und Dienstleistungen	10.79%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	8.53%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	7.44%
Industriewerte	Geschäftlich und professionell Dienstleistungen	5.50%
Werkstoffe	Chemikalien	4.96%
Industriewerte	Transport	4.70%
Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	4.64%
Versorgungswirtschaft	Mehrere Versorgungsdienste	3.70%
Finanzwerte	Finanzdienstleistungen	3.15%
Werkstoffe	Behälter und Verpackungen	1.93%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	1.76%

Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	1.76%
Kommunikationsdienste	Telekommunikation	1.66%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	1.51%
Finanzwerte	Banken	1.51%
Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	1.41%
Forex	Forex	0.15%
Bargeldanlagen	Bargeldanlagen	0.58%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung¹

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmögliche



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 1.44% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

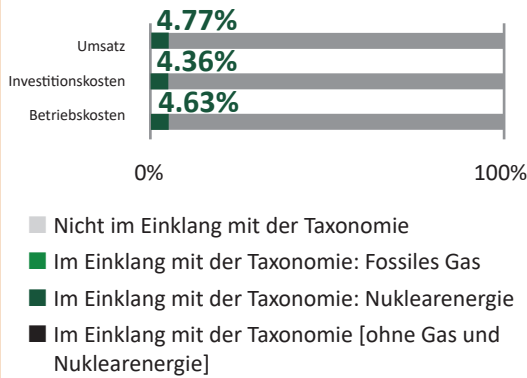
chen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

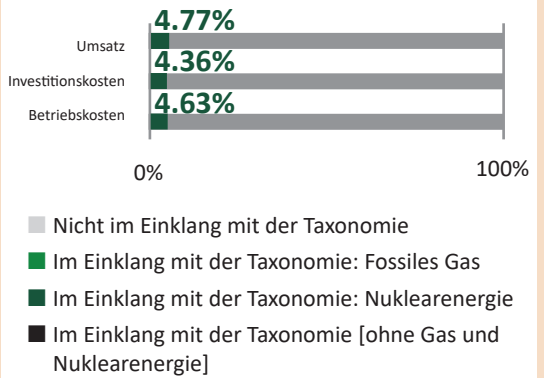
- **des Umsatzes**, als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 1.66%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 1.72%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **46.80%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 15.18%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
GLOBAL EQUITY ESG IMPROVERS

Rechtsträgerkennung:
213800RO5QUY7UX5U822

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **53.16%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI WORLD**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet. Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Der Anlageverwalter konzentrierte sich beim Anlageprozess auf Unternehmen/Sektoren/Länder, die einer positiven ESG-Entwicklung im Rahmen ihres Geschäfts positiv gegenüberstehen oder gegenüberstanden. Der Anlageverwalter ermittelte Anlagechancen

im Einklang mit dem Ziel der Generierung von Alpha Insbesondere durch eine Fokussierung auf die Berücksichtigung von Unternehmen/Ländern/Sektoren, die in Zukunft überzeugende ESG-Gewinner sein werden, und deren ESG-Profil sich verbessert hat (oder sich verbessern wird). Zugleich investiert er in Unternehmen/Sektoren/Länder, die mit ESG zurzeit verantwortungsvoll umgehen.

Weiterhin erzielte das Portfolio des Teilfonds eine höhere ESG-Punktzahl als sein Vergleichsindex. Der Teilfonds wurde mit der ESG-Punktzahl seines Vergleichsindex verglichen, nachdem 20% der Wertpapiere mit der niedrigsten ESG-Einstufung aus dem Vergleichsindex entfernt wurden.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.292 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.179 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.27 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.12 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale

und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.

- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

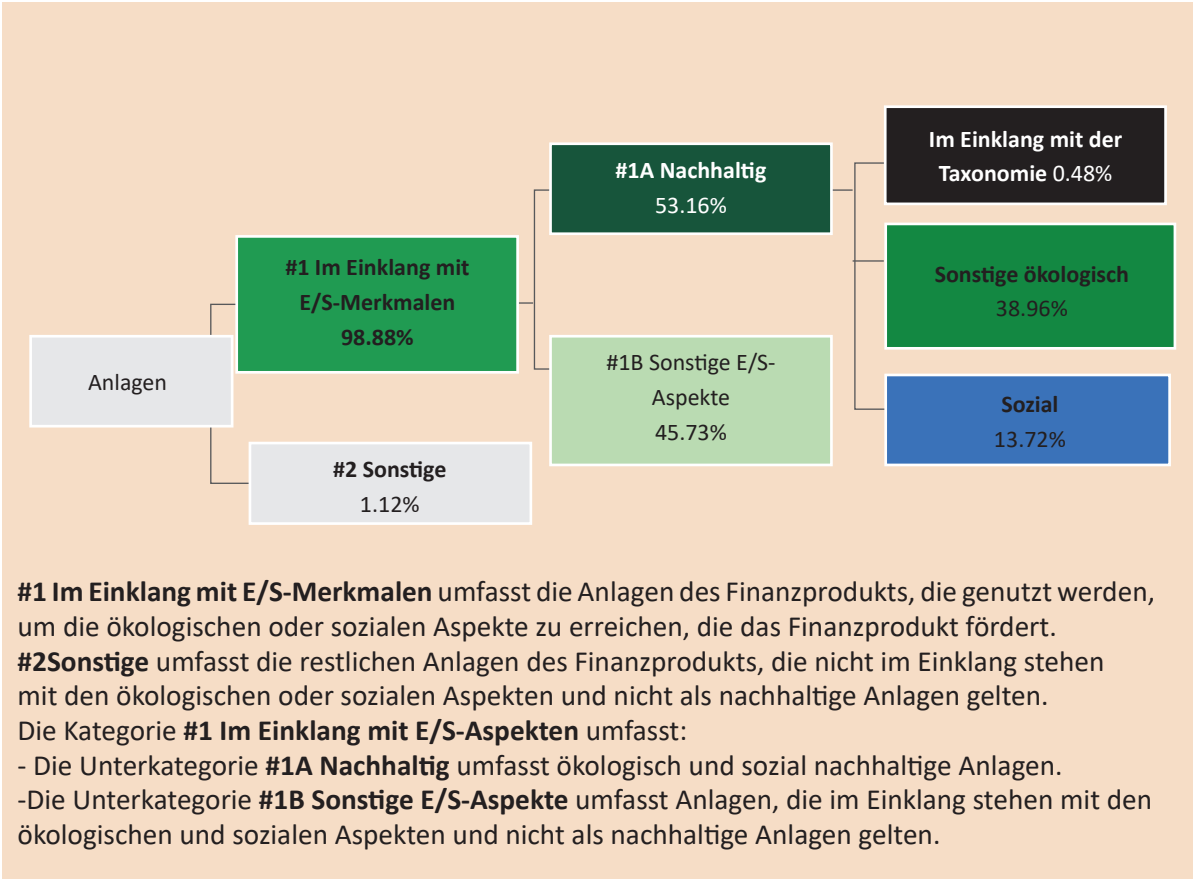
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenwerte
MICROSOFT CORP	Informationstechnologie	Software und Dienstleistungen	USA	7.42%
NVIDIA CORP	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	USA	6.04%
ALPHABET INC CL A	Kommunikationsdienste	Medien und Unterhaltung	USA	4.56%
APPLE INC	Informationstechnologie	Technologie Hardware und Geräte	USA	4.38%
SUMITOMO MITSUI FINAN	Finanzwerte	Banken	Japan	3.21%
JP MORGAN CHASE & CO	Finanzwerte	Banken	USA	2.93%
ING GROEP NV	Finanzwerte	Banken	Niederlande	2.84%
MASTERCARD INC-CL A	Finanzwerte	Finanzdienstleistungen	USA	2.59%
AXA SA	Finanzwerte	Versicherung	Frankreich	2.56%
GAPHC PACKAGING	Werkstoffe	Behälter und Verpackungen	USA	2.55%
SONY GROUP CORP (JT)	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Japan	2.34%
SCHNEIDER ELECT SE	Industriewerte	Anlagegüter	Frankreich	2.33%
TAIWAN SEMICONDUCTOR-SP ADR	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Taiwan	2.17%
SHELL PLC	Energie	Öl, Gas und Brennstoffe	Vereinigtes Königreich	2.15%
ORIX CORP	Finanzwerte	Finanzdienstleistungen	Japan	2.11%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

● **Wie war das Portfolio strukturiert?**



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

<i>Sektor</i>	<i>Untersektor</i>	<i>% Vermögenswerte</i>
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	<i>12.65%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>12.47%</i>
<i>Industriewerte</i>	<i>Anlagegüter</i>	<i>9.48%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>8.98%</i>
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>7.10%</i>

<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	5.35%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	4.93%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	4.70%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	4.67%
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	4.56%
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	4.38%
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	3.77%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	2.94%
<i>Finanzwerte</i>	<i>Versicherung</i>	2.56%
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	2.34%
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	1.98%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	1.84%
<i>Werkstoffe</i>	<i>Chemikalien</i>	1.64%
<i>Industriewerte</i>	<i>Transport</i>	1.59%
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	1.58%
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	0.38%

Forex	Forex	-0.51%
Bargeldanlagen	Bargeldanlagen	0.63%



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.48% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

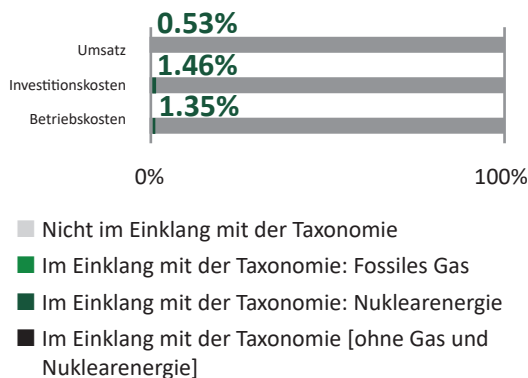
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

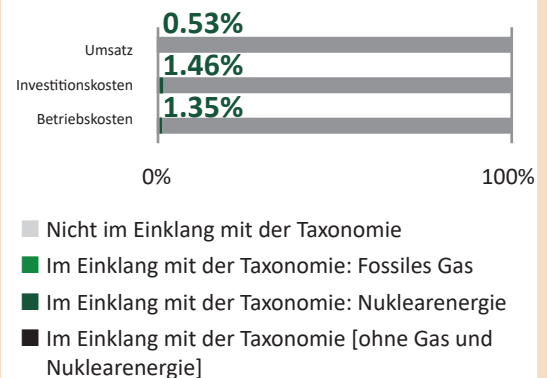
- des **Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- der **Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- der **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.48%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.31%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **38.96%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 13.72%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS NET
ZERO AMBITION GLOBAL EQUITY

Rechtsträgerkennung:
213800EAAY2IPNSZZ69

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **71.08%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI WORLD CLIMATE PARIS ALIGNED**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische Aspekte und zielte dabei darauf ab, seinen CO₂-Ausstoß zu verringern und seine CO₂-Bilanz in Einklang zu bringen mit der seines Vergleichsindex **MSCI WORLD CLIMATE PARIS ALIGNED**.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.522 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.012 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

Der verwendete Nachhaltigkeitsindikator ist die CO₂-Bilanz. Sie wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Vergleichsindex. Daher war die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist **55.01**
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist **66.13**

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von **0.66 (C)** und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug **0.04 (D)**. Zum Ende des Berichtszeitraums betrug der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios **72.84** und der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex betrug **74.69**.

- **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:** Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäts- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.

- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

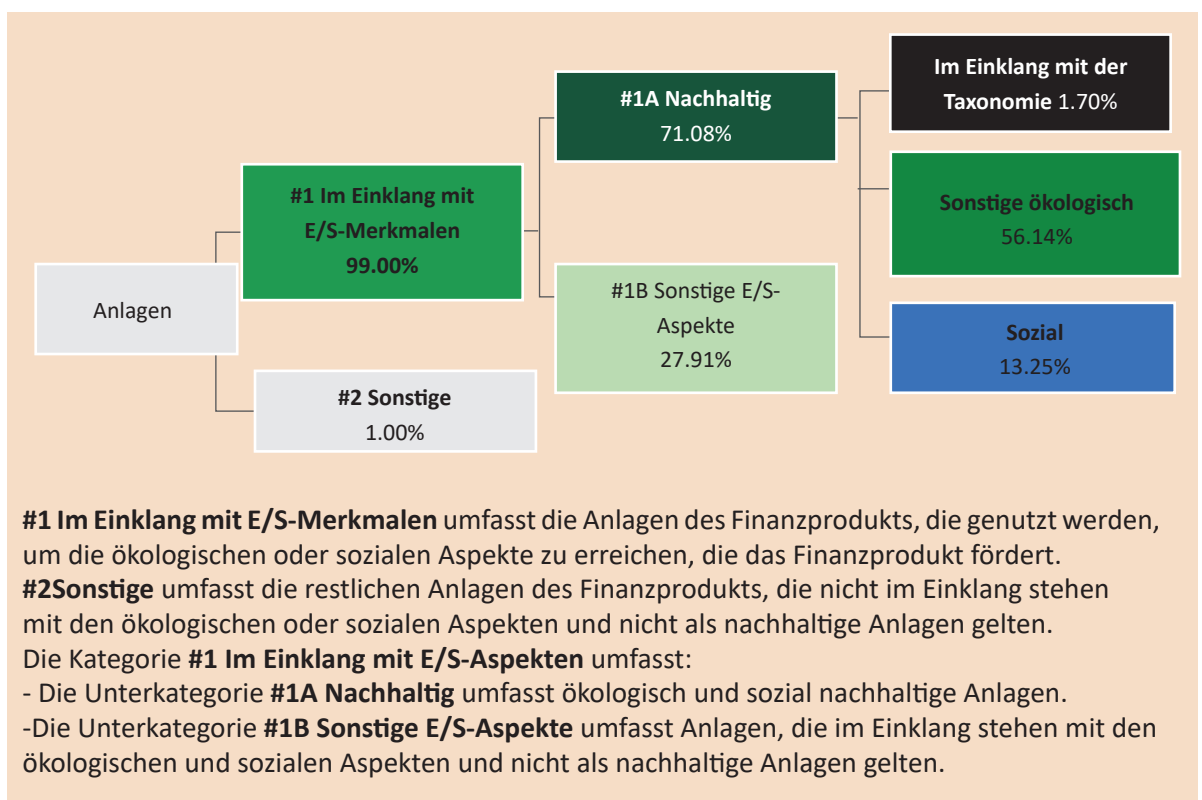
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
MICROSOFT CORP	Informationstechnologie	Software und Dienstleistungen	USA	7.72%
NVIDIA CORP	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	USA	5.61%
JPMORGAN CHASE & CO	Finanzwerte	Banken	USA	3.22%
MERCK & CO. INC.	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	USA	2.46%
MASTERCARD INC-CL A	Finanzwerte	Finanzdienstleistungen	USA	2.42%
BROADCOM INC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	USA	2.37%
HOME DEPOT INC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	USA	2.36%
APPLIED MATERIALS INC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	USA	2.35%
NEXT PLC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Großbritannien	2.25%
NOVO NORDISK A/S-B	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Dänemark	2.22%
ASTRAZENECA GBP	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Großbritannien	2.16%

COCA-COLA EUROPACIFIC PARTNE	Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	Vereinigtes Königreich	2.15%
ABBVIE INC	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	USA	2.15%
SCHNEIDER ELECT SE	Industriewerte	Anlagegüter	Frankreich	2.14%
LLOYDS BANKING GROUP PLC	Finanzwerte	Banken	Vereinigtes Königreich	2.12%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Industriewerte	Anlagegüter	17.49%

<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	15.85%
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	10.93%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	9.40%
<i>Finanzwerte</i>	<i>Banken</i>	8.02%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	6.01%
<i>Finanzwerte</i>	<i>Versicherung</i>	4.60%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	4.22%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	3.69%
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	3.25%
<i>Werkstoffe</i>	<i>Chemikalien</i>	2.87%
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	2.70%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	2.15%
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	1.64%
<i>Immobilien</i>	<i>REITs</i>	1.61%
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	1.52%
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	1.13%

<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	1.05%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	0.85%
<i>Forex</i>	<i>Forex</i>	-0.00%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	1.00%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmögliche



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 1.70% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

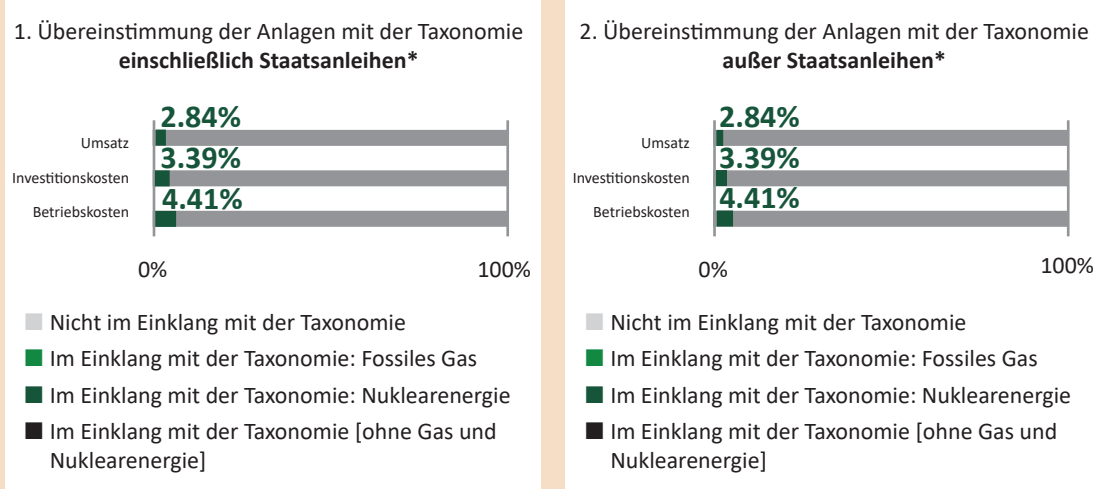
chen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger -**der Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.

- **der Betriebskosten (OpEx)** also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.89%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 1.91%.

● sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

● **Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?**

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **56.14%**. Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

● **Welchen Anteil hatten sozial nachhaltige Anlagen?**

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 13.25%.

● **Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?**

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Das nachhaltige Anlageziel wird erreicht durch die Angleichung der Ziele zur Verringerung der CO₂-Bilanz des Fonds an den MSCI World Climate Paris Aligned Net USD Index. Die CO₂-Bilanz wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Index.

Daher ist die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck. Im Einklang mit der Politik für verantwortungsvolle Anlagen schließt der Fonds darüber hinaus Unternehmen aus, die umstrittene Verhaltensweisen an den Tag legen und (oder) deren Produkte umstritten sind.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist **55.01**
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist **66.13**

● Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?

Ein breiter Marktindex beurteilt oder berücksichtigt seine einzelnen Bestandteile nicht nach ökologischen Aspekten und steht daher nicht im Einklang mit ökologischen Aspekten.

Es wird ein auf das Übereinkommen von Paris abgestimmter Vergleichsindex („Paris Aligned Benchmark“) genutzt. Durch die Auswahl und Gewichtung seiner einzelnen Bestandteile berücksichtigt er spezifische Ziele für die Emissionsminderung und den Übergang zu einer Wirtschaft mit geringen CO₂-Emissionen.

● Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.522 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.012 (D)**.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist **55.01**
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist **66.13**

● **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Das nachhaltige Anlageziel wird erreicht durch die Angleichung der Ziele zur Verringerung der CO₂-Bilanz des Fonds an den MSCI World Climate Paris Aligned Net USD Index. Die CO₂-Bilanz wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Index.

Daher ist die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck. Im Einklang mit der Politik für verantwortungsvolle Anlagen schließt der Fonds darüber hinaus Unternehmen aus, die umstrittene Verhaltensweisen an den Tag legen und (oder) deren Produkte umstritten sind.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist **55.01**
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist **66.13**

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Ein breiter Marktindex beurteilt oder berücksichtigt seine einzelnen Bestandteile nicht nach ökologischen Aspekten und steht daher nicht im Einklang mit ökologischen Aspekten.

Es wird ein auf das Übereinkommen von Paris abgestimmter Vergleichsindex („Paris Aligned Benchmark“) genutzt. Durch die Auswahl und Gewichtung seiner einzelnen Bestandteile berücksichtigt er spezifische Ziele für die Emissionsminderung und den Übergang zu einer Wirtschaft mit geringen CO₂-Emissionen.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
GLOBAL EQUITY INCOME ESG

Rechtsträgerkennung:
549300JVYWQ1AGFG7016

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **60.87%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI WORLD**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.644 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.179 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.71 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.12 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigt dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

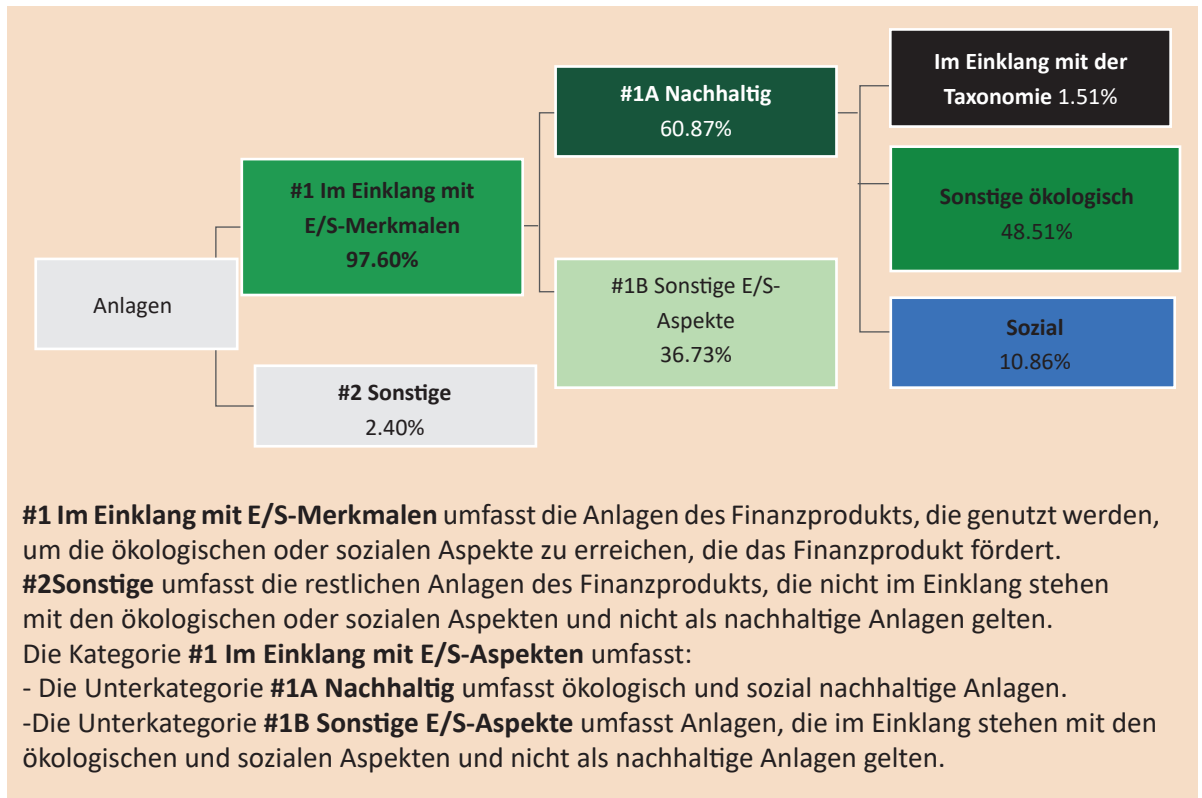
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
MICROSOFT CORP	Information Technologie	Software und Dienstleistungen	USA	6.96%
JPMORGAN CHASE & CO	Finanzwerte	Banken	USA	2.94%
AMUNDI MMST (USD)-IV	Finanzwerte	Anlagefonds	Luxemburg	2.50%
SUMITOMO MITSUI FINAN	Finanzwerte	Banken	Japan	2.47%
BROADCOM INC	Information Technologie	Halbleiter und Halbleiter Zubehör	USA	2.18%
TRANE TECHNOLOGIES PLC	Industriewerte	Anlagegüter	Irland	2.16%
MERCK & CO. INC.	Gesundheit	Pharmaunternehmen Biotechnologie und Life Sciences	USA	2.15%
APPLIED MATERIALS INC	Information Technologie	Halbleiter und Halbleiter Zubehör	USA	2.13%
INTL BUSINESS MACHINES CORP	Information Technologie	Software und Dienstleistungen	USA	2.07%
TAIWAN SEMICONDUCTOR MANUFAC	Information Technologie	Halbleiter und Halbleiter Zubehör	Taiwan	2.06%
CISCO SYSTEMS INC	Information Technologie	Technologie Hardware und Zubehör	USA	2.01%
ASTRAZENECA GBP	Gesundheit	Pharmaunternehmen Biotechnologie und Life Sciences	Vereinigtes Königreich	2.00%
NOVO NORDISK A/S-B	Gesundheit	Pharmaunternehmen Biotechnologie und Life Sciences	Dänemark	1.98%
SCHNEIDER ELECT SE	Industriewerte	Anlagegüter	Frankreich	1.97%
ABBVIE INC	Gesundheit	Pharmaunternehmen Biotechnologie und Life Sciences	USA	1.92%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

● **Wie war das Portfolio strukturiert?**



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Industriewerte	Anlagegüter	11.76%
Informationstechnologie	Software und Dienstleistungen	10.69%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	9.64%
Finanzwerte	Banken	9.57%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	9.00%

<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	4.90%
<i>Finanzwerte</i>	<i>Versicherung</i>	4.74%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	4.26%
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	3.60%
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	3.48%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	3.31%
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	3.26%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	2.57%
<i>Finanzwerte</i>	<i>Anlagefonds</i>	2.50%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	2.50%
<i>Informationstechnologie</i>	<i>Technologie-Hardware und Zubehör</i>	2.01%
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	1.84%
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	1.74%
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	1.68%
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	1.28%
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	1.18%

Finanzwerte	Finanzdienstleistungen	1.16%
Immobilien	REITs	1.00%
Forex	Forex	0.16%
Sonstiges	Sonstiges	0.00%
Bargeldanlagen	Bargeldanlagen	2.17%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmögliche



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 1.51% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

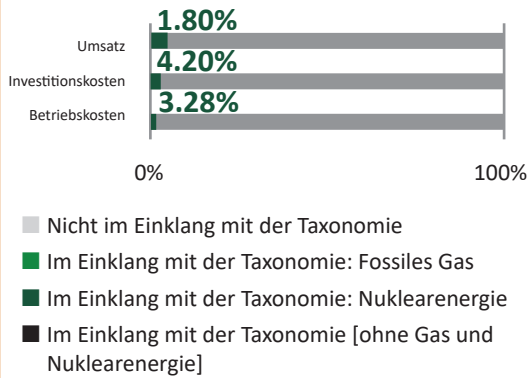
chen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

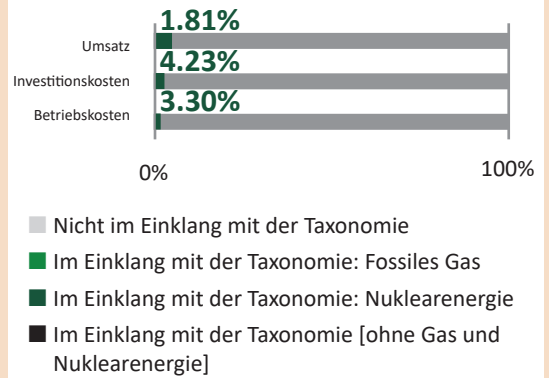
- **des Umsatzes**, als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 1.68%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 3.30%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei 48.51%.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 10.86%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
JAPAN EQUITY ENGAGEMENT

Rechtsträgerkennung:
549300ELY8IPEE0JYT57

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **53.17%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **TOPIX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.131 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.280 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.14 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.28 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen

sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigt dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
SANWA HOLDINGS CORP	Industriewerte	Anlagegüter	Japan	4.34%
MITSUBISHI UFJ FIN	Finanzwerte	Banken	Japan	4.01%
TDK CORP	Information Technologie	Technologie Hardware und Zubehör	Japan	3.95%
ORIX CORP	Finanzwerte	Finanzdienstleistungen	Japan	3.88%
KURITA WATER INDUST	Industriewerte	Anlagegüter	Japan	3.87%
RECRUIT HOLDINGS CO LTD	Industriewerte	Geschäftlich und professionell Dienstleistungen	Japan	3.73%
KOMATSU LTD	Industriewerte	Anlagegüter	Japan	3.66%
AICA KOGYO CO	Werkstoffe	Chemikalien	Japan	3.65%
SONY GROUP CORP (JT)	Nicht-Basiskonsumgüter	Nicht-Konsumgüter und Bekleidung	Japan	3.62%
TOKIO MARINE HOLDINGS INC	Finanzwerte	Versicherung	Japan	3.53%
NOMURA RESEARCH INST	Information Technologie	Software und Dienstleistungen	Japan	3.44%
TOYOTA TSUSHO CORP	Industriewerte	Anlagegüter	Japan	3.37%
SUMITOMO FORESTRY	Nicht-Basiskonsumgüter	Nicht-Konsumgüter und Bekleidung	Japan	3.35%
FAST RETAILING	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Japan	3.31%
ZENKOKU HOSHO CO LTD	Finanzwerte	Finanzdienstleistungen	Japan	3.29%

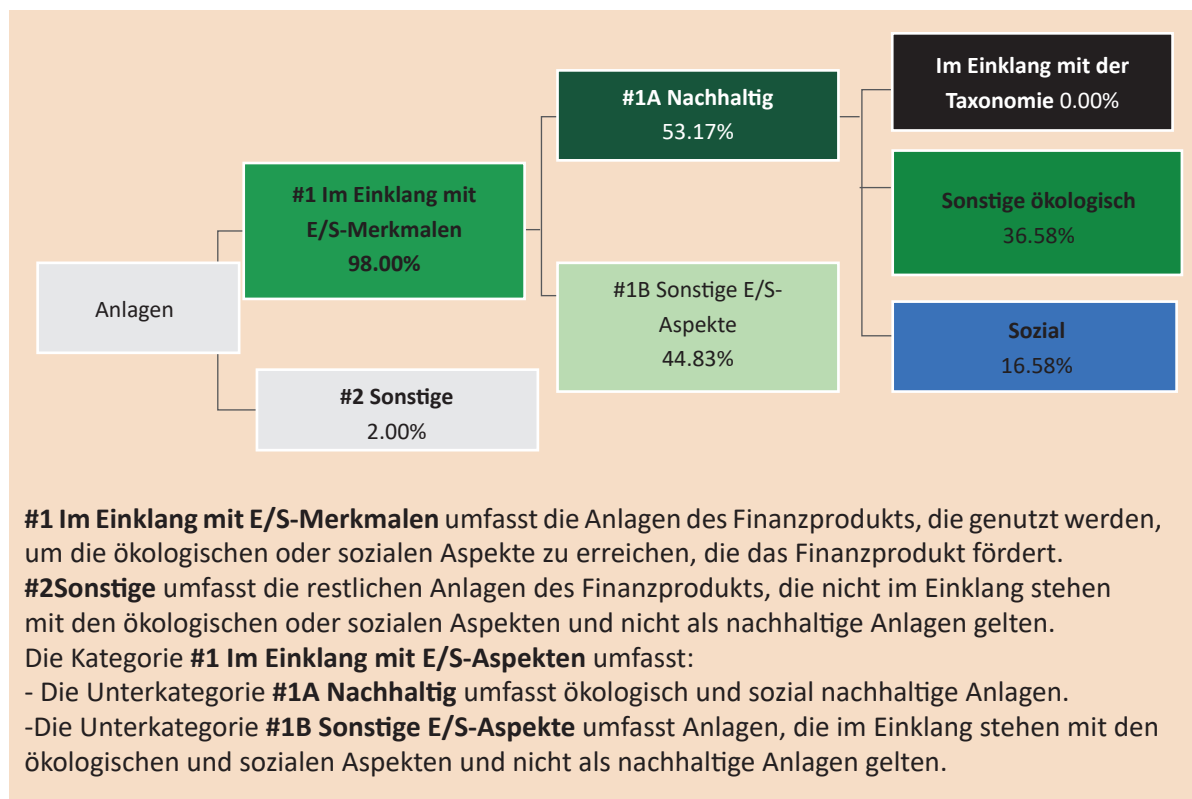


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Industriewerte	Anlagegüter	23.71%
Finanzwerte	Finanzdienstleistungen	9.07%
Informationstechnologie	Technologie-Hardware und Zubehör	7.01%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	6.96%
Werkstoffe	Chemikalien	6.62%
Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	5.97%

<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	5.35%
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	4.32%
<i>Finanzwerte</i>	<i>Banken</i>	4.01%
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	3.73%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	3.62%
<i>Finanzwerte</i>	<i>Versicherung</i>	3.53%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	3.31%
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	3.21%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	2.94%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	2.75%
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	1.76%
<i>Forex</i>	<i>Forex</i>	0.23%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	1.89%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneu-



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

erbaaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei **Übergangsaktivitäten** stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil: - **des Umsatzes**, als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger - **Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. - **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

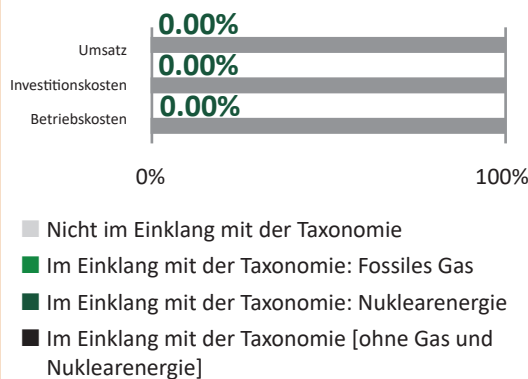
☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

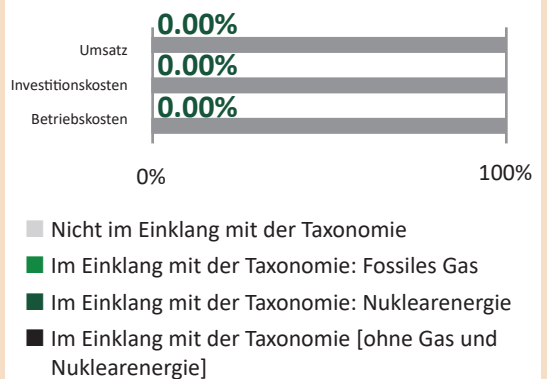
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **36.58%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 16.58%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI
FUNDS GLOBAL EQUITY

Rechtsträgerkennung:
549300R5QSNNJBY1T17

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **41.25%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI ACWI**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.185 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.171 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.24 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.12 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener

Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

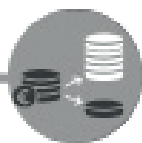


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023 bis 30.06.2024**

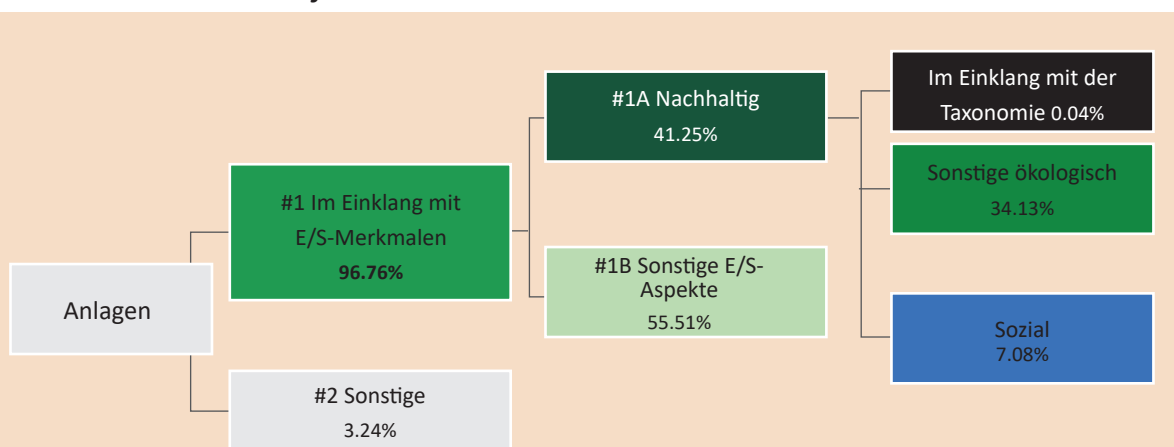
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
ALPHABET INC CL A	Kommunikationsdienste	Medien und Unterhaltung	USA	4.92%
AMAZON.COM INC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	USA	4.34%
SHELL PLC	Energie	Öl, Gas und Brennstoffe	Vereinigtes Königreich	3.60%
INTL BUSINESS MACHINES CORP	Informationstechnologie	Software und Dienstleistungen	USA	3.40%
KB FINANCIAL GROUP INC	Finanzwerte	Banken	Korea	3.36%
ADVANCED MICRO DEVICES	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	USA	3.27%
CARDINAL HEALTH INC	Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	USA	3.11%
CRH PLC UK	Werkstoffe	Baustoffe	Irland	2.91%
ALIBABA GROUP HOLDING LTD	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Kaimaninseln	2.71%
SAMSUNG ELECTRONICS	Informationstechnologie	Technologie Hardware und Geräte	Korea	2.69%
SANOFI	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Frankreich	2.43%
ABN AMRO BANK NV-CVA	Finanzwerte	Banken	Niederlande	2.33%
PURE STORAGE INC CL A	Informationstechnologie	Technologie Hardware und Geräte	USA	2.22%
AERCAP HOLDINGS NV	Industriewerte	Anlagegüter	Niederlande	2.16%
PERSIMMON PLC	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Vereinigtes Königreich	2.05%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

● **Wie war das Portfolio strukturiert?**



#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Banken	13.40%
Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	8.71%
Industriewerte	Anlagegüter	8.33%
Finanzwerte	Finanzdienstleistungen	7.12%
Informationstechnologie	Technologie Hardware und Geräte	6.02%

<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>5.90%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>5.40%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>5.26%</i>
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	<i>5.08%</i>
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>4.93%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>4.44%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>4.09%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>3.12%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>3.08%</i>
<i>Werkstoffe</i>	<i>Baustoffe</i>	<i>2.91%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>1.77%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>1.76%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>1.68%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>1.51%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>0.99%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.95%</i>

Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	0.39%
Forex	Forex	-0.06%
Bargeldanlagen	Bargeldanlagen	3.23%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.04% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

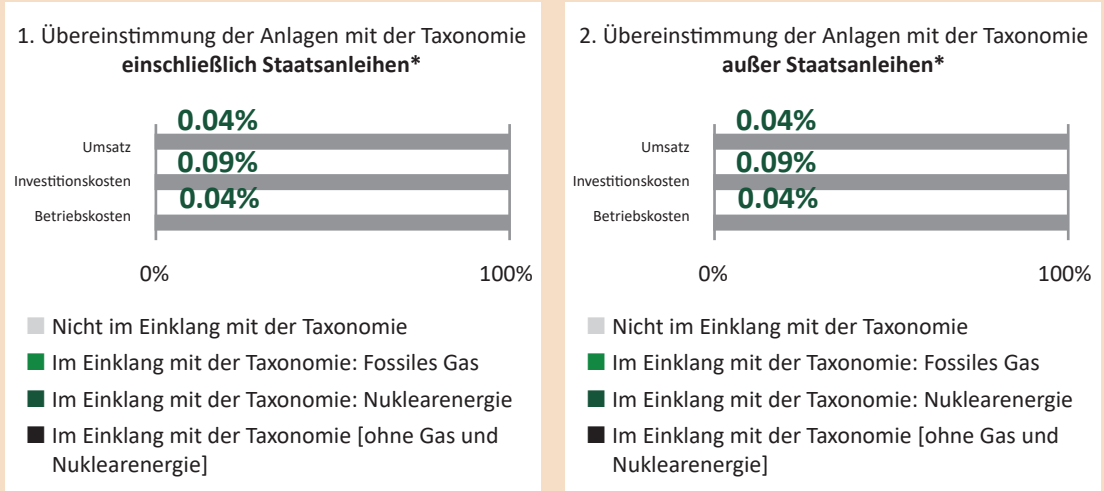
Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.03% bzw. 0.01%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.01%.

sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **34.13%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 7.08%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS US
EQUITY DIVIDEND GROWTH

Rechtsträgerkennung:
5493008HZKXKMO2U3E97

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **27.53%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **RUSSELL 1000 VALUE (FRC)**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.137 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.479 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.13 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.39 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

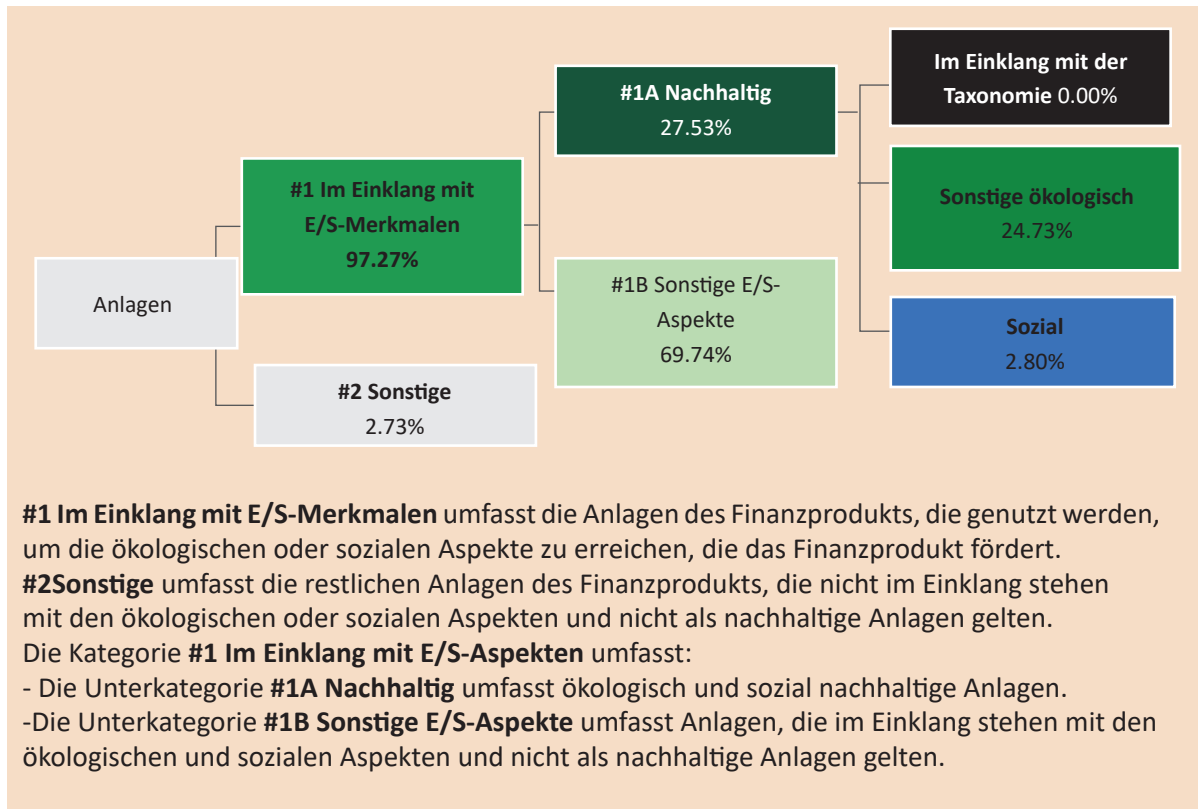
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
EXXON MOBIL CORP	Energie	Öl, Gas und Brenn-stoffe	USA	4.93%
WELLS FARGO & CO	Finanzwerte	Banken	USA	4.70%
JOHNSON & JOHNSON	Gesundheit	Pharmaunternehmen Biotechnologie und Life Sciences	USA	4.06%
UNITED PARCEL SERV.	Industriewerte	Transport	USA	3.36%
CISCO SYSTEMS INC	Information Technologie	Technologie Hardware und Zubehör	USA	3.28%
WALT DISNEY CO/THE	Kommunikation Dienstleistungen	Medien und Unterhaltung	USA	2.95%
INTL BUSINESS MACHINES CORP	Information Technologie	Software und Dienstleistungen	USA	2.80%
CHEVRON CORP	Energie	Öl, Gas und Brenn-stoffe	USA	2.70%
TRUIST FINANCIAL CORP	Finanzwerte	Banken	USA	2.61%
NORTHERN TRUST CORP	Finanzwerte	Finanzdienstleistungen	USA	2.58%
DEERE & CO	Industriewerte	Anlagegüter	USA	2.50%
LYONDELLBASELL IND A	Werkstoffe	Chemikalien	Niederlande	2.49%
BANK OF AMERICA CORP	Finanzwerte	Banken	USA	2.38%
BAKER HUGHES A GE CO	Energie	Energie Zubehör und Dienstleistungen	USA	2.38%
EBAY INC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Ausschüttung und Einzelhandel	USA	2.28%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

● *Wie war das Portfolio strukturiert?*





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Banken	13.09%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	9.73%
Energie	Öl, Gas und Brennstoffe	9.00%
Finanzwerte	Finanzdienstleistungen	8.45%
Industriewerte	Anlagegüter	5.65%
Industriewerte	Transport	4.99%

<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	4.65%
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	4.14%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	3.91%
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	2.95%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	2.87%
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	2.80%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	2.80%
<i>Werkstoffe</i>	<i>Chemikalien</i>	2.49%
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	2.38%
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	2.34%
<i>Immobilien</i>	<i>REITs</i>	1.91%
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	1.80%
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	1.79%
<i>Finanzwerte</i>	<i>Versicherung</i>	1.78%
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	1.58%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	1.52%

Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	1.40%
Versorgungswirtschaft	Stromversorger	1.21%
Versorgungswirtschaft	Wasserversorger	1.09%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	0.93%
Bargeldanlagen	Bargeldanlagen	2.73%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

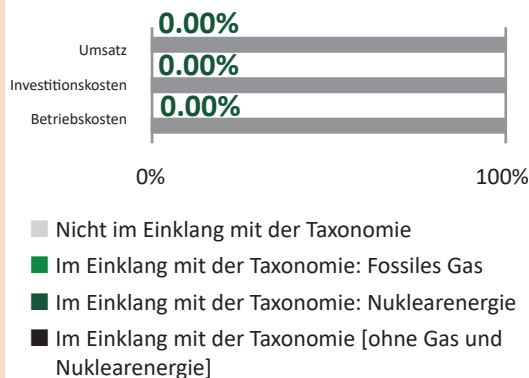
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

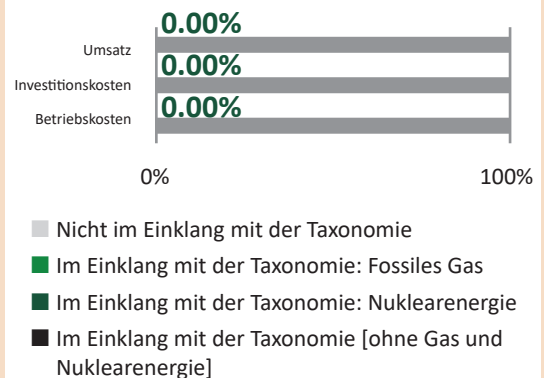
Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:
-des Umsatzes, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
-der Investitionskosten (CapEx), also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- der Betriebskosten (OpEx), also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.06%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **24.73%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsk-

ktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 2.80%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?*

Dieses Produkt hat keinen ESG-Vergleichsindex

● *Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex

● *Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS US
EQUITY ESG IMPROVERS

Rechtsträgerkennung:
213800ETDMQDXO6WX979

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **39.41%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **S&P 500**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Der Anlageverwalter konzentrierte sich beim Anlageprozess auf Unternehmen/Sektoren/Länder, die einer positiven ESG-Entwicklung im Rahmen ihres Geschäfts positiv gegenüberstehen oder

gegenüberstanden. Der Anlageverwalter ermittelte Anlagechancen im Einklang mit dem Ziel der Generierung von Alpha Insbesondere durch eine Fokussierung auf die Berücksichtigung von Unternehmen/Ländern/Sektoren, die in Zukunft überzeugende ESG-Gewinner sein werden, und deren ESG-Profil sich verbessert hat (oder sich verbessern wird). Zugleich investiert er in Unternehmen/Sektoren/Länder, die mit ESG zurzeit verantwortungsvoll umgehen.

Weiterhin erzielte das Portfolio des Teilfonds eine höhere ESG-Punktzahl als sein Vergleichsindex. Der Teilfonds wurde mit der ESG-Punktzahl seines Vergleichsindex verglichen, nachdem 20% der Wertpapiere mit der niedrigsten ESG-Einstufung aus dem Vergleichsindex entfernt wurden.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.107 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.433 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.14 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.38 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyse Rahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte?**

Einzelheiten: Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



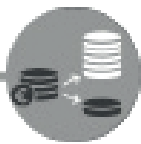
Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.

- Abstimmung: Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- Überwachung von Kontroversen: Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

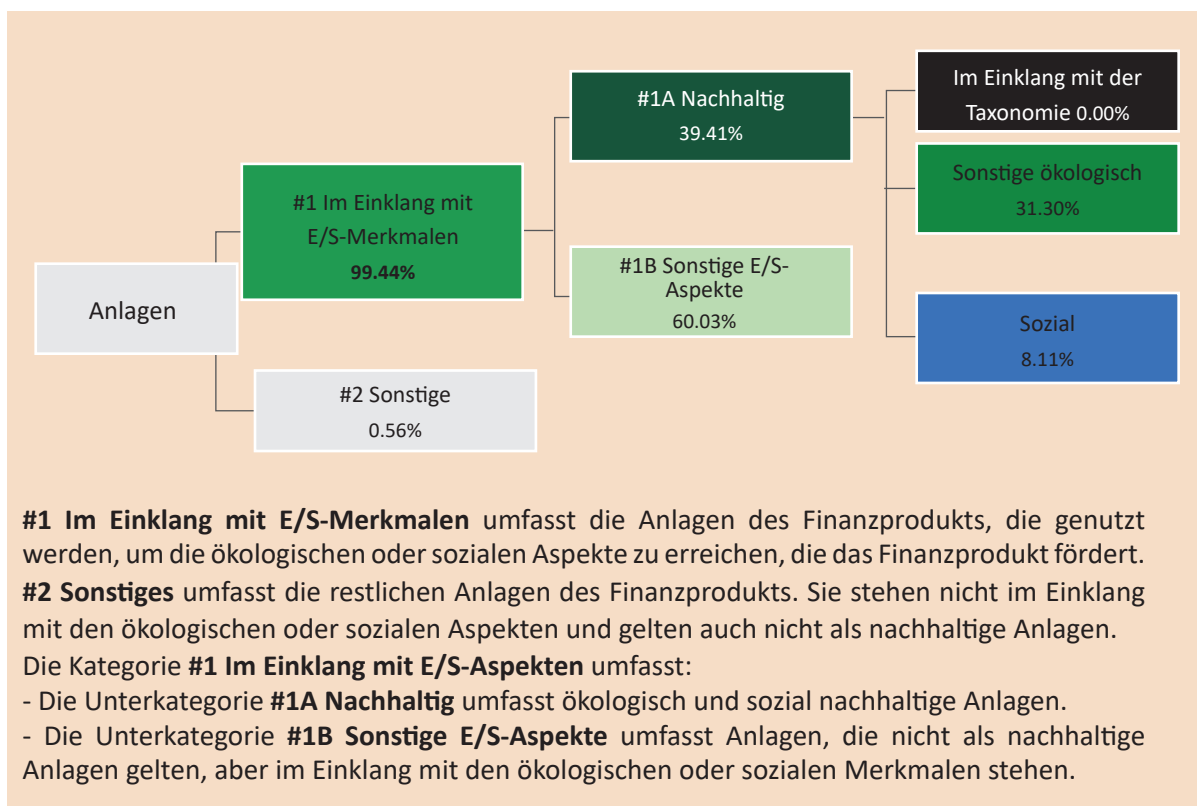
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
COCA-COLA CO/ THE	Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	USA	4.66%
CISCO SYSTEMS INC	Informationstechnologie	Technologie Hardware und Geräte	USA	4.61%
AMERICAN TOWER CL A	Immobilien	REITs	USA	3.38%
US BANCORP	Finanzwerte	Banken	USA	3.35%
PFIZER INC	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	USA	3.24%
DEERE & CO	Industriewerte	Anlagegüter	USA	2.93%
UNITEDHEALTH GROUP INC	Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	USA	2.62%
SHELL PLC	Energie	Öl, Gas und Brennstoffe	Vereinigtes Königreich	2.48%
KEYSIGHT TECHNOLOGIES INC	Informationstechnologie	Technologie Hardware und Geräte	USA	2.33%
ELI LILLY & CO	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	USA	2.28%
FREEMPORT-MCMORAN INC	Werkstoffe	Metalle und Bergbau	USA	2.26%
NEXTERA ENERGY INC	Versorgungswirtschaft	Stromversorger	USA	2.20%
KIMBERLY-CLARK CORP	Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	USA	2.09%
VOYA FINANCIAL INC	Finanzwerte	Finanzdienstleistungen	USA	1.99%
ROCKWELL AUTOMATION INC	Industriewerte	Anlagegüter	USA	1.98%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Informationstechnologie	Software und Dienstleistungen	10.55%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	9.01%
Finanzwerte	Finanzdienstleistungen	8.67%
Informationstechnologie	Technologie Hardware und Geräte	8.23%

<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	6.73%
<i>Industriewerte</i>	<i>Anlagegüter</i>	6.72%
<i>Finanzwerte</i>	<i>Banken</i>	5.96%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	5.02%
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	4.94%
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	4.14%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	4.02%
<i>Immobilien</i>	<i>REITs</i>	4.00%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	3.93%
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	2.80%
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	2.26%
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	2.09%
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	2.07%
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	1.57%
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	1.54%
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	1.49%

Industriewerte	Transport	1.44%
Werkstoffe	Chemikalien	1.38%
Werkstoffe	Behälter und Verpackungen	0.92%
Forex	Forex	-0.04%
Bargeldanlagen	Bargeldanlagen	0.53%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

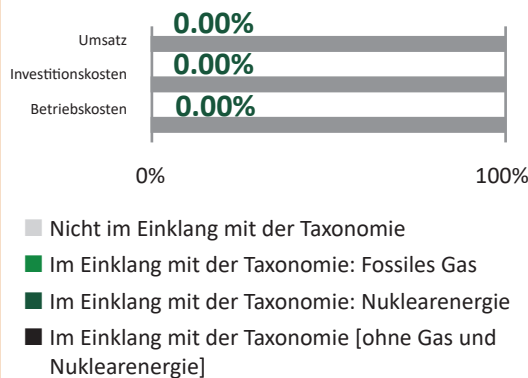
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

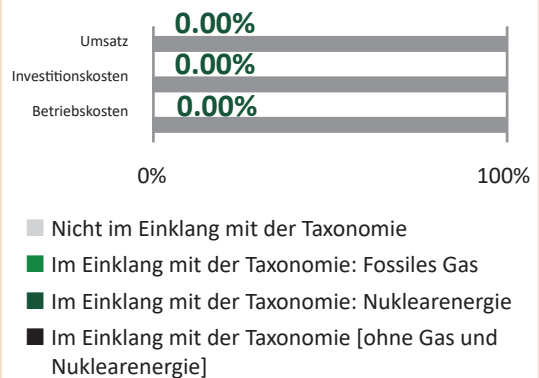
- Aktivitäten im Einklang mit der Taxonomie** werden angegeben als Anteil:
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
 - **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
 - **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.

 sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige Wirt-



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **31.30%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

schaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 8.11%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS US
EQUITY FUNDAMENTAL GROWTH

Rechtsträgerkennung:
54930019NOJ42Y83JC39

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **25.54%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen getätigt**



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **RUSSELL 1000 GROWTH**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.359 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.386 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.24 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.36 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten,
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

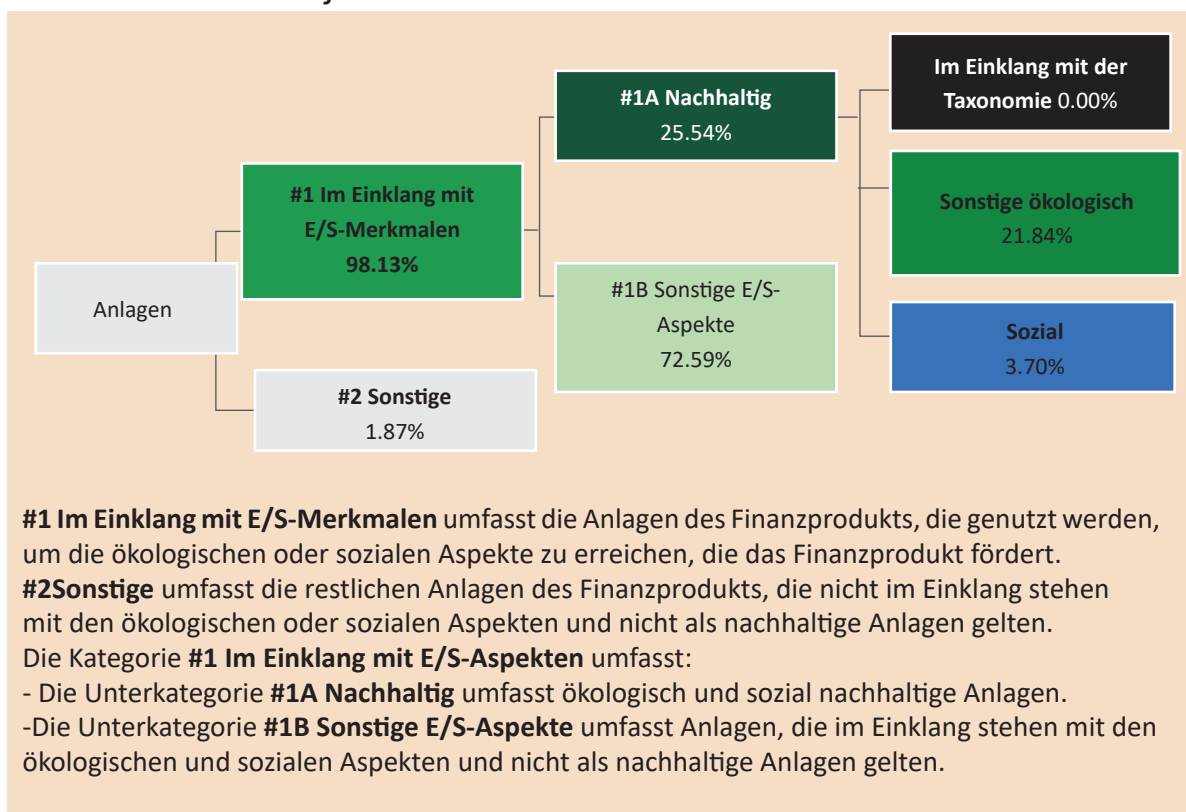
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermö-genswerte
AMAZON.COM INC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	USA	7.67%
MICROSOFT CORP	Informationstechnologie	Software und Dienstleistungen	USA	7.52%
ALPHABET INC CL C	Kommunikationsdienste	Medien und Unterhaltung	USA	7.35%
APPLE INC	Informationstechnologie	Technologie Hardware und Geräte	USA	4.67%
ELI LILLY & CO	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	USA	4.06%
MASTERCARD INC-CL A	Finanzwerte	Finanzdienstleistungen	USA	4.02%
AMPHENOL CORP CL-A	Informationstechnologie	Technologie Hardware und Geräte	USA	3.44%
INTUIT INC	Informationstechnologie	Software und Dienstleistungen	USA	2.83%
ADOBE INC	Informationstechnologie	Software und Dienstleistungen	USA	2.67%
MOTOROLA SOLUTIONS INC	Informationstechnologie	Technologie Hardware und Geräte	USA	2.52%
QUALCOMM INC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	USA	2.31%
VERTEX PHARMACEUTIC	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	USA	2.29%
TJX COMPANIES INC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	USA	2.26%
UBER TECHNOLOGIES INC	Industriewerte	Transport	USA	2.23%
INTUITIVE SURGICAL INC	Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	USA	2.23%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

● **Wie war das Portfolio strukturiert?**



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Informationstechnologie	Software und Dienstleistungen	16.86%
Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	13.88%
Informationstechnologie	Technologie Hardware und Geräte	12.34%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	10.04%
Finanzwerte	Finanzdienstleistungen	9.01%

<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	8.79%
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	7.75%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	3.33%
<i>Industriewerte</i>	<i>Anlagegüter</i>	2.88%
<i>Industriewerte</i>	<i>Transport</i>	2.23%
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	2.12%
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	1.90%
<i>Finanzwerte</i>	<i>Versicherung</i>	1.89%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	1.78%
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	1.73%
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	1.69%
<i>Forex</i>	<i>Forex</i>	-0.10%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	1.87%



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfas-

sende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

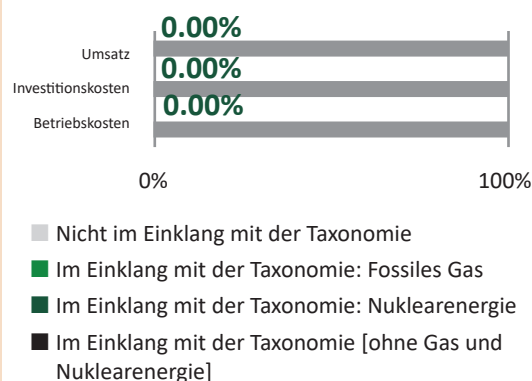
☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

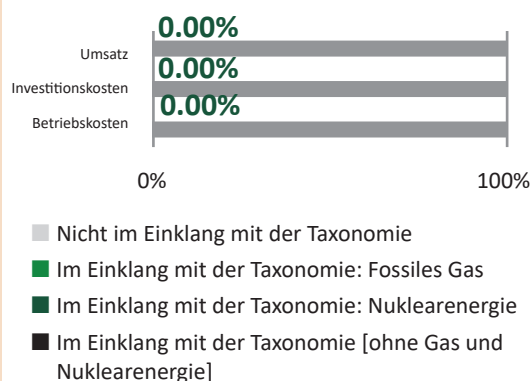
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.50%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **21.84%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 3.70%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI
FUNDS US EQUITY RESEARCH

Rechtsträgerkennung:
5493005S070A64LD3058

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **31.14%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **S&P 500**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.167 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.433 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.07 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.38 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

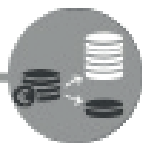


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

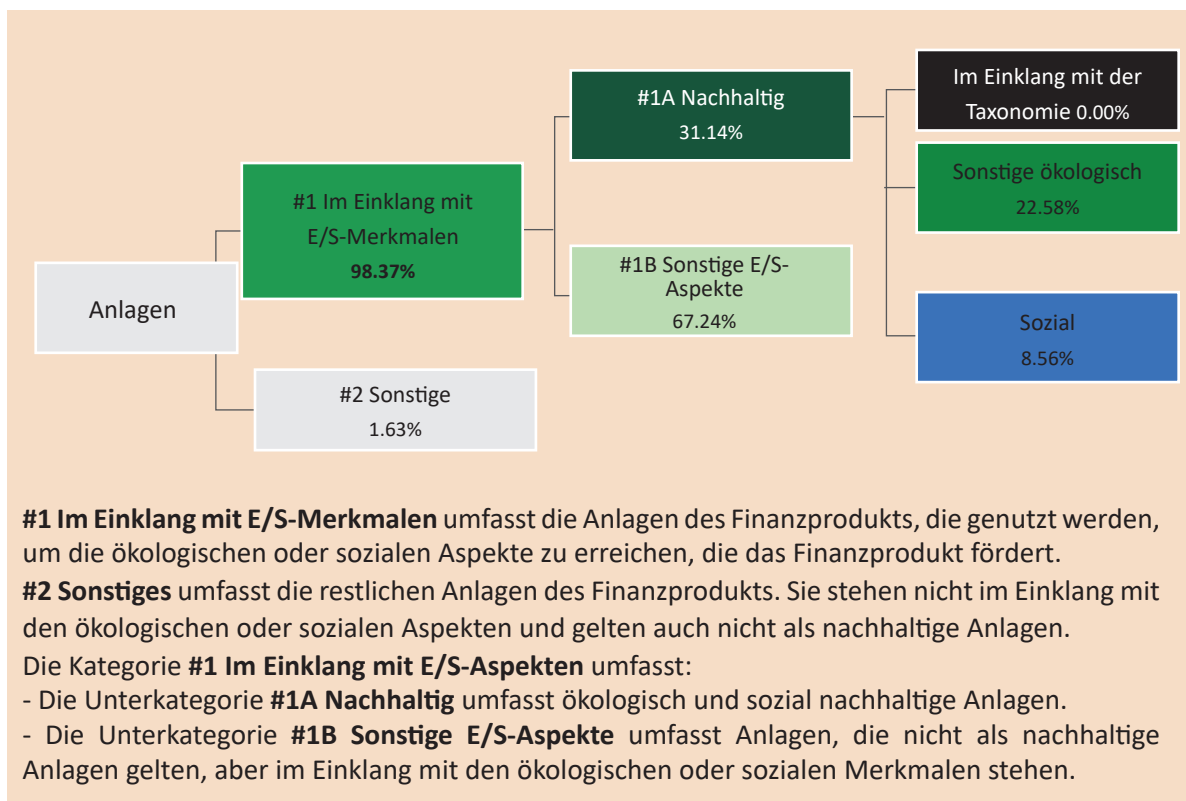
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMAZON.COM INC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	USA	6.35%
ALPHABET INC CL A	Kommunikationsdienste	Medien und Unterhaltung	USA	5.93%
MICROSOFT CORP	Informationstechnologie	Software und Dienstleistungen	USA	4.83%
SHELL PLC	Energie	Öl, Gas und Brennstoffe	Vereinigtes Königreich	3.54%
CISCO SYSTEMS INC	Informationstechnologie	Technologie Hardware und Geräte	USA	3.46%
INTL BUSINESS MACHINES CORP	Informationstechnologie	Software und Dienstleistungen	USA	3.39%
BANK OF NEW YORK MELLON CORP	Finanzwerte	Finanzdienstleistungen	USA	3.27%
ADVANCED MICRO DEVICES	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	USA	3.04%
SCHWAB (CHARLES) CORP	Finanzwerte	Finanzdienstleistungen	USA	2.85%
MICROCHIP TECHNOLOGY INC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	USA	2.81%
TRUIST FINANCIAL CORP	Finanzwerte	Banken	USA	2.80%
COCA-COLA CO/ THE	Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	USA	2.65%
WALT DISNEY CO/ THE	Kommunikationsdienste	Medien und Unterhaltung	USA	2.45%
KEYSIGHT TECHNOLOGIES INC	Informationstechnologie	Technologie Hardware und Geräte	USA	2.41%
CMS ENERGY CORP	Versorgungswirtschaft	Mehrere Versorgungsdienste	USA	2.33%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Informationstechnologie	Software und Dienstleistungen	11.56%
Finanzwerte	Finanzdienstleistungen	11.40%
Kommunikationsdienste	Medien und Unterhaltung	9.59%
Informationstechnologie	Technologie Hardware und Geräte	9.07%
Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	9.00%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	7.07%

Informationstechnologie	Halbleiter und Zubehör für Halbleiter	5.85%
Industriewerte	Anlagegüter	5.69%
Werkstoffe	Chemikalien	3.85%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	3.68%
Energie	Öl, Gas und Brennstoffe	3.54%
Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	3.53%
Finanzwerte	Banken	2.80%
Immobilien	REITs	2.45%
Versorgungswirtschaft	Mehrere Versorgungsdienste	2.33%
Energie	Energieanlagen und -Dienstleistungen	2.23%
Industriewerte	Transport	2.06%
Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	1.81%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	0.95%
Forex	Forex	-0.11%
Bargeldanlagen	Bargeldanlagen	1.63%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei **Übergangsaktivitäten** stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

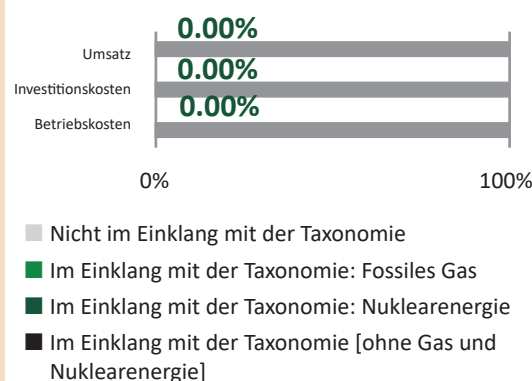
☒ **Nein**

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

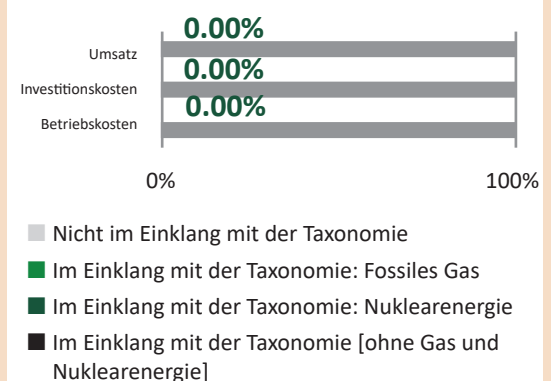
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **22.58%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 8.56%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
US EQUITY RESEARCH VALUE

Rechtsträgerkennung:
549300BN5NK5WLW1TH95

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:

☐ in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten

☐ in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **31.42%**, auch wenn nachhaltige Anlagen kein Anlageziel waren

☐ mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten

☒ mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten

☐ mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **RUSSELL 1000 VALUE (FRC)**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.020 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.479 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.019 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.479 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

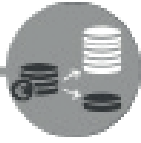


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

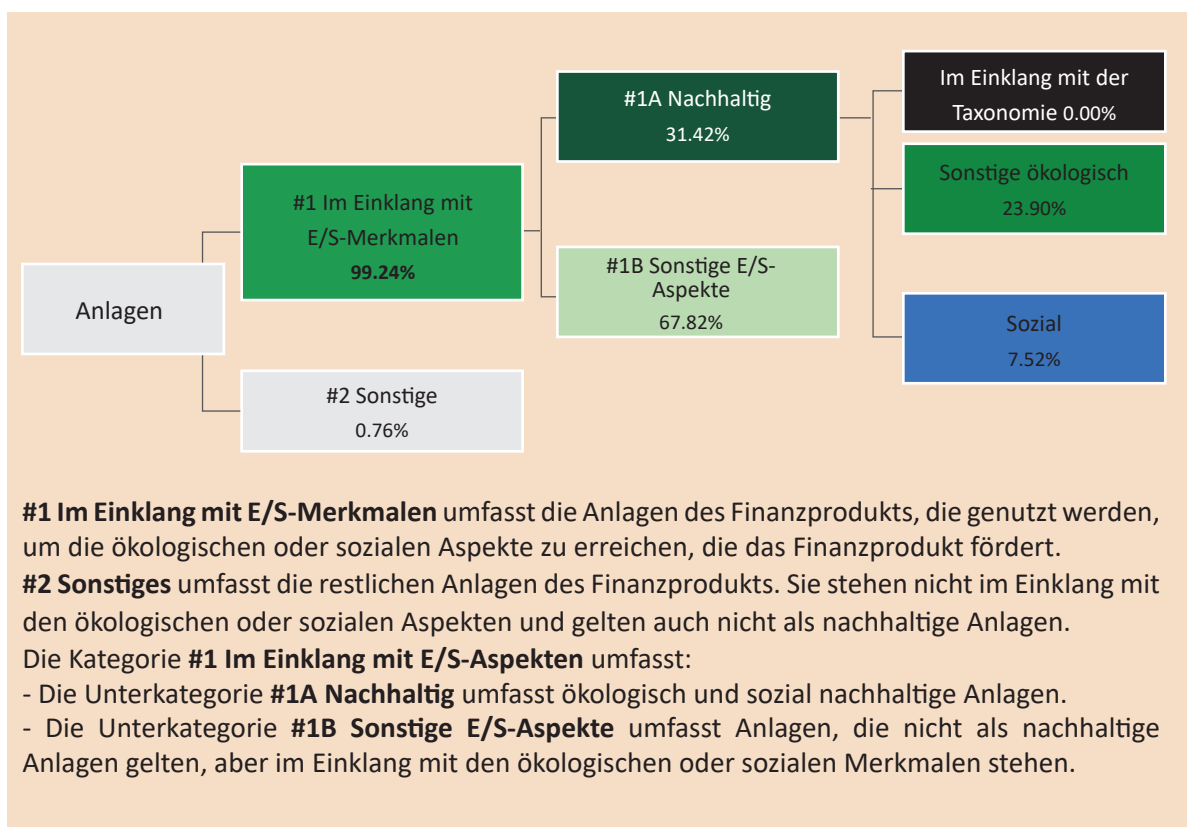
Größte Anlagen	Sektor	Untersektor	Land	% Vermö-genswerte
COCA-COLA CO/ THE	Basiskonsumgü-ter	Nahrungsmittel, Getränke und Tabak	USA	5.13%
CISCO SYSTEMS INC	Informationstech-nologie	Technologie Hard-ware und Geräte	USA	5.02%
PFIZER INC	Gesundheit	Pharmaunterne-hmen, Biotech-nologie und Life Sciences	USA	3.92%
JPMORGAN CHASE & CO	Finanzwerte	Banken	USA	3.84%
BANK OF AMERICA CORP	Finanzwerte	Banken	USA	3.79%
SHELL PLC	Energie	Öl, Gas und Bren-nstoffe	Vereinigtes Königreich	3.22%
PEPSICO INC	Basiskonsumgü-ter	Nahrungsmittel, Getränke und Tabak	USA	3.03%
AMERICAN TOWER CL A	Immobilien	REITs	USA	2.91%
AIR PRODUCTS & CHEMI	Werkstoffe	Chemikalien	USA	2.90%
AMERICAN ELECTRIC POWER	Versorgungswirts-chaft	Stromversorger	USA	2.69%
CMS ENERGY CORP	Versorgungswirts-chaft	Mehrere Versor-gungsdienste	USA	2.58%
SCHLUMBERGER LTD	Energie	Energieanlagen und -Dienstleis-tungen	Curacao	2.46%
DEERE & CO	Industriewerte	Anlagegüter	USA	2.43%
WALT DISNEY CO/ THE	Kommunikations-dienste	Medien und Un-terhaltung	USA	2.33%
BEST BUY CO INC	Nicht-Basiskon-sumgüter	Nicht-Basiskon-sumgüter Ver-trieb und Einzel-handel	USA	2.18%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

● *Wie war das Portfolio strukturiert?*





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

<i>Sektor</i>	<i>Untersektor</i>	<i>% Vermögenswerte</i>
<i>Finanzwerte</i>	<i>Banken</i>	9.72%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	9.67%
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	9.05%
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	6.90%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	6.64%
<i>Industriewerte</i>	<i>Anlagegüter</i>	5.72%

<i>Finanzwerte</i>	<i>Versicherung</i>	<i>5.51%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>5.00%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>4.73%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>4.55%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>4.31%</i>
<i>Immobilien</i>	<i>REITs</i>	<i>3.49%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>3.11%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>2.58%</i>
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	<i>2.46%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>2.33%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>2.18%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>2.07%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>2.01%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>1.88%</i>
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	<i>1.44%</i>
<i>Werkstoffe</i>	<i>Baustoffe</i>	<i>1.38%</i>

Industriewerte	Geschäftliche und professionelle Dienstleistungen	1.23%
Industriewerte	Transport	0.98%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	0.56%
Forex	Forex	-0.27%
Bargeldanlagen	Bargeldanlagen	0.77%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen zur Verfügung.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

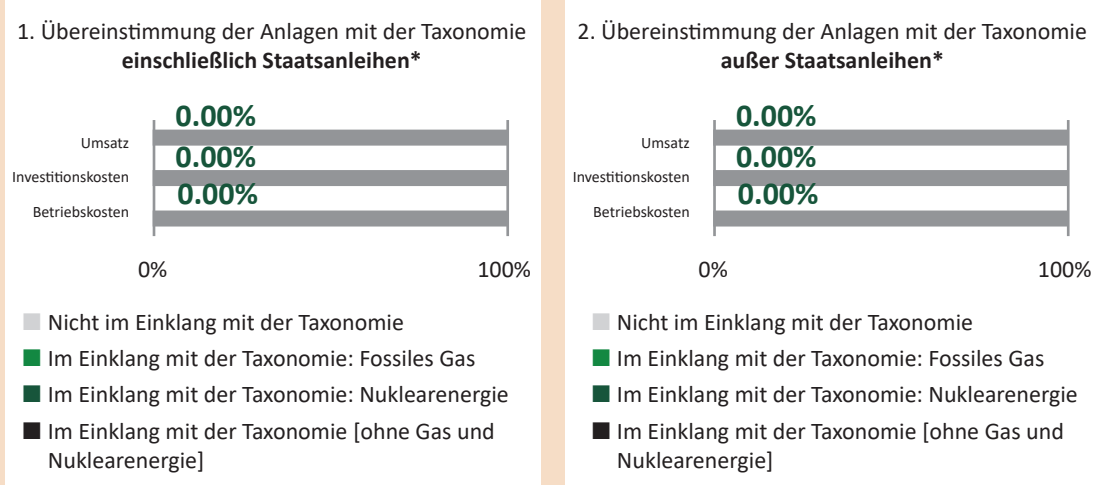
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

tiven mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.

● **Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?**

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **23.90%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der

Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 7.52%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS POLEN
CAPITAL GLOBAL GROWTH

Rechtsträgerkennung:
549300LSQ5T56F5I6810

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **56.45%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI ACWI**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Wie schnitten die Nachhaltigkeitsindikatoren ab?

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung

der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist 0.197 (D).
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist -0.171 (D).

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- Ökologische Dimension: Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- Soziale Dimension: Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- Dimension der Unternehmensführung: Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● ... und im Vergleich zu früheren Zeiträumen?

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.233 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.119 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit,

lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

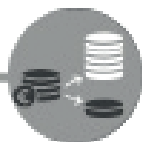


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum:
Vom 01.07.2023. bis 30.06.2024

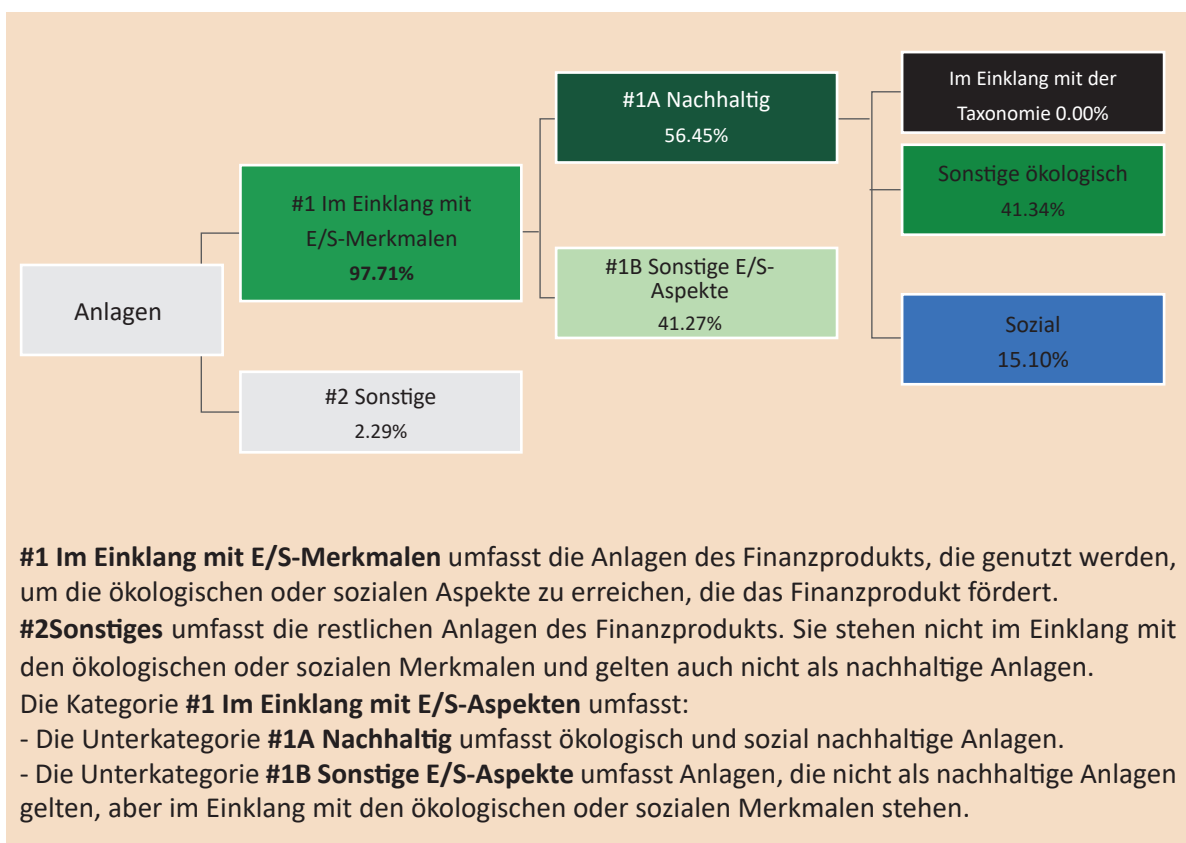
Größte Anlagen	Sektor	Untersektor	Land	% Vermögen
AMAZON.COM INC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	USA	9.68%
ALPHABET INC CL C	Kommunikationsdienste	Medien und Unterhaltung	USA	6.56%
MICROSOFT CORP	Informationstechnologie	Software und Dienstleistungen	USA	6.48%
SAP SE / XETRA	Informationstechnologie	Software und Dienstleistungen	Deutschland	6.45%
ADOBE INC	Informationstechnologie	Software und Dienstleistungen	USA	5.05%
AON PLC-CLASS A	Finanzwerte	Versicherung	Irland	4.53%
MASTERCARD INC-CL A	Finanzwerte	Finanzdienstleistungen	USA	4.51%
ABBOTT LABORATORIES	Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	USA	4.35%
VISA INC-CLASS A SHARES	Finanzwerte	Finanzdienstleistungen	USA	4.33%
WORKDAY INC	Informationstechnologie	Software und Dienstleistungen	USA	3.92%
ICON PLC	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Irland	3.85%
MSCI INC	Finanzwerte	Finanzdienstleistungen	USA	3.55%
NOVO NORDISK A/S-B	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Dänemark	3.49%
AUTOMATIC DATA PROCESSING	Industriewerte	Geschäftliche und professionelle Dienstleistungen	USA	3.41%
SIEMENS HEALTHINEERS AG	Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	Deutschland	2.98%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- *Wie war das Portfolio strukturiert?*





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Informationstechnologie	Software und Dienstleistungen	32.41%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	13.79%
Finanzwerte	Finanzdienstleistungen	12.39%
Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	9.68%
Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	7.34%
Kommunikationsdienste	Medien und Unterhaltung	6.56%

Industriewerte	Geschäftliche und professionelle Dienstleistungen	5.38%
Finanzwerte	Versicherung	4.53%
Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	2.78%
Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	1.93%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	0.94%
Forex	Forex	-0.33%
Bargeldanlagen	Bargeldanlagen	2.61%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffe mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung;

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

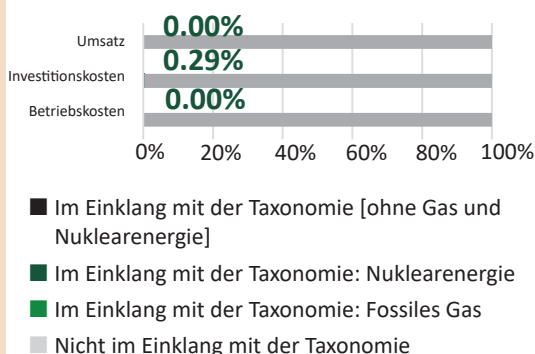
tiven mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

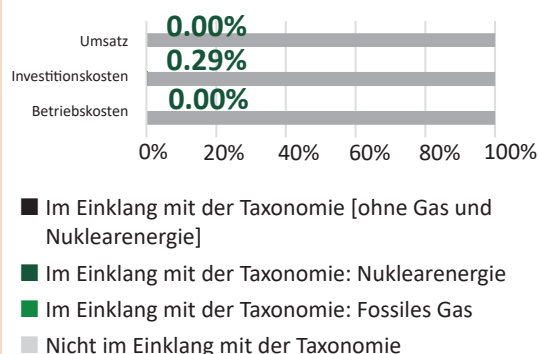
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.03% bzw. 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **41.34%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 15.10%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder

sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
NET ZERO AMBITION TOP EUROPEAN
PLAYERS

Rechtsträgerkennung:
5493003EV6H1NSIIXJ13

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **75.39%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EUROPE (15)**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen.

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische Aspekte und zielte dabei darauf ab, seinen CO₂-Ausstoß in Einklang zu bringen mit dem **MSCI Europe Climate Paris Aligned Index (EUR)**, seinem Referenzindex für die Bewertung des CO₂-Ausstoßes.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.347 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.798 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

Der verwendete Nachhaltigkeitsindikator ist der CO₂-Ausstoß. Er wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit dem CO₂-Ausstoß des gewichteten Durchschnitts der Vermögenswerte des Vergleichsindex. Daher war die Auswahl von Wertpapieren mit relativ geringem CO₂-Ausstoß für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem CO₂-Ausstoß.

- Der gewichtete Durchschnitt der CO₂-Ausstoßes des Portfolios ist **68.05**
- Der gewichtete Durchschnitt des CO₂-Ausstoßes des MSCI Europe Climate Paris Aligned Index (EUR) ist **77.24**

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 1.31 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.80 (C). Zum Ende des Berichtszeitraums betrug der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios 92.18 und der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex betrug 97.36¹.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

¹ Der Referenzindex wurde im Laufe des Jahres 2023 ersetzt durch den MSCI Europe Climate Paris Aligned (EUR). Aus Gründen der Einheitlichkeit haben wir den CO₂-Ausstoß dieses Index auch für den vorangegangenen Zeitraum ausgewiesen.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

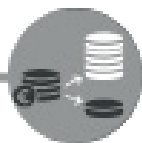


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

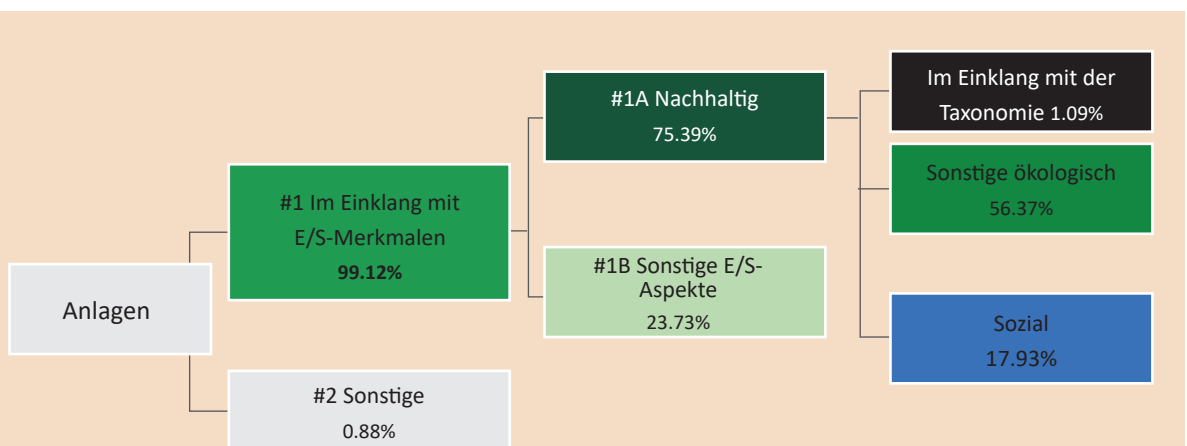
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
NOVO NORDISK A/S-B	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Dänemark	5.67%
ASTRAZENECA GBP	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Vereinigtes Königreich	4.28%
RELX PLC	Industriewerte	Geschäftliche und professionelle Dienstleistungen	Vereinigtes Königreich	3.97%
DEUTSCHE BOERSE AG	Finanzwerte	Finanzdienstleistungen	Deutschland	3.84%
SCHNEIDER ELECT SE	Industriewerte	Anlagegüter	Frankreich	3.84%
ALLIANZ SE-REG	Finanzwerte	Versicherung	Deutschland	3.69%
SIEMENS AG-REG	Industriewerte	Anlagegüter	Deutschland	3.60%
L OREAL (PARIS)	Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	Frankreich	3.54%
SANOFI	Gesundheit	Pharmaunternehmen,	Frankreich	3.54%

		Biotechnologie und Life Sciences		
INDUSTRIA DE DISEÑO TEXTIL	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Spanien	3.50%
KBC GROUP NV	Finanzwerte	Banken	Belgien	3.25%
ASML HOLDING NV	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Niederlande	3.24%
PUBLICIS GROUPE SA	Kommunikationsdienste	Medien und Unterhaltung	Frankreich	3.20%
CIE FINANCIERE RICHEMO-A REG	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Schweiz	2.86%
BUREAU VERITAS	Industriewerte	Geschäftliche und professionelle Dienstleistungen	Frankreich	2.69%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	15.41%
<i>Industriewerte</i>	<i>Anlagegüter</i>	14.29%
<i>Finanzwerte</i>	<i>Banken</i>	10.08%
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	6.66%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	6.60%
<i>Finanzwerte</i>	<i>Versicherung</i>	5.18%
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	4.87%
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	4.77%
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	4.61%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	3.84%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	3.50%
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	3.20%
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	2.60%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	2.49%

<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	2.20%
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	1.99%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	1.94%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	1.94%
<i>Werkstoffe</i>	<i>Chemikalien</i>	1.38%
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	1.00%
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	0.40%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	0.31%
<i>Finanzwerte</i>	<i>Anlagefonds</i>	0.02%
<i>Forex</i>	<i>Forex</i>	-0.09%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	0.80%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.09% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

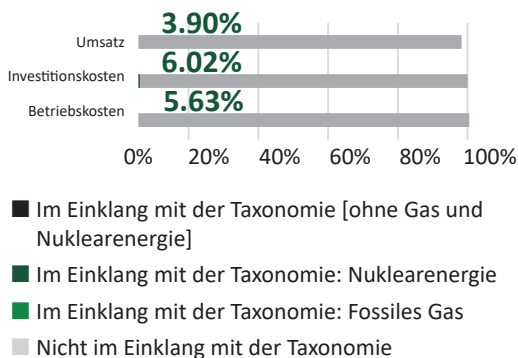
Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil: -des Umsatzes, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger -der Investitionskosten (CapEx), also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. - der Betriebskosten (OpEx), also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

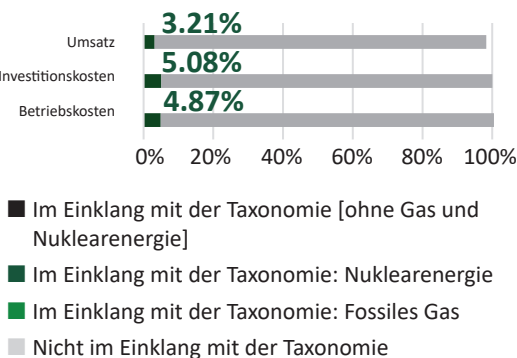
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.01% bzw. 1.33%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 11.27%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **56.37%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 17.93%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Das nachhaltige Anlageziel wird erreicht durch die Angleichung der Ziele zur Verringerung der CO₂-Bilanz des Fonds an den MSCI Emerging Markets Climate Paris Aligned Index. Die CO₂-Bilanz wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Index.

Daher ist die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck. Im Einklang mit der Politik für verantwortungsvolle Anlagen schließt der Fonds darüber hinaus Unternehmen aus, die umstrittene Verhaltensweisen an den Tag legen und (oder) deren Produkte umstritten sind.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist 68.05
- Der gewichtete Durchschnitt der CO₂-Bilanz des MSCI Europe Climate Paris Aligned Index (EUR) ist 77.24

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Ein breiter Marktindex beurteilt oder berücksichtigt seine einzelnen Bestandteile nicht nach ökologischen Aspekten und steht daher nicht im Einklang mit ökologischen Aspekten.

Es wird ein auf das Übereinkommen von Paris abgestimmter Vergleichsindex („Paris Aligned Benchmark“) genutzt. Durch die Auswahl und Gewichtung seiner einzelnen Bestandteile berücksichtigt er spezifische Ziele für die Emissionsminderung und den Übergang zu einer Wirtschaft mit geringen CO₂-Emissionen.

● **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist 1.347 (C).
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist 0.798 (C).
- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist 68.05
- Der gewichtete Durchschnitt der CO₂-Bilanz des MSCI Europe Climate Paris Aligned Index (EUR) ist 77.24

● **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Das nachhaltige Anlageziel wird erreicht durch die Angleichung der Ziele zur Verringerung der CO₂-Bilanz des Fonds an den MSCI Emerging Markets Climate Paris Aligned Index. Die CO₂-Bilanz wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Index.

Daher ist die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck. Im Einklang mit der Politik für verantwortungsvolle Anlagen schließt der Fonds darüber hinaus Unternehmen aus, die umstrittene Verhaltensweisen an den Tag legen und (oder) deren Produkte umstritten sind.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist 68.05
- Der gewichtete Durchschnitt der CO₂-Bilanz des MSCI Europe Climate Paris Aligned Index (EUR) ist 77.2

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Ein breiter Marktindex beurteilt oder berücksichtigt seine einzelnen Bestandteile nicht nach ökologischen Aspekten und steht daher nicht im Einklang mit ökologischen Aspekten.

Es wird ein auf das Übereinkommen von Paris abgestimmter Vergleichsindex („Paris Aligned Benchmark“) genutzt. Durch die Auswahl und Gewichtung seiner einzelnen Bestandteile berücksichtigt er spezifische Ziele für die Emissionsminderung und den Übergang zu einer Wirtschaft mit geringen CO₂-Emissionen.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI
FUNDS US PIONEER FUND

Rechtsträgerkennung:
54930046EO6XR0RZBB11

Nachhaltige Anlagen

sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:

☐ in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten

☐ in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **31.87%**, auch wenn nachhaltige Anlagen kein Anlageziel waren

☐ mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten

☒ mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten

☐ mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **S&P 500**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.258 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.433 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.255 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.433 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

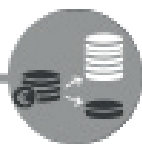


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

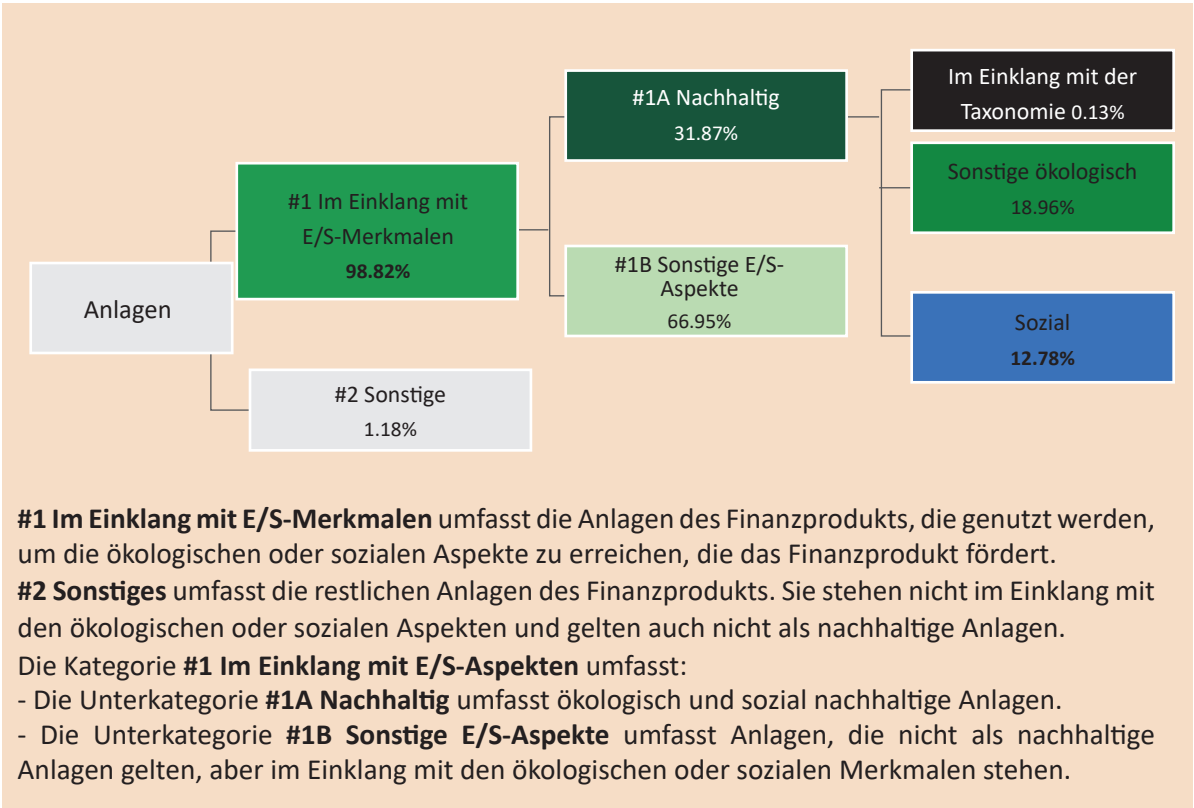
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023 bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
APPLE INC	Informationstechnologie	Technologie Hardware und Geräte	USA	6.87%
NVIDIA CORP	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	USA	6.50%
MICROSOFT CORP	Informationstechnologie	Software und Dienstleistungen	USA	6.31%
ALPHABET INC CL A	Kommunikationsdienste	Medien und Unterhaltung	USA	4.91%
AMAZON.COM INC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	USA	4.44%
MARTIN MARIETTA MATERIALS	Werkstoffe	Baustoffe	USA	3.84%
CHEVRON CORP	Energie	Öl, Gas und Brennstoffe	USA	3.71%
GOLDMAN SACHS GROUP INC	Finanzwerte	Finanzdienstleistungen	USA	3.40%
TRUIST FINANCIAL CORP	Finanzwerte	Banken	USA	3.29%
VERTEX PHARMACEUTIC	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	USA	3.27%
CITIZENS FINANCIAL GROUP INC	Finanzwerte	Banken	USA	3.24%
BJ S WHOLESALE CLUB HOLDINGS	Basiskonsumgüter	Basiskonsumgüter Vertrieb und Einzelhandel	USA	2.89%
US BANCORP	Finanzwerte	Banken	USA	2.74%
TECK RESOURCES-B USD	Werkstoffe	Metalle und Bergbau	Kanada	2.51%
REGENERON PHARMACEUTICALS	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	USA	2.41%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

● **Wie war das Portfolio strukturiert?**



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Informationstechnologie	Software und Dienstleistungen	13.09%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	11.81%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	10.25%
Finanzwerte	Banken	9.27%
Informationstechnologie	Technologie Hardware und Geräte	8.88%

<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	6.75%
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	6.22%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	5.46%
<i>Werkstoffe</i>	<i>Baustoffe</i>	4.56%
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	4.49%
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	3.92%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	3.71%
<i>Industriewerte</i>	<i>Transport</i>	2.87%
<i>Industriewerte</i>	<i>Anlagegüter</i>	2.72%
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	1.74%
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	1.32%
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	1.20%
<i>Werkstoffe</i>	<i>Chemikalien</i>	0.45%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	0.31%
<i>Forex</i>	<i>Forex</i>	-0.19%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	1.18%



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.13% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

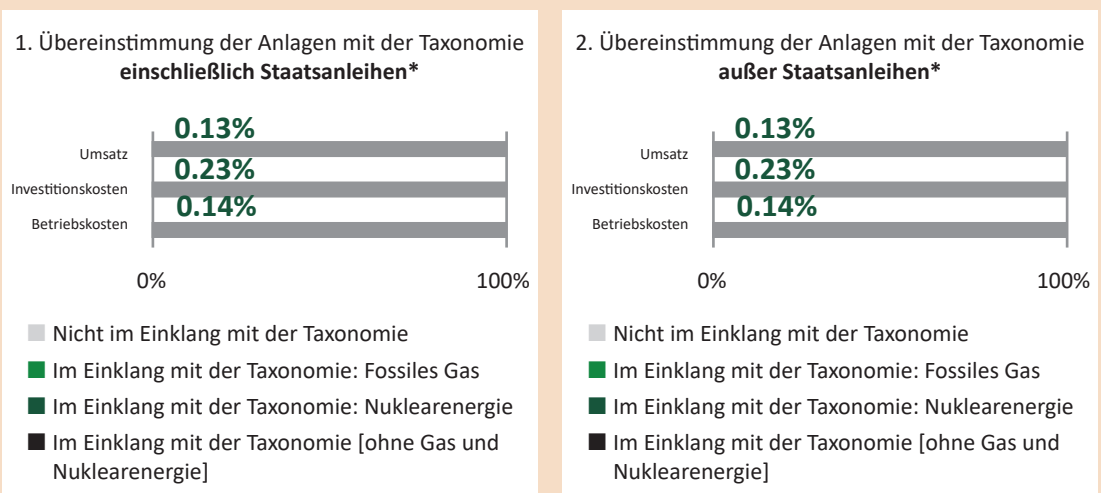
☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.13%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **18.96%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 12.78%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.

sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes

messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
ASIA EQUITY FOCUS

Rechtsträgerkennung:
529900JOPK0BJB1JIC13

Nachhaltige Anlagen

sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **38.77%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI AC ASIA EX JAPAN**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.017 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.086 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.10 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.09 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

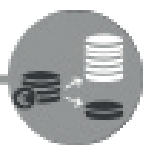


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

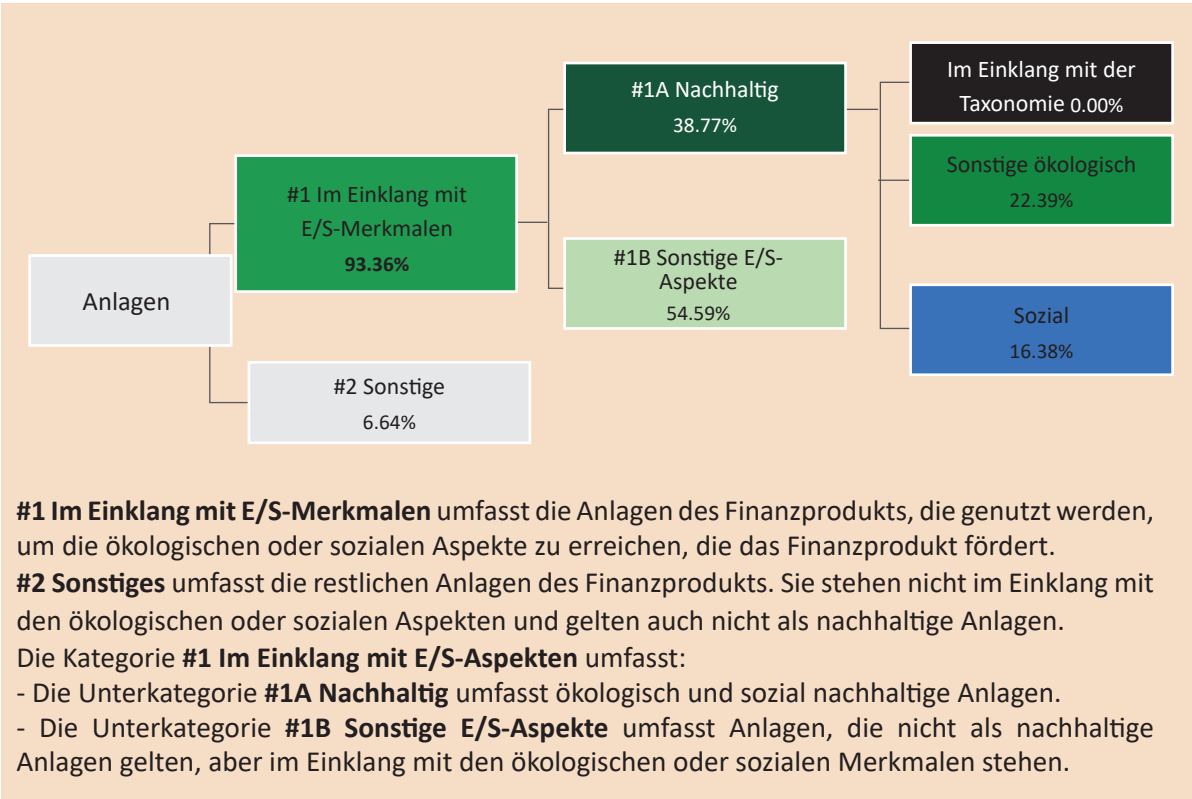
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermö-genswerte
TAIWAN SEMICONDUCTOR MANUFAC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Taiwan	9.72%
TENCENT HOLDINGS LTD	Kommunikationsdienste	Medien und Unterhaltung	Kaimaninseln	6.33%
SAMSUNG ELECT-GDR	Informationstechnologie	Technologie Hardware und Geräte	Korea	5.44%
AHK-NEW GEN A-PAC I2U-C	Finanzwerte	Anlagefonds	HongKong	2.82%
SK HYNIX INC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Korea	2.74%
ALIBABA GROUP HOLDING LTD	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Kaimaninseln	2.42%
RELIANCE INDUSTRIES LTD	Energie	Öl, Gas und Brennstoffe	Indien	2.32%
PDD HOLDINGS INC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Kaimaninseln	1.81%
ICICI BANK LTD-US-ADR	Finanzwerte	Banken	Indien	1.80%
MAKEMYTRIP LTD	Nicht-Basiskonsumgüter	Verbraucher-dienstleistungen	Mauritius	1.79%
HON HAI PRECISION INDUSTRY	Informationstechnologie	Technologie Hardware und Geräte	Taiwan	1.79%
MEDIATEK INC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Taiwan	1.73%
CTBC FINANCIAL HOLDING CO LTD	Finanzwerte	Banken	Taiwan	1.72%
HDFC BANK LIMITED	Finanzwerte	Banken	Indien	1.69%
AIA GROUP LTD	Finanzwerte	Versicherung	HongKong	1.69%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

● **Wie war das Portfolio strukturiert?**



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	15.34%
Finanzwerte	Banken	14.38%
Informationstechnologie	Technologie Hardware und Geräte	11.51%
Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	8.61%
Kommunikationsdienste	Medien und Unterhaltung	7.33%

<i>Finanzwerte</i>	<i>Anlagefonds</i>	5.12%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	4.71%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	4.69%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	4.39%
<i>Industriewerte</i>	<i>Anlagegüter</i>	3.53%
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	2.78%
<i>Finanzwerte</i>	<i>Versicherung</i>	2.72%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	2.26%
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	2.03%
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	1.23%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	0.99%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	0.87%
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	0.85%
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	0.80%
<i>Werkstoffe</i>	<i>Baustoffe</i>	0.67%
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	0.39%
<i>Werkstoffe</i>	<i>Chemikalien</i>	0.36%

<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	0.26%
<i>Forex</i>	<i>Forex</i>	-0.01%
<i>Sonstiges</i>	<i>Sonstiges</i>	-0.55%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	4.75%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

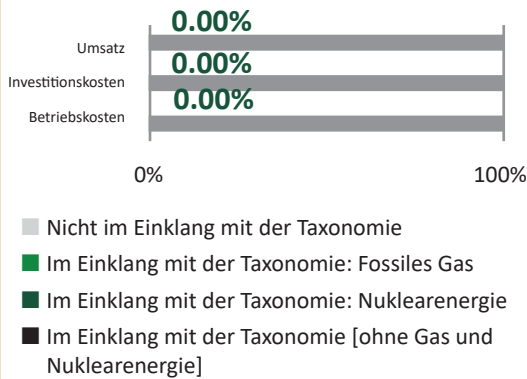
Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

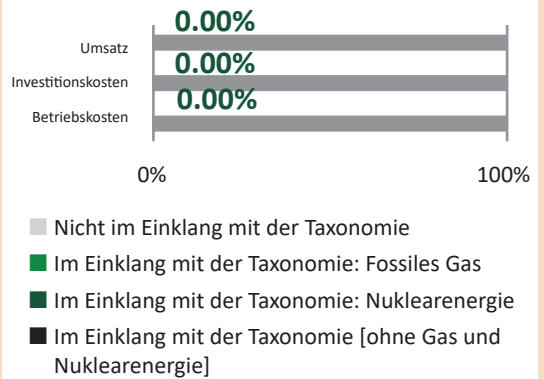
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **22.39%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten

gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 16.38%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS CHINA
A SHARES

Rechtsträgerkennung:
213800SWM4W1H6YGZF46

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **25.56%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI CHINA A ONSHORE**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.608 (E)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-1.133 (E)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.86 (E) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -1.03 (E).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

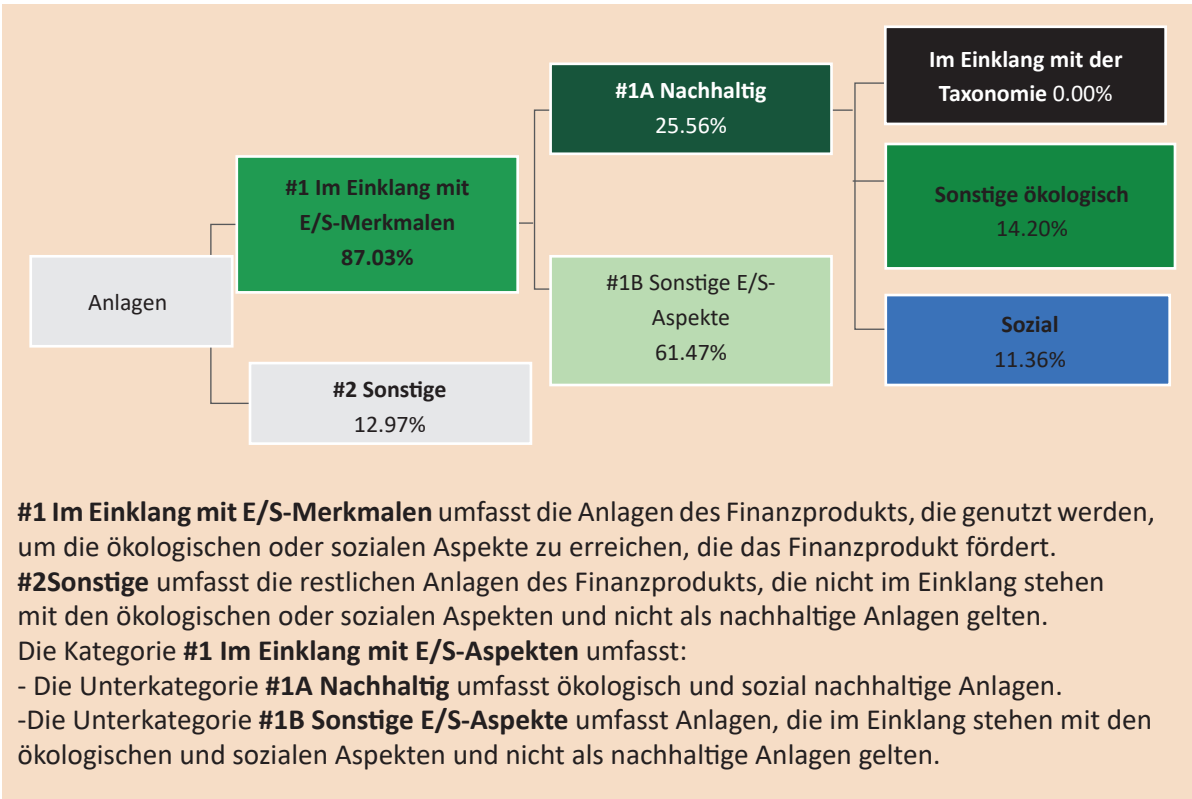
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
KWEICHOW MOUT CO L-A NT-SS	Nicht-Grundnahrungsmittel	Nahrungsmittel, Getränke und Tabak	China	4.50%
CHINA MERCHANTS BANK NT-SS	Finanzwerte	Banken	China	4.36%
PING AN INSURANCE-A NT-SS	Finanzwerte	Versicherung	China	4.31%
CONTEMPORARY AMPEREX TECHN-A NTHSZSE	Industriewerte	Anlagegüter	China	3.57%
SHENZHEN MINDRAY BIOMEDIC-A NTHSZSE	Gesundheit	Gesundheit Zubehör und Dienstleistungen	China	3.29%
LUXSHARE PRECISION INDUSTR-A NT-SZ	Information Technologie	Technologie Hardware und Zubehör	China	3.09%
MIDEA GROUP CO LTD-A NT-SZ	Nicht-Basiskonsumgüter	Nicht-Konsumgüter und Bekleidung	China	3.06%
PROYA COSMETICS CO LTD-A NTH-SSE	Nicht-Grundnahrungsmittel	Haushalts- und Körperpflegeprodukte	China	2.79%
YANTAI JEREH OILFIELD-A NTHSZSE	Energie	Energie Zubehör und Dienstleistungen	China	2.61%
PING AN BANK CO LTD A NT-SZ	Finanzwerte	Banken	China	2.57%
INNER MONGOLIA YILI INDUS-A NTHSSE	Nicht-Grundnahrungsmittel	Nahrungsmittel, Getränke und Tabak	China	2.35%
INDUSTRIAL BANK CO NT-SS	Finanzwerte	Banken	China	2.20%
CITIC SECURIT CO-A NT-SS	Finanzwerte	Finanzdienstleistungen	China	2.11%
NAURA TECHNOLOGY GROUP CO-A NTH-SZSE	Information Technologie	Halbleiter und Halbleiter Zubehör	China	2.09%
JIANGSU HENGRUI MEDICINE-A NTSS	Gesundheit	Pharmaunternehmen Biotechnologie und Life Sciences	China	2.07%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Industriewerte	Anlagegüter	15.08%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	11.79%
Finanzwerte	Banken	9.13%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	8.47%

<i>Informationstechnologie</i>	<i>Technologie-Hardware und Zubehör</i>	<i>7.50%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>6.42%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>4.66%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>4.39%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>4.39%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>3.57%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>3.29%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>2.79%</i>
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	<i>2.61%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>2.52%</i>
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>2.07%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>1.95%</i>
<i>Versorgungswirtschaft</i>	<i>Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie</i>	<i>1.56%</i>
<i>Werkstoffe</i>	<i>Baustoffe</i>	<i>1.09%</i>
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>0.98%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.62%</i>

Werkstoffe	Metalle und Bergbau	0.56%
Industriewerte	Geschäftlich und professionell Dienstleistungen	0.33%
Basiskonsumgüter	Basiskonsumgüter Vertrieb und Einzelhandel	0.17%
Bargeldanlagen	Bargeldanlagen	4.06%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter ande-



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

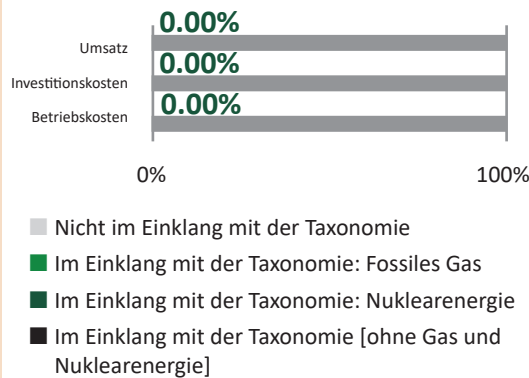
rem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

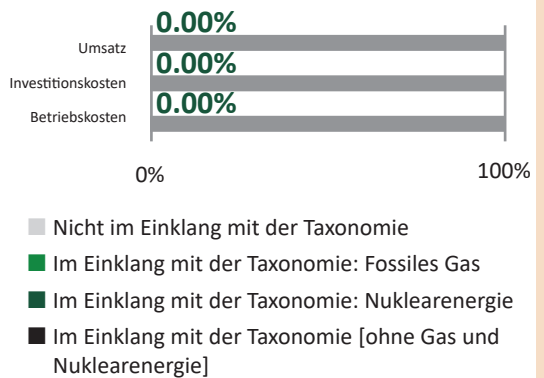
- **des Umsatzes**, als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **14.20%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirt-

schaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 11.36%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

● **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI
FUNDS CHINA EQUITY

Rechtsträgerkennung:
549300Y1J7CKLI10B145

Nachhaltige Anlagen

sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **30.83%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI CHINA 10/40**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.468 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.732 (E)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.41 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.58 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung

berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

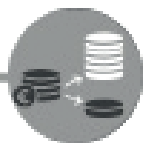


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023 bis 30.06.2024**

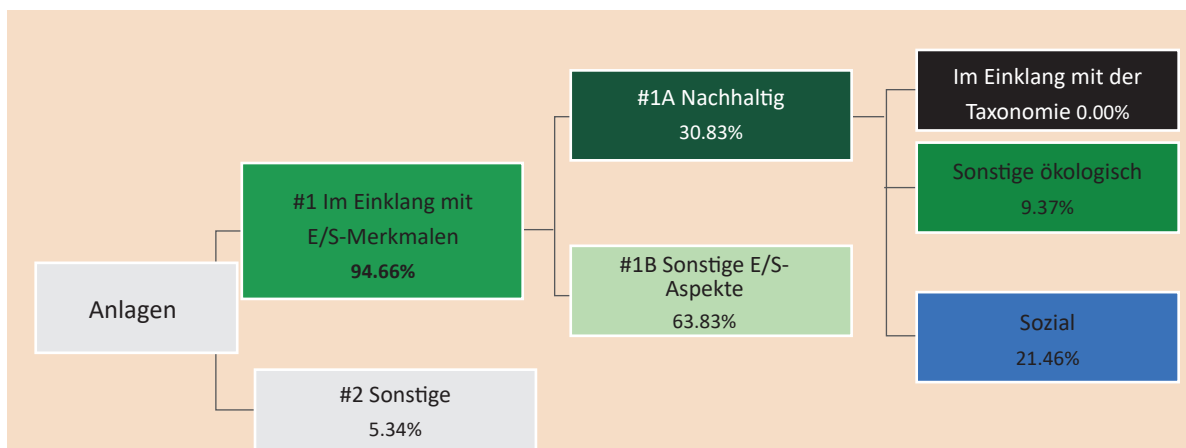
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
TENCENT HOLDINGS LTD	Kommunikationsdienste	Medien und Unterhaltung	Kaimaninseln	9.82%
ALIBABA GROUP HOLDING LTD	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Kaimaninseln	7.68%
PDD HOLDINGS INC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Kaimaninseln	6.00%
MEITUAN-CLASS B	Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	Kaimaninseln	4.24%
PING AN INSURANCE	Finanzwerte	Versicherung	China	3.17%
TRIP.COM GROUP LTD	Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	Kaimaninseln	2.14%
NETEASE INC	Kommunikationsdienste	Medien und Unterhaltung	Kaimaninseln	2.12%
CHINA MERCHANTS BK H	Finanzwerte	Banken	China	1.92%
TAL EDUCATION GROUP-ADR	Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	Kaimaninseln	1.76%
NETEASE INC-ADR	Kommunikationsdienste	Medien und Unterhaltung	Kaimaninseln	1.69%
SAMSONITE INTERNATIONAL SA	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Luxemburg	1.57%
CHINA RES LAND LTD	Immobilien	Verwaltung und Entwicklung von Immobilien	Kaimaninseln	1.55%
IND & COMM BK OF CHINA-H	Finanzwerte	Banken	China	1.54%
CHINA OILFIELD SERV.	Energie	Energieanlagen und -Dienstleistungen	China	1.47%
SITC INTERNA COMPANY LTD	Industriewerte	Transport	Kaimaninseln	1.34%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Kommunikationsdienste	Medien und Unterhaltung	17.63%
Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	15.46%
Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	15.42%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	6.03%
Finanzwerte	Versicherung	5.96%
Finanzwerte	Banken	5.39%

<i>Industriewerte</i>	<i>Anlagegüter</i>	<i>4.49%</i>
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>3.64%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>3.52%</i>
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	<i>2.68%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>2.46%</i>
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>2.14%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>2.09%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>2.08%</i>
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	<i>1.72%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>0.99%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>0.78%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>0.76%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>0.74%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>0.68%</i>
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	<i>0.42%</i>
<i>Versorgungswirtschaft</i>	<i>Gasversorger</i>	<i>0.40%</i>

Werkstoffe	Baustoffe	0.36%
Werkstoffe	Chemikalien	0.20%
Basiskonsumgüter	Basiskonsumgüter Vertrieb und Einzelhandel	0.06%
Forex	Forex	-0.00%
Bargeldanlagen	Bargeldanlagen	3.91%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

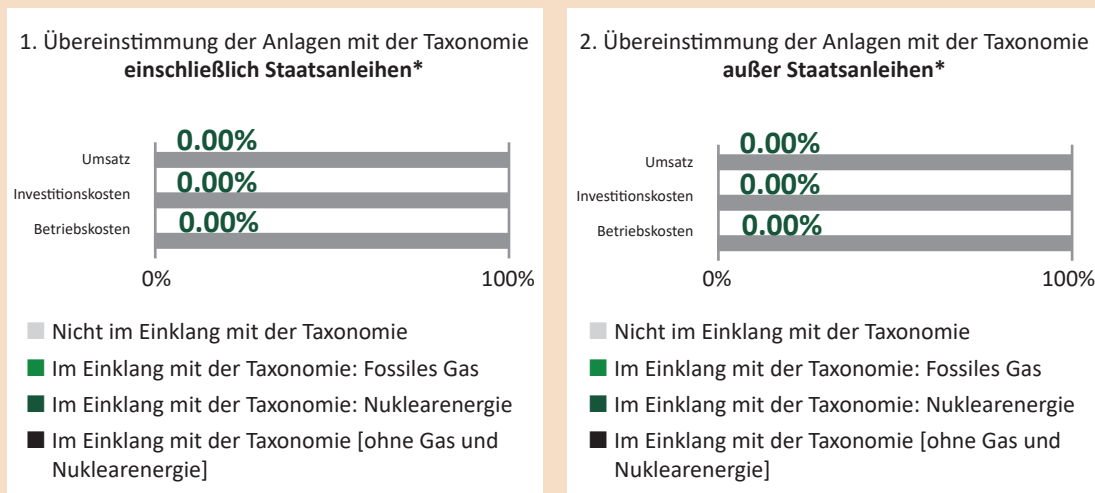
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.

sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung

● Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **9.37%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

(EU) 2020/852
nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 21.46%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
EMERGING EUROPE MIDDLE EAST AND
AFRICA

Rechtsträgerkennung:
549300QA3E8RYX3KUC78

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **28.54%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EM EMEA**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen. Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.024 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.300 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.03 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.32 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und

Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigt dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

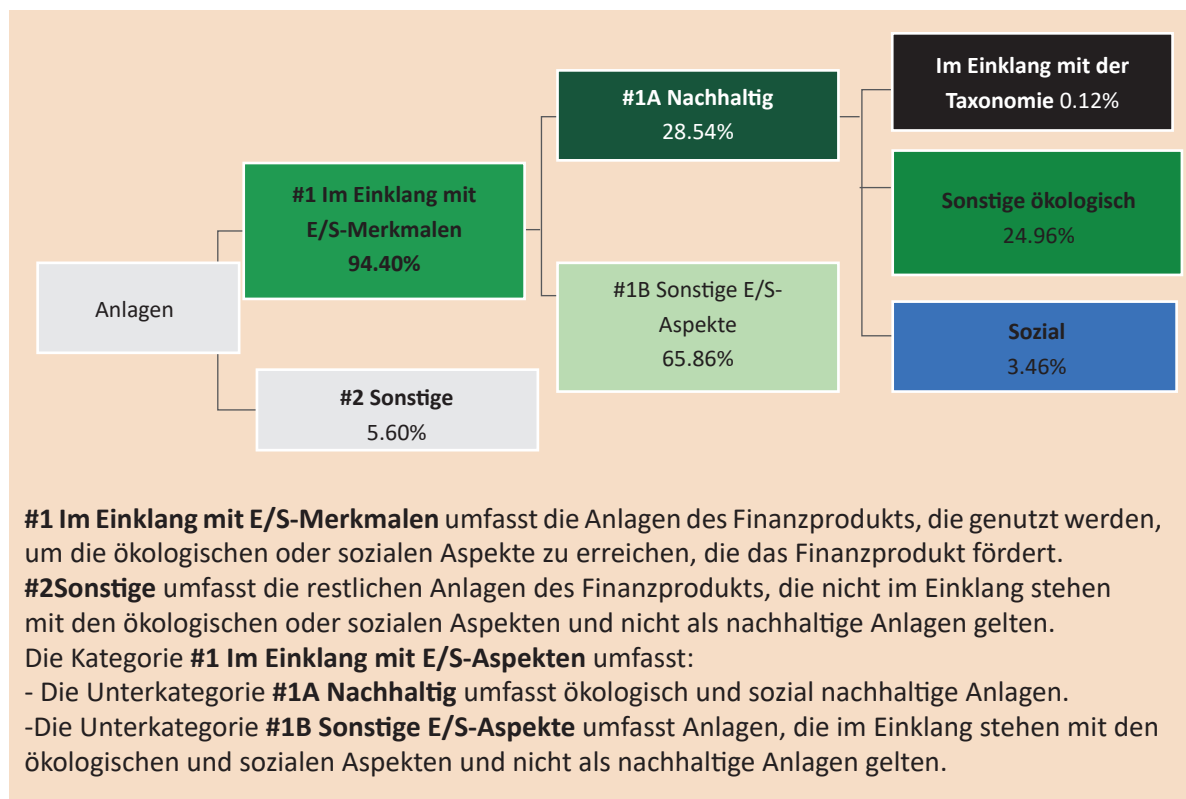
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
EUROBANK ERGASIAS SA	Finanzwerte	Banken	Griechenland	4.48%
THE SAUDI NATIONAL BANK	Finanzwerte	Banken	Saudi-Arabien	3.89%
PKO BANK POLSKI	Finanzwerte	Banken	Polen	3.84%
EMAAR PROPERTIES	Immobilien	Verwaltung und Entwicklung von Immobilien	Vereinigte Arabische Emirate	3.51%
NATIONAL BANK OF GREECE SA NEW	Finanzwerte	Banken	Griechenland	3.29%
CEZ AS	Versorgungswirtschaft	Stromversorger	Tschechische Republik	3.10%
AL RAJHI BANK	Finanzwerte	Banken	Saudi-Arabien	2.93%
BANK PEKAO SA	Finanzwerte	Banken	Polen	2.90%
SANTANDER BANK POLSKA SA	Finanzwerte	Banken	Polen	2.36%
MYTILINEOS HOLDINGS	Industriewerte	Anlagegüter	Griechenland	2.33%
ALLEGRO.EU SA	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Luxemburg	2.24%
POWSZECHNY ZAKLAD UBEZPIECZEN	Finanzwerte	Versicherung	Polen	2.10%
ELSWEDY ELECTRIC CO	Industriewerte	Anlagegüter	Ägypten	2.02%
BIM BIRLESIK MAGAZIN AS	Basiskonsumgüter	Basiskonsumgüter Vertrieb und Einzelhandel	Türkei	1.83%
ABU DHABI NATIONAL OIL COMP	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Vereinigte Arabische Emirate	1.75%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Banken	36.56%
Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	9.91%
Industriewerte	Anlagegüter	7.57%
Basiskonsumgüter	Basiskonsumgüter Vertrieb und Einzelhandel	5.58%
Werkstoffe	Metalle und Bergbau	5.49%
Energie	Öl, Gas und Brennstoffe	4.70%

<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>3.80%</i>
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>3.72%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>2.40%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>2.27%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>2.26%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>1.94%</i>
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>1.87%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>1.86%</i>
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	<i>1.61%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>1.37%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>1.22%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>0.94%</i>
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	<i>0.88%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>0.73%</i>
<i>Versorgungswirtschaft</i>	<i>Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie</i>	<i>0.54%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>0.54%</i>

Versorgungswirtschaft	Wasserversorger	0.27%
Finanzwerte	Anlagefonds	0.00%
Forex	Forex	-0.00%
Bargeldanlagen	Bargeldanlagen	1.94%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffe mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung;

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.12% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

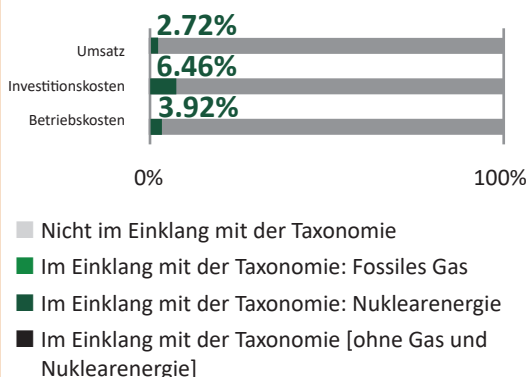
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

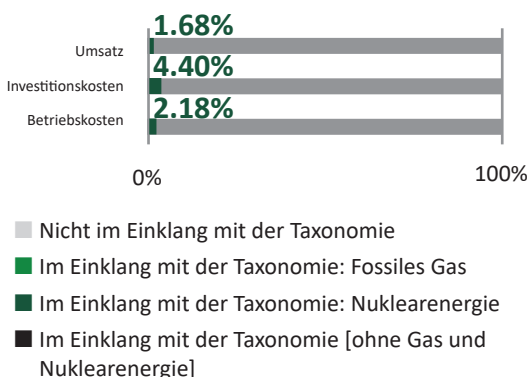
- **des Umsatzes**, als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)** als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.45% bzw. 1.29%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.0%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **24.96%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 3.46%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EMERGING MARKETS EQUITY FOCUS

Rechtsträgerkennung:
529900SQFJZNLOBO8Z15

Nachhaltige Anlagen

sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **42.48%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EM (EMERGING MARKETS)**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen. Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.103 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.099 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.08 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.10 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche

Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

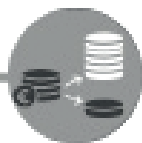


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

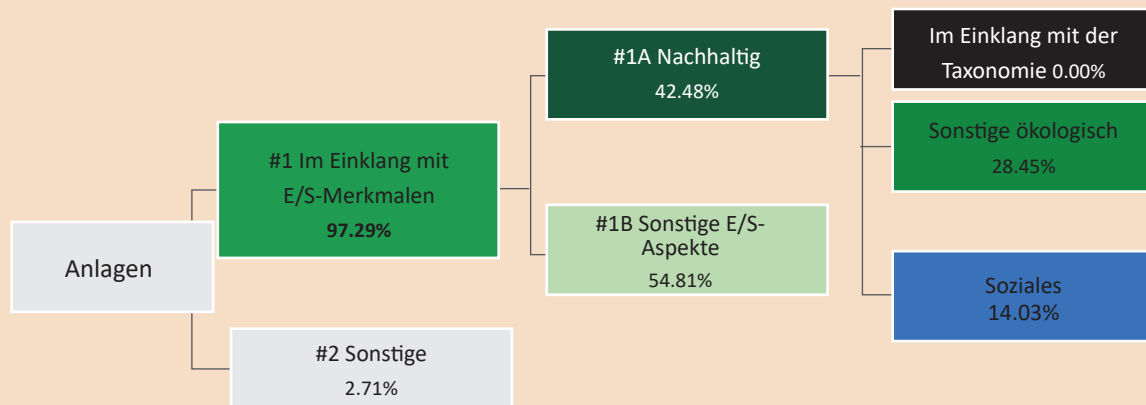
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
TAIWAN SEMI-CONDUCTOR MANUFAC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Taiwan	9.66%
TENCENT HOLDINGS LTD	Kommunikationsdienste	Medien und Unterhaltung	Kaimaninseln	5.03%
SAMSUNG ELECT-PFD	Informationstechnologie	Technologie Hardware und Geräte	Korea	3.88%
SAMSUNG ELECTRONICS	Informationstechnologie	Technologie Hardware und Geräte	Korea	2.62%
RELIANCE INDUSTRIES LTD	Energie	Öl, Gas und Brennstoffe	Indien	2.30%
HDFC BANK LIMITED	Finanzwerte	Banken	Indien	1.83%
BANK CENTRAL ASIA PT	Finanzwerte	Banken	Indonesien	1.53%
ALIBABA GROUP HOLDING LTD	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Kaimaninseln	1.36%
AXIS BANK LTD	Finanzwerte	Banken	Indien	1.31%
HINDALCO INDS	Werkstoffe	Metalle und Bergbau	Indien	1.28%
INFOSYS LTD	Informationstechnologie	Software und Dienstleistungen	Indien	1.15%
SK HYNIX INC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Korea	1.07%
HANA FINANCIAL HLDG	Finanzwerte	Banken	Korea	1.06%
EMAAR PROPERTIES	Immobilien	Verwaltung und Entwicklung von Immobilien	Vereinigte Arabische Emirate	1.06%
GRUPO FINANCIERO BANORTE-O	Finanzwerte	Banken	Mexiko	1.00%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Banken	15.47%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	12.29%
Informationstechnologie	Technologie Hardware und Geräte	8.37%
Kommunikationsdienste	Medien und Unterhaltung	6.30%
Immobilien	Verwaltung und Entwicklung von Immobilien	5.32%
Industriewerte	Anlagegüter	5.24%

<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>4.97%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>4.18%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>3.79%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>3.36%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>3.14%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>3.02%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>2.87%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>2.38%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>2.33%</i>
<i>Finanzwerte</i>	<i>Anlagefonds</i>	<i>1.67%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>1.66%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>1.64%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>1.53%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>1.43%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>1.36%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>1.08%</i>
<i>Werkstoffe</i>	<i>Baustoffe</i>	<i>0.85%</i>

Versorgungswirtschaft	Wasserversorger	0.79%
Versorgungswirtschaft	Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie	0.68%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	0.68%
Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	0.51%
Werkstoffe	Chemikalien	0.26%
Versorgungswirtschaft	Gasversorger	0.21%
Forex	Forex	-0.03%
Bargeldanlagen	Bargeldanlagen	2.45%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

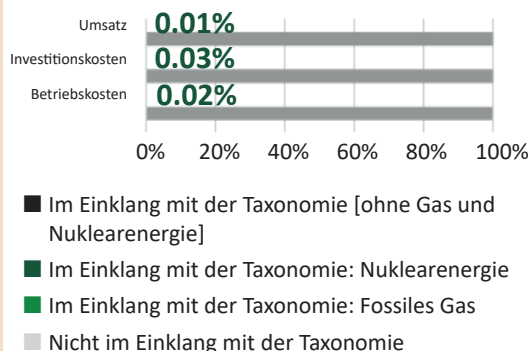
Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

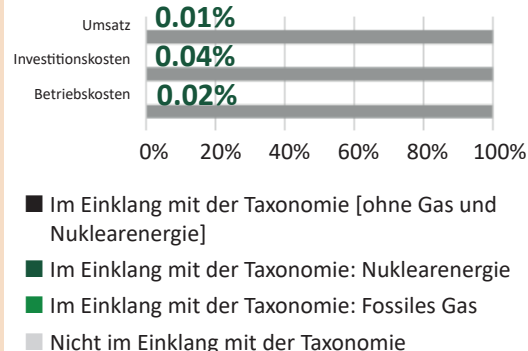
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.01%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der EU-Taxonomie nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **28.45%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 14.03%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

ökologischen oder sozialen Aspekte erfüllt.

- Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?

Dieses Produkt hat keinen ESG-Vergleichsindex.

- Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
EMERGING MARKETS EQUITY FOCUS EX CHINA

Rechtsträgerkennung:
213800S4PO3LJPFHD177

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **36.10%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EM (EMERGING MARKETS) EX CHINA**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Wie schnitten die Nachhaltigkeitsindikatoren ab?

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung

der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen. Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.193 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.097 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- Ökologische Dimension: Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- Soziale Dimension: Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- Dimension der Unternehmensführung: Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● ... und im Vergleich zu früheren Zeiträumen?

Dies ist der erste regelmäßige SFDR-Bericht, der für diesen Teilfonds erstellt wurde.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

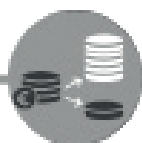


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
ISHSIV-MSCI INDIA UCITS ETF(LSE)	Finanzwerte	Anlagefonds	Irland	9.82%

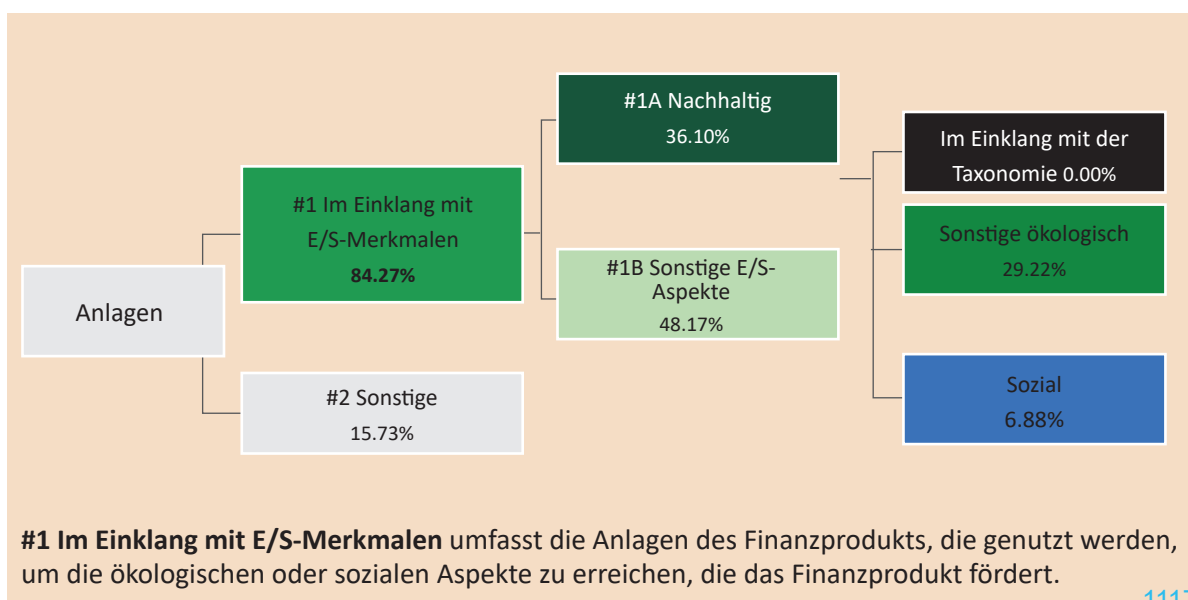
Anteil in folgendem Referenzzeitraum:
Vom
01.07.2023. bis
30.06.2024

SAMSUNG ELECT-PFD	Informationstechnologie	Technologie-Hardware und Geräte	Korea	5.83%
TAIWAN SEMICONDUCTOR MANUFAC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Taiwan	5.38%
TAIWAN SEMICONDUCTOR-SP ADR	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Taiwan	4.28%
RELIANCE INDUST-GB-GDR	Energie	Öl, Gas und Brennstoffe	Indien	2.37%
SAMSUNG ELECTRONICS	Informationstechnologie	Technologie-Hardware und Geräte	Korea	2.19%
BANK CENTRAL ASIA PT	Finanzwerte	Banken	Indonesien	1.67%
SK HYNIX INC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Korea	1.57%
ICICI BANK LTD-US-ADR	Finanzwerte	Banken	Indien	1.49%
HDFC BANK LTD-ADR	Finanzwerte	Banken	Indien	1.39%
EMAAR PROPERTIES	Immobilien	Verwaltung und Entwicklung von Immobilien	Vereinigte Arabische Emirate	1.38%
KOC HOLDING	Industriewerte	Anlagegüter	Türkei	1.37%
HYUNDAI MOTOR-PFD	Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	Korea	1.34%
GRUPO FINANCIERO BANORTE-O	Finanzwerte	Banken	Mexiko	1.33%
HANA FINANCIAL HLDG	Finanzwerte	Banken	Korea	1.32%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

● **Wie war das Portfolio strukturiert?**



den Anteil von Anlagen in spezifische Vermögenswerte.

#2Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

<i>Sektor</i>	<i>Untersektor</i>	<i>% Vermögenswerte</i>
<i>Finanzwerte</i>	<i>Banken</i>	18.63%
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	12.88%
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	10.49%
<i>Finanzwerte</i>	<i>Anlagefonds</i>	9.82%
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	5.13%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	4.80%
<i>Industriewerte</i>	<i>Anlagegüter</i>	4.42%
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	4.09%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	3.87%
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	2.35%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	2.29%
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	2.27%

Werkstoffe	Metalle und Bergbau	2.16%
Industriewerte	Transport	2.01%
Versorgungswirtschaft	Stromversorger	1.47%
Informationstechnologie	Software und Dienstleistungen	1.26%
Finanzwerte	Versicherung	1.25%
Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	1.14%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	1.13%
Finanzwerte	Finanzdienstleistungen	0.90%
Versorgungswirtschaft	Wasserversorger	0.86%
Werkstoffe	Baustoffe	0.77%
Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	0.62%
Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	0.55%
Kommunikationsdienste	Medien und Unterhaltung	0.16%
Forex	Forex	-0.01%
Bargeldanlagen	Bargeldanlagen	4.71%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

- **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

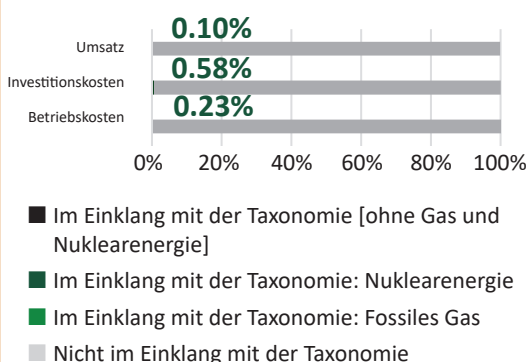
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

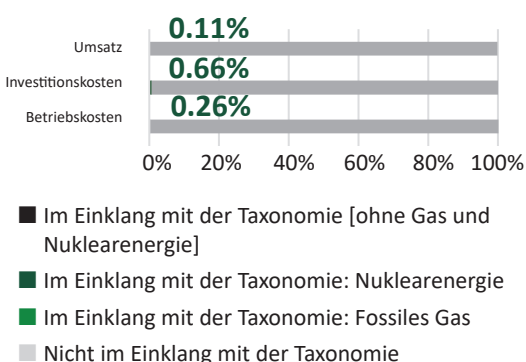
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.01% bzw. 0.01%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Dies ist der erste regelmäßige SFDR-Bericht, der für diesen Teilfonds erstellt wurde.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **29.22%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 6.88%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?*

Dieses Produkt hat keinen ESG-Vergleichsindex

● *Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EMERGING MARKETS EQUITY ESG
IMPROVERS

Rechtsträgerkennung:
213800T17Z9VUK8N7648

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **47.70%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EM (EMERGING MARKETS)**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Der Anlageverwalter konzentrierte sich beim Anlageprozess auf Unternehmen/Sektoren/Länder, die einer positiven ESG-Entwicklung im Rahmen ihres Geschäfts positiv gegenüberstehen oder gegenüberstanden. Der Anlageverwalter ermittelte Anlagechancen im Einklang mit dem Ziel der Generierung von Alpha insbesondere durch eine Fokussierung auf die Berücksichtigung von Unternehmen/Ländern/Sektoren, die in Zukunft überzeugende ESG-Gewinner sein werden, und deren ESG-Profil sich verbessert hat (oder sich verbessern wird). Zugleich investiert er in Unternehmen/Sektoren/Länder, die mit ESG zurzeit verantwortungsvoll umgehen.

Weiterhin erzielte das Portfolio des Teilfonds eine höhere ESG-Punktzahl als sein Vergleichsindex. Der Teilfonds wurde mit der ESG-Punktzahl seines Vergleichsindex verglichen, nachdem 20% der Wertpapiere mit der niedrigsten ESG-Einstufung aus dem Vergleichsindex entfernt wurden.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.356 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.099 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.51 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.50 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:** Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäts- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.

- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023 bis 30.06.2024**

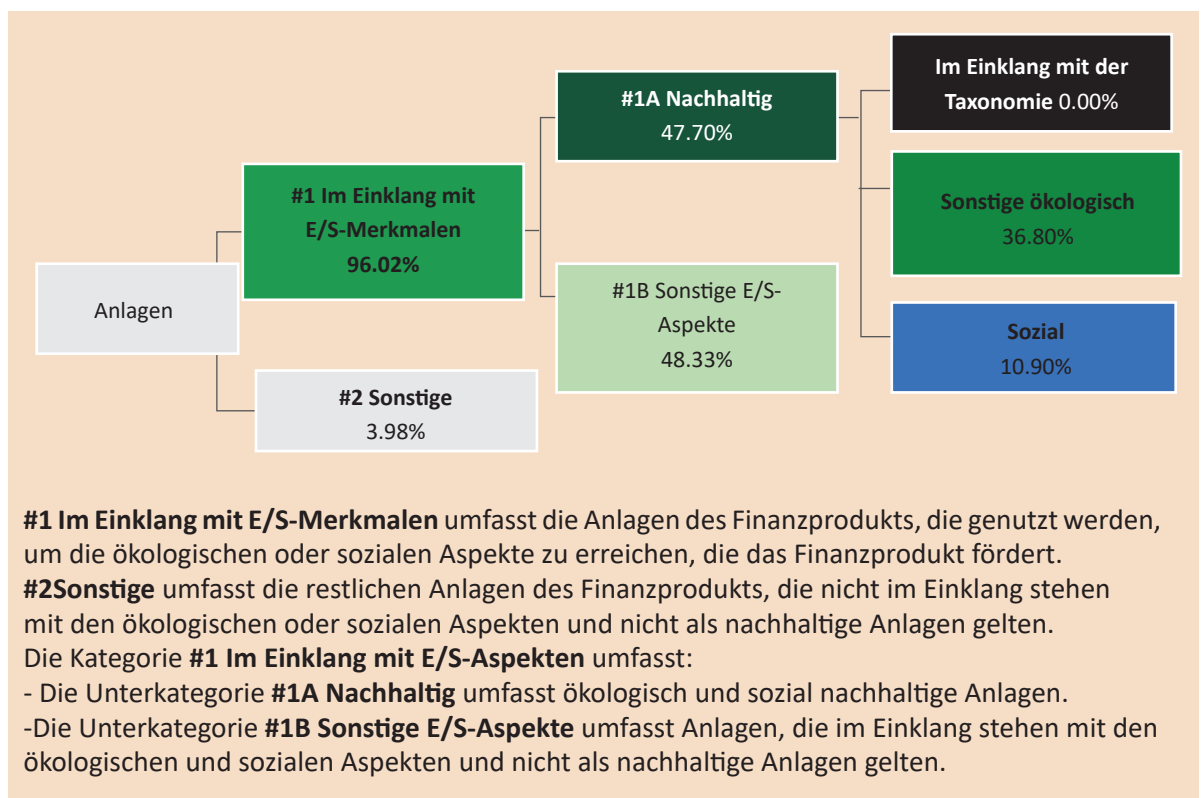
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
TAIWAN SEMICONDUCTOR SP ADR	Information Technologie	Halbleiter und Halbleiter Zubehör	Taiwan	6.75%
SAMSUNG ELECT-PFD	Information Technologie	Technologie Hardware und Zubehör	Korea	4.11%
AXIS BANK LTD	Finanzwerte	Banken	Indien	3.83%
CHINA CONSTRUCT BANK	Finanzwerte	Banken	China	3.82%
SK HYNIX INC	Information Technologie	Halbleiter und Halbleiter Zubehör	Korea	3.80%
ALIBABA GROUP HOLDING LTD	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Kaimaninseln	2.93%
CMOC GROUP LTD-H	Werkstoffe	Metalle und Bergbau	China	2.92%
TAIWAN SEMICONDUCTOR MANUFAC	Information Technologie	Halbleiter und Halbleiter Zubehör	Taiwan	2.62%
PROSUS NV	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Niederlande	2.49%
HDFC BANK LIMITED	Finanzwerte	Banken	Indien	2.29%
EUROBANK ERGASIAS SA	Finanzwerte	Banken	Griechenland	2.00%
RELIANCE INDUST-GB-GDR	Energie	Öl, Gas und Brennstoffe	Indien	1.94%

NETEASE INCADR	Kommunikation Dienstleistungen	Medien und Unterhaltung	Kaimaninseln	1.90%
SUZANO SA	Werkstoffe	Papier- und Forst- produkte	Brasilien	1.77%
CIA SANEAMENTO BASICO DE SP	Versorgungswirt- schaft	Wasserversorger	Brasilien	1.74%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Banken	19.80%

<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	14.94%
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	9.73%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	8.27%
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	6.70%
<i>Informationstechnologie</i>	<i>Technologie-Hardware und Zubehör</i>	6.59%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	4.89%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	2.55%
<i>Industriewerte</i>	<i>Anlagegüter</i>	2.27%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	2.17%
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	2.15%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	2.02%
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	1.83%
<i>Werkstoffe</i>	<i>Papier- und Forstprodukte</i>	1.77%
<i>Versorgungswirtschaft</i>	<i>Wasserversorger</i>	1.74%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	1.47%
<i>Finanzwerte</i>	<i>Versicherung</i>	1.21%

Versorgungswirtschaft	Stromversorger	1.02%
Immobilien	Verwaltung und Entwicklung von Immobilien	0.91%
Kommunikationsdienste	Telekommunikation	0.87%
Werkstoffe	Baustoffe	0.60%
Versorgungswirtschaft	Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie	0.52%
Werkstoffe	Chemikalien	0.52%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	0.49%
Industriewerte	Transport	0.47%
Basiskonsumgüter	Basiskonsumgüter Vertrieb und Einzelhandel	0.37%
Werkstoffe	Behälter und Verpackungen	0.36%
Immobilien	REITs	0.19%
Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	0.17%
Forex	Forex	0.00%
Bargeldanlagen	Bargeldanlagen	3.39%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

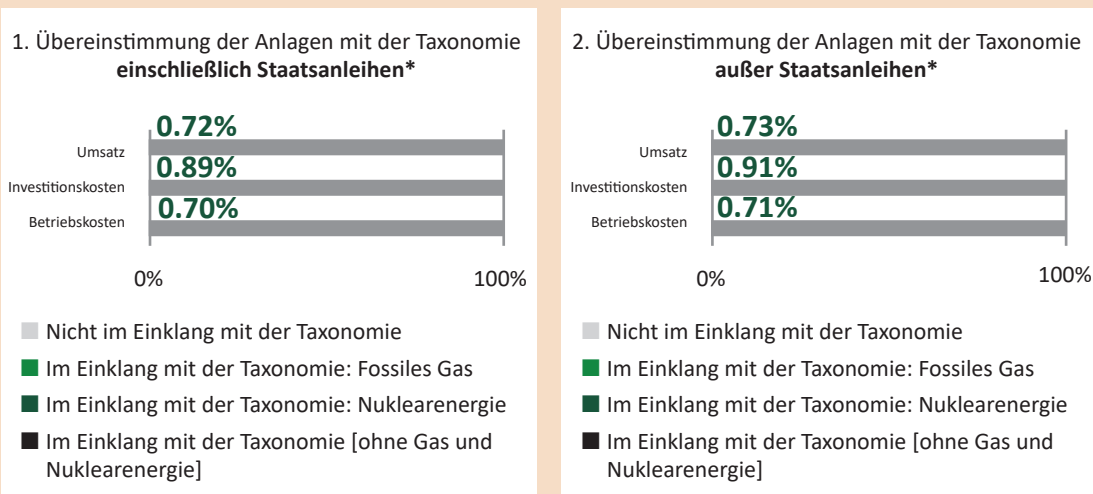
☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.09%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **36.80%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 10.90%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI
FUNDS EMERGING WORLD EQUITY

Rechtsträgerkennung:
529900FMUS31WLI1V843

Nachhaltige Anlagen

sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **45.02%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EM (EMERGING MARKETS)**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.130 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.099 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.07 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.10 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener

Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

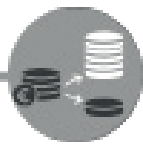


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

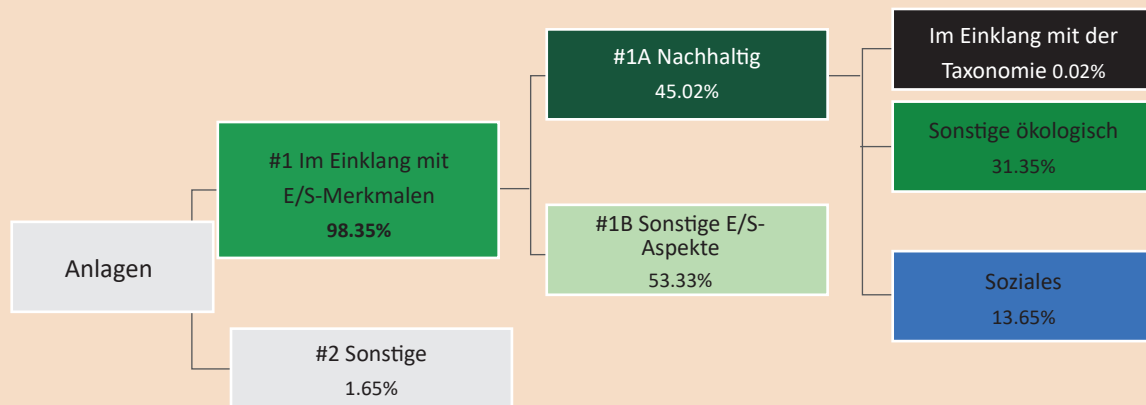
Größe Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
TAIWAN SEMICONDUCTOR MANUFAC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Taiwan	9.66%
TENCENT HOLDINGS LTD	Kommunikationsdienste	Medien und Unterhaltung	Kaimaninseln	4.96%
SAMSUNG ELECTRONICS	Informationstechnologie	Technologie Hardware und Geräte	Korea	3.69%
SAMSUNG ELECT-PFD	Informationstechnologie	Technologie Hardware und Geräte	Korea	2.26%
RELIANCE INDUSTRIES LTD	Energie	Öl, Gas und Brennstoffe	Indien	1.90%
AMUNDI MMST (USD)-OV	Finanzwerte	Anlagefonds	Luxemburg	1.78%
A-F CASH USD - Z USD	Finanzwerte	Anlagefonds	Luxemburg	1.75%
HDFC BANK LIMITED	Finanzwerte	Banken	Indien	1.62%
HANA FINANCIAL HLDG	Finanzwerte	Banken	Korea	1.43%
ALIBABA GROUP HOLDING LTD	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Kaimaninseln	1.36%
BANK CENTRAL ASIA PT	Finanzwerte	Banken	Indonesien	1.35%
SK HYNIX INC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Korea	1.28%
INFOSYS LTD	Informationstechnologie	Software und Dienstleistungen	Indien	1.08%
HINDALCO INDS	Werkstoffe	Metalle und Bergbau	Indien	1.04%
BANCO DO BRASIL	Finanzwerte	Banken	Brasilien	1.02%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Banken	14.41%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	11.26%
Informationstechnologie	Technologie Hardware und Geräte	8.31%
Industriewerte	Anlagegüter	6.88%
Kommunikationsdienste	Medien und Unterhaltung	6.31%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	4.97%

<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	4.96%
<i>Finanzwerte</i>	<i>Anlagefonds</i>	4.88%
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	4.72%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	3.86%
<i>Finanzwerte</i>	<i>Versicherung</i>	3.55%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	3.18%
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	3.17%
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	2.96%
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	2.86%
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	2.84%
<i>Industriewerte</i>	<i>Transport</i>	1.67%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	1.53%
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	1.14%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	0.94%
<i>Versorgungswirtschaft</i>	<i>Wasserversorger</i>	0.85%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	0.79%

Versorgungswirtschaft	Stromversorger	0.79%
Werkstoffe	Baustoffe	0.61%
Versorgungswirtschaft	Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie	0.53%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	0.44%
Werkstoffe	Chemikalien	0.28%
Werkstoffe	Papier- und Forstprodukte	0.27%
Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	0.23%
Versorgungswirtschaft	Gasversorger	0.21%
Forex	Forex	-0.02%
Bargeldanlagen	Bargeldanlagen	0.58%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.02% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

Bei **Übergangsaktivitäten** stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

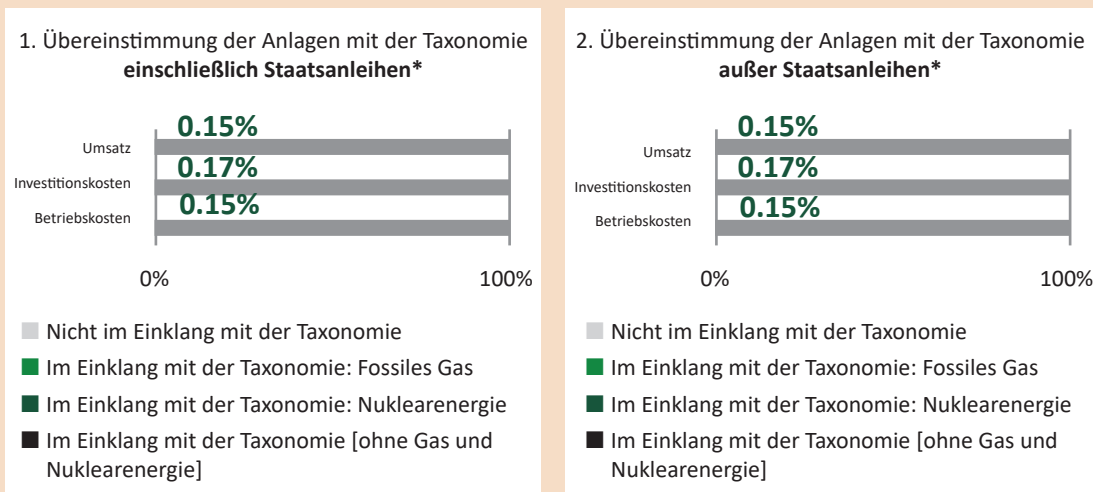
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.02%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei 31.35%.



sind nachhaltige Anlagen mit ökologischem Ziel,

welche die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 13.65%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?

Dieses Produkt hat keinen ESG-Vergleichsindex

● Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex

● Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS LATIN AMERICA EQUITY

Rechtsträgerkennung: 529900S2PKB89W9KIR25

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **39.86%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EM LATIN AMERICA**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.217 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.158 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.33 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.20 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

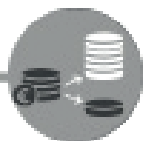


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
PETROBRAS SA-ADR	Energie	Öl, Gas und Brennstoffe	Brasilien	8.01%
GRUPO FINANCIERO BANORTE-O	Finanzwerte	Banken	Mexiko	5.11%
FOMENTO ECON-ADR	Basis-konsumgüter	Nahrungsmittel, Getränke und Tabak	Mexiko	4.85%
GRUPO MEXICO	Werkstoffe	Metalle und Bergbau	Mexiko	4.80%
BANCO DO BRASIL	Finanzwerte	Banken	Brasilien	4.22%
EMBRAER SA-SPON ADR	Industriewerte	Anlagegüter	Brasilien	3.12%
ITAUSA SA	Finanzwerte	Banken	Brasilien	2.76%
AMERICA MOVIL SAB DE CV	Kommunikationsdienste	Telekommunikation	Mexiko	2.15%
CIA SANEAMENTO BASICO DE SP	Versorgungswirtschaft	Wasserversorger	Brasilien	2.14%
A-F CASH USD - Z USD	Finanzwerte	Anlagefonds	Luxemburg	2.13%
BCO BRADESCO SA-PFD	Finanzwerte	Banken	Brasilien	2.09%
PRIOR SA	Energie	Öl, Gas und Brennstoffe	Brasilien	2.05%
SUZANO SA	Werkstoffe	Papier- und Forstprodukte	Brasilien	2.02%
PETROBRAS - PETROLEO BRAS-PFD	Energie	Öl, Gas und Brennstoffe	Brasilien	1.82%
B3 SA - BRASIL BOLSA BALCAO	Finanzwerte	Finanzdienstleistungen	Brasilien	1.74%

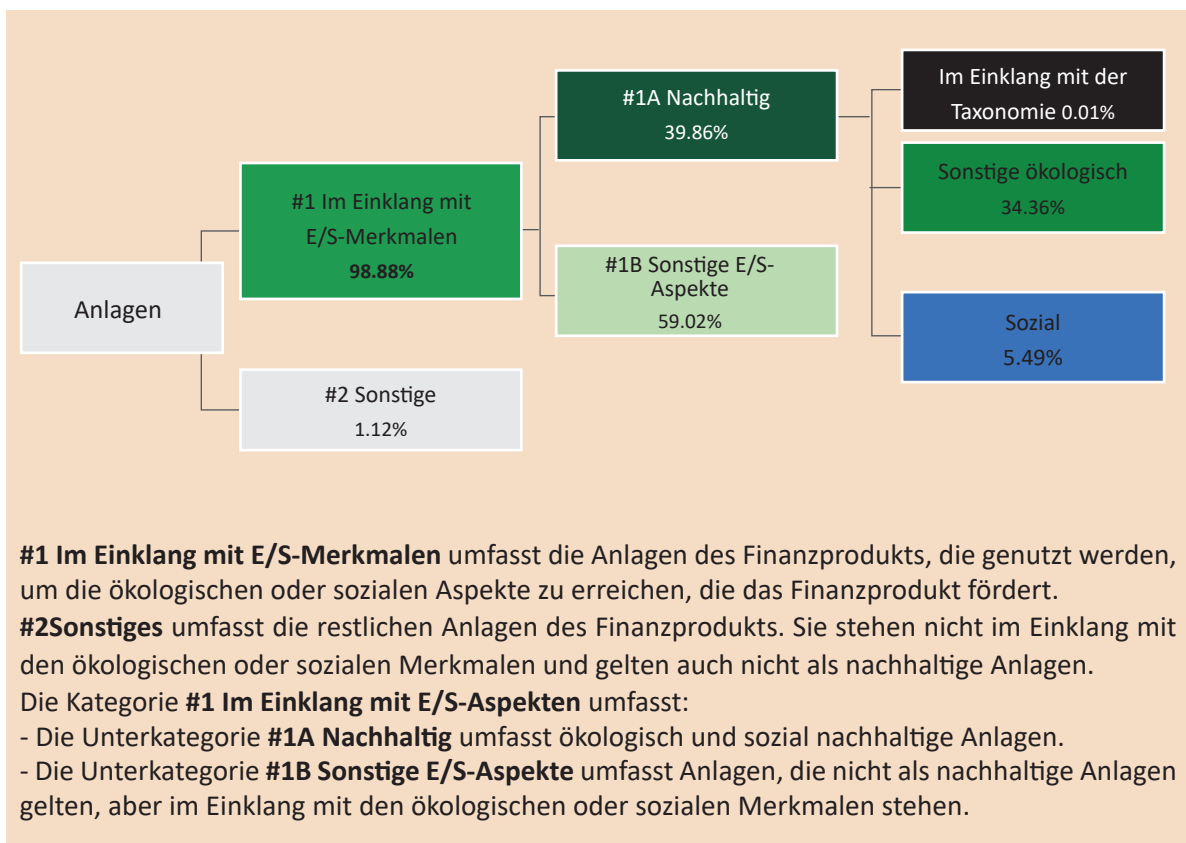


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

<i>Sektor</i>	<i>Untersektor</i>	<i>% Vermögenswerte</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>19.72%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>13.26%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>9.92%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>8.41%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>4.78%</i>
<i>Industriewerte</i>	<i>Anlagegüter</i>	<i>4.40%</i>

<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	4.32%
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	3.69%
<i>Versorgungswirtschaft</i>	<i>Wasserversorger</i>	3.62%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	3.46%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	3.37%
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	3.27%
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	2.78%
<i>Werkstoffe</i>	<i>Baustoffe</i>	2.38%
<i>Finanzwerte</i>	<i>Anlagefonds</i>	2.13%
<i>Werkstoffe</i>	<i>Papier- und Forstprodukte</i>	2.02%
<i>Finanzwerte</i>	<i>Versicherung</i>	2.01%
<i>Industriewerte</i>	<i>Transport</i>	1.29%
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	0.97%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	0.96%
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	0.89%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	0.80%

Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	0.65%
Werkstoffe	Behälter und Verpackungen	0.34%
Forex	Forex	0.00%
Bargeldanlagen	Bargeldanlagen	0.56%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.01% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

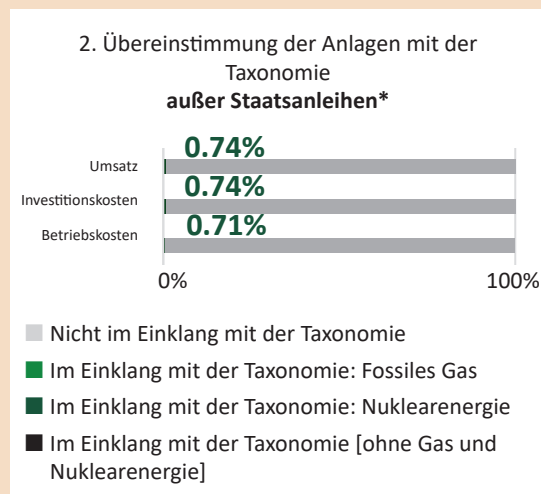
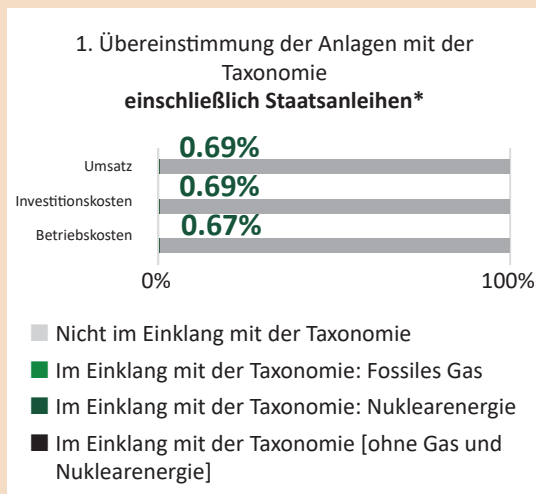
Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.07%.

 sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **34.36%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 5.49%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS NET
ZERO AMBITION EMERGING MARKETS EQUITY

Rechtsträgerkennung:
213800ZEFGN1WHE3HL26

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **49.87%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EM CLIMATE PARIS ALIGNED**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen.

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische Aspekte und zielte dabei darauf ab, seinen CO₂-Ausstoß zu verringern und seine CO₂-Bilanz in Einklang zu bringen mit der seines Vergleichsindex **MSCI EM CLIMATE PARIS ALIGNED**.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.324 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.044 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

Der verwendete Nachhaltigkeitsindikator ist die CO₂-Bilanz. Sie wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Vergleichsindex. Daher war die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist **113.98**
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist **128.61**

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von **0.33 (D)** und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug **0.03 (D)**. Zum Ende des Berichtszeitraums betrug der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios **161.02** und der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex betrug **226.69**.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitsnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



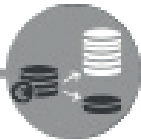
Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- Ausschluss: Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- Berücksichtigung von ESG-Faktoren: Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.

- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

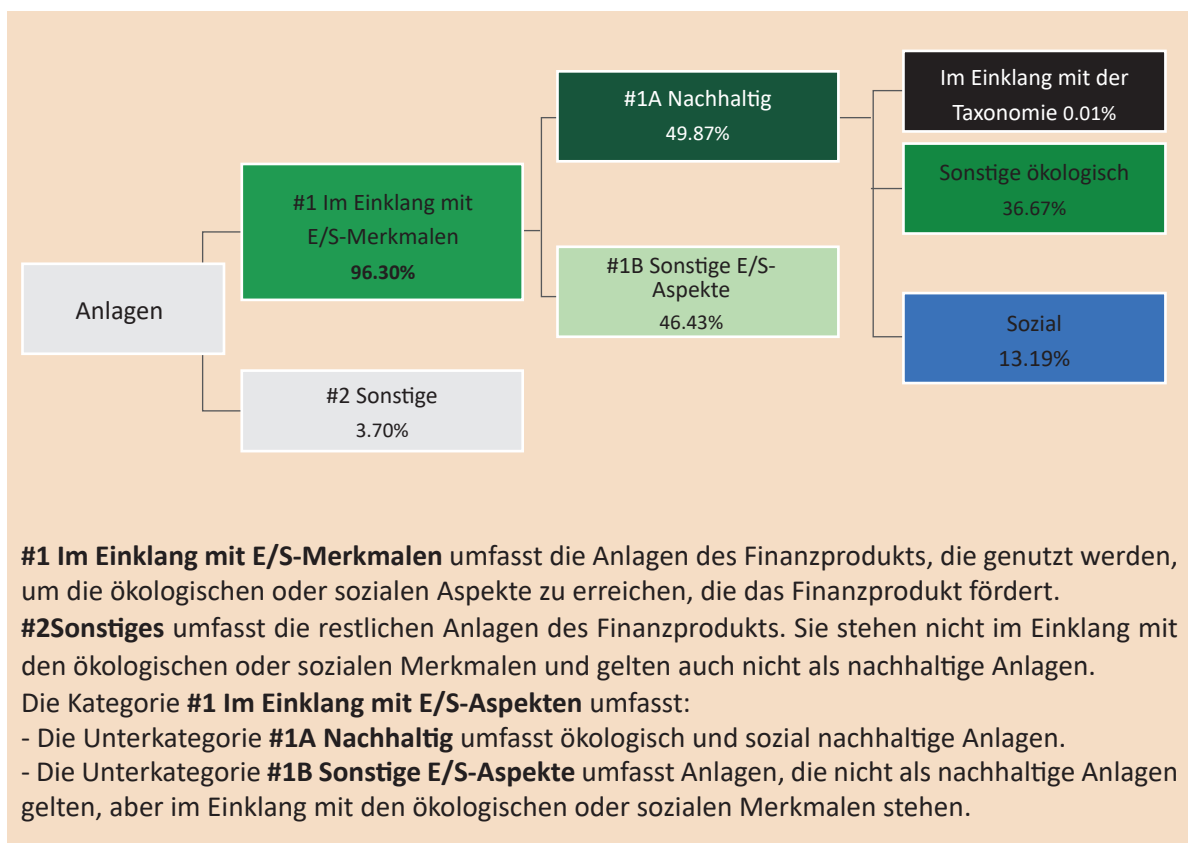
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
TAIWAN SEMICONDUCTOR R-SP ADR	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Taiwan	9.60%
SAMSUNG ELECTRONICS	Informationstechnologie	Technologie-Hardware und Geräte	Korea	6.69%
TENCENT HOLDINGS LTD	Kommunikationsdienste	Medien und Unterhaltung	Kaimaninseln	5.58%
AMUNDI MMST (USD)-OV	Finanzwerte	Anlagefonds	Luxemburg	4.95%
A-F CASH USD - Z USD	Finanzwerte	Anlagefonds	Luxemburg	3.37%
ITAU UNIBANCO HO-PFD	Finanzwerte	Banken	Brasilien	2.42%
INFOSYS LTD-US-ADR	Informationstechnologie	Software und Dienstleistungen	Indien	2.36%
MAKEMYTRIP LTD	Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	Mauritius	2.24%
DELTA ELECTRONICS INC	Informationstechnologie	Technologie-Hardware und Geräte	Taiwan	2.20%
SK HYNIX INC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Korea	2.07%
HDFC BANK LTD-ADR	Finanzwerte	Banken	Indien	1.94%
NASPERS LTD-N SHS	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Südafrika	1.93%
ICICI BANK LTD-US-ADR	Finanzwerte	Banken	Indien	1.92%

NEW ORIENTAL EDUCATION & TEC	Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	Kaimaninseln	1.80%
BANCO DO BRASIL	Finanzwerte	Banken	Brasilien	1.77%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Banken	18.78%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	12.57%

<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	<i>11.68%</i>
<i>Finanzwerte</i>	<i>Anlagefonds</i>	<i>8.32%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>7.31%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>6.75%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>3.56%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>3.35%</i>
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>3.34%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>3.16%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>3.06%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>2.95%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>2.81%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>1.77%</i>
<i>Versorgungswirtschaft</i>	<i>Wasserversorger</i>	<i>1.61%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>1.20%</i>
<i>Versorgungswirtschaft</i>	<i>Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie</i>	<i>1.16%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>1.05%</i>

Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	0.96%
Werkstoffe	Metalle und Bergbau	0.89%
Industriewerte	Anlagegüter	0.58%
Versorgungswirtschaft	Stromversorger	0.46%
Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	0.45%
Finanzwerte	Versicherung	0.44%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	0.30%
Forex	Forex	-0.00%
Bargeldanlagen	Bargeldanlagen	1.47%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Übergangsaktivitäten stehen noch keine Alternativen mit



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.01% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der

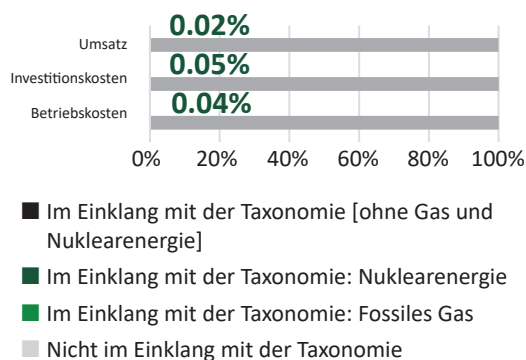
geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil: **-des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger **-der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. **-der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

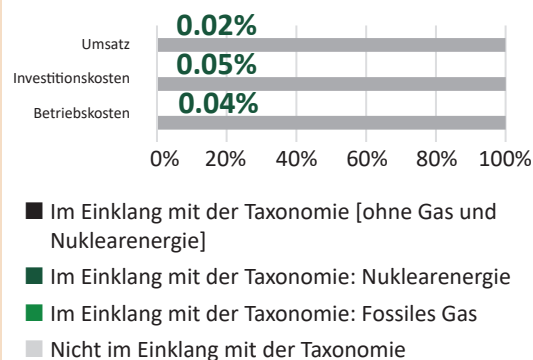
EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.01%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.09%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **36.67%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 13.19%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Das nachhaltige Anlageziel wird erreicht durch die Angleichung der Ziele zur Verringerung der CO₂-Bilanz des Fonds an den MSCI Emerging Markets Climate Paris Aligned Index. Die CO₂-Bilanz wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Index.

Daher ist die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck. Im Einklang mit der Politik für verantwortungsvolle Anlagen schließt der Fonds darüber hinaus Unternehmen aus, die umstrittene Verhaltensweisen an den Tag legen und (oder) deren Produkte umstritten sind.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist **113.98**
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist **128.61**

● Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?

Ein breiter Marktindex beurteilt oder berücksichtigt seine einzelnen Bestandteile nicht nach ökologischen Aspekten und steht daher nicht im Einklang mit ökologischen Aspekten. Es wird ein auf das Übereinkommen von Paris abgestimmter Vergleichsindex („Paris Aligned Benchmark“) genutzt. Durch die Auswahl und Gewichtung seiner einzelnen Bestandteile berücksichtigt er spezifische Ziele für die Emissionsminderung und den Übergang zu einer Wirtschaft mit geringen CO₂-Emissionen.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.324 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.044 (D)**.
- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist **113.98**
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist **128.61**

● **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Das nachhaltige Anlageziel wird erreicht durch die Angleichung der Ziele zur Verringerung der CO₂-Bilanz des Fonds an den MSCI Emerging Markets Climate Paris Aligned Index. Die CO₂-Bilanz wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Index.

Daher ist die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck. Im Einklang mit der Politik für verantwortungsvolle Anlagen schließt der Fonds darüber hinaus Unternehmen aus, die umstrittene Verhaltensweisen an den Tag legen und (oder) deren Produkte umstritten sind.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist **113.98**
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist **128.61**

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Ein breiter Marktindex beurteilt oder berücksichtigt seine einzelnen Bestandteile nicht nach ökologischen Aspekten und steht daher nicht im Einklang mit ökologischen Aspekten. Es wird ein auf das Übereinkommen von Paris abgestimmter Vergleichsindex („Paris Aligned Benchmark“) genutzt. Durch die Auswahl und Gewichtung seiner einzelnen Bestandteile berücksichtigt er spezifische Ziele für die Emissionsminderung und den Übergang zu einer Wirtschaft mit geringen CO₂-Emissionen.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS NEW
SILK ROAD

Rechtsträgerkennung:
549300ZD1W6MTTH0G211

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **32.53%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **80% MSCI EM (EMERGING MARKETS) + 20% MSCI FRONTIER MARKETS**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.040 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.130 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.08 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.14 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigt dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

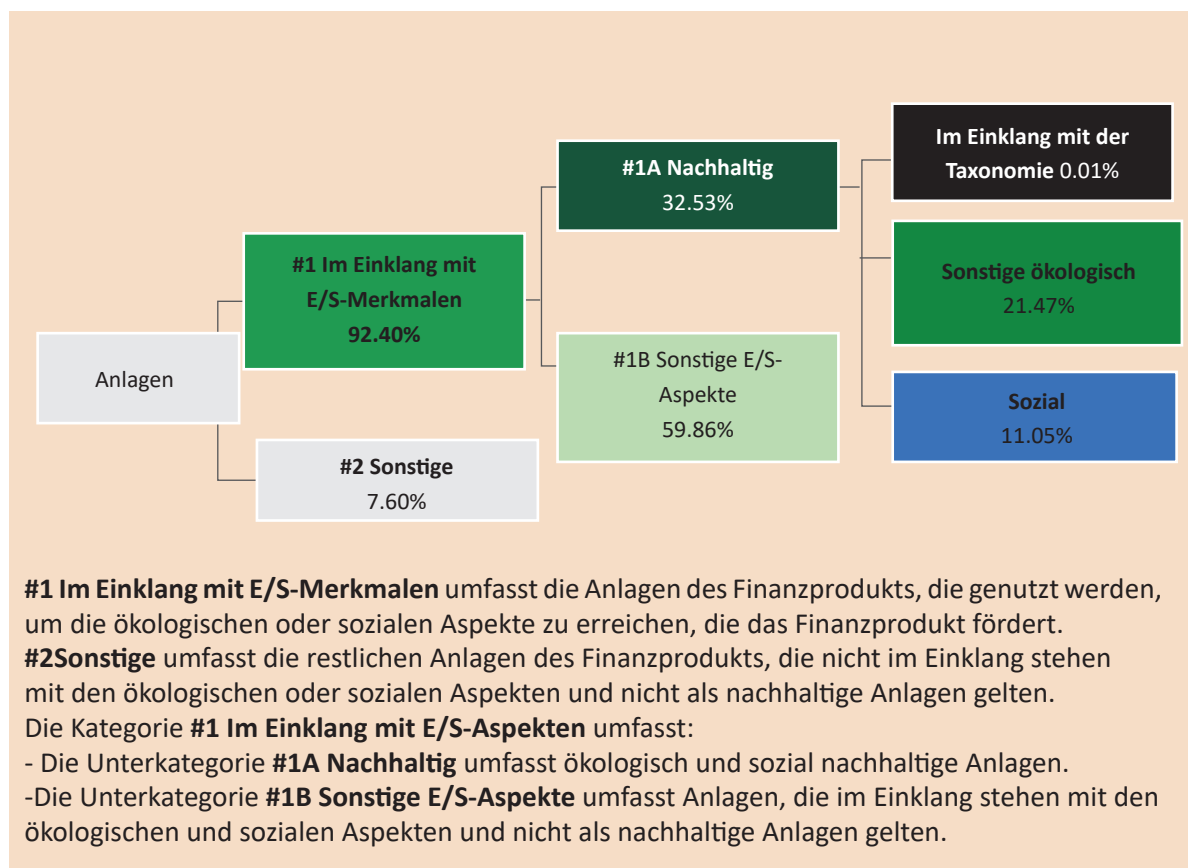
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
TAIWAN SEMICONDUCTOR MANUFAC	Information Technologie	Halbleiter und Halbleiter Zubehör	Taiwan	9.42%
SAMSUNG ELECTRONICS	Information Technologie	Technologie Hardware und Zubehör	Korea	5.01%
TENCENT HOLDINGS LTD	Kommunikation Dienstleistungen	Medien und Unterhaltung	Kaimaninseln	4.65%
SK HYNIX INC	Information Technologie	Halbleiter und Halbleiter Zubehör	Korea	2.67%
ZOMATO LTD	Nicht-Basiskonsumgüter	Nicht-Dienstleistungen	Indien	2.47%
AXIS BANK LTD	Finanzwerte	Banken	Indien	1.96%
MAKEMYTRIP LTD	Nicht-Basiskonsumgüter	Nicht-Dienstleistungen	Mauritius	1.74%
SAMSUNG ELECT-PFD	Information Technologie	Technologie Hardware und Zubehör	Korea	1.69%
JSC KASPI.KZ ADR- DELISTED	Finanzwerte	Finanzdienstleistungen	Kasachstan	1.54%
PDD HOLDINGS INC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Kaimaninseln	1.53%
SHRIRAM FINANCE LTD	Finanzwerte	Finanzdienstleistungen	Indien	1.47%
MOBILE WORLD INVESTMENT CORP	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Vietnam	1.45%
VINHOMES JSC	Immobilien	Verwaltung und Entwicklung von Immobilien	Vietnam	1.45%
VINCOM RETAIL JS	Immobilien	Verwaltung und Entwicklung von Immobilien	Vietnam	1.42%
HOA PHAT GROUP JSC	Werkstoffe	Metalle und Bergbau	Vietnam	1.42%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

● **Wie war das Portfolio strukturiert?**



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Banken	15.10%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	14.57%
Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	10.40%
Informationstechnologie	Technologie-Hardware und Zubehör	9.98%
Kommunikationsdienste	Medien und Unterhaltung	6.75%

<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>5.53%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>5.36%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>4.56%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>4.53%</i>
<i>Industriewerte</i>	<i>Anlagegüter</i>	<i>3.26%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>2.95%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>2.35%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>2.27%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>1.93%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>1.90%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>1.39%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>1.12%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>0.63%</i>
<i>Werkstoffe</i>	<i>Baustoffe</i>	<i>0.57%</i>
<i>Finanzwerte</i>	<i>Anlagefonds</i>	<i>0.54%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>0.46%</i>

<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	0.41%
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	0.40%
<i>Versorgungswirtschaft</i>	<i>Gasversorger</i>	0.24%
<i>Werkstoffe</i>	<i>Chemikalien</i>	0.21%
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	0.13%
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	0.10%
<i>Immobilien</i>	<i>REITs</i>	0.04%
<i>Forex</i>	<i>Forex</i>	-0.00%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	2.20%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.01% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

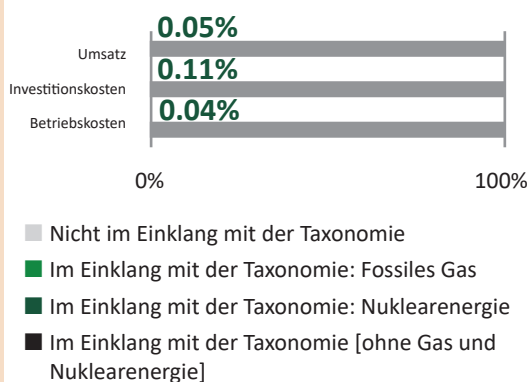
Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:
- **des Umsatzes**, als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

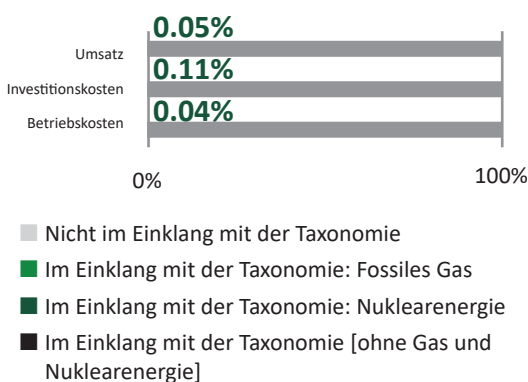
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.02%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **21.47%**.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche**

die Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 11.05%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?

Dieses Produkt hat keinen ESG-Vergleichsindex

● Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex

● Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
RUSSIAN EQUITY

Rechtsträgerkennung:
549300SIBXZF8M2U7K58

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **8.50%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI RUSSIA 10/40**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen.

Wie schnitten die Nachhaltigkeitsindikatoren ab?

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung

der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen. Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.511 (E)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-1.862 (F)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- Ökologische Dimension: Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- Soziale Dimension: Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- Dimension der Unternehmensführung: Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● ... und im Vergleich zu früheren Zeiträumen?

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.78 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -1.25 (E).

● Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht

in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Wesentliche negative

Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

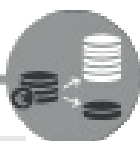


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Refe-

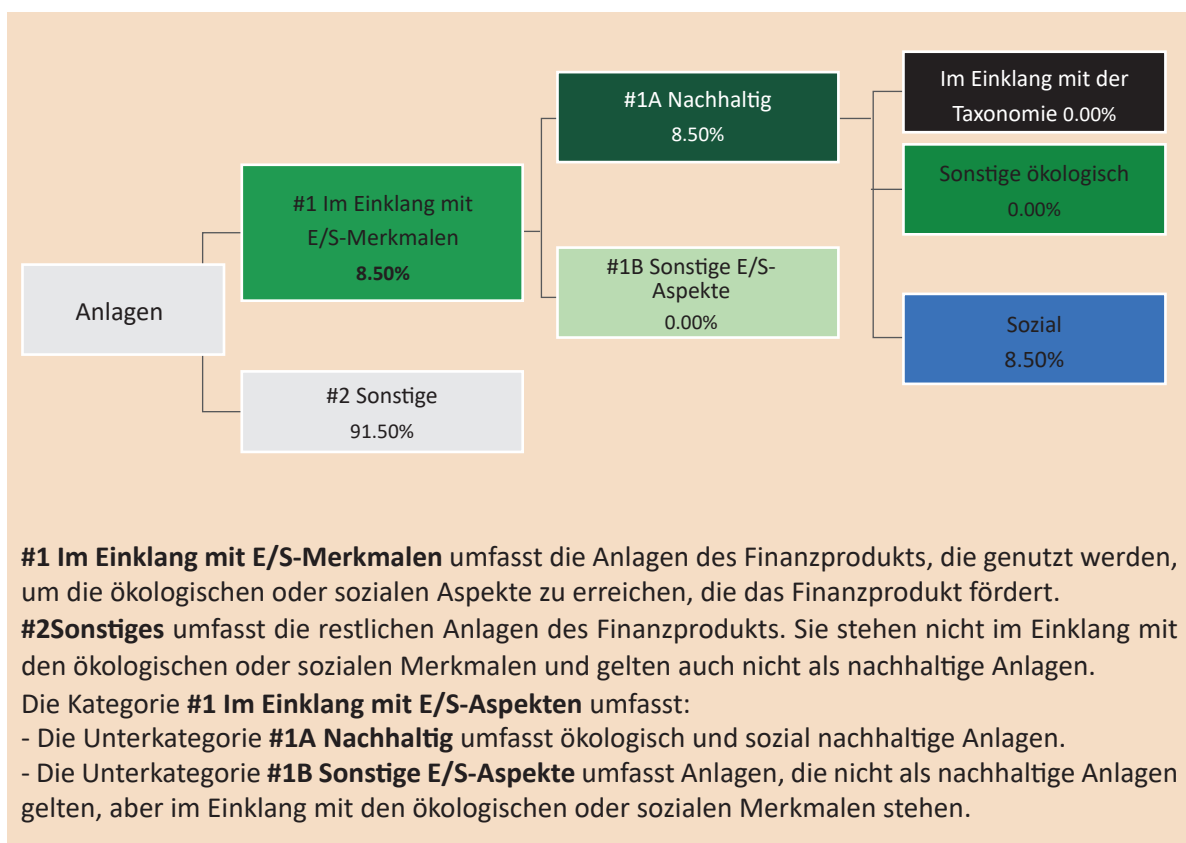
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
HALYK SAVINGS BK GDR	Finanzwerte	Banken	Kasachstan	8.50%

renzzeitraum: Vom
01.07.2023. bis
30.06.2024



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Banken	8.50%
Bargeldanlagen	Bargeldanlagen	91.50%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei **Übergangsaktivitäten** stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil: **-des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger **-der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. **- der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

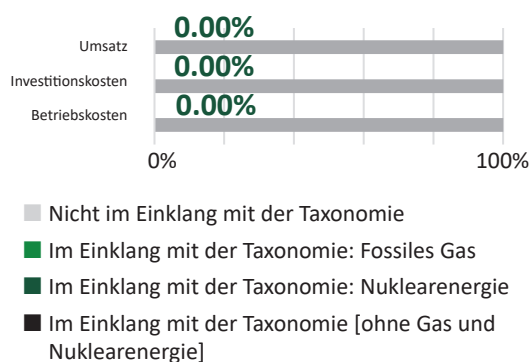
Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

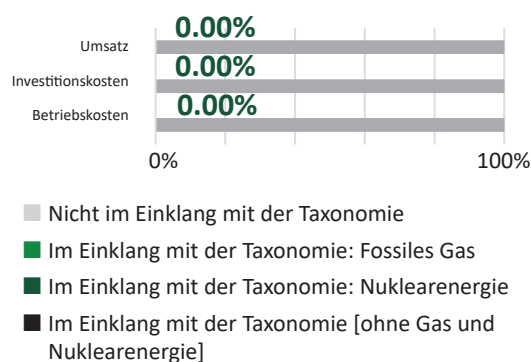
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils

0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **0.00%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 8.50%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS SBI FM
INDIA EQUITY

Rechtsträgerkennung:
529900VCX77NSWARZC34

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **32.14%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich MSCI India 10/40. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist -0.117 (D).
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist -0.380 (D).

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.05 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.26 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

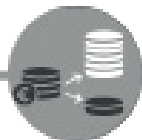


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenwerte
RELIANCE INDUSTRIES LTD	Energie	Öl, Gas und Brennstoffe	Indien	7.88%
HDFC BANK LIMITED	Finanzwerte	Banken	Indien	7.54%
ICICI BANK LTD	Finanzwerte	Banken	Indien	6.93%
INFOSYS LTD	Informationstechnologie	Software und Dienstleistungen	Indien	6.62%
LARSEN & TOUBRO LTD	Industriewerte	Anlagegüter	Indien	5.80%
AXIS BANK LTD	Finanzwerte	Banken	Indien	3.88%
ULTRATECH CEMENT LTD	Werkstoffe	Baustoffe	Indien	3.81%
MARUTI SUZUKI INDIA LTD	Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	Indien	3.69%
MAHINDRA & MAHINDRA LTD	Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	Indien	3.34%
STATE BANK OF INDIA LTD	Finanzwerte	Banken	Indien	3.11%
KOTAK MAHINDRA BANK LTD	Finanzwerte	Banken	Indien	3.03%
DIVI S LABORATORIES LTD	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Indien	2.66%
TIMKEN INDIA LTD	Industriewerte	Anlagegüter	Indien	2.43%
POWER GRID CORP OF INDIA LTD	Versorgungswirtschaft	Stromversorger	Indien	2.33%
HINDALCO INDS	Werkstoffe	Metalle und Bergbau	Indien	2.11%

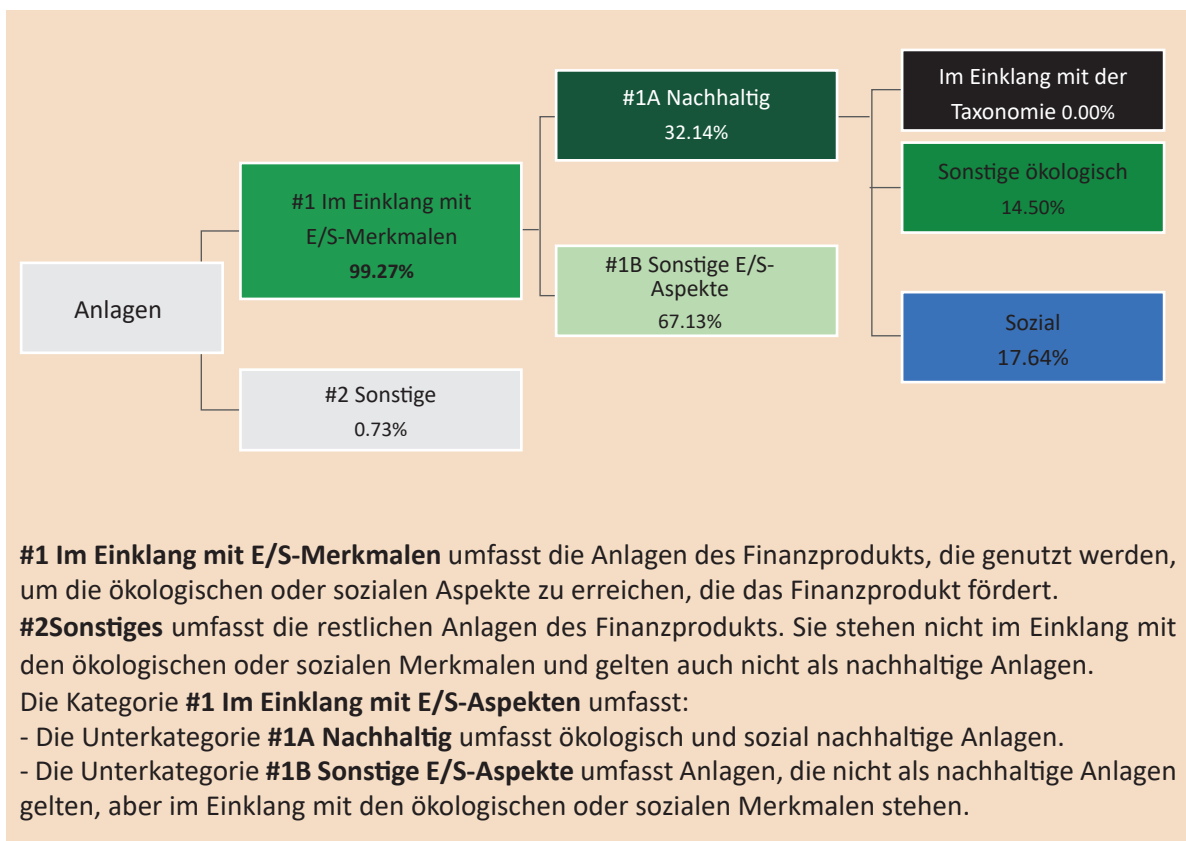


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Banken	24.49%
Industriewerte	Anlagegüter	15.05%
Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	11.87%
Informationstechnologie	Software und Dienstleistungen	8.35%
Energie	Öl, Gas und Brennstoffe	7.88%
Werkstoffe	Baustoffe	5.29%
Werkstoffe	Metalle und Bergbau	3.74%

Finanzwerte	Versicherung	3.40%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	2.66%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	2.65%
Werkstoffe	Chemikalien	2.59%
Finanzwerte	Finanzdienstleistungen	2.34%
Versorgungswirtschaft	Stromversorger	2.33%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	2.02%
Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	1.81%
Industriewerte	Geschäftliche und professionelle Dienstleistungen	1.40%
Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	1.24%
Sonstiges	Sonstiges	-3.62%
Bargeldanlagen	Bargeldanlagen	4.53%

Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

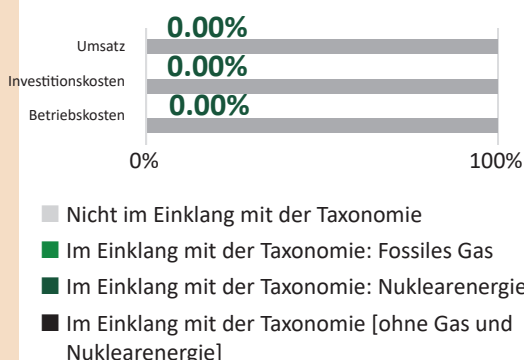
☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

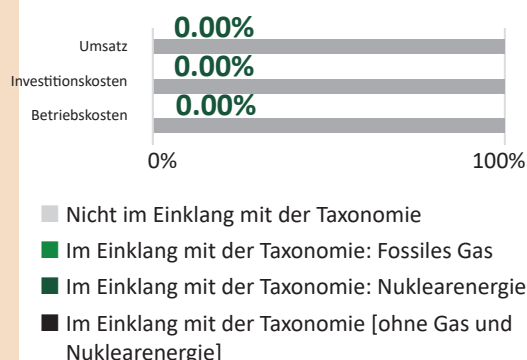
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **14.50%**. Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 17.64%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

● **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EUROLAND EQUITY DYNAMIC MULTI FACTORS

Rechtsträgerkennung:
549300GS11SOXBNLON64

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **74.53%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EMU Index**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.109 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **1.03 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Emittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie

zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;

- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Ergebnis am Ende des vorherigen Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios war **1.14 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs war **1.03 (C)**.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher

Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Wesentliche negative

Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

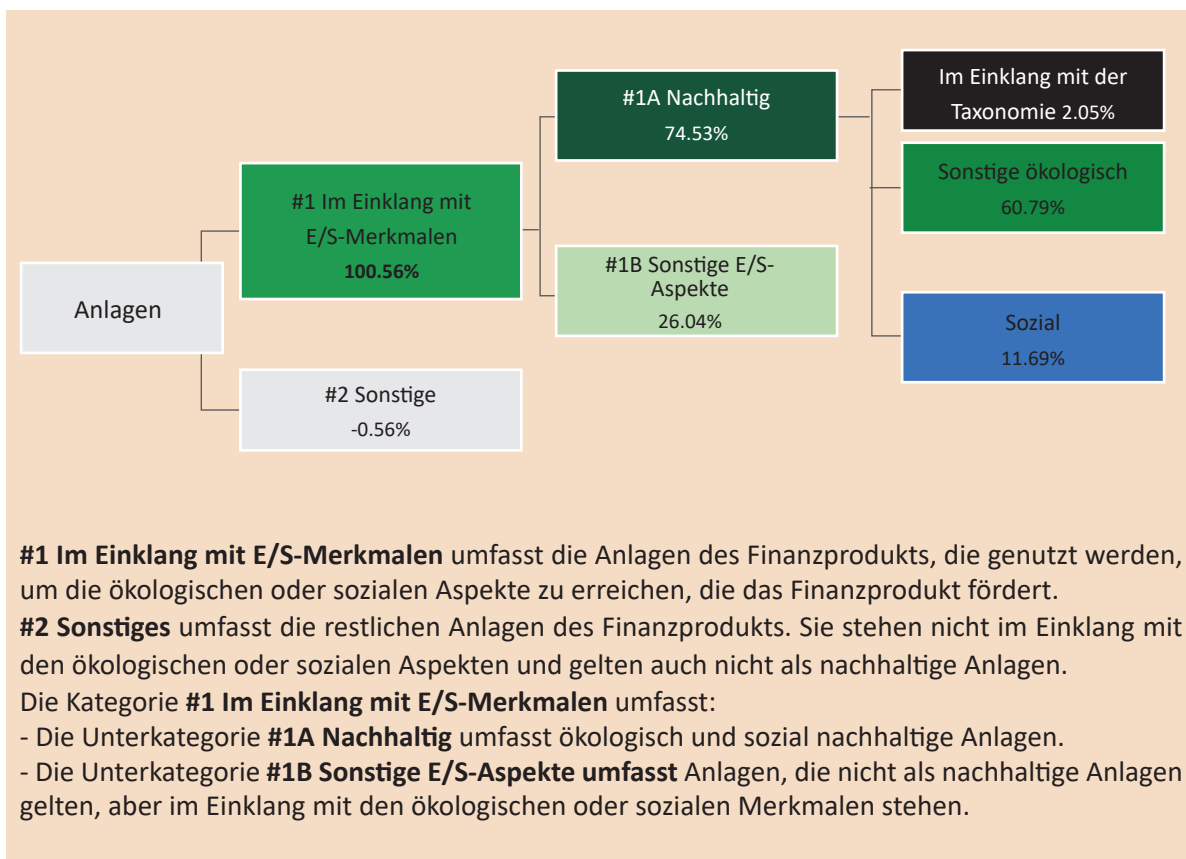
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
ASML HOLDING NV	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Niederlande	5.81%
SAP SE / XETRA	Informationstechnologie	Software und Dienstleistungen	Deutschland	4.73%
DEUTSCHE TELEKOM NAM (XETRA)	Kommunikationsdienste	Telekommunikation	Deutschland	2.52%
L OREAL (PARIS)	Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	Frankreich	2.49%
SCHNEIDER ELECT SE	Industriewerte	Anlagegüter	Frankreich	2.30%
HERMES INTERNATIONAL	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Frankreich	2.28%
ALLIANZ SE-REG	Finanzwerte	Versicherung	Deutschland	2.26%
TOTALENERGIES SE PARIS	Energie	Öl, Gas und Brennstoffe	Frankreich	2.21%
INDUSTRIA DE DISEÑO TEXTIL	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	Spanien	2.14%
BANCO SANTANDER SA	Finanzwerte	Banken	Spanien	2.12%
SIEMENS AG-REG	Industriewerte	Anlagegüter	Deutschland	2.06%
SAFRAN SA	Industriewerte	Anlagegüter	Frankreich	2.02%
STELLANTIS MILAN	Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	Niederlande	1.86%
LVMH MOËT HENNESSY LOUIS VUITTON	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Frankreich	1.85%
MUENCHENER RUECKVER AG- REG	Finanzwerte	Versicherung	Deutschland	1.83%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- **Wie war das Portfolio strukturiert?**





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Industriewerte	Anlagegüter	13.65%
Finanzwerte	Banken	10.12%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	9.47%
Informationstechnologie	Software und Dienstleistungen	7.02%
Finanzwerte	Versicherung	6.97%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	6.01%

<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>5.08%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>4.47%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>3.81%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>3.60%</i>
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>3.49%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>3.12%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>2.85%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>2.78%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>2.08%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>2.08%</i>
<i>Finanzwerte</i>	<i>Anlagefonds</i>	<i>1.72%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>1.65%</i>
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	<i>1.51%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>1.49%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>1.26%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>1.09%</i>

Finanzwerte	Finanzdienstleistungen	1.07%
Werkstoffe	Baustoffe	0.93%
Immobilien	REITs	0.59%
Versorgungswirtschaft	Gasversorger	0.55%
Energie	Energieanlagen und -Dienstleistungen	0.49%
Immobilien	Verwaltung und Entwicklung von Immobilien	0.48%
Informationstechnologie	Technologie Hardware und Geräte	0.46%
Versorgungswirtschaft	Stromversorger	0.44%
Versorgungswirtschaft	Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie	0.23%
Sonstiges	Sonstiges	0.00%
Forex	Forex	-0.00%
Bargeldanlagen	Bargeldanlagen	-0.56%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfas-



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 2.05% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

sende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

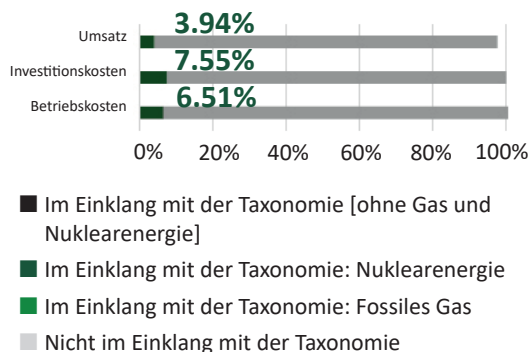
☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

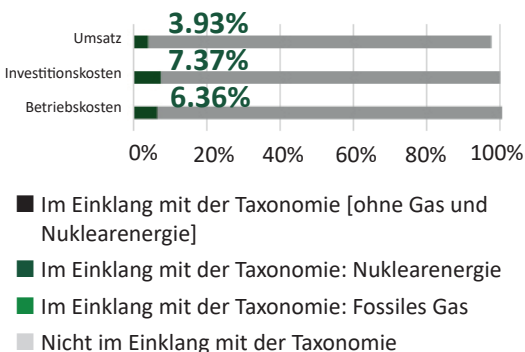
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.08% bzw. 2.25%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 7.09%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **60.79%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 11.69%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?

Dieses Produkt hat keinen ESG-Vergleichsindex

● Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EUROLAND EQUITY RISK PARITY

Rechtsträgerkennung:
222100TM3VJBCM4GPK90

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **65.84%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI EMU Index**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.057 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **1.03 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 1.12 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 1.03 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

- ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

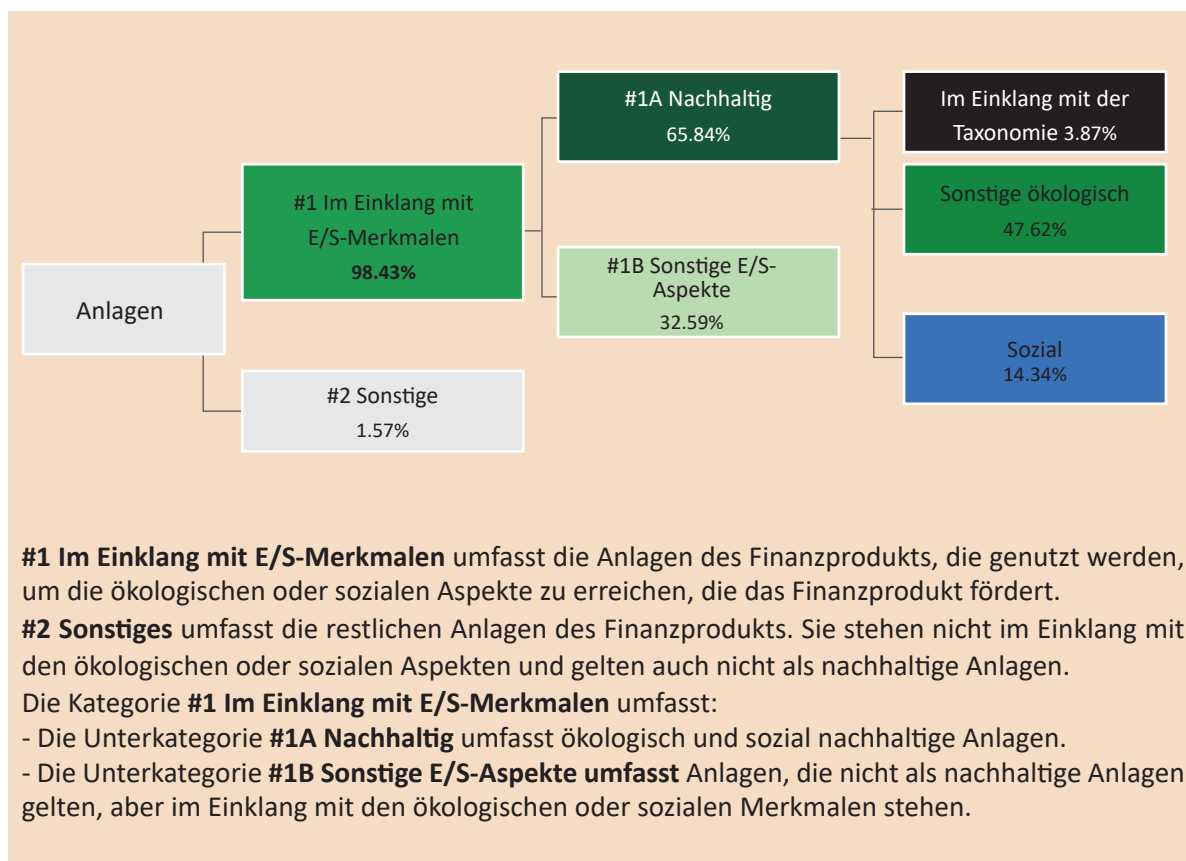
Größe Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
TOTALENERGIES SE PARIS	Energie	Öl, Gas und Brennstoffe	Frankreich	2.02%
REPSOL SA	Energie	Öl, Gas und Brennstoffe	Spanien	1.67%
GALP ENERGIA -B	Energie	Öl, Gas und Brennstoffe	Portugal	1.58%
OMV AG	Energie	Öl, Gas und Brennstoffe	Österreich	1.47%
DEUTSCHE TELEKOM NAM (XETRA)	Kommunikationsdienste	Telekommunikation	Deutschland	1.41%
ENI SPA MILAN	Energie	Öl, Gas und Brennstoffe	Italien	1.37%
KONINKLIJKE KPN NV	Kommunikationsdienste	Telekommunikation	Niederlande	1.34%
SAP SE / XETRA	Informationstechnologie	Software und Dienstleistungen	Deutschland	1.25%
ELISA OYJ	Kommunikationsdienste	Telekommunikation	Finnland	1.16%
ORANGE	Kommunikationsdienste	Telekommunikation	Frankreich	1.10%
DANONE	Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	Frankreich	1.07%
NESTE OYJ	Energie	Öl, Gas und Brennstoffe	Finnland	1.06%
PUBLICIS GROUPE SA	Kommunikationsdienste	Medien und Unterhaltung	Frankreich	1.04%
HENKEL AG & CO KGAA	Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	Deutschland	1.00%
VIVENDI SE	Kommunikationsdienste	Medien und Unterhaltung	Frankreich	0.99%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- **Wie war das Portfolio strukturiert?**





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Energie	Öl, Gas und Brennstoffe	9.17%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	8.18%
Kommunikationsdienste	Telekommunikation	7.91%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	6.48%
Industriewerte	Anlagegüter	6.43%
Versorgungswirtschaft	Stromversorger	6.12%

<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>5.72%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>5.04%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>4.18%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>4.15%</i>
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	<i>3.51%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>3.48%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>3.06%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>2.96%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>2.72%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>2.65%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>1.92%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>1.79%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>1.78%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>1.47%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>1.36%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>1.12%</i>

Werkstoffe	Papier- und Forstprodukte	1.09%
Industriewerte	Geschäftliche und professionelle Dienstleistungen	1.02%
Informationstechnologie	Technologie Hardware und Geräte	0.84%
Energie	Energieanlagen und -Dienstleistungen	0.82%
Versorgungswirtschaft	Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie	0.82%
Versorgungswirtschaft	Gasversorger	0.73%
Immobilien	REITs	0.69%
Werkstoffe	Metalle und Bergbau	0.59%
Werkstoffe	Baustoffe	0.40%
Immobilien	Verwaltung und Entwicklung von Immobilien	0.24%
Sonstiges	Sonstiges	0.00%
Bargeldanlagen	Bargeldanlagen	1.57%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 3.87% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

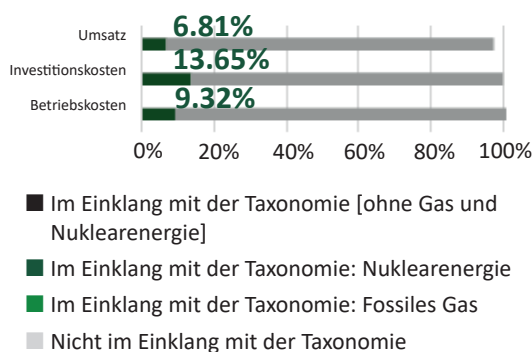
Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

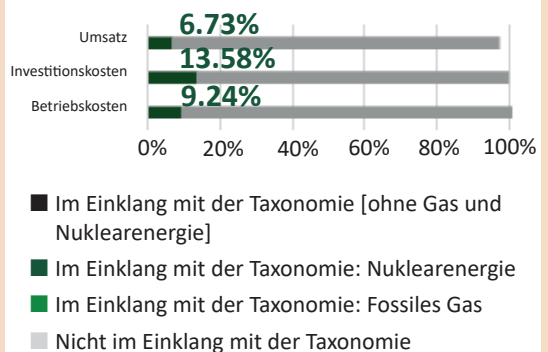
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.25% bzw. 3.99%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 9.34%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **47.62%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 14.34%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EUROPEAN EQUITY CONSERVATIVE

Rechtsträgerkennung:
529900CA12DQSLAWW128

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **66.92%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI Europe Index**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen. Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist 1.054 (C).
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist 0.798 (C).

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.96 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.80 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener

Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

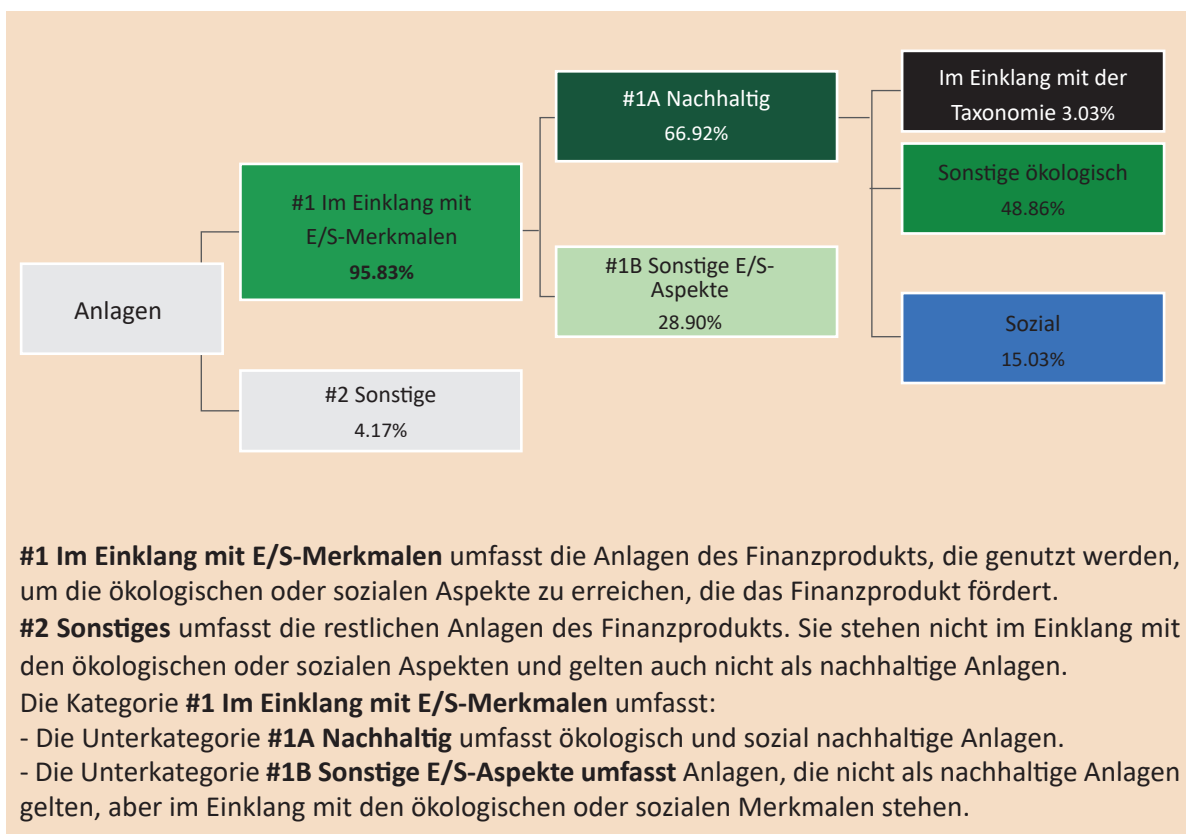
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
NOVARTIS AG-REG	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Schweiz	2.78%
ROCHE HLDG AG-GENUSS	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Schweiz	2.77%
WOLTERS KLUWER	Industriewerte	Geschäftliche und professionelle Dienstleistungen	Niederlande	2.60%
UNILEVER PLC (GBP)	Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	Vereinigtes Königreich	2.36%
KONINKLIJKE KPN NV	Kommunikationsdienste	Telekommunikation	Niederlande	2.26%
SWISSCOM AG-REG	Kommunikationsdienste	Telekommunikation	Schweiz	2.21%
SANOFI	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Frankreich	2.12%
ASTRAZENECA GBP	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Vereinigtes Königreich	2.10%
KONINKLIJKE AHOLD DELHAIZE	Basiskonsumgüter	Basiskonsumgüter Vertrieb und Einzelhandel	Niederlande	2.10%
NATIONAL GRID PLC	Versorgungswirtschaft	Mehrere Versorgungsdienste	Vereinigtes Königreich	2.08%
DANONE	Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	Frankreich	2.06%
HENKEL AG & CO KGAA VOR-PFD	Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	Deutschland	2.01%
SAP SE / XETRA	Informationstechnologie	Software und Dienstleistungen	Deutschland	1.99%
RELX PLC	Industriewerte	Geschäftliche und professionelle Dienstleistungen	Vereinigtes Königreich	1.85%
BEIERSDORF AG	Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	Deutschland	1.78%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- **Wie war das Portfolio strukturiert?**





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	18.71%
Kommunikationsdienste	Telekommunikation	8.39%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	7.83%
Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	7.39%
Industriewerte	Anlagegüter	6.82%
Finanzwerte	Versicherung	6.54%

<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	5.97%
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	3.69%
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	2.72%
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	2.57%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	2.54%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	2.35%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	2.10%
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	2.08%
<i>Werkstoffe</i>	<i>Chemikalien</i>	2.01%
<i>Versorgungswirtschaft</i>	<i>Gasversorger</i>	1.72%
<i>Industriewerte</i>	<i>Transport</i>	1.70%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	1.67%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	1.46%
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	1.41%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	1.31%
<i>Versorgungswirtschaft</i>	<i>Wasserversorger</i>	1.28%

Finanzwerte	Banken	1.20%
Werkstoffe	Papier- und Forstprodukte	0.96%
Werkstoffe	Metalle und Bergbau	0.90%
Informationstechnologie	Technologie Hardware und Geräte	0.57%
Werkstoffe	Baustoffe	0.52%
Sonstiges	Sonstiges	0.00%
Forex	Forex	-0.00%
Bargeldanlagen	Bargeldanlagen	3.59%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen zur Verfügung.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 3.03% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“).

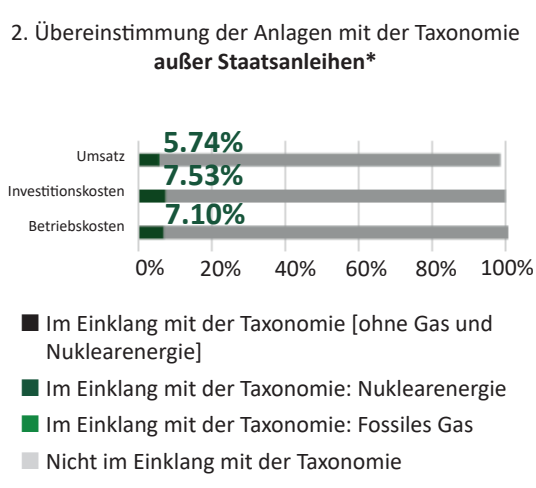
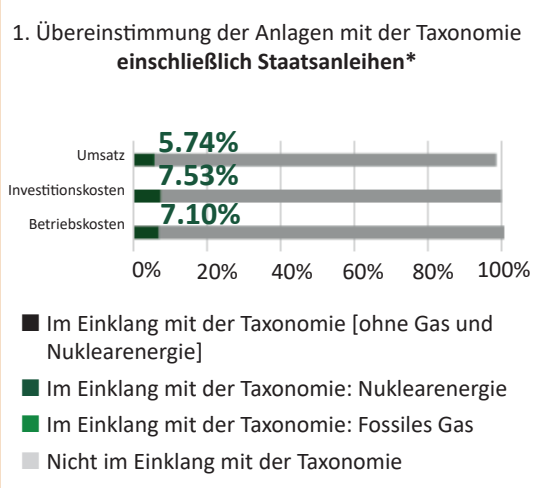
tiven mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.08% bzw. 3.01%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 4.42%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **48.86%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 15.03%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?*

Dieses Produkt hat keinen ESG-Vergleichsindex

● *Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EUROPEAN EQUITY DYNAMIC MULTI FACTORS

Rechtsträgerkennung:
5493008YF0WLJMAHCR51

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **66.51%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI Europe Index**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.91 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.798 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Ergebnis am Ende des vorherigen Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios war **1.04 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs war **0.80 (C)**.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher

Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:** Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche

Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

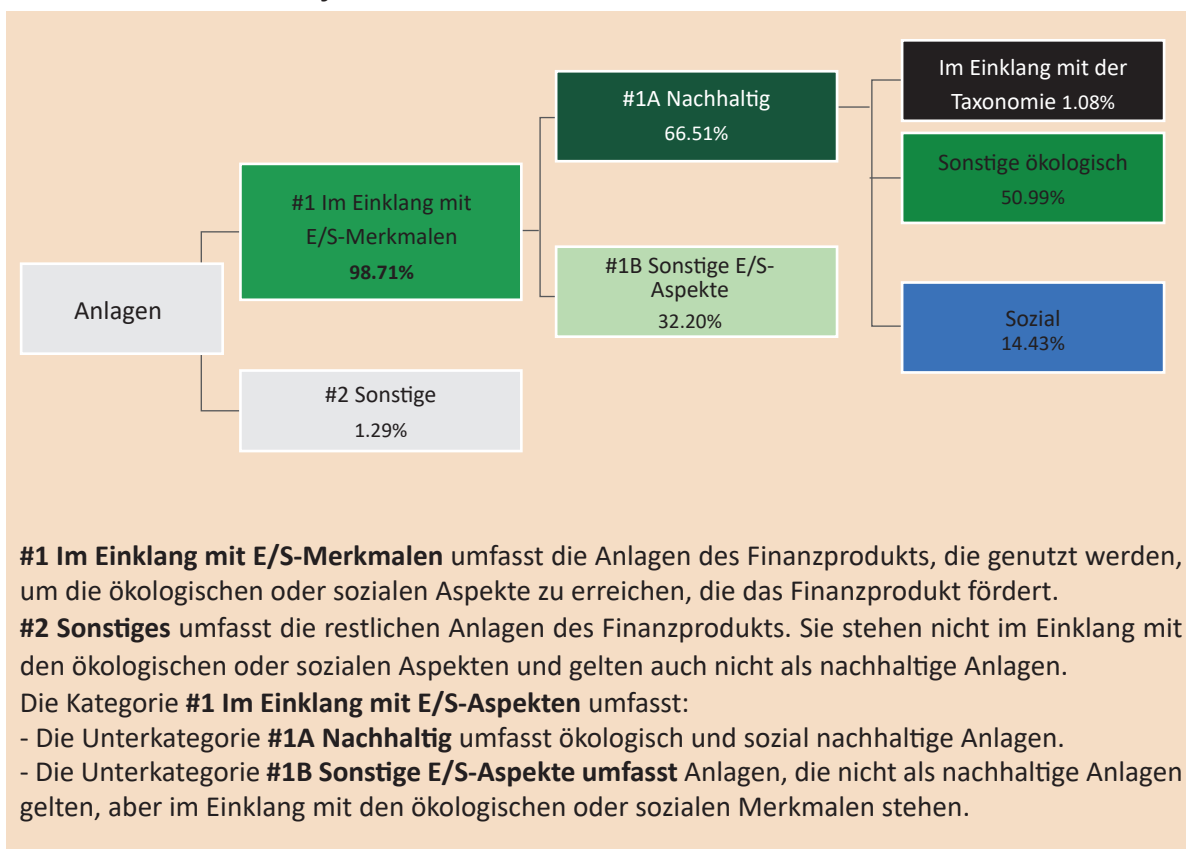
Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2022 bis 30.06.2023**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
NOVO NORDISK A/S-B	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Dänemark	4.48%
ASML HOLDING NV	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Niederlande	3.11%
SAP SE / XETRA	Informationstechnologie	Software und Dienstleistungen	Deutschland	2.52%
SHELL PLC	Energie	Öl, Gas und Brennstoffe	Vereinigtes Königreich	2.48%
ROCHE HLDG AG-GENUSS	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Schweiz	2.36%
NESTLE SA-REG	Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	Schweiz	2.21%
ASTRAZENECA GBP	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Vereinigtes Königreich	1.98%
NOVARTIS AG-REG	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Schweiz	1.84%
L OREAL (PARIS)	Basiskonsumgüter	Haushalts- und Körperpflegeprodukte	Frankreich	1.62%
GSK PLC	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Vereinigtes Königreich	1.42%
LVMH MOET HENNESSY LOUIS VUI	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Frankreich	1.39%
RELX PLC	Industriewerte	Geschäftliche und professionelle Dienstleistungen	Vereinigtes Königreich	1.29%
HSBC HOLDING PLC GBP	Finanzwerte	Banken	Vereinigtes Königreich	1.26%
DEUTSCHE TELEKOM NAM (XETRA)	Kommunikationsdienste	Telekommunikation	Deutschland	1.25%
BP PLC	Energie	Öl, Gas und Brennstoffe	Vereinigtes Königreich	1.24%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	15.01%
Industriewerte	Anlagegüter	12.03%
Finanzwerte	Banken	7.80%
Finanzwerte	Versicherung	6.33%

<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	<i>5.97%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>5.86%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>5.73%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>5.18%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>3.96%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>3.80%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>3.04%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>2.97%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>2.84%</i>
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	<i>2.73%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>2.64%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>2.05%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>1.56%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>1.21%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>1.12%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>1.06%</i>

Werkstoffe	Baustoffe	0.96%
Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	0.93%
Informationstechnologie	Technologie Hardware und Geräte	0.92%
Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	0.91%
Werkstoffe	Metalle und Bergbau	0.89%
Industriewerte	Transport	0.57%
Werkstoffe	Behälter und Verpackungen	0.43%
Immobilien	REITs	0.21%
Forex	Forex	0.00%
Finanzwerte	Anlagefonds	0.00%
Sonstiges	Sonstiges	0.00%
Bargeldanlagen	Bargeldanlagen	1.29%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 1.08% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

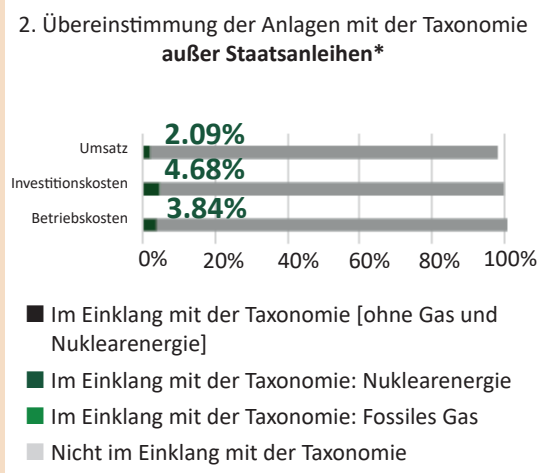
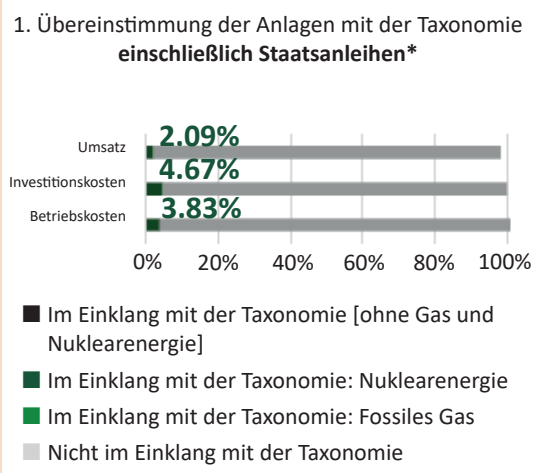
☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.06% bzw. 1.32%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 4.70%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **50.99%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 14.43%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
EUROPEAN EQUITY RISK PARITY

Rechtsträgerkennung:
549300LGU40UNY8NUK95

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **62.8%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI Europe Index**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen. Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.969 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.792 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von **1.10 (C)** und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug **0.80 (C)**.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi

unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin

überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

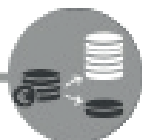
Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

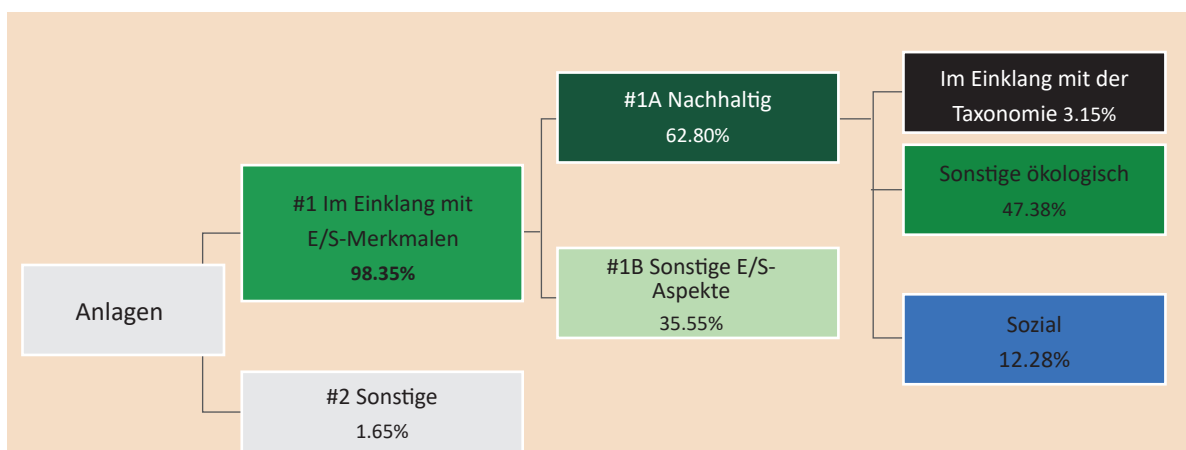
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
ENI SPA MILAN	Energie	Öl, Gas und Brennstoffe	ITALIEN	1.06%
TOTALENERGIES SE PARIS	Energie	Öl, Gas und Brennstoffe	FRANKREICH	1.05%
OMV AG	Energie	Öl, Gas und Brennstoffe	AUSTRIA	0.95%
REPSOL SA	Energie	Öl, Gas und Brennstoffe	SPANIEN	0.95%
SHELL PLC	Energie	Öl, Gas und Brennstoffe	UNITED KINGDOM	0.90%
EQUINOR ASA	Energie	Öl, Gas und Brennstoffe	NORWEGEN	0.87%
GALP ENERGIA -B	Energie	Öl, Gas und Brennstoffe	PORTUGAL	0.82%
KONINKLIJKE KPN NV	Kommunikationsdienste	Telekommunikationsdienste	NIEDERLANDE	0.75%
DEUTSCHE TELEKOM NAM (XETRA)	Kommunikationsdienste	Telekommunikationsdienste	DEUTSCHLAND	0.74%
SAP SE / XETRA	Informationstechnologie	Software und Dienstleistungen	DEUTSCHLAND	0.73%
AKER BP ASA	Energie	Öl, Gas und Brennstoffe	NORWEGEN	0.72%
ORANGE	Kommunikationsdienste	Telekommunikationsdienste	FRANKREICH	0.72%
CAPGEMINI SE	Informationstechnologie	Software und Dienstleistungen	FRANKREICH	0.67%
ELISA OYJ	Kommunikationsdienste	Telekommunikationsdienste	FINNLAND	0.66%
TELEFONICA SA	Kommunikationsdienste	Telekommunikationsdienste	SPANIEN	0.64%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Dieser Teilfonds wurde am 7. Juni 2024 liquidiert und dieser Bericht basiert auf der Portfoliozusammensetzung des Teilfonds am 23. Mai 2024, dem Datum vor Beginn des Liquidierungsprozesses.

Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Energie	Öl, Gas und Brennstoffe	8.52%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	8.39%
Kommunikationsdienste	Telekommunikationsdienste	7.79%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	7.29%
Industriewerte	Anlagegüter	6.56%
Versorgungswirtschaft	Stromversorger	5.44%

<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>4.49%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>4.10%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>4.01%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>3.80%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>3.62%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>2.59%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>2.58%</i>
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	<i>2.54%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>2.46%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>2.35%</i>
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	<i>2.33%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>2.25%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>2.09%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>1.89%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>1.69%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>1.38%</i>

<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>1.33%</i>
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	<i>1.26%</i>
<i>Werkstoffe</i>	<i>Papier- und Forstprodukte</i>	<i>1.18%</i>
<i>Versorgungswirtschaft</i>	<i>Unabhängige Produzenten von Strom und erneuerbarer Energie</i>	<i>0.98%</i>
<i>Versorgungswirtschaft</i>	<i>Wasserversorger</i>	<i>0.98%</i>
<i>Versorgungswirtschaft</i>	<i>Gasversorger</i>	<i>0.92%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>0.90%</i>
<i>Werkstoffe</i>	<i>Baustoffe</i>	<i>0.80%</i>
<i>Immobilien</i>	<i>Equity-Immobilienfonds (REITs)</i>	<i>0.57%</i>
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	<i>0.50%</i>
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	<i>0.47%</i>
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>0.33%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>0.00%</i>
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	<i>1.64%</i>

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil -des Umsatzes, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger -der Investitionskosten (CapEx), also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. -der Betriebskosten (OpEx), also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 3.15% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

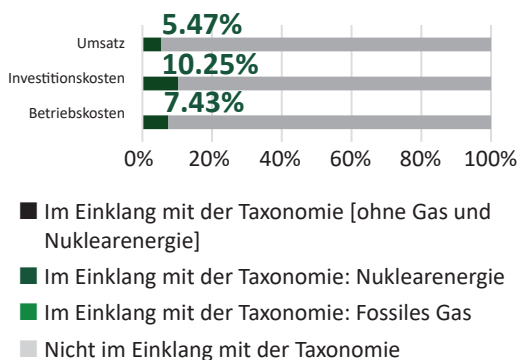
- ☐ Ja:
- ☐ In fossiles Gas ☐ In Nuklearenergie
- ☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

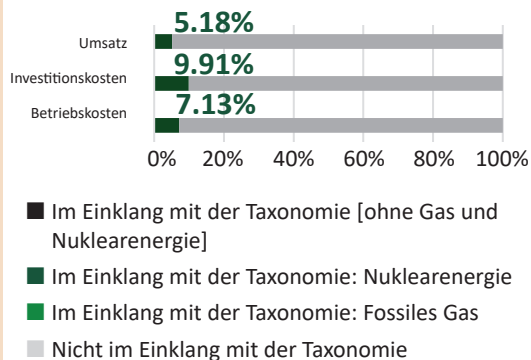
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.21% bzw. 2.96%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 7.81%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **47.38%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 12.28%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
GLOBAL EQUITY CONSERVATIVE

Rechtsträgerkennung:
529900QOYD9Y5ZBAUZ70

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **39.53%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI World Index**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.021(D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.179 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.23 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.12 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

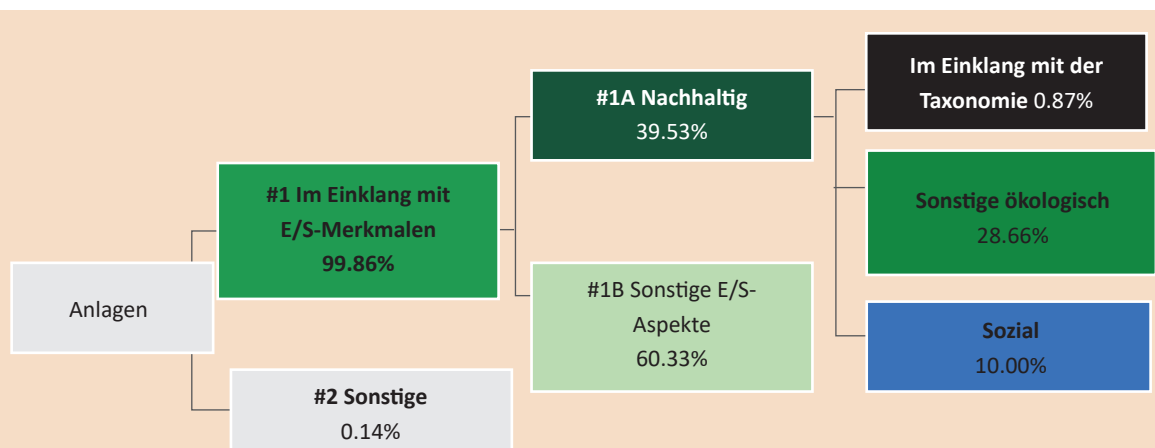
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
T-MOBILE US INC	Kommunikationsdienste	Telekommunikation	USA	2.20%
WASTE MANAGEMENT INC	Industriewerte	Geschäftlich und professionell Dienstleistungen	USA	2.19%
NOVARTIS AG-REG	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Schweiz	2.04%
MERCK & CO. INC.	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	USA	1.99%
COLGATE-PALMOLIVE CO	Nicht-Grundnahrungsmittel	Haushalts- und Körperpflegeprodukte	USA	1.89%
CISCO SYSTEMS INC	Informationstechnologie	Technologie Hardware und Geräte	USA	1.86%
CONSOLIDATED EDISON INC	Versorgungswirtschaft	Mehrere Versorgungsdienste	USA	1.84%
WALMART INC	Nicht-Grundnahrungsmittel	Basiskonsumgüter Vertrieb und Einzelhandel	USA	1.81%
COCA-COLA CO/THE	Nicht-Grundnahrungsmittel	Nahrungsmittel, Getränke und Tabak	USA	1.76%
KDDI CORP	Kommunikationsdienste	Telekommunikation	Japan	1.71%
CHUBB LTD	Finanzwerte	Versicherung	Schweiz	1.65%
MOTOROLA SOLUTIONS INC	Informationstechnologie	Technologie Hardware und Geräte	USA	1.60%
MCDONALD S CORP	Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	USA	1.60%
ABBVIE INC	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	USA	1.57%
PROCTER & GAMBLE CO/THE	Nicht-Grundnahrungsmittel	Haushalts- und Körperpflegeprodukte	USA	1.42%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstige umfasst die restlichen Anlagen des Finanzprodukts, die nicht im Einklang stehen mit den ökologischen oder sozialen Aspekten und nicht als nachhaltige Anlagen gelten.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die im Einklang stehen mit den ökologischen und sozialen Aspekten und nicht als nachhaltige Anlagen gelten.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	14.85%
Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	9.34%
Kommunikationsdienste	Telekommunikation	8.97%
Finanzwerte	Versicherung	7.57%
Informationstechnologie	Technologie Hardware und Geräte	6.78%
Informationstechnologie	Software und Dienstleistungen	6.19%

<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	5.43%
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	5.42%
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	3.77%
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	3.65%
<i>Industriewerte</i>	<i>Anlagegüter</i>	3.33%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	3.00%
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	2.68%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	2.64%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	2.38%
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	2.36%
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	2.08%
<i>Industriewerte</i>	<i>Transport</i>	1.98%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	1.67%
<i>Finanzwerte</i>	<i>Anlagefonds</i>	1.50%
<i>Werkstoffe</i>	<i>Chemikalien</i>	1.04%
<i>Versorgungswirtschaft</i>	<i>Gasversorger</i>	1.00%

Finanzwerte	Banken	1.00%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	0.89%
Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	0.26%
Werkstoffe	Behälter und Verpackungen	0.25%
Sonstiges	Sonstiges	0.00%
Forex	Forex	-0.03%
Bargeldanlagen	Bargeldanlagen	-0.00%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.87% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

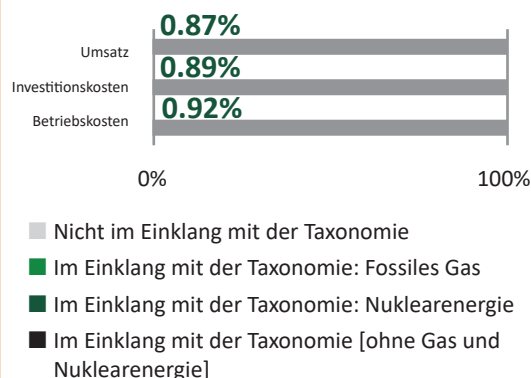
Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

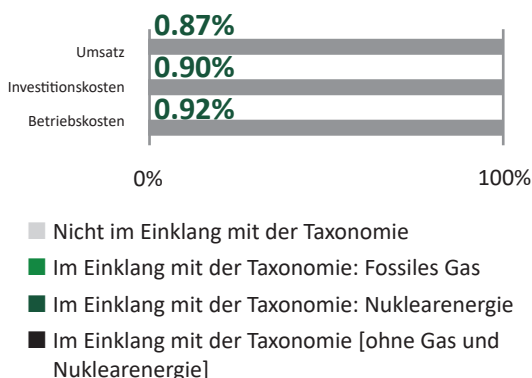
Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.75%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.28%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **28.66%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 10.00%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten.

Name des Produkts: AMUNDI FUNDS
GLOBAL EQUITY DYNAMIC MULTI FACTORS

Rechtsträgerkennung:
549300YXILW3O14Y0587

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **36.24%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI World (dividend reinvested) Index**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.079 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.179 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des vorherigen Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios war **0.21 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs war **-0.12 (D)**.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle

Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:** Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.

- Überwachung von Kontroversen: Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

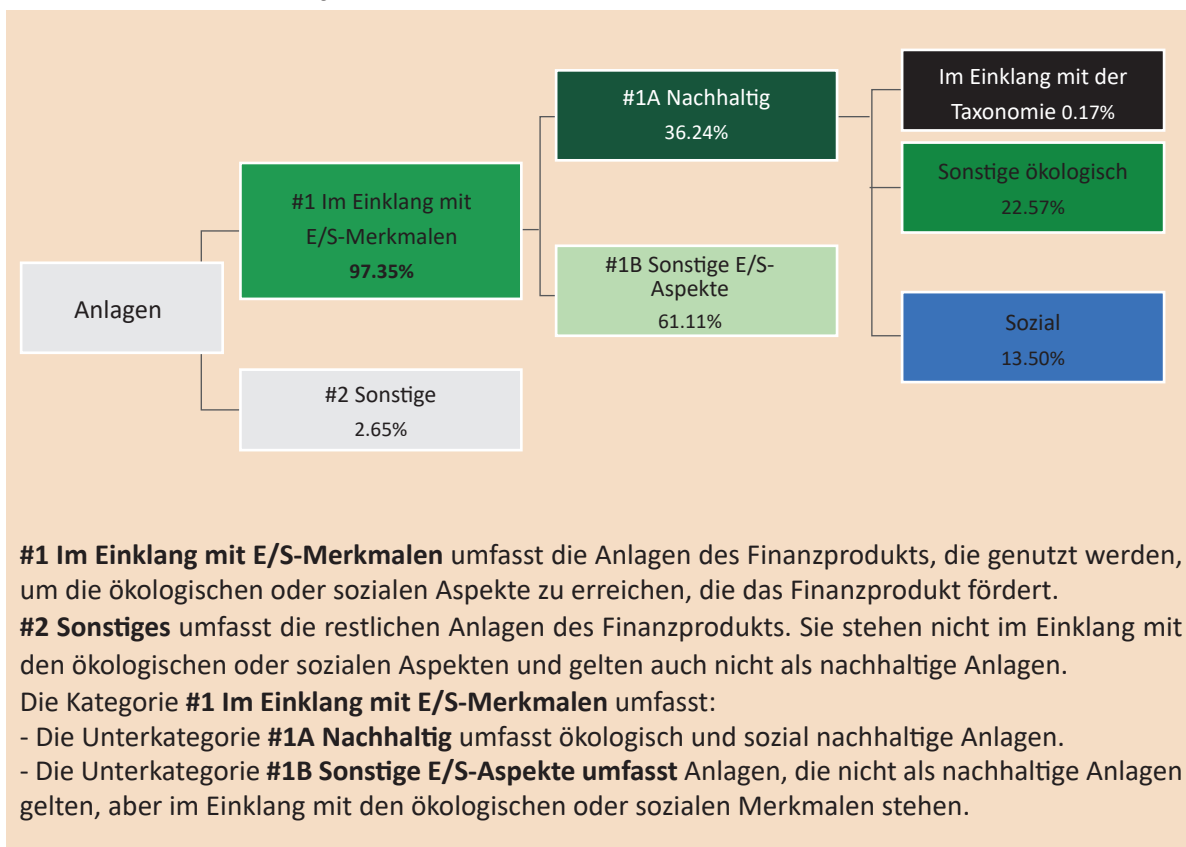
Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
NVIDIA CORP	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	USA	5.86%
APPLE INC	Informationstechnologie	Technologie Hardware und Geräte	USA	4.98%
MICROSOFT CORP	Informationstechnologie	Software und Dienstleistungen	USA	3.15%
ALPHABET INC CL A	Kommunikationsdienste	Medien und Unterhaltung	USA	2.48%
META PLATFORMS INC-CLASS A	Kommunikationsdienste	Medien und Unterhaltung	USA	2.30%
ALPHABET INC CL C	Kommunikationsdienste	Medien und Unterhaltung	USA	2.13%
BROADCOM INC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	USA	1.26%
AMAZON.COM INC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	USA	1.25%
VISA INC-CLASS A SHARES	Finanzwerte	Finanzdienstleistungen	USA	1.23%
COCA-COLA CO/ THE	Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	USA	1.10%
WALMART INC	Basiskonsumgüter	Basiskonsumgüter Vertrieb und Einzelhandel	USA	1.10%
MASTERCARD INC-CL A	Finanzwerte	Finanzdienstleistungen	USA	1.10%
EXXON MOBIL CORP	Energie	Öl, Gas und Brennstoffe	USA	1.03%
PEPSICO INC	Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	USA	1.00%
HEWLETT PACKARD ENTERPRISE	Informationstechnologie	Technologie Hardware und Geräte	USA	0.98%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	10.41%
Kommunikationsdienste	Medien und Unterhaltung	8.70%
Informationstechnologie	Technologie Hardware und Geräte	8.36%
Informationstechnologie	Software und Dienstleistungen	8.31%

<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	7.22%
<i>Industriewerte</i>	<i>Anlagegüter</i>	5.97%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	5.58%
<i>Finanzwerte</i>	<i>Banken</i>	4.38%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	4.28%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	3.92%
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	3.68%
<i>Finanzwerte</i>	<i>Versicherung</i>	3.48%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	3.30%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	2.86%
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	2.80%
<i>Industriewerte</i>	<i>Transport</i>	2.38%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	1.77%
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	1.73%
<i>Werkstoffe</i>	<i>Chemikalien</i>	1.37%
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	1.27%

Kommunikationsdienste	Telekommunikation	1.23%
Werkstoffe	Metalle und Bergbau	0.88%
Immobilien	REITs	0.77%
Energie	Energieanlagen und -Dienstleistungen	0.74%
Versorgungswirtschaft	Stromversorger	0.57%
Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	0.41%
Immobilien	Verwaltung und Entwicklung von Immobilien	0.38%
Werkstoffe	Baustoffe	0.23%
Versorgungswirtschaft	Mehrere Versorgungsdienste	0.19%
Versorgungswirtschaft	Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie	0.09%
Versorgungswirtschaft	Gasversorger	0.07%
Werkstoffe	Papier- und Forstprodukte	0.01%
Forex	Forex	0.00%
Bargeldanlagen	Bargeldanlagen	2.65%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Aus-



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.17% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

stoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

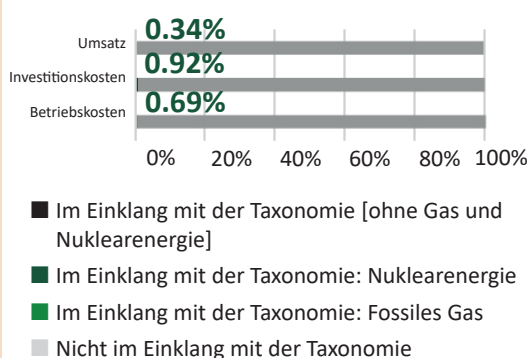
☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

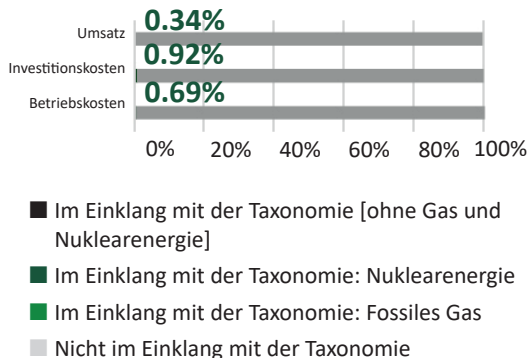
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.25%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.51%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **22.57%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 13.50%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukten.

Name des Produkts: AMUNDI FUNDS
EUROPEAN CONVERTIBLE BOND

Rechtsträgerkennung:
529900644PSS3LALW918

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **67.52%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **REFINITIV EUROPEAN CONVERTIBLE HEDGED**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen. Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.037 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.675 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.94 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.71 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener

Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten,
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
SCHNEIDER ELEC 1.97% 11/30 CV	Industriewerte	Anlagegüter	Frankreich	4.50%
CELLNEX 0.75% 11/31 CV	Kommunikationsdienste	Telekommunikation	Spanien	4.47%
AMADEUS 1.50% 04/25 CV REGS	Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	Spanien	4.13%
IAG 1.125% 05/28 CV	Industriewerte	Transport	Spanien	4.11%
SAFRAN 0% 04/28 CV	Industriewerte	Anlagegüter	Frankreich	3.79%
WENDEL / BUREAU VERITAS 2.625% 03/26 CV	Industriewerte	Geschäftliche und professionelle Dienstleistungen	Frankreich	3.72%
STMICROELECTRONICS 0% 08/27 CV	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Niederlande	3.38%
EDENRED 0% 06/28 CV	Finanzwerte	Finanzdienstleistungen	Frankreich	3.34%
RAG / EVONIK 0% 06/26 CV	Werkstoffe	Chemikalien	Deutschland	3.10%
AMUNDI EURO LIQ SHORT TERM SRI - Z	Finanzwerte	Anlagefonds	Frankreich	3.06%
STMICROELECTRONICS 0% 08/25 CV	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Niederlande	2.87%
ACCOR SA 0.7% 12/27 CV	Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	Frankreich	2.79%
QIAGEN NV 1% 13/11/24 CV	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Niederlande	2.27%
VEOLIA 0% 01/25 CV	Versorgungswirtschaft	Mehrere Versorgungsdienste	Frankreich	2.22%
PIRELLI & C SPA 0% 12/25 CV	Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	Italien	2.09%

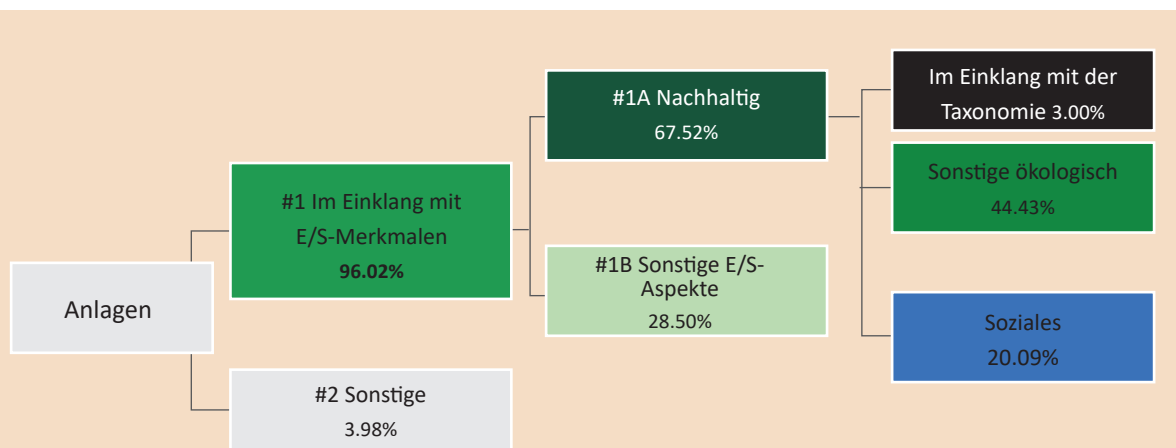


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Merkmalen** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Industriewerte	Anlagegüter	13.68%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	9.14%
Kommunikationsdienste	Telekommunikation	8.20%
Industriewerte	Transport	7.45%
Industriewerte	Geschäftliche und professionelle Dienstleistungen	7.22%
Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	7.19%

<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>5.96%</i>
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>3.51%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>3.27%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>3.26%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>3.10%</i>
<i>Finanzwerte</i>	<i>Anlagefonds</i>	<i>3.06%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>3.04%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>2.58%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>2.22%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>2.09%</i>
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>1.87%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>1.84%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>1.71%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>1.65%</i>
<i>Versorgungswirtschaft</i>	<i>Gasversorger</i>	<i>1.48%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>1.44%</i>

Energie	Energieanlagen und -Dienstleistungen	1.34%
Versorgungswirtschaft	Stromversorger	1.26%
Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	1.03%
Informationstechnologie	Technologie-Hardware und Geräte	0.85%
Werkstoffe	Metalle und Bergbau	0.52%
Forex	Forex	0.01%
Sonstiges	Sonstiges	0.00%
Bargeldanlagen	Bargeldanlagen	0.04%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 3.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen.

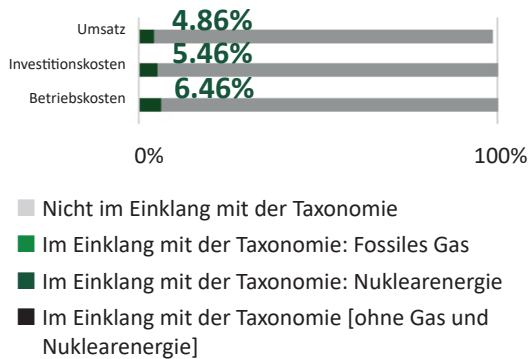
die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

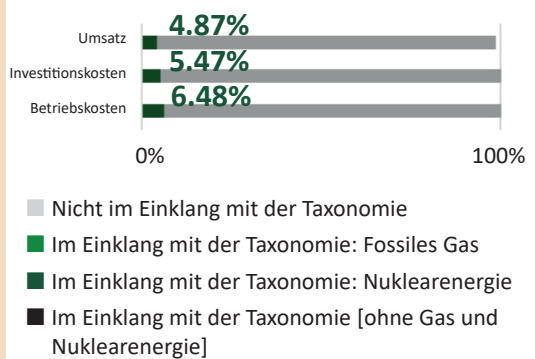
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.01% bzw. 2.56%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 4.23%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **44.43%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 20.09%.

EU-Taxonomie
nicht erfüllen.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein
Finanzprodukt
die von ihm
geförderten
ökologischen oder
sozialen Aspekte
erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 9, Absätze 1 bis 4a der Verordnung (EU) 2019/2088 und in Artikel 5, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts:
Amundi Funds Montpensier Global Convertible Bond

Rechtsträgerkennung:
529900LZ9GLOP969J692

Nachhaltiges Anlageziel

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste ökologisch nachhaltiger Wirtschaftsaktivitäten.

Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden nachhaltige Anlagen mit ökologischem Ziel getätigt: ____% des Nettovermögens des Fonds



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden ökologische/soziale (E/S) Aspekte gefördert und es gab einen Anteil nachhaltige Anlagen in Höhe von 34.1% auch wenn nachhaltige Anlagen kein Anlageziel waren:



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden nachhaltige Anlagen mit sozialem Ziel getätigt: ____% des Nettovermögens des Fonds



Es wurden E/S-Aspekte gefördert, aber keine nachhaltigen Anlagen getätigt

Der Anlageverwalter identifiziert nachhaltige Unternehmen durch Anwendung der beschriebenen Methode in der ESG-Richtlinie. Diese ist unter montpensier.com verfügbar.



Inwieweit wurde das nachhaltige Anlageziel dieses Finanzprodukts erfüllt?

Der Fonds berücksichtigt Nachhaltigkeitsfaktoren im Rahmen seines Anlageprozesses. Nachstehend und im Kapitel „Anlagestrategie“ des Prospekts wird genauer hierauf eingegangen.

Der Fonds berücksichtigt ESG-Kriterien zur Vereinheitlichung der finanziellen Leistung und im Bestreben, das ESG-Ergebnis des Emittenten positiv zu beeinflussen. Unternehmen werden dazu angehalten, ESG-Kriterien besser in ihre Aktivitäten zu integrieren und bewährte Verfahren zu berücksichtigen.

Die Verwaltungsgesellschaft wendete die im vorvertraglichen Dokument für Finanzprodukte beschriebene und in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6, erster Absatz der Verordnung (EU) 2020/852 erwähnte Richtlinie an.

Mit Ausnahme von Barmitteln und Barmitteläquivalenten sowie gemeinsamen Kapitalanlagen sind 34,65% der Portfolioanlagen nachhaltige Anlagen (also 34.09% des Nettovermögens des Fonds).

Der gewichteter Durchschnitt des CO₂-Ausstoßes und der CO₂-Bilanz des Portfolios ist geringer als der des Index.

Wenn man Scope 3 hinzufügt, sind die Anteile ähnlich: CO₂-Ausstoß und CO₂-Bilanz des Portfolios sind geringer als die des Index.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● Wie schnitten die Nachhaltigkeitsindikatoren ab?

1.1. Ergebnis bei ökologischen Aspekten

Scope 1 und 2	28.06.2024	30.06.2023
Gewichteter Durchschnitt des CO₂-Ausstoßes		
Amundi Funds Montpensier Global Convertible Bond	117	310
Refinitiv Global Conv Focus EUR	342	403
CO₂-Bilanz		
Amundi Funds Montpensier Global Convertible Bond	54	201
Refinitiv Global Conv Focus EUR	110	316
Abdeckung (% investiert)		
Amundi Funds Montpensier Global Convertible Bond	99.92%	100.00%
Refinitiv Global Conv Focus EUR	96.52%	95.09%

Quelle: Montpensier Finance auf Grundlage von Daten des MSCI

Gewichteter Durchschnitt des CO₂-Ausstoßes, Emissionen in Tonnen / Umsatz in Mio. USD

CO₂-Ausstoß, Emissionen in Tonnen / Investitionssumme in Mio. EUR

Scope 3 Upstream, kumuliert mit Scope 1 und 2	28.06.2024	30.06.2023
Gewichteter Durchschnitt des CO₂-Ausstoßes		
Amundi Funds Montpensier Global Convertible Bond	181	367
Refinitiv Global Conv Focus EUR	404	470
CO₂-Bilanz		
Amundi Funds Montpensier Global Convertible Bond	73	236
Refinitiv Global Conv Focus EUR	132	369
Abdeckung (% investiert)		
Amundi Funds Montpensier Global Convertible Bond	92.29%	90.78%
Refinitiv Global Conv Focus EUR	89.70%	90.04%

Quelle: Montpensier Finance auf Grundlage von Daten des MSCI

NB: Gemäß der Delegierten Verordnung (EU) 2022/1288 wird die CO₂-Bilanz ab Dezember 2023 standardisiert durch den EVIC (Unternehmenswert + Barmittel). Diese Normalisierung basierte zuvor auf dem Börsenwert.

Seit 28. Juni 2024 weisen wir zudem alle gemeldeten oder geschätzten Scope 3 Upstream aus anstelle der geschätzten Scope 3 Tier 1.

1.2. Ergebnis bei sozialen Aspekten

	28.06.2024	30.06.2023
Stellenstreichungen in signifikanter Höhe		
Amundi Funds Montpensier Global Convertible Bond	21.9%	20.5%
Refinitiv Global Conv Focus EUR	20.0%	18.3%
Abdeckung (% investiert)		
Amundi Funds Montpensier Global Convertible Bond	85.47%	99.1%
Refinitiv Global Conv Focus EUR	74.46%	77.6%

	28.06.2024	30.06.2023
Frauen im Verwaltungsrat		
Amundi Funds Montpensier Global Convertible Bond	33.8%	32.8%
Refinitiv Global Conv Focus EUR	30.6%	30.8%
Abdeckung (% investiert)		
Amundi Funds Montpensier Global Convertible Bond	99.92%	98.6%
Refinitiv Global Conv Focus EUR	96.52%	94.5%

Quelle: Montpensier Finance / MSCI

Stellenstreichungen in signifikanter Höhe: Gewicht der Unternehmen des Portfolios, die zuletzt in den vergangenen drei Jahren in erheblichem Maße Stellen gestrichen haben (mehr als 1 000 entlassene Mitarbeiter oder 10% der Arbeitskräfte).

Frauen im Verwaltungsrat: Gewichtete Anzahl der Frauen im Verwaltungs- und Aufsichtsrat der Unternehmen des Portfolios.

1.3. Ergebnis bei der Unternehmensführung

	28.06.2024	30.06.2023
Unabhängigkeit des Verwaltungsrats		
Amundi Funds Montpensier Global Convertible Bond	88.9%	86.2%
Refinitiv Global Conv Focus EUR	85.1%	81.1%
Mit ESG-Zielen verknüpfte Vergütung		
Amundi Funds Montpensier Global Convertible Bond	53.1%	42.2%
Refinitiv Global Conv Focus EUR	54.5%	49.3%
Abdeckung (% investiert)		
Amundi Funds Montpensier Global Convertible Bond	99.92%	97.65%
Refinitiv Global Conv Focus EUR	96.52%	93.33%

Quelle: Montpensier Finance / MSCI

Unabhängigkeit des Verwaltungsrats: Gewicht der Unternehmen des Portfolios, bei denen die Mehrzahl der Verwaltungsratsmitglieder unabhängig sind von Mitarbeitern, Mehrheitsaktionären und Regierungen.

Mit ESG-Zielen verknüpfte Vergütung: Gewicht der Unternehmen des Portfolios, die bei der Vergütung von Führungskräften ESG-Kriterien berücksichtigen. Diese Messgröße basiert auf den veröffentlichten Berichten der Unternehmen. Sie konzentriert sich ausschließlich darauf, ob diese Elemente in den Komponenten der variablen Vergütung enthalten sind.

oder nicht, und berücksichtigt nicht ihre Wirksamkeit.

1.4. Ergebnis bei Menschenrechten

	28.06.2024	30.06.2023
Einhaltung des globalen Pakts der Vereinten Nationen - Bestanden		
Amundi Funds Montpensier Global Convertible Bond	94.7%	99.6%
Refinitiv Global Conv Focus EUR	87.5%	89.5%
Einhaltung des globalen Pakts der Vereinten Nationen - Unter Beobachtung		
Amundi Funds Montpensier Global Convertible Bond	5.3%	0.4%
Refinitiv Global Conv Focus EUR	9.0%	4.8%
Einhaltung des globalen Pakts der Vereinten Nationen - Durchgefallen		
Amundi Funds Montpensier Global Convertible Bond	0.0%	0.0%
Refinitiv Global Conv Focus EUR	0.0%	0.8%
Einhaltung des globalen Pakts der Vereinten Nationen - Nicht bewertet		
Amundi Funds Montpensier Global Convertible Bond	0.0%	0.0%
Refinitiv Global Conv Focus EUR	3.5%	4.9%
Abdeckung (% investiert)		
Amundi Funds Montpensier Global Convertible Bond	100.00%	100.00%
Refinitiv Global Conv Focus EUR	96.52%	95.09%

Quelle: Montpensier Finance / MSCI

Einhaltung des globalen Pakts der Vereinten Nationen Gewicht der Unternehmen des Portfolios, die den globalen Pakt der Vereinten Nationen einhalten.

● ... und im Vergleich zu früheren Zeiträumen?

Siehe oben.

● Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?

Die Methode von Montpensier Finance zur Identifizierung nachhaltiger Anlagen basiert auf folgenden Bestandteilen:

- Evaluierung des Beitrags zu einem nachhaltigen Ziel beruhend auf einem bestmöglichen Ansatz mit dem Ziel der Auswahl von Wertpapieren mit dem besten Ergebnis (oder der Eliminierung von Wertpapieren mit dem schlechtesten Ergebnis). Grundlage hierfür sind E- und/oder S-Kriterien sowie ein Ansatz beruhend auf den Zielen für nachhaltige Entwicklung (SDG) und dem Engagement bei nachhaltigen Aktivitäten, die bestimmt werden gemäß den intern „als nachhaltig definierten Aktivitäten“;
- Bewertung der Einhaltung der Grundsätze der guten Unternehmensführung auf der Grundlage unserer Analyse der Interessenabstimmung zwischen Management, Aktionären und Stakeholdern im Allgemeinen;
- Die Evaluierung des DNSH-Prinzips („keine erhebliche Beeinträchtigung“) beruht auf dem Ausschluss von Sektoren, wesentlichen negativen Auswirkungen und der Überwachung von Kontroversen, auch im Hinblick auf die Unternehmensführung.

Weitere Einzelheiten finden Sie im Prospekt und dem vorvertraglichen SFDR-Dokument im Anhang zum Prospekt des OGA, die auf der Website der Verwaltungsgesellschaft verfügbar sind.

● Inwiefern führten die nachhaltigen Anlagen nicht zu einer erheblichen Beeinträchtigung nachhaltiger Anlageziele?

Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?

Die Evaluierung des DNSH-Prinzips („keine erhebliche Beeinträchtigung“) beruht auf Ausschlüssen, wesentlichen negativen Auswirkungen und der Überwachung von Kontroversen. Außerdem wird davon ausgegangen, dass Unternehmen mit negativer ökologischer oder sozialer MIA-Wirkung bzw. negativer Auswirkung auf die Säulen E und S das DNSH-Prinzip beeinträchtigen.

Weitere Einzelheiten finden Sie im Prospekt und dem vorvertraglichen SFDR-Dokument im Anhang zum Prospekt des OGA, die auf der Website der Verwaltungsgesellschaft verfügbar sind.

Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Unternehmen, die nicht im Einklang stehen mit bestimmten internationalen Normen und Konventionen, insbesondere dem globalen Pakt der Vereinten Nationen (UNG), der internationalen Arbeitsorganisation (ILO) und den UN-Leitprinzipien für Wirtschaft und Menschenrechte (UNGPBHR), schließen wir aus unserem Anlagebereich aus.

Unternehmen mit „roter“ Kontroverse werden aus dem Anlagebereich ausgeschlossen. Zu diesen „roten“ Kontroversen zählen Unternehmen, die nicht im Einklang stehen mit dem globalen Pakt der Vereinten Nationen (Menschenrechte, Arbeitnehmerrechte, Umwelt und Korruption).

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Wir berücksichtigen die wichtigsten Indikatoren für negative Auswirkungen der Richtlinie für Sektorausschlüsse und normative Ausschlüsse, der Analyse bewährter Verfahren der Unternehmensführung (unter Einbeziehung der firmeneigenen Montpensier Governance Flag - MGF), der firmeneigenen qualitativen Analyse des Beitrags von Unternehmen zum ökologischen und gemeinschaftlichen Wandel (Montpensier Impact Assessment – MIA, Montpensier Industry Contributor – MIC) und/oder der Analyse ökologischer Aktivitäten zur Bestimmung des Beitrags zu einem Ziel oder mehreren Zielen für nachhaltige Entwicklung der UN.

Relevanz und Umfang dieser Analyseindikatoren variieren je nach Sektor, Branche und Region, in der das jeweilige Unternehmen tätig ist.

Informationen zu den ökologischen und sozialen Zielen und den Zielen der Unternehmensführung (ESG) finden Sie auf der Website der Verwaltungsgesellschaft:

<https://www.montpensier.com/sites/default/files/public/documents/politique-esg.pdf>

Das DNSH-Prinzip („keine erhebliche Beeinträchtigung“) gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der Europäischen Union für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden.

Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der Europäischen Union für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Größte Anlagen	Sektor	% Vermögenswerte	Land
Alibaba Group Holding - 0.50% - 06/2031	Einzelhandel	2.98%	Caïmanes, Îles
Safran - 0% - 04/2028	Industriegüter und industrielle Dienstleistungen	2.49%	Frankreich
Lenovo - 2.5% - 08/2029	Technologie	2.10%	HongKong
Saipem - 2.875% - 09/202	Energie	2.00%	Italien
Cellnex Telecom - 0.5% - 07/2028	Telekommunikation	1.93%	Spanien
Datadog - 0.125% - 06/2025	Technologie	1.91%	USA
Bill.com - 0% - 04/2027	Industriegüter und industrielle Dienstleistungen	1.87%	USA
STMicroelectronics - 0.00% - 08/2027	Technologie	1.87%	Niederlande
Axon - 0.50% - 12/2027	Industriegüter und industrielle Dienstleistungen	1.81%	USA
Halozyms - 1% - 08/2028	Gesundheit	1.72%	USA
LG Chem (LG Energy Solution) - 1.6% - 07/20	Industriegüter und industrielle Dienstleistungen	1.58%	Corée, République
Dexcom Inc - 0.375% - 05/2028	Gesundheit	1.51%	USA
On Semiconductor - 0.5% - 03/2029	Technologie	1.48%	USA
Zscaler Inc - 0.125% - 07/2025	Technologie	1.48%	USA
Schneider Electric - 1.97% - 11/2030	Industriegüter und industrielle Dienstleistungen	1.43%	Frankreich
Gesamtgewichtung der 15 größten Reihen vs Nettovermögen des Fonds zum 28.06.2024		28.2%	

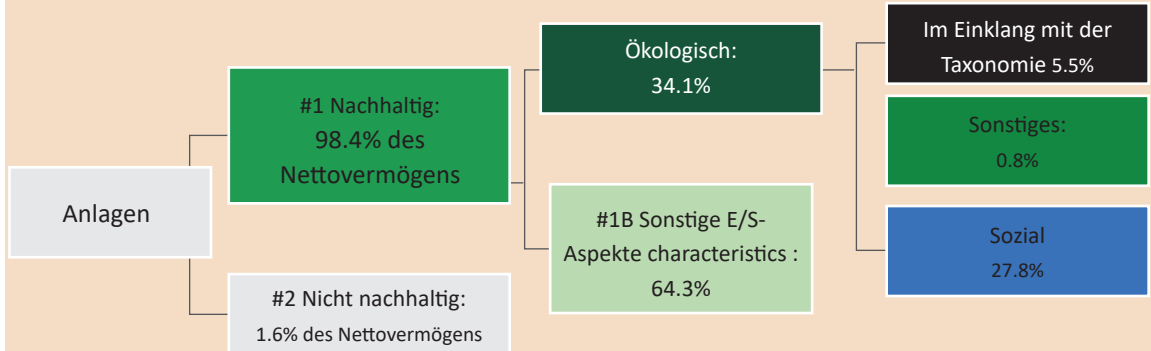
Die Liste umfasst die Anlagen des Finanzprodukts mit dem größten Anteil in folgendem Referenzzeitraum: 01.07.2023 - 30.06.2024



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?

Die Grundlage für die Berechnung der unten genannten Prozentsätze ist das Nettovermögen des Fonds.



#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie #1 Im Einklang mit E/S-Aspekten umfasst:

- Die Unterkategorie #1A Nachhaltig umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie #1B Sonstige E/S-Aspekte umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

In welchen Wirtschaftssektoren wurden Anlagen getätigt?

	% Fondsvolumen
Technologie	13.1%
Industriewerte	7.6%
Gesundheit	6.3%
Basiskonsumgüter	1.6%
Versorgungswirtschaft	1.5%
Nicht-Basiskonsumgüter	1.4%
Telekommunikation	0.9%
Immobilien	0.8%
Finanzwerte	0.6%
Energie	0.3%
Nachhaltige Anlagen insgesamt	34.1%

des Nettovermögens des Fonds zum
28.06.2024

Einstufung des Industry Classification Benchmark (ICB) - 11 Industriesektoren

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035.

Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung;



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

- **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Das Engagement von Unternehmen bei Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der Taxonomie wird bestimmt nur unter Berücksichtigung der von den Unternehmen veröffentlichten Daten.

Es stehen noch keine Daten zur Verfügung zum Engagement von Unternehmen bei mit der Taxonomie konformen Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie.

Zur Information: 3.40% des Portfolios sind Aktien, bei denen ein Engagement bei fossiler Energie und/oder Nuklearenergie identifiziert wurde. 5.80% des Portfolios sind Aktien, deren Umsatz teilweise auf Nuklearenergie zurückzuführen ist, und 2.37% sind Aktien mit einem Engagement bei fossiler Energie.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

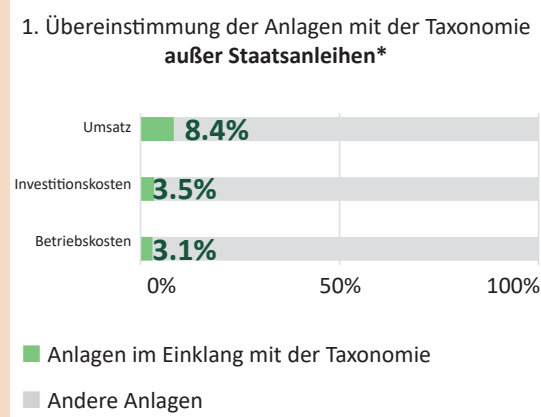
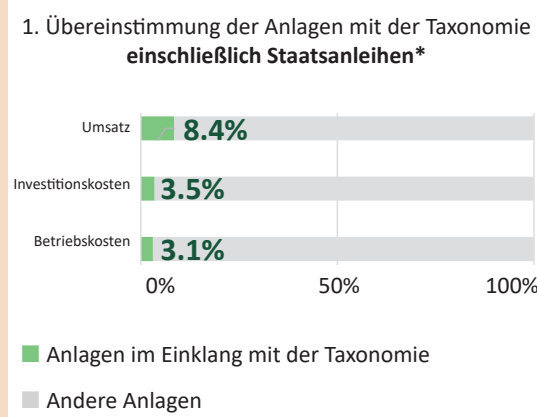
Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, bringt die derzeitige „Umweltfreundlichkeit“ des Investitionsempfängers zum Ausdruck.

- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, die relevant sind für den Übergang zu einer grünen Wirtschaft.

- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



*„Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements. MSCI ESG Research schätzt den Umsatz anhand der nachstehend beschriebenen Methode. Bei CapEx und OpEx werden nur die von den Unternehmen veröffentlichten Daten berücksichtigt.

Übereinstimmung mit der EU-Taxonomie

MSCI ESG Research schätzt die Übereinstimmung mit der EU-Taxonomie basierend auf dem maximalen Prozentanteil des Umsatzes des Unternehmens, der zurückzuführen ist auf Produkte und Dienstleistungen, die ökologische Ziele erfüllen, gemäß den MSCI Sustainable Impact Metrics. Bei Unternehmen, die das DNSH-Prinzip („keine erhebliche Beeinträchtigung“) und die „sozialen Mindestgarantien“ der EU-Taxonomie nicht erfüllen, verringert sich der Prozentanteil des Umsatzes, der zurückzuführen ist auf Produkte und Dienstleistungen, die ökologische Ziele erfüllen, auf 0. Gleiches gilt für Unternehmen, bei denen mindestens 5% des Umsatzes zurückzuführen sind auf die Lieferung und den Vertrieb von bzw. den Einzelhandel mit Tabakprodukten sowie Unternehmen mit einem Engagement bei umstrittenen Waffen.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei **Übergangsaktivitäten** stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Der Fonds hat keinen Mindestanteil für Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

	28.06.2024	30.06.2023
Übereinstimmung mit der EU-Taxonomie	% Fondsvolumen	% Fondsvolumen
Amundi Funds Montpensier Global Conve	8.4%	9.5%

Der vorstehend genannte Prozentanteil ist der Beitrag des Portfolios zur Übereinstimmung mit der EU-Taxonomie (basierend auf dem Umsatz) aller nachhaltigen Anlagen mit ökologischem oder sozialem Ziel.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Zum Datum dieses Berichts waren 6.3% des Nettovermögens in nachhaltige Anlagen mit ökologischem Ziel investiert, 0.8% des Nettovermögens standen dagegen nicht im Einklang mit der EU-Taxonomie.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Datum dieses Berichts waren 27.8% des Nettovermögens in nachhaltige Anlagen mit sozialem Ziel investiert.



Welche Anlagen sind unter „nicht nachhaltig“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Barmittel, Barmitteläquivalente und Geldmittel oder Derivate zur Absicherung machen 1.6% des Nettovermögens des Fonds aus und bieten keine ökologischen oder sozialen Mindestgarantien.



Welche Maßnahmen wurden ergriffen, um das Ziel der nachhaltigen Investitionen während des Berichtszeitraums zu erreichen?

Die Verwaltungsgesellschaft wendete die im vorvertraglichen Dokument für Finanzprodukte beschriebene und in Artikel 8, Absatz 1, 2 und 2a der Verordnung (EU) 2019/2088 und Artikel 6, erster Absatz der Verordnung (EU) 2020/852 erwähnte Richtlinie an.

Die Richtlinie für das Engagement von Aktionären von Montpensier Finance besteht aus einer Abstimmungsrichtlinie und einer Richtlinie für das Engagement.

Die Ausübung von Stimmrechten ist ein wichtiges Element des Dialogs mit Emittenten. Dies fördert bewährte Verfahren der Unternehmensführung und unterstützt die Berufsethik.

Montpensier Finance betrachtet die Ausübung von Stimmrechten als zentralen Bestandteil des Prozesses der Anlageverwaltung im besten Interesse seiner Kunden. Die Richtlinie für Stimmrechte von Montpensier Finance zielt ab auf die langfristige Wertsteigerung seiner Anlagen.

Bei der Ausübung der mit den vom Fonds gehaltenen Wertpapiere verknüpften Stimmrechten nehmen die Fondsverwalter Bezug auf die in der Nachhaltigkeitsrichtlinie von ISS Governance veröffentlichten Empfehlungen zu Grundsätzen der Unternehmensführung. ISS deckt alle gehaltenen Unternehmen im Portfolio der von Montpensier Finance verwalteten Fonds ab.

Der Regulierung zur Einhaltung von Vorschriften zufolge müssen Portfolioverwalter ihre Funktionen unabhängig, vor allem von Emittenten, ausüben und im alleinigen Interesse der Inhaber von Einheiten/Anteilen. Besondere Aufmerksamkeit schenken Portfolioverwalter den Entscheidungen, die Interessen der Inhaber von Einheiten/Anteilen beeinträchtigen können.

Die vollständige Abstimmungsrichtlinie und der letzte Bericht zur Ausübung der Stimmrechte sind auf unserer Webseite verfügbar.

Die Abstimmungsrichtlinie von Montpensier Finance wird ergänzt durch eine Richtlinie für das Engagement.

Die Teams der Fondsverwaltung sind dazu angehalten, Bedenken in Bezug auf Unternehmen bei Besprechungen zur Sprache zu bringen, vor allem dann, wenn ESG-Aspekte scheinbar nicht ausreichend berücksichtigt werden. Die Unternehmen sollen hierdurch dazu angehalten werden, ihre Vorgehensweisen in Bezug auf ökologische und soziale Aspekte bzw. Aspekte der Unternehmensführung zu verbessern, denn all dies sind Faktoren für nachhaltiges Wachstum.

Mit Unterstützung der Analysten für sozial verantwortungsvolle Anlagen arbeiten die Fondsverwalter an einem positiven und konstruktiven mittel- bis langfristigen Verhältnis zu den im Portfolio gehaltenen Unternehmen.

Das Verhältnis hat mehrere Dimensionen:

✓ Unternehmenskontakte;

✓ Die beabsichtigte Abstimmung der Fondsverwalter wird dem Unternehmen vor der Hauptversammlung mitgeteilt.

Zusätzlich zu den bei kleinen und mittleren Unternehmen üblichen Initiativen des direkten Engagements beteiligt sich Montpensier Finance insbesondere bei größeren Unternehmen auch an gemeinsamen, engagementbezogenen Aktionen von ISS im Rahmen seines Programms ISS ESG.

Dieser Dialog verfolgt die nachstehenden Ziele:

✓ Unternehmen sollen zur Festlegung einer ESG-Verpflichtung angehalten werden;

✓ Unternehmen sollen dazu angehalten werden, über ihre ESG-Praktiken zu informieren;

Die vollständige Richtlinie für das Engagement und der letzte Bericht zum Engagement sind auf unserer Webseite verfügbar.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt ein nachhaltiges Ziel erfüllt.

Der Fonds verwendet keinen nachhaltigen Vergleichsindex. Sein nachhaltigkeitsbezogenes Ergebnis wird verglichen mit dem seines Vergleichsindex: Stoxx Global 1800

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Entfällt

● **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Entfällt

● **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Entfällt

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Vorstehend finden Sie die Leistungsindikatoren des Fonds und seines Vergleichsindex gegenüber den Nachhaltigkeitsindikatoren.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI
FUNDS EURO AGGREGATE BOND

Rechtsträgerkennung:
529900DJK6EP37QSNF19

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **43.46%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **85% BLOOMBERG EURO AGGREGATE (E) + 10% ICE BOFA GLOBAL HIGH YIELD INDEX + 5% JP MORGAN EMBI GLOBAL**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.036 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.930 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 1.15 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.93 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMUNDI EURO LIQUIDITY SRI - Z (C)	Finanzwerte	Anlagefonds	Frankreich	2.51%
SPAIN 5.15% 10/28	Schatzbriefe	Schatzbriefe	Spanien	2.12%
SPAIN 3.15% 04/33	Schatzbriefe	Schatzbriefe	Spanien	1.74%
GGB 3.875% 06/28	Schatzbriefe	Schatzbriefe	Griechenland	1.64%
AMUNDI EURO LIQUIDITY-RATED SRI - Z (C)	Finanzwerte	Anlagefonds	Frankreich	1.57%
NEDERLD % 07/31	Schatzbriefe	Schatzbriefe	Niederlande	1.32%
SPAIN 3.55% 10/33	Schatzbriefe	Schatzbriefe	Spanien	1.16%
SPAIN 3.45% 10/34	Schatzbriefe	Schatzbriefe	Spanien	1.09%
BTPT 3.5% 02/31 7Y	Schatzbriefe	Schatzbriefe	Italien	1.05%
OAT 0.75% 05/53 OAT	Schatzbriefe	Schatzbriefe	Frankreich	1.03%
CFF 3.375% 09/31 EMTN	Verbriefte	Hybrid	Frankreich	0.96%
NEDERLD 0.5% 07/32	Schatzbriefe	Schatzbriefe	Niederlande	0.92%
A-F ABSOLUTE RETURN FOREX-I EUR	Finanzwerte	Anlagefonds	Luxemburg	0.91%
SPAIN 3.9% 07/39	Schatzbriefe	Schatzbriefe	Spanien	0.91%
BELGIUM 4.25% 03/41	Schatzbriefe	Schatzbriefe	Belgien	0.79%

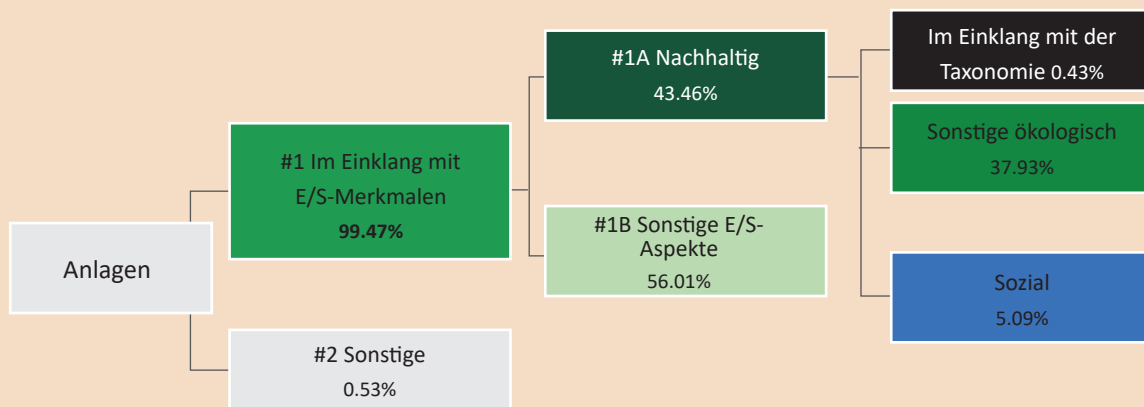


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?

Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.



#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Merkmalen** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Schatzbriefe	Schatzbriefe	27.00%
Corporates	Banken	16.68%
Verbriefte	Hypothekenbesicherte Anlagen	14.44%
Finanzwerte	Anlagefonds	8.21%
Regierungsnah	Supranationale Organisationen	6.85%
Regierungsnah	Agenturen	4.09%
Corporates	Nicht-Basiskonsumgüter	3.14%

<i>Corporates</i>	<i>Elektrizität</i>	<i>2.77%</i>
<i>Corporates</i>	<i>Kommunikation</i>	<i>2.18%</i>
<i>Verbrieft</i>	<i>Hybrid</i>	<i>1.79%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>1.77%</i>
<i>Regierungsnah</i>	<i>Staatlich</i>	<i>1.40%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>1.30%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>1.23%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>1.13%</i>
<i>Corporates</i>	<i>Energie</i>	<i>1.10%</i>
<i>Corporates</i>	<i>Transport</i>	<i>1.09%</i>
<i>Corporates</i>	<i>Versicherung</i>	<i>0.85%</i>
<i>Corporates</i>	<i>Basiskonsumgüter</i>	<i>0.76%</i>
<i>Regierungsnah</i>	<i>Lokale Behörden</i>	<i>0.67%</i>
<i>Verbrieft</i>	<i>Darlehen des öffentlichen Sektors</i>	<i>0.55%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>0.35%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>0.28%</i>
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	<i>0.25%</i>

<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	<i>0.19%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>0.11%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>-0.01%</i>
<i>Forex</i>	<i>Forex</i>	<i>-0.02%</i>
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	<i>-0.05%</i>

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.43% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

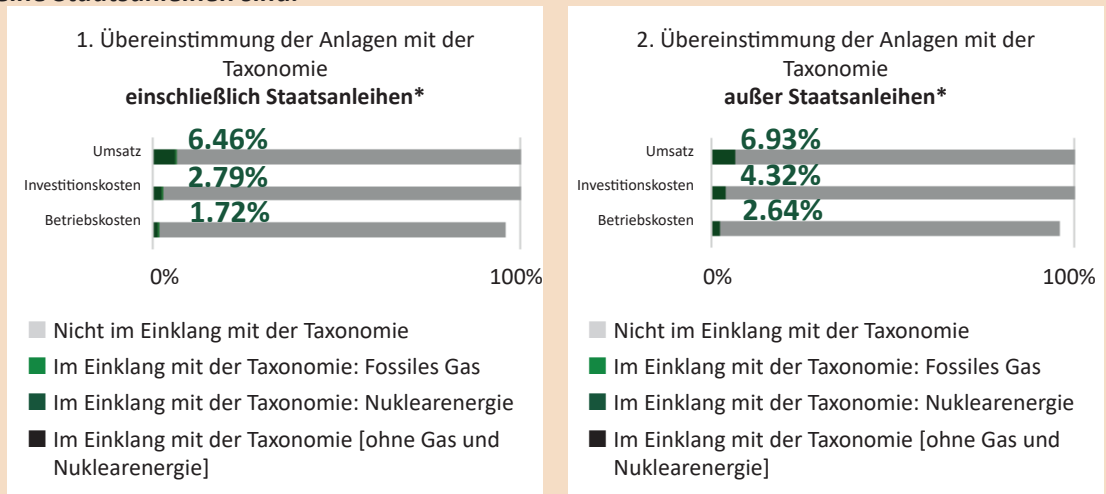
Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.03% bzw. 0.30%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 10.79%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **37.93%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 5.09%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS EURO CORPORATE ESG BOND

Rechtsträgerkennung: EJCJD2QBJY0UVP7HMP10

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **58.49%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **BLOOMBERG EURO AGGREGATE CORPORATE (E)**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.030 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.537 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.83 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.55 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

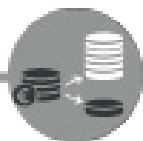


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

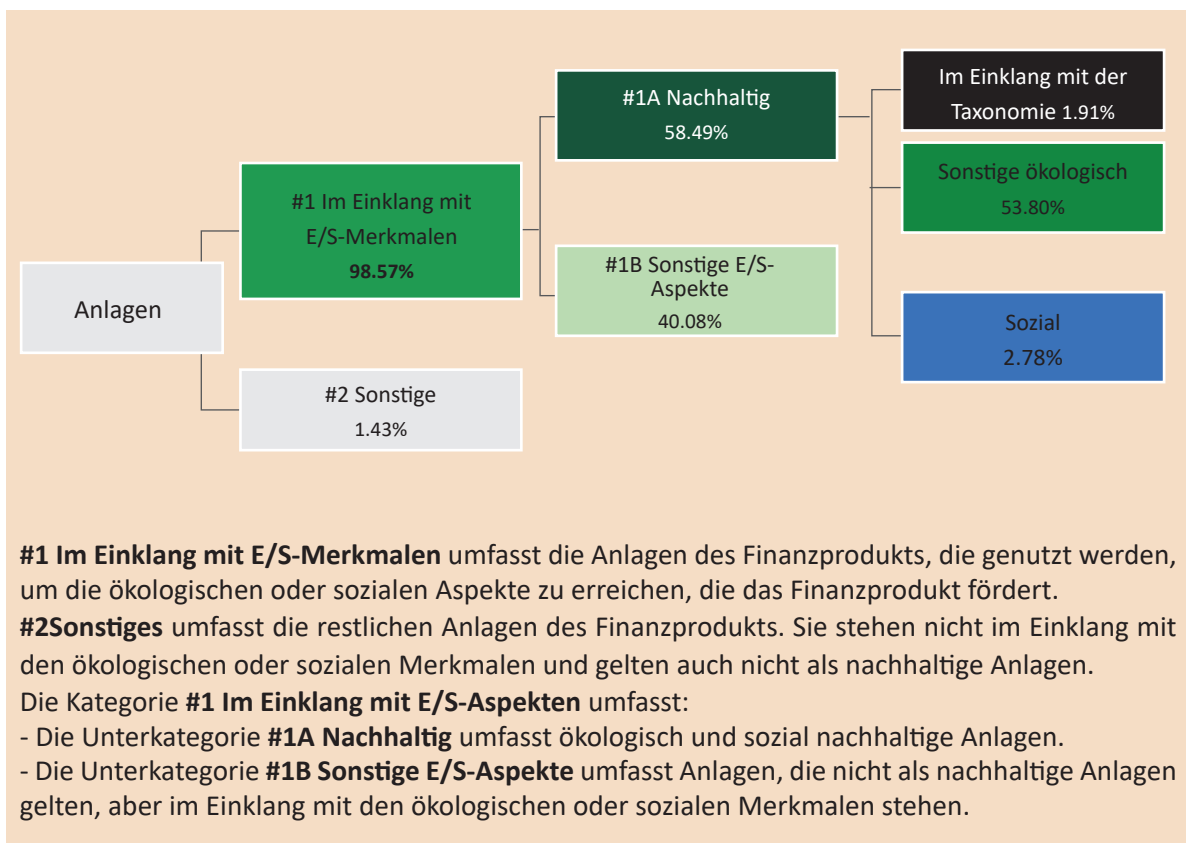
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
BUBILL 18/09/24 364D	Schatzbriefe	Schatzbriefe	Deutschland	9.77%
AMUNDI ABS - M (D)	Finanzwerte	Anlagefonds	Frankreich	2.03%
FRLBP VAR 03/34 EMTN	Corporates	Banken	Frankreich	1.50%
URWFP VAR PERP	Corporates	Immobilien (REIT)	Frankreich	1.34%
RABOBK 3.064% 02/34 EMTN	Verbriefte	Hypothekenbesicherte Anlagen	Niederlande	1.32%
ORSTED VAR 03/3024	Corporates	Elektrizität	Dänemark	1.22%
SPABOL 3% 05/34 EMTN	Verbriefte	Hypothekenbesicherte Anlagen	Norwegen	1.17%
AMUNDI ABS AAA I	Finanzwerte	Anlagefonds	Frankreich	1.00%
AMUNDI FRN CREDIT EURO VALUE FACTOR C	Finanzwerte	Anlagefonds	Frankreich	0.71%
BNP VAR PERP	Corporates	Banken	Frankreich	0.70%
ABANCA VAR 04/30 EMTN	Corporates	Banken	Spanien	0.65%
REESM VAR PERP	Corporates	Elektrizität	Spanien	0.63%
SOCGEN VAR PERP EMTN	Corporates	Banken	Frankreich	0.63%
ISPIM VAR 03/28 EMTN	Corporates	Banken	Italien	0.62%
CAZAR VAR 07/28	Corporates	Banken	Spanien	0.61%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	38.55%
Schatzbriefe	Schatzbriefe	9.77%
Corporates	Elektrizität	7.66%
Corporates	Kommunikation	6.32%
Corporates	Nicht-Basiskonsumgüter	6.15%
Corporates	Immobilien (REIT)	4.92%
Finanzwerte	Anlagefonds	4.74%

<i>Corporates</i>	<i>Versicherung</i>	4.29%
<i>Corporates</i>	<i>Transport</i>	3.01%
<i>Corporates</i>	<i>Anlagegüter</i>	2.63%
<i>Verbrieft</i>	<i>Hypothekenbesicherte Anlagen</i>	2.49%
<i>Corporates</i>	<i>Grundstoffindustrie</i>	2.17%
<i>Corporates</i>	<i>Energie</i>	1.63%
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	1.49%
<i>Corporates</i>	<i>Basiskonsumgüter</i>	1.13%
<i>Corporates</i>	<i>Erdgas</i>	0.98%
<i>Corporates</i>	<i>Technologie</i>	0.65%
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	0.39%
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	0.36%
<i>Corporates</i>	<i>Finanzunternehmen</i>	0.24%
<i>Forex</i>	<i>Forex</i>	-0.00%
<i>Sonstiges</i>	<i>Sonstiges</i>	-0.04%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	0.50%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber

und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil - des Umsatzes, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger

- der **Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

1.91% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

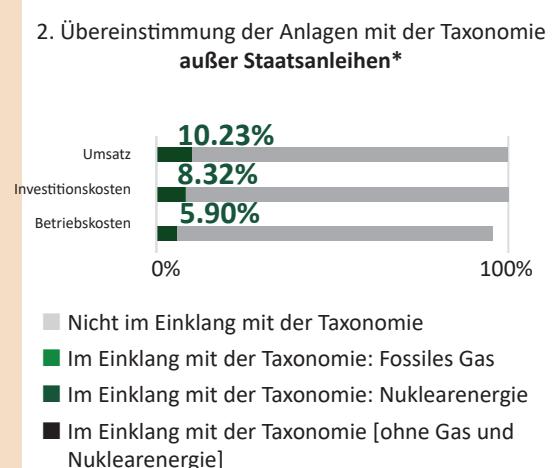
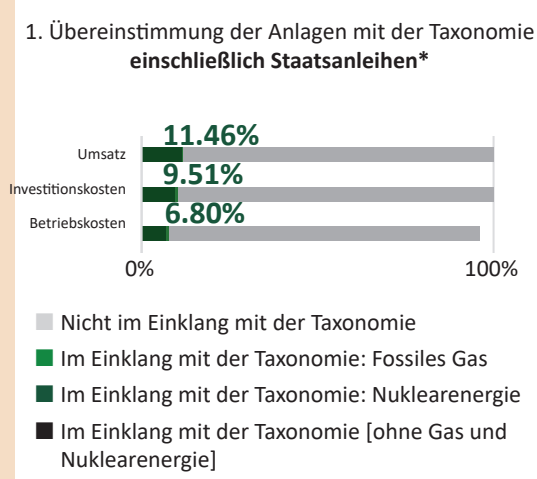
☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.09% bzw. 1.22%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 15.27%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **53.80%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 2.78%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Ebenfalls enthalten sein können Wertpapiere ohne ESG-Einstufung, für die keine Daten zur Verfügung stehen, die erforderlich sind, um die Erreichung ökologischer oder sozialer Aspekte zu messen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
STRATEGIC BOND

Rechtsträgerkennung:
5493009E9QZ9NKKKEW632

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **28.38%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.151 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.20 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

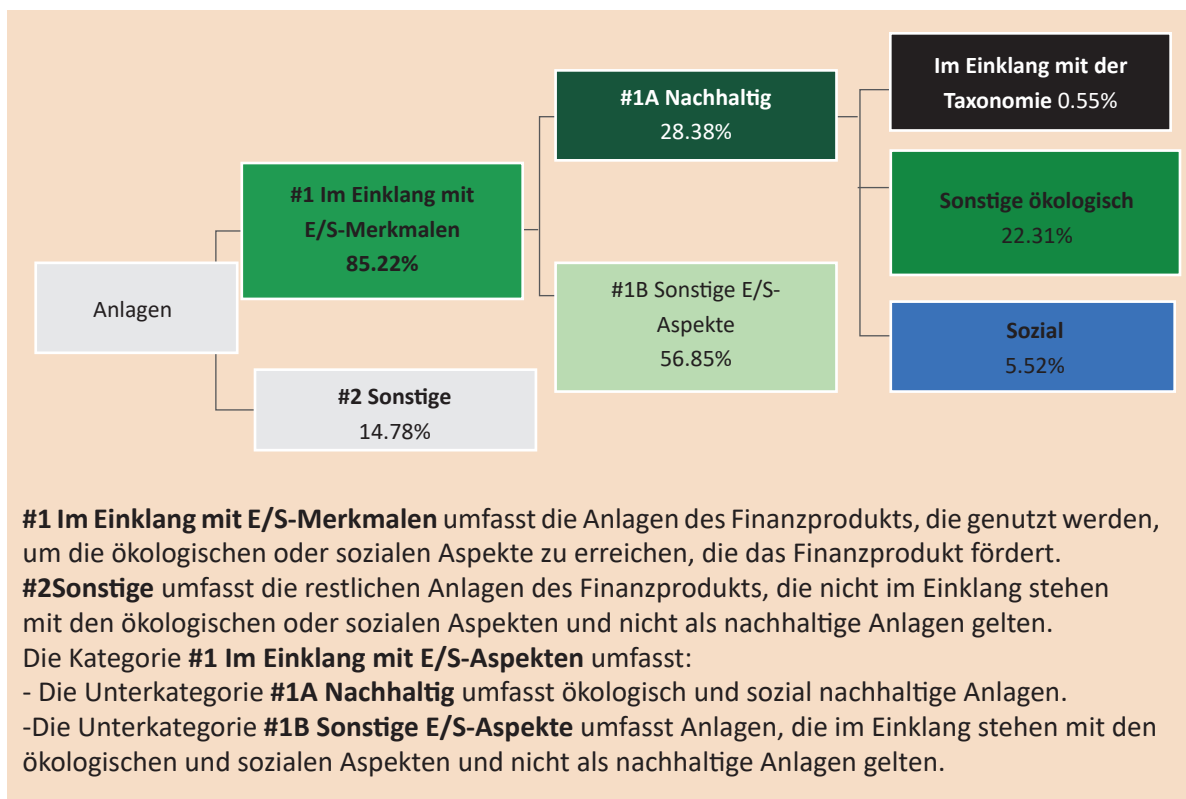
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMU PLAN-EM GR ONE-SEN USDC	Finanzwerte	Anlagefonds	Luxemburg	3.26%
AIF - EMG MKT SOVEREIGN BD - S	Finanzwerte	Anlagefonds	Luxemburg	3.05%
A-F EMERGING MKT CORP H-Y BD-Z EUR	Finanzwerte	Anlagefonds	Luxemburg	1.96%
RABOBK 6.5% PERP	Corporates	Banken	Niederlande	1.22%
ATENTO HOLDINGS PLACEHOLDER	Sonstiges	Sonstiges	Luxemburg	1.14%
BKNYML FRN 12/50 CV	Finanzwerte	Banken	Luxemburg	1.12%
ATENTO FRN 08/25 REGS	Corporates	Finanzunternehmen	Luxemburg	1.12%
ARNDTN VAR PERP	Corporates	Sonstige Finanzwerte	Luxemburg	1.11%
FRICON 7.7% 07/28 REGS	Corporates	Nicht-Grundnahrungsmittel	Paraguay	1.07%
PDVSA 6% 11/26 REGS DEFAULT DFLT	Corporates	Energie	Venezuela	1.05%
NEMEAN 13.25% 12/26 REGS	Corporates	Finanzunternehmen	Vereinigtes Königreich	1.04%
PAMPAR 7.50% 01/27 REGS	Corporates	Elektrizität	Argentinien	1.04%
CPIPGR 2.75% 05/26 EMTN	Corporates	Sonstige Finanzwerte	Luxemburg	0.99%
ISPVIT 2.375% 12/30	Corporates	Versicherung	Italien	0.93%
SAMMIN FRN 06/31 REGS	Corporates	Grundstoffindustrie	Brasilien	0.92%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	19.11%
Finanzwerte	Anlagefonds	8.52%
Corporates	Kommunikation	7.81%
Corporates	Sonstige Finanzwerte	7.30%
Corporates	Energie	5.93%
Corporates	Nicht-Basiskonsumgüter	5.66%
Corporates	Basiskonsumgüter	5.41%

<i>Corporates</i>	<i>Grundstoffindustrie</i>	5.38%
<i>Corporates</i>	<i>Anlagegüter</i>	4.68%
<i>Corporates</i>	<i>Elektrizität</i>	4.09%
<i>Regierungsnah</i>	<i>Staatlich</i>	3.75%
<i>Corporates</i>	<i>Finanzunternehmen</i>	3.51%
<i>Corporates</i>	<i>Technologie</i>	2.89%
<i>Corporates</i>	<i>Versicherung</i>	2.44%
<i>Corporates</i>	<i>Transport</i>	2.41%
<i>Corporates</i>	<i>Immobilien (REIT)</i>	2.37%
<i>Sonstiges</i>	<i>Sonstiges</i>	1.91%
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	1.66%
<i>Finanzwerte</i>	<i>Banken</i>	1.38%
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	1.24%
<i>Finanzwerte</i>	<i>Versicherung</i>	0.65%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	0.03%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	0.00%
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	0.00%

Regierungsnah	Lokale Behörden	0.00%
Forex	Forex	-0.51%
Bargeldanlagen	Bargeldanlagen	1.43%



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.55% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmögliche

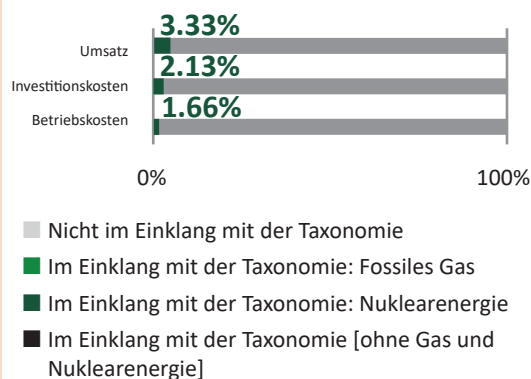
chen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

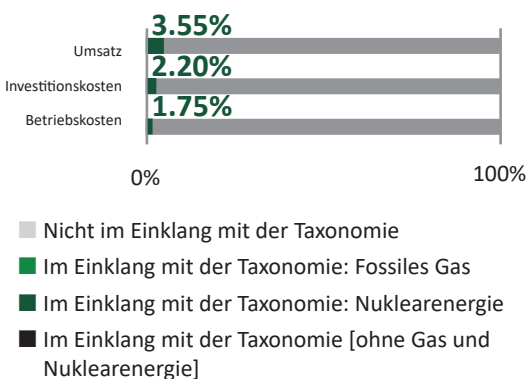
- **des Umsatzes**, als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.09% bzw. 0.10%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 3.47%.

sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **22.31%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 5.52%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI
FUNDS EURO HIGH YIELD BOND

Rechtsträgerkennung:
E1BBUNTIB1P10L18SD26

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **43.32%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **ICE BOFA BB-B EUROPEAN CURRENCY HIGH YIELD CONSTRAINED INDEX HEDGED**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.487 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.315 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.28 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.16 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener

Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMUNDI EURO LIQUIDITY SRI - Z (C)	Finanzwerte	Anlagefonds	Frankreich	4.37%
BFT AUREUS ISR - Z (C)	Finanzwerte	Anlagefonds	Frankreich	1.85%
AMUNDI EURO LIQ SHORT TERM SRI - Z	Finanzwerte	Anlagefonds	Frankreich	1.74%
VMED 4.875% 07/28 REGS	Corporates	Kommunikation	Irland	1.14%
EDF VAR PERP EMTN	Corporates	Elektrizität	Frankreich	1.10%
ALPHA VAR 06/29 EMTN	Corporates	Banken	Griechenland	1.10%
LORCAT 4% 09/27 REGS	Corporates	Kommunikation	Spanien	1.08%
TITIM 7.875% 07/28 .	Corporates	Kommunikation	Italien	1.03%
VIEFP VAR PERP .	Corporates	Sonstige Versorgungsunternehmen	Frankreich	0.99%
VOD VAR 08/80	Corporates	Kommunikation	Vereinigtes Königreich	0.98%
EOFP 3.75% 06/28	Corporates	Nicht-Basiskonsumgüter	Frankreich	0.98%
EDF VAR PERP EMTN	Corporates	Elektrizität	Frankreich	0.95%
ZIGGO 3.375% 02/30 REGS	Corporates	Kommunikation	Niederlande	0.93%
TEVA 3.75% 05/27	Corporates	Basiskonsumgüter	Niederlande	0.92%
BBVASM VAR PERP	Corporates	Banken	Spanien	0.91%

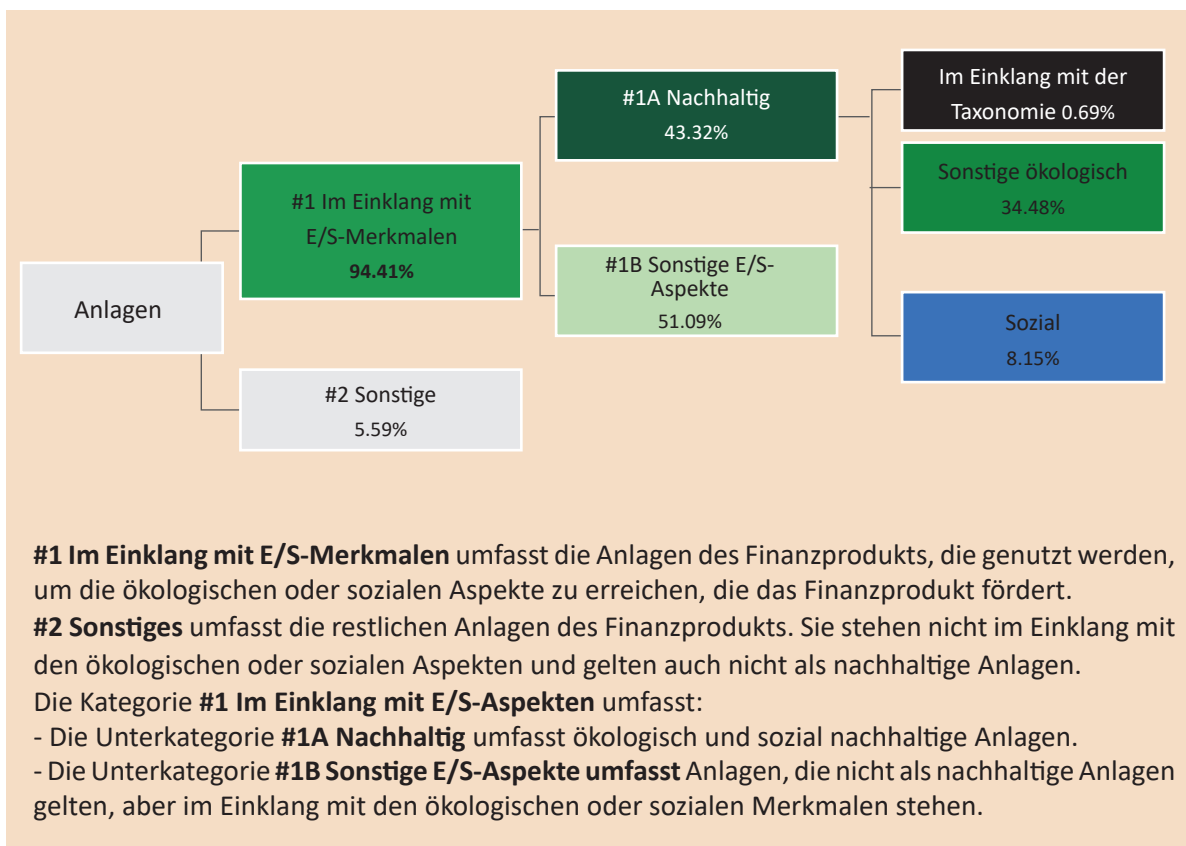


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Nicht-Basiskonsumgüter	18.68%
Corporates	Kommunikation	18.04%
Corporates	Banken	17.31%
Corporates	Basiskonsumgüter	11.40%
Finanzwerte	Anlagefonds	8.50%
Corporates	Elektrizität	5.78%
Corporates	Anlagegüter	4.78%

Corporates	Transport	3.98%
Corporates	Grundstoffindustrie	3.58%
Corporates	Energie	3.05%
Corporates	Sonstige Finanzwerte	1.74%
Corporates	Technologie	1.50%
Corporates	Sonstige Industriewerte	1.16%
Corporates	Sonstige Versorgungsunternehmen	0.99%
Corporates	Erdgas	0.67%
Corporates	Immobilien (REIT)	0.32%
Forex	Forex	0.04%
Corporates	Finanzunternehmen	0.00%
Bargeldanlagen	Bargeldanlagen	-1.50%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung. Ermöglichende Ak-



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.69% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

☐ Ja:

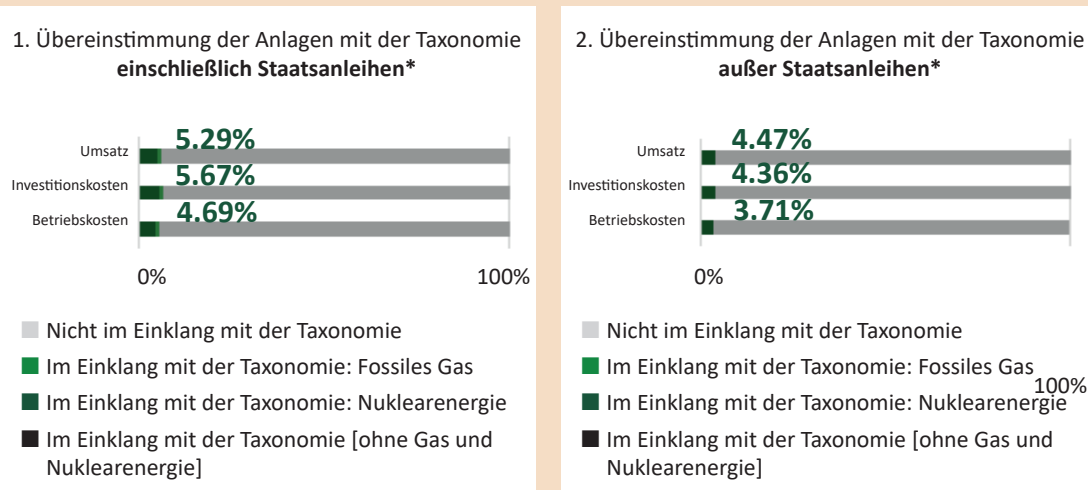
☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.02% bzw. 0.37%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 7.54%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **34.48%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 8.15%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS EURO
HIGH YIELD SHORT TERM BOND

Rechtsträgerkennung:
529900Q3IK91XCA88E07

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **41.45%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **ICE BOFA Q759 CUSTOM INDEX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.567(D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.309 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.34 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.04 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMUNDI EURO LIQUIDITY SRI - Z (C)	Finanzwerte	Anlagefonds	Frankreich	2.56%
VOD VAR 08/80	Corporates	Kommunikation	Vereinigtes Königreich	2.21%
EOFP 2.75% 02/27	Corporates	Nicht-Basiskonsumgüter	Frankreich	2.15%
AMUNDI EURO LIQUIDITY-RATED SRI - Z (C)	Finanzwerte	Anlagefonds	Frankreich	2.06%
VERISR 7.125% 02/28 REGS	Corporates	Nicht-Basiskonsumgüter	Schweden	1.64%
ILDFF 5.125% 10/26 REGS	Corporates	Kommunikation	Frankreich	1.59%
TELEFO VAR PERP	Corporates	Kommunikation	Niederlande	1.54%
VIEFP VAR PERP	Corporates	Sonstige Versorgungsunternehmen	Frankreich	1.52%
EDPPL VAR 08/81	Corporates	Elektrizität	Portugal	1.39%
ABESM VAR PERP	Corporates	Transport	Niederlande	1.29%
SAZGR 7.5% 08/26 REGS	Corporates	Nicht-Grundnahrungsmittel	Deutschland	1.22%
SAZKAG 3.875% 02/27 REGS	Corporates	Nicht-Basiskonsumgüter	Tschechische Republik	1.17%
LORCAT 4% 09/27 REGS	Corporates	Kommunikation	Spanien	1.15%
TEVA 3.75% 05/27	Corporates	Nicht-Grundnahrungsmittel	Niederlande	1.15%
SABSM VAR 09/26 EMTN	Corporates	Banken	Spanien	1.14%

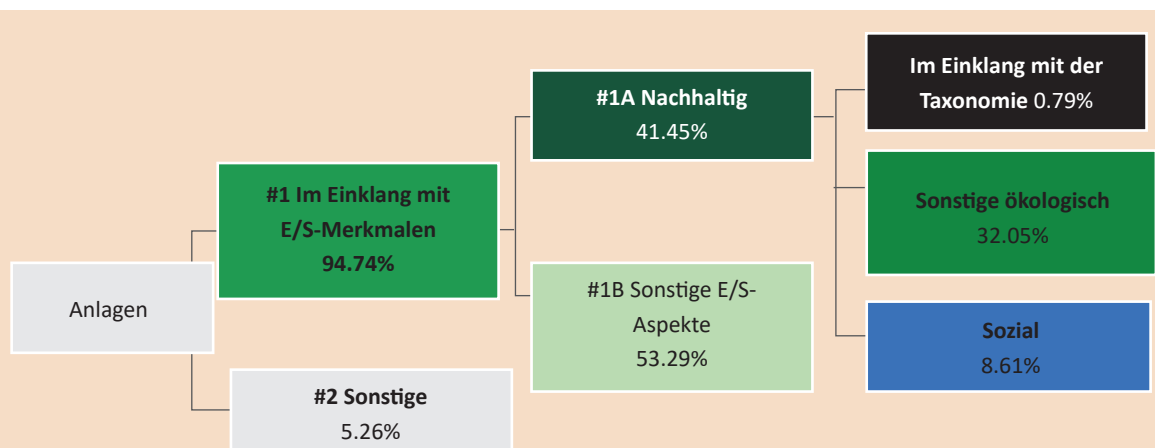


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstige umfasst die restlichen Anlagen des Finanzprodukts, die nicht im Einklang stehen mit den ökologischen oder sozialen Aspekten und nicht als nachhaltige Anlagen gelten.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die im Einklang stehen mit den ökologischen und sozialen Aspekten und nicht als nachhaltige Anlagen gelten.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Nicht-Basiskonsumgüter	24.31%
Corporates	Kommunikation	18.44%
Corporates	Basiskonsumgüter	12.05%
Corporates	Transport	7.87%
Corporates	Anlagegüter	6.58%
Finanzwerte	Anlagefonds	5.83%
Corporates	Banken	5.46%

<i>Corporates</i>	<i>Grundstoffindustrie</i>	5.22%
<i>Corporates</i>	<i>Elektrizität</i>	5.21%
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	4.12%
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	1.94%
<i>Corporates</i>	<i>Technologie</i>	1.32%
<i>Corporates</i>	<i>Energie</i>	1.08%
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	0.93%
<i>Corporates</i>	<i>Erdgas</i>	0.90%
<i>Forex</i>	<i>Forex</i>	0.01%
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	0.00%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	-1.08%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.79% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

☐ Ja:

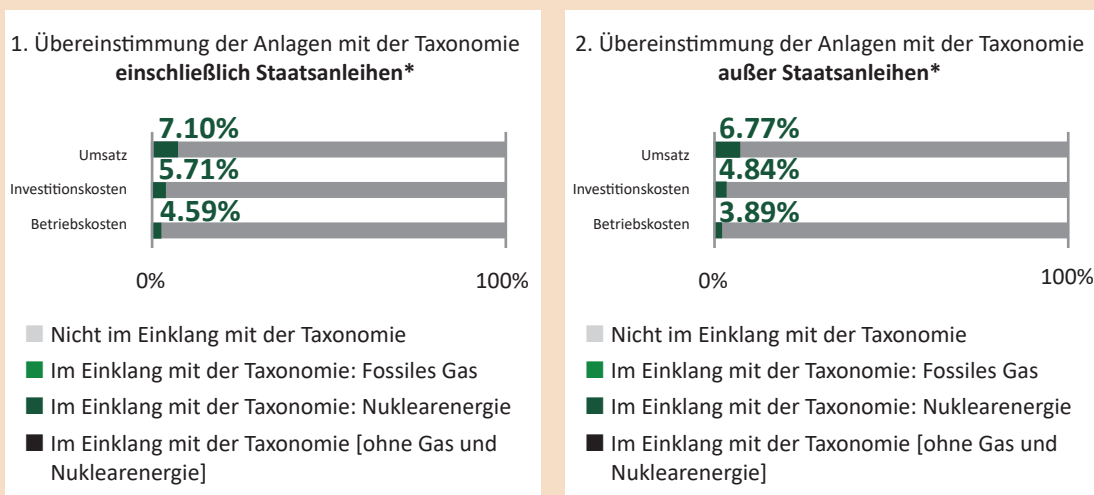
☐ In fossiles Gas ☐ In Nuklearenergie

☒ **X** Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.01% bzw. 0.27%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 14.63%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **32.05%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 8.61%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

● **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
GLOBAL SUBORDINATED BOND

Rechtsträgerkennung:
549300YM7XSURJOGN349

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **41.38%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **30% ICE BOFA CONTINGENT CAPITAL HEDGED INDEX + 15% ICE BOFA PERPETUAL PREFERRED SECURITIES HEDGED INDEX + 37.5% ICE BOFA GLOBAL HYBRID NONFINANCIAL CORPORATE HEDGED INDEX + 17.5% ICE BOFA GLOBAL HYBRID NONFINANCIAL HIGH YIELD HEDGED INDEX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit

den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.506 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.420 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.51 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.50 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale

Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:** Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.
Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.

- Überwachung von Kontroversen: Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

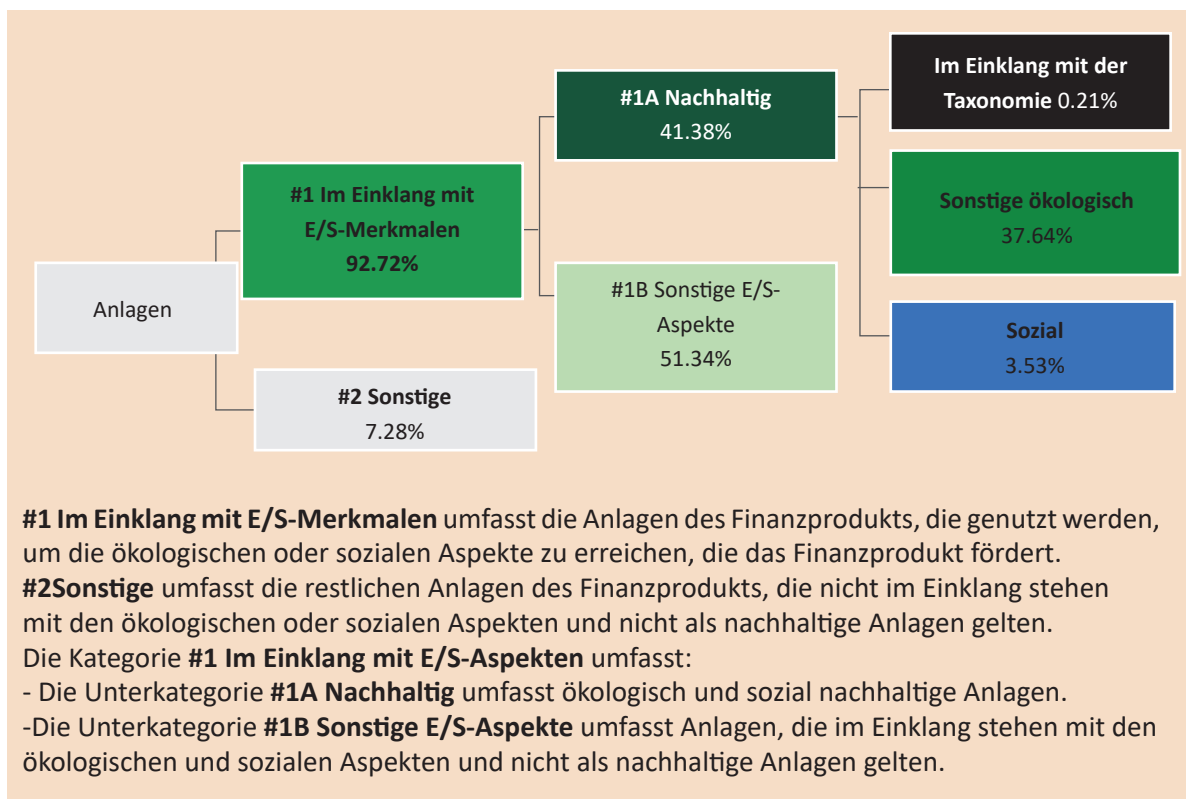
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
SANTAN VAR PERP	Corporates	Banken	Spanien	4.22%
AQNCN VAR 01/82	Corporates	Elektrizität	Kanada	3.11%
VARNO VAR 11/83	Corporates	Energie	Norwegen	2.96%
WNTRDE VAR PERP NC8	Corporates	Energie	Niederlande	2.89%
BAYNGR VAR 09/83	Corporates	Nicht-Grundnahrungsmittel	Deutschland	2.55%
ERSTBK VAR PERP PERP	Corporates	Banken	Österreich	2.37%
HEIBOS VAR PERP EMTN	Corporates	Sonstige Finanzwerte	Schweden	2.20%
BANOCC VAR 08/34	Corporates	Banken	Kolumbien	2.12%
AYR VAR PERP 144A	Corporates	Finanzunternehmen	Bermuda	1.97%
CPIPGR VAR PERP	Corporates	Sonstige Finanzwerte	Luxemburg	1.70%
DB VAR PERP	Corporates	Banken	Deutschland	1.68%
ALVGR VAR PERP REGS	Corporates	Versicherung	Deutschland	1.56%
ENBCN VAR 03/78	Corporates	Energie	Kanada	1.54%
INVPLN VAR PERP	Corporates	Banken	Vereinigtes Königreich	1.47%
PHNXLN VAR PERP	Corporates	Versicherung	Vereinigtes Königreich	1.35%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	47.97%
Corporates	Sonstige Finanzwerte	9.93%
Corporates	Versicherung	9.05%
Corporates	Energie	8.46%
Corporates	Elektrizität	7.73%
Corporates	Basiskonsumgüter	3.77%
Corporates	Finanzunternehmen	1.97%

Corporates	Erdgas	1.86%
Corporates	Grundstoffindustrie	1.30%
Corporates	BROKERAGE	0.69%
Corporates	Immobilien (REIT)	0.68%
Corporates	Transport	0.61%
Schatzbriefe	Schatzbriefe	0.00%
Corporates	Nicht-Basiskonsumgüter	-0.04%
Forex	Forex	-0.37%
Bargeldanlagen	Bargeldanlagen	6.39%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.21% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

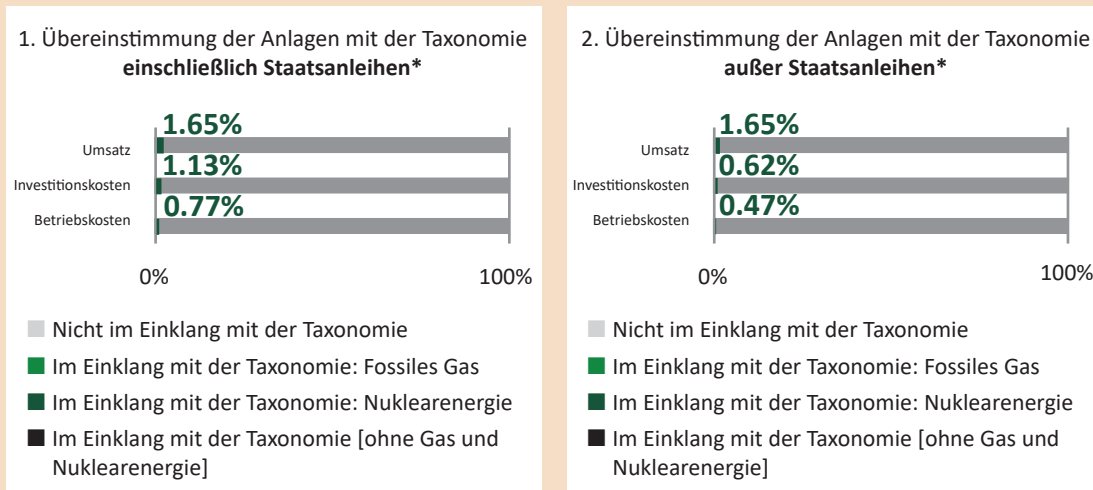
Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil: - **des Umsatzes**, als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger - **Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. - **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.01% bzw. 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 6.97%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhal-



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **37.64%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

tige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 3.53%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

● **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
PIONEER GLOBAL HIGH YIELD BOND

Rechtsträgerkennung:
5493001ZUQBYXT5ICJ95

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **14.50%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **BLOOMBERG GLOBAL HIGH YIELD**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.102 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.259 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.09 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.24 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener

Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

- **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- Ausschluss: Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- Berücksichtigung von ESG-Faktoren: Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- Engagement: Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- Abstimmung: Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- Überwachung von Kontroversen: Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

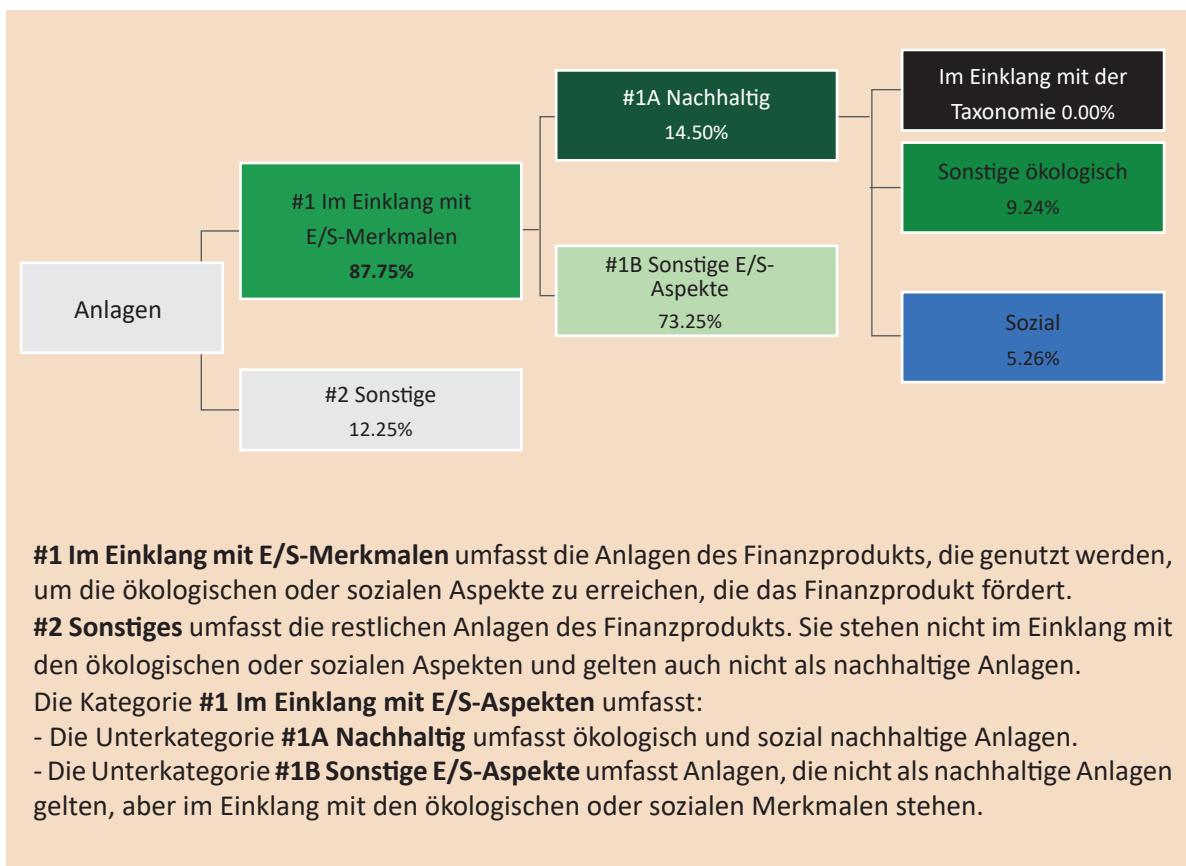
Größe Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
A-F GL HI YI ESG IMPR BD Z USD	Finanzwerte	Anlagefonds	Luxemburg	2.37%
ABRAGF 11.5 03/02/28 144A	Corporates	Transport	Kaimaninseln	2.02%
ATENTO LUXCO PREFERRED	Sonstiges	Sonstiges	Luxemburg	1.63%
AEROMX 8.5% 03/27 144A	Corporates	Transport	Mexiko	1.26%
ENOGLN 6.5% 04/27 144A	Corporates	Energie	Vereinigtes Königreich	1.25%
GALCLD FRN 09/24 144A	Corporates	Finanzunternehmen	Kaimaninseln	1.07%
IHFLIN 9.7% 07/27 144A	Verbriefte	Hypothekenbesicherte Anlagen	Indien	1.04%
PSLOGI 7.875% 10/29 144A	Corporates	Transport	USA	1.03%
FONFP 7.75% 03/28 REGS	Corporates	Nicht-Basiskonsumgüter	Frankreich	1.00%
MHED 8% 08/29 144A	Corporates	Kommunikation	USA	1.00%
VST 7.75% 10/31 144A	Corporates	Elektrizität	USA	0.98%
POSADA FRN 12/27 144A	Corporates	Nicht-Basiskonsumgüter	Mexiko	0.97%
ARWLN 6% 11/26 REGS	Corporates	BROKERAGE	Vereinigtes Königreich	0.97%
GOLLBZ FRN 01/25 144A	Corporates	Transport	Luxemburg	0.96%
CHTR 4.75% 02/32 144A	Corporates	Kommunikation	USA	0.96%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- **Wie war das Portfolio strukturiert?**





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Nicht-Basiskonsumgüter	16.51%
Corporates	Energie	12.07%
Corporates	Kommunikation	10.16%
Corporates	Transport	8.86%
Corporates	Basiskonsumgüter	8.74%
Corporates	Grundstoffindustrie	6.15%
Corporates	Finanzunternehmen	4.54%

<i>Corporates</i>	<i>Anlagegüter</i>	<i>4.20%</i>
<i>Corporates</i>	<i>Banken</i>	<i>4.18%</i>
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	<i>3.41%</i>
<i>Corporates</i>	<i>Elektrizität</i>	<i>2.67%</i>
<i>Finanzwerte</i>	<i>Anlagefonds</i>	<i>2.37%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>2.02%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>1.61%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>1.32%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>1.07%</i>
<i>Verbriefte</i>	<i>Hypothekenbesicherte Anlagen</i>	<i>1.04%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>0.85%</i>
<i>Regierungsnah</i>	<i>Staatlich</i>	<i>0.84%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.67%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>0.63%</i>
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	<i>0.52%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>0.40%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>0.31%</i>

Informationstechnologie	Halbleiter und Zubehör für Halbleiter	0.26%
Informationstechnologie	Software und Dienstleistungen	0.23%
Corporates	Sonstige Industriewerte	0.20%
Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	0.19%
Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	0.14%
Forex	Forex	0.02%
Werkstoffe	Chemikalien	0.00%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	0.00%
Bargeldanlagen	Bargeldanlagen	3.81%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen zur Verfügung.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

- **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

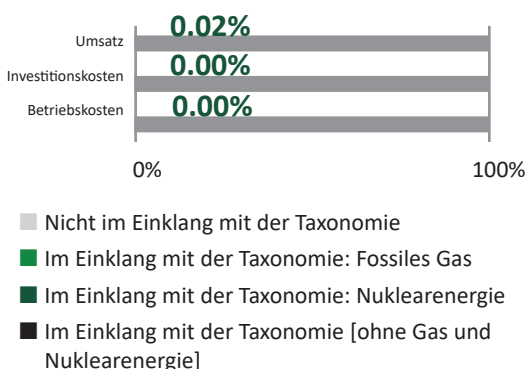
tiven mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

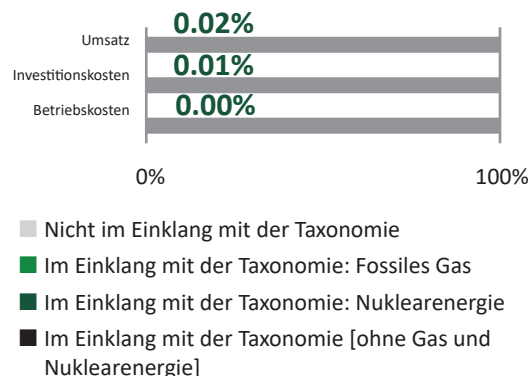
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 1.23%.

 sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige Wirt-



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **9.24%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

schaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 5.26%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
GLOBAL HIGH YIELD ESG IMPROVERS
BOND

Rechtsträgerkennung:
213800O2125EN6NGE460

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **31.60%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **ICE BOFA GLOBAL HIGH YIELD INDEX HEDGED**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Das Produkt ist als SRI-Produkt gekennzeichnet (sozial verantwortungsvolle Anlage). Im Verlauf des Jahres wurde versucht, die drei Dimensionen (ökologisch, sozial und Unternehmensführung) zu fördern, indem die ESG-Einstufung der Emittenten beim Portfolioaufbau berücksichtigt wurde.

Die ESG-Einstufung der Emittenten soll deren Fähigkeit zur Steuerung möglicher negativer Auswirkungen ihrer Aktivitäten auf Nachhaltigkeitsfaktoren beurteilen. Diese Analyse soll ihr Verhalten bei der Unternehmensführung in ökologischer und sozialer Hinsicht beurteilen. Sie erhalten dann eine ESG-Einstufung von A (beste Einstufung) bis G (schlechteste Einstufung). Dies dient der besseren allgemeinen Risikoeinschätzung.

1. Die Ausschlusspolitik von Amundi wurde durchgehend auf das Portfolio angewendet:

- Rechtliche Ausschlüsse für umstrittene Waffen
- Unternehmen, die ohne glaubhafte Abhilfemaßnahmen ernsthaft und wiederholt gegen mindestens einen der zehn Grundsätze des globalen Pakts (UN Global Compact) verstoßen;
- Die Sektorausschlüsse der Unternehmensgruppe Amundi für Kohle und Tabak; (Einzelheiten dieser Richtlinie sind verfügbar in der Richtlinie für verantwortungsvolle Anlagen auf der Webseite www.amundi.fr)

2. In mit F oder G eingestufte Emittenten wurde nicht investiert. Bereits im Portfolio enthaltene Wertpapiere von Emittenten, die heruntergestuft wurden auf F oder G, wurden innerhalb des im Prospekt festgelegten Zeitraums unter Berücksichtigung der finanziellen Interessen der Inhaber veräußert.

3. Der gewichtete Durchschnitt der ESG-Punktzahl des Portfolios war durchgehend höher als der gewichtete Durchschnitt der ESG-Punktzahl des Anlagebereichs des Fonds nach Abzug von 20% der schlechtesten Emittenten.

4. Der Fonds bevorzugte führende Emittenten des Sektors ihrer jeweiligen Aktivität gemäß den vom Team der nicht finanziellen Analysten der Verwaltungsgesellschaft identifizierten ESG-Kriterien (Ansatz der „erstklassigen Anlagen“) Mit Ausnahme der vorstehenden Ausschlüsse sind bei diesem Ansatz alle Wirtschaftssektoren vertreten. Daher kann der OGA in bestimmten umstrittenen Sektoren engagiert sein.

Der Anlageverwalter konzentrierte sich beim Anlageprozess auf Unternehmen/Sektoren/Länder, die einer positiven ESG-Entwicklung im Rahmen ihres Geschäfts positiv gegenüberstehen oder gegenüberstanden. Der Anlageverwalter ermittelte Anlagechancen im Einklang mit dem Ziel der Generierung von Alpha Insbesondere durch eine Fokussierung auf die Berücksichtigung von Unternehmen/Ländern/Sektoren, die in Zukunft überzeugende ESG-Gewinner sein werden, und deren ESG-Profil sich verbessert hat (oder sich verbessern wird). Zugleich investiert er in Unternehmen/Sektoren/Länder, die mit ESG zurzeit verantwortungsvoll umgehen.

Weiterhin erzielte das Portfolio des Teilfonds eine höhere ESG-Punktzahl als sein Vergleichsindex. Der Teilfonds wurde mit der ESG-Punktzahl seines Vergleichsindex verglichen, nachdem 20% der Wertpapiere mit der niedrigsten ESG-Einstufung aus dem Vergleichsindex entfernt wurden.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.371 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.303 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- Ökologische Dimension: Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- Soziale Dimension: Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- Dimension der Unternehmensführung: Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.29 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.29 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Wesentliche negative Auswirkungen sind die wichtigsten

negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
TBIP USA 02.07.2024	Schatzbriefe	Schatzbriefe	USA	5.89%
TBIP USA 16.07.2024	Schatzbriefe	Schatzbriefe	USA	2.20%

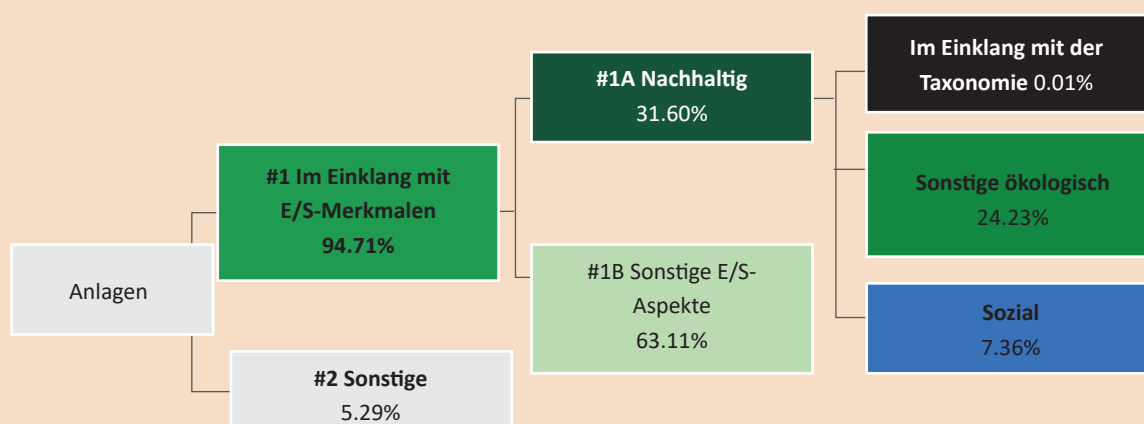
Referenzzeitraum:
Vom
01.07.2023. bis
30.06.2024

AEROMX 8.5% 03/27 144A	Corporates	Transport	Mexiko	2.09%
WIN 7.75% 08/28 144A	Corporates	Kommunikation	USA	1.48%
AY 4.125% 06/28 144A	Corporates	Elektrizität	Vereinigtes Königreich	1.44%
HASI 3.375% 06/26 144A	Corporates	BROKERAGE	USA	1.39%
ENOGN 6.5% 04/27 144A	Corporates	Energie	Vereinigtes Königreich	1.32%
NEXIIM 2.125% 04/29	Corporates	Technologie	Italien	1.23%
PFSI 7.875% 12/29 144A	Corporates	Finanzunterneh- men	USA	1.21%
ABRAGF 11,5 03/02/28 144A	Corporates	Transport	Kaimaninseln	1.15%
OMI 6.625% 04/30 144A	Corporates	Basiskonsum- güter	USA	.14%
TUICRU 6.25% 04/29 REGS	Corporates	Nicht-Basiskon- sumgüter	Deutschland	1.08%
UCGIM VAR 06/35 144A	Corporates	Banken	Italien	1.07%
PRSESE 6.25% 01/28 144A	Corporates	Nicht-Basiskon- sumgüter	USA	1.05%
LTMCI 13.375% 10/27 144A	Corporates	Transport	Chile	1.03%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstige umfasst die restlichen Anlagen des Finanzprodukts, die nicht im Einklang stehen mit den ökologischen oder sozialen Aspekten und nicht als nachhaltige Anlagen gelten.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.

-Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die im Einklang stehen mit den ökologischen und sozialen Aspekten und nicht als nachhaltige Anlagen gelten.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Nicht-Basiskonsumgüter	18.44%
Corporates	Grundstoffindustrie	11.95%
Schatzbriefe	Schatzbriefe	9.12%
Corporates	Basiskonsumgüter	8.49%
Corporates	Energie	7.57%
Corporates	Transport	6.90%
Corporates	Kommunikation	6.21%
Corporates	Anlagegüter	5.77%
Corporates	Banken	5.46%
Corporates	Finanzunternehmen	4.58%
Corporates	Technologie	4.48%
Corporates	Elektrizität	2.42%
Corporates	Sonstige Finanzwerte	1.41%

<i>Corporates</i>	<i>BROKERAGE</i>	1.39%
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	0.97%
<i>Sonstiges</i>	<i>Sonstiges</i>	0.92%
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	0.73%
<i>Corporates</i>	<i>Immobilien (REIT)</i>	0.37%
<i>Forex</i>	<i>Forex</i>	-1.00%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	3.82%



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.01% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

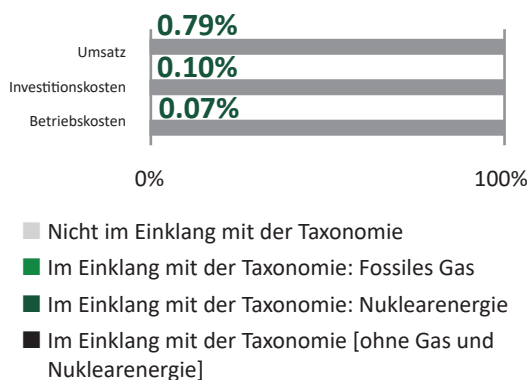
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

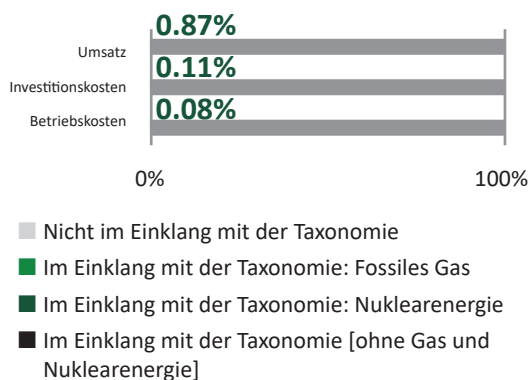
- des **Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- der **Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- der **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 1.18%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **24.23%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 7.36%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS US
HIGH YIELD BOND

Rechtsträgerkennung:
5493003QDKL8L48UQW51

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **18.26%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **ICE BOFA US HIGH YIELD INDEX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen. Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.238 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.457 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.28 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.16 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi

unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

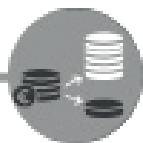


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

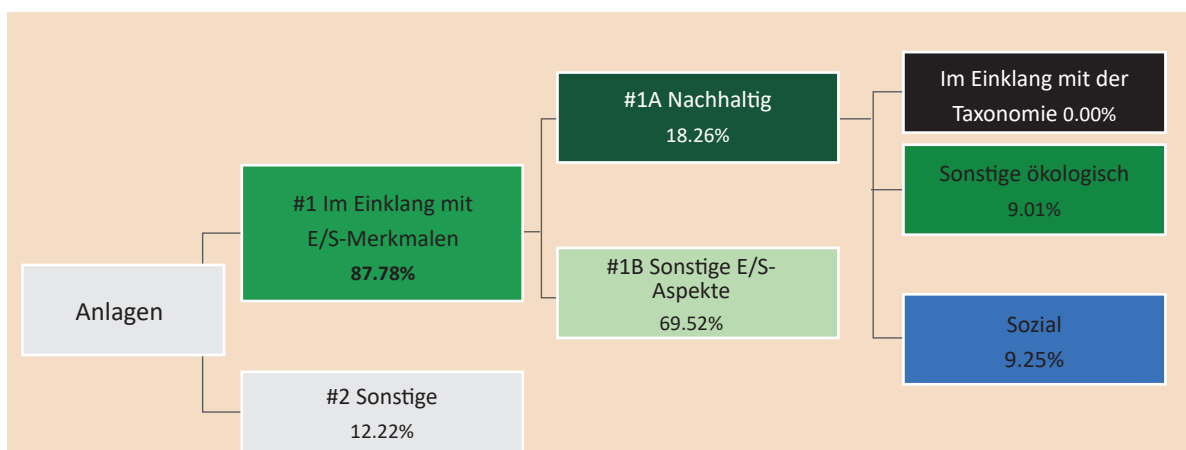
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
TBIP USA 02/07/24	Schatzbriefe	Schatzbriefe	USA	3.55%
CHTR 4.75% 02/32 144A	Corporates	Kommunikation	USA	1.44%
PROFUN 6.375% 06/25 144A	Corporates	Finanzunternehmen	USA	1.33%
MAGLLC 4.875% 05/29 144A	Corporates	Nicht-Basiskonsumgüter	USA	1.27%
SOLEIN 9.75% 11/28 144A	Corporates	Grundstoffindustrie	USA	1.14%
MHED 8% 08/29 144A	Corporates	Kommunikation	USA	1.14%
GALCLD FRN 09/24 144A	Corporates	Finanzunternehmen	Kaimaninseln	1.11%
AETUNI 8.25% 02/26 144A	Corporates	Energie	USA	1.08%
MATV 6.875% 10/26 144A	Corporates	Grundstoffindustrie	USA	1.03%
WIN 7.75% 08/28 144A	Corporates	Kommunikation	USA	0.97%
PRSESE 6.25% 01/28 144A	Corporates	Nicht-Basiskonsumgüter	USA	0.96%
BID 7.375% 10/27 144A	Corporates	Nicht-Basiskonsumgüter	USA	0.94%
VST 7.75% 10/31 144A	Corporates	Elektrizität	USA	0.94%
PSLOGI 7.875% 10/29 144A	Corporates	Transport	USA	0.93%
VSTJET 6.375% 02/30 144A	Corporates	Transport		0.92%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Nicht-Basiskonsumgüter	19.39%
Corporates	Energie	11.85%
Corporates	Kommunikation	11.03%
Corporates	Basiskonsumgüter	10.43%
Corporates	Grundstoffindustrie	9.78%
Corporates	Anlagegüter	9.59%
Corporates	Finanzunternehmen	6.84%

<i>Corporates</i>	<i>Transport</i>	3.99%
<i>Corporates</i>	<i>Elektrizität</i>	3.73%
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	3.55%
<i>Corporates</i>	<i>Technologie</i>	2.34%
<i>Corporates</i>	<i>Banken</i>	0.93%
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	0.78%
<i>Corporates</i>	<i>Immobilien (REIT)</i>	0.75%
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	0.59%
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	0.54%
<i>Corporates</i>	<i>Erdgas</i>	0.50%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	0.36%
<i>Forex</i>	<i>Forex</i>	0.31%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	0.30%
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	0.21%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	0.07%
<i>Sonstiges</i>	<i>Sonstiges</i>	-0.10%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	1.76%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil: **-des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger **-der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. **-der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

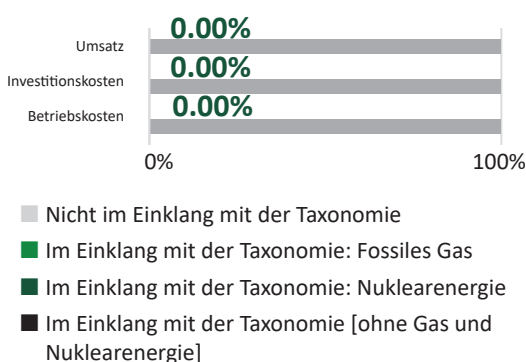
☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

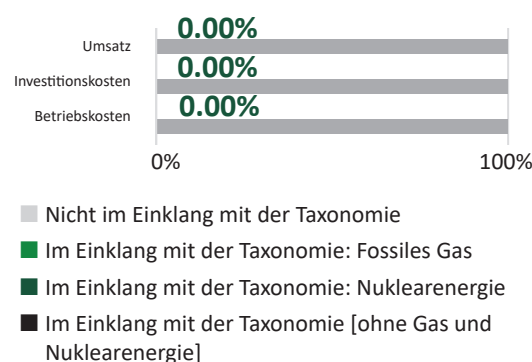
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.25%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **9.01%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 9.25%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
EUROPEAN SUBORDINATED BOND ESG

Rechtsträgerkennung:
2221006F1314ERENWD22

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **65.95%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **BLOOMBERG EURO AGGREGATE CORPORATE (E)**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen. Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.097 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.537 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.93 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.55 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der

Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

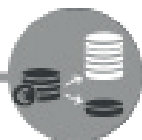


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

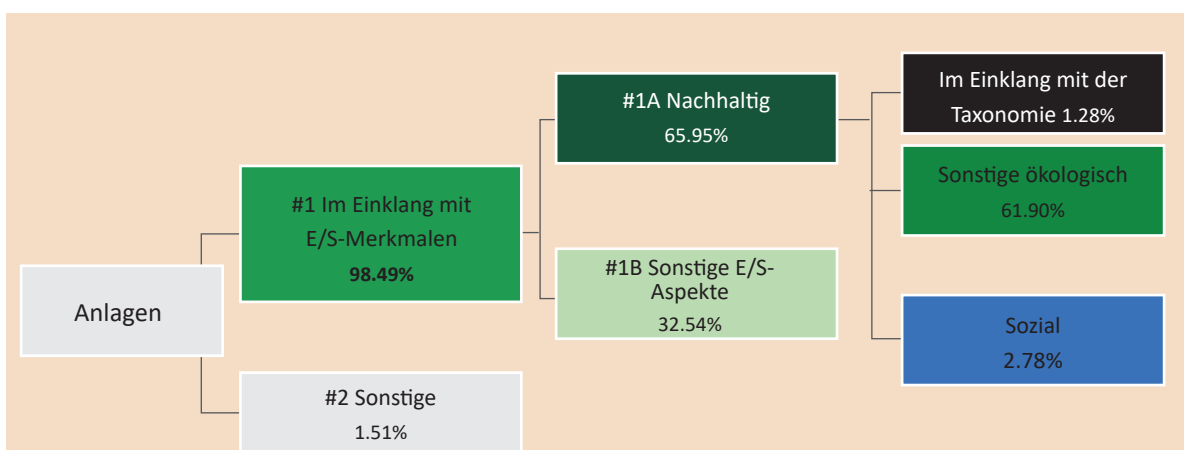
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMUNDI EURO LIQUIDITY SRI - Z (C)	Finanzwerte	Anlagefonds	Frankreich	5.47%
BKO 2.9% 06/26	Schatzbriefe	Schatzbriefe	Deutschland	4.39%
AMUNDI EURO LIQUIDITY-RATED SRI - Z (C)	Finanzwerte	Anlagefonds	Frankreich	2.88%
URWFP VAR PERP	Corporates	Immobilien (REIT)	Frankreich	2.41%
EDF VAR PERP REGS	Corporates	Elektrizität	Frankreich	2.22%
ACAFP VAR PERP EMTN	Corporates	Banken	Frankreich	2.19%
INTNED VAR PERP	Corporates	Banken	Niederlande	1.96%
VOD VAR 08/86 EMTN	Corporates	Kommunikation	Vereinigtes Königreich	1.95%
FIDELI VAR PERP	Corporates	Versicherung	Portugal	1.88%
ORSTED VAR 02/21 GBP	Corporates	Elektrizität	Dänemark	1.87%
ISPIM VAR PERP EMTN	Corporates	Banken	Italien	1.84%
RABOBK VAR PERP	Corporates	Banken	Niederlande	1.77%
VW VAR PERP	Corporates	Nicht-Basiskonsumgüter	Niederlande	1.74%
SABSM VAR PERP	Corporates	Banken	Spanien	1.63%
NWIDE VAR PERP	Corporates	Banken	Vereinigtes Königreich	1.62%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

<i>Sektor</i>	<i>Untersektor</i>	<i>% Vermögenswerte</i>
<i>Corporates</i>	<i>Banken</i>	<i>54.04%</i>
<i>Finanzwerte</i>	<i>Anlagefonds</i>	<i>9.45%</i>
<i>Corporates</i>	<i>Versicherung</i>	<i>8.50%</i>
<i>Corporates</i>	<i>Elektrizität</i>	<i>6.74%</i>
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	<i>4.39%</i>
<i>Corporates</i>	<i>Kommunikation</i>	<i>3.49%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>2.73%</i>
<i>Corporates</i>	<i>Nicht-Basiskonsumgüter</i>	<i>2.52%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>2.41%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>1.52%</i>
<i>Corporates</i>	<i>Energie</i>	<i>1.31%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>0.74%</i>
<i>Corporates</i>	<i>Transport</i>	<i>0.64%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.02%</i>

<i>Sonstiges</i>	<i>Sonstiges</i>	<i>0.01%</i>
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	<i>1.48%</i>

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 1.28% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

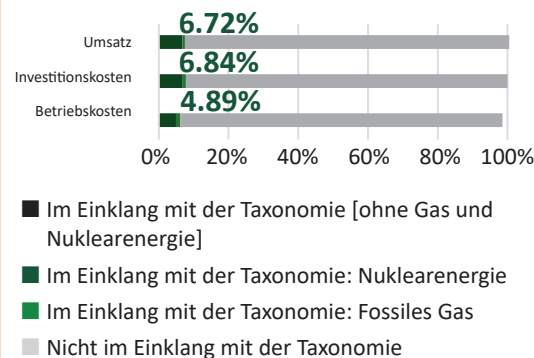
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

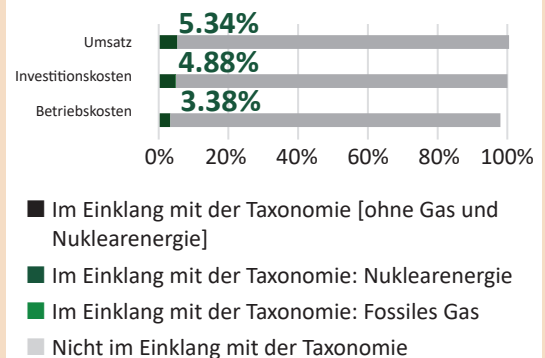
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.56%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 12.91%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **61.90%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 2.78%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze

des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

● ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

● ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

● ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
GLOBAL AGGREGATE BOND

Rechtsträgerkennung:
1BXU0IWD1154BQDOY676

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **39.84%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **80% BLOOMBERG GLOBAL AGGREGATE + 10% JP MORGAN EMBI GLOBAL + 10% ICE BOFA GLOBAL HIGH YIELD INDEX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.942 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.488 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.92 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.51 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



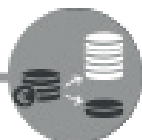
Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche

Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

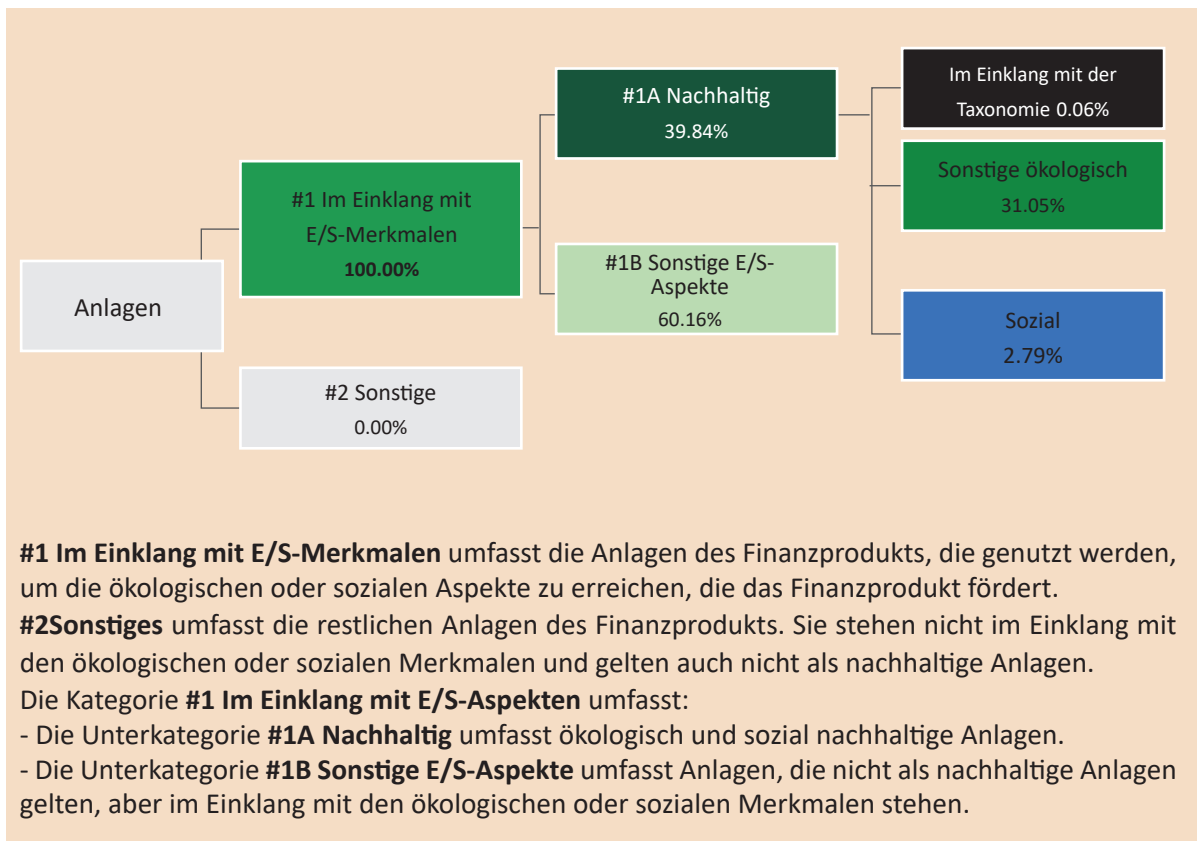
Größe Anlagen	Sektor	Untersektor	Land	% Vermö-genswerte
BRAZIL 10% 01/29 NTN	Schatzbriefe	Schatzbriefe	Brasilien	3.76%
MBONO 7.50% 06/27	Schatzbriefe	Schatzbriefe	Mexiko	2.80%
US TSY 2.25% 08/49	Schatzbriefe	Schatzbriefe	USA	2.74%
SPAIN 0% 01/27	Schatzbriefe	Schatzbriefe	Spanien	2.71%
A-F GLOBAL CORPORATE BOND-O USD	Finanzwerte	Anlagefonds	Luxemburg	2.04%
MBONO 7.75% 5/31	Schatzbriefe	Schatzbriefe	Mexiko	2.02%
FNCL 2 7/24	Verbrief	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	1.97%
SPAIN 1.4% 07/28	Schatzbriefe	Schatzbriefe	Spanien	1.95%
FNCL 2,5 7/24	Verbrief	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	1.90%
GGB 4.125% 06/54	Schatzbriefe	Schatzbriefe	Griechenland	1.61%
UK TSY 0.875% 07/33	Schatzbriefe	Schatzbriefe	Großbritannien	1.55%
US TSY 2.375% 02/42	Schatzbriefe	Schatzbriefe	USA	1.31%
NZGB 4.5% 04/27	Schatzbriefe	Schatzbriefe	Neuseeland	1.24%
TII 1.375% 07/33	Schatzbriefe	Schatzbriefe	USA	1.21%
FNCL 3 7/24	Verbrief	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	1.19%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- **Wie war das Portfolio strukturiert?**





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Schatzbriefe	Schatzbriefe	42.42%
Corporates	Banken	22.00%
Verbriefte	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	9.90%
Finanzwerte	Anlagefonds	5.89%
Corporates	Versicherung	5.36%
Regierungsnah	Supranationale Organisationen	2.46%
Regierungsnah	Staatlich	2.22%

Zusätzliche Informationen (ungeprüft)

<i>Regierungsnah</i>	<i>Agenturen</i>	<i>2.13%</i>
<i>Corporates</i>	<i>Elektrizität</i>	<i>2.03%</i>
<i>Regierungsnah</i>	<i>Lokale Behörden</i>	<i>1.56%</i>
<i>Corporates</i>	<i>Kommunikation</i>	<i>1.55%</i>
<i>Corporates</i>	<i>Nicht-Basiskonsumgüter</i>	<i>1.53%</i>
<i>Corporates</i>	<i>Energie</i>	<i>1.30%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>1.02%</i>
<i>Corporates</i>	<i>Basiskonsumgüter</i>	<i>0.77%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>0.75%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>0.56%</i>
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	<i>0.48%</i>
<i>Verbriefte</i>	<i>Hypothekenbesicherte Anlagen</i>	<i>0.44%</i>
<i>Corporates</i>	<i>Transport</i>	<i>0.36%</i>
<i>Verbriefte</i>	<i>Forderungsbesicherte Wertpapiere (ABS)</i>	<i>0.07%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.01%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>0.00%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>-0.19%</i>

Bargeldanlagen	Bargeldanlagen	-4.62%
----------------	----------------	--------

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffe mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung;

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.06% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

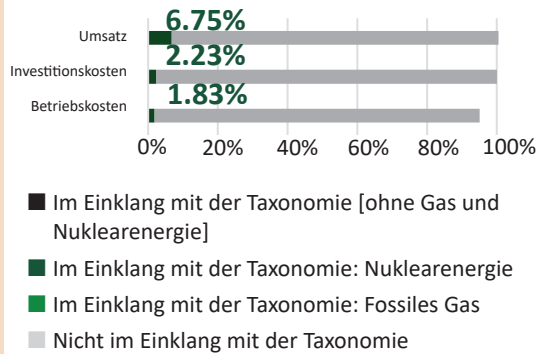
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

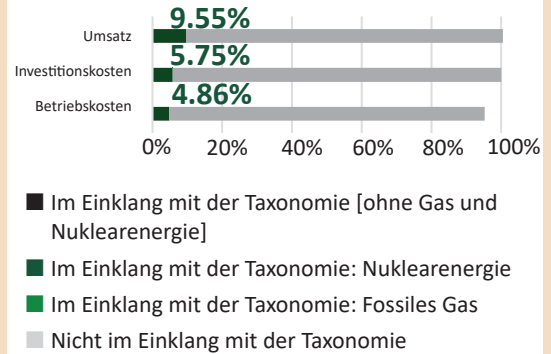
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.10%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 12.60%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **31.05%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 2.79%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
GLOBAL CORPORATE BOND

Rechtsträgerkennung:
XJOH2VT7DMIW80J7DZ04

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **48.28%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **ICE BOFA GLOBAL LARGE CAP CORPORATE INDEX HEDGED**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.356 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.007 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.42 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.03 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehend vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigt dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

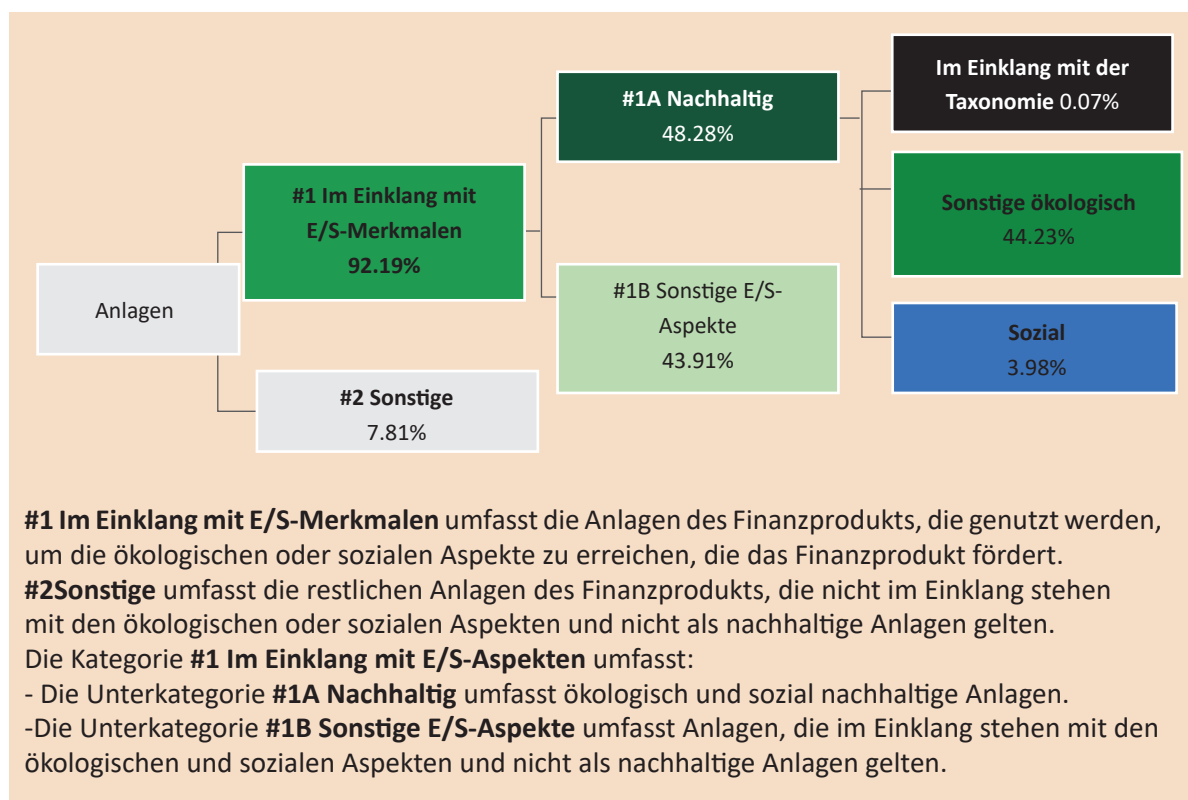
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
A-F ABSOLUTE RETURN CREDIT-I EUR	Finanzwerte	Anlagefonds	Luxemburg	2.22%
AFS-GL CORP ESG IMPR BD Z USD	Finanzwerte	Anlagefonds	Luxemburg	1.70%
SPRINT 6.875% 11/28	Corporates	Kommunikation	USA	1.43%
TBIP USA 20.08.2024	Schatzbriefe	Schatzbriefe	USA	1.36%
CHTR 3.7% 04/51	Corporates	Kommunikation	USA	1.35%
UCGIM VAR 09/26 144A	Corporates	Banken	Italien	1.32%
BNP VAR 01/30 144A	Corporates	Banken	Frankreich	1.27%
SYV 3.75% 10/25	Corporates	Basiskonsumgüter	USA	1.09%
AM FD NET ZERO AMB GBL CORP BD Z USD	Finanzwerte	Anlagefonds	Luxemburg	1.01%
C VAR 11/33	Corporates	Banken	USA	1.00%
ZURNVX VAR 04/51 EMTN	Corporates	Versicherung	Irland	0.99%
AMU MULTI FACTOR OPPORTUNITY CREDIT	Finanzwerte	Anlagefonds	Frankreich	0.98%
BBVASM 5.381% 03/29	Corporates	Banken	Spanien	0.98%
SANTAN VAR 10/32 EMTN	Corporates	Banken	Spanien	0.96%
GM 2.35% 09/25 EMTN	Corporates	Nicht-Basiskonsumgüter	USA	0.96%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- *Wie war das Portfolio strukturiert?*





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	28.81%
Corporates	Kommunikation	11.51%
Corporates	Versicherung	8.88%
Corporates	Nicht-Basiskonsumgüter	7.73%
Corporates	Basiskonsumgüter	7.71%
Finanzwerte	Anlagefonds	7.49%
Corporates	Elektrizität	5.82%

<i>Corporates</i>	<i>Energie</i>	3.37%
<i>Corporates</i>	<i>Anlagegüter</i>	2.22%
<i>Corporates</i>	<i>Technologie</i>	1.96%
<i>Corporates</i>	<i>Finanzunternehmen</i>	1.56%
<i>Corporates</i>	<i>Transport</i>	1.41%
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	1.36%
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	1.29%
<i>Corporates</i>	<i>Grundstoffindustrie</i>	0.66%
<i>Corporates</i>	<i>Erdgas</i>	0.65%
<i>Corporates</i>	<i>Immobilien (REIT)</i>	0.63%
<i>Forex</i>	<i>Forex</i>	-0.13%
<i>Sonstiges</i>	<i>Sonstiges</i>	-0.51%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	7.59%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.07% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

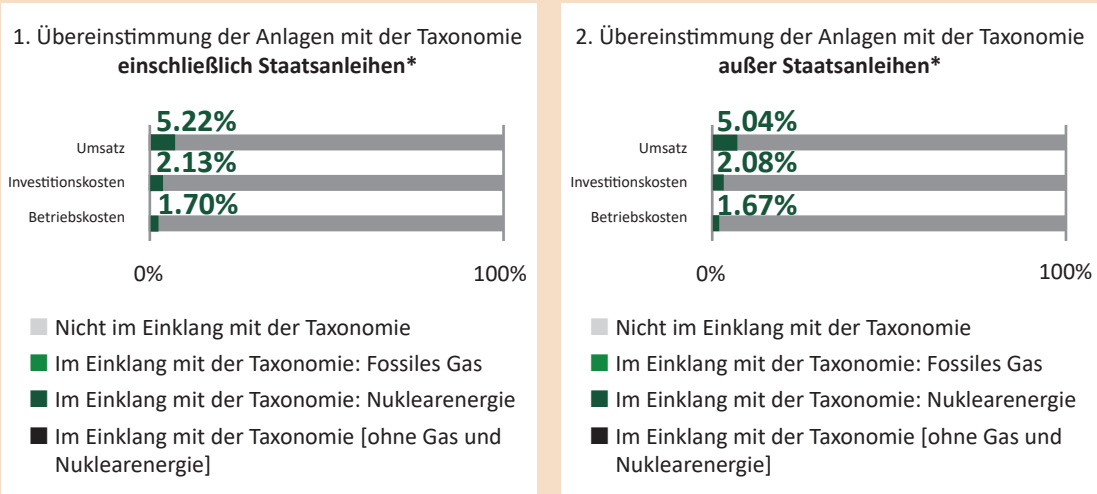
☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

- **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**
- Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.12%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.
- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 8.09%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **44.23%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 3.98%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?

Dieses Produkt hat keinen ESG-Vergleichsindex

ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
GLOBAL CORPORATE ESG IMPROVERS BOND

Rechtsträgerkennung:
2138002V2U9FP8L55Z17

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **61.75%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **ICE BOFA GLOBAL LARGE CAP CORPORATE INDEX HEDGED**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Das Produkt ist als SRI-Produkt gekennzeichnet (sozial verantwortungsvolle Anlage). Im Verlauf des Jahres wurde versucht, die drei Dimensionen (ökologisch, sozial und Unternehmensführung) zu fördern, indem die ESG-Einstufung der Emittenten beim Portfolioaufbau berücksichtigt wurde.

Die ESG-Einstufung der Emittenten soll deren Fähigkeit zur Steuerung möglicher negativer Auswirkungen ihrer Aktivitäten auf Nachhaltigkeitsfaktoren beurteilen. Diese Analyse soll ihr Verhalten bei der Unternehmensführung in ökologischer und sozialer Hinsicht beurteilen. Sie erhalten dann eine ESG-Einstufung von A (beste Einstufung) bis G (schlechteste Einstufung). Dies dient der besseren allgemeinen Risikoeinschätzung.

1. Die Ausschlusspolitik von Amundi wurde durchgehend auf das Portfolio angewendet:
 - Rechtliche Ausschlüsse für umstrittene Waffen
 - Unternehmen, die ohne glaubhafte Abhilfemaßnahmen ernsthaft und wiederholt gegen mindestens einen der zehn Grundsätze des globalen Pakts (UN Global Compact) verstoßen;
 - Die Sektorausschlüsse der Unternehmensgruppe Amundi für Kohle und Tabak; (Einzelheiten dieser Richtlinie sind verfügbar in der Richtlinie für verantwortungsvolle Anlagen auf der Webseite www.amundi.fr)
2. In mit F oder G eingestufte Emittenten wurde nicht investiert. Bereits im Portfolio enthaltene Wertpapiere von Emittenten, die heruntergestuft wurden auf F oder G, wurden innerhalb des im Prospekt festgelegten Zeitraums unter Berücksichtigung der finanziellen Interessen der Inhaber veräußert.
3. Der gewichtete Durchschnitt der ESG-Punktzahl des Portfolios war durchgehend höher als der gewichtete Durchschnitt der ESG-Punktzahl des Anlagebereichs des Fonds nach Abzug von 20% der schlechtesten Emittenten.
4. Der Fonds bevorzugte führende Emittenten des Sektors ihrer jeweiligen Aktivität gemäß den vom Team der nicht finanziellen Analysten der Verwaltungsgesellschaft identifizierten ESG-Kriterien (Ansatz der „erstklassigen Anlagen“) Mit Ausnahme der vorstehenden Ausschlüsse sind bei diesem Ansatz alle Wirtschaftssektoren vertreten. Daher kann der OGA in bestimmten umstrittenen Sektoren engagiert sein.

Der Anlageverwalter konzentrierte sich beim Anlageprozess auf Unternehmen/Sektoren/Länder, die einer positiven ESG-Entwicklung im Rahmen ihres Geschäfts positiv gegenüberstehen oder gegenüberstanden. Der Anlageverwalter ermittelte Anlagechancen im Einklang mit dem Ziel der Generierung von Alpha Insbesondere durch eine Fokussierung auf die Berücksichtigung von Unternehmen/Ländern/Sektoren, die in Zukunft überzeugende ESG-Gewinner sein werden, und deren ESG-Profil sich verbessert hat (oder sich verbessern wird). Zugleich investiert er in Unternehmen/Sektoren/Länder, die mit ESG zurzeit verantwortungsvoll umgehen.

Weiterhin erzielte das Portfolio des Teilfonds eine höhere ESG-Punktzahl als sein Vergleichsindex. Der Teilfonds wurde mit der ESG-Punktzahl seines Vergleichsindex verglichen, nachdem 20% der Wertpapiere mit der niedrigsten ESG-Einstufung aus dem Vergleichsindex entfernt wurden.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.616 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.007 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.77 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.03 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

tiven Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
US TSY 3.875% 05/43	Schatzbriefe	Schatzbriefe	USA	1.85%
SOCGEN 0.75%	Corporates	Banken	Frankreich	1.83%

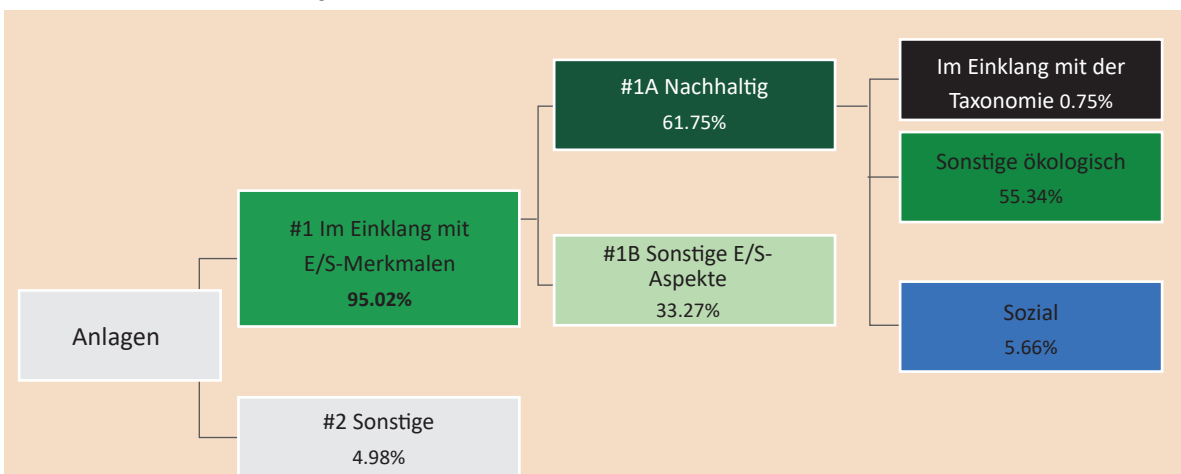
Referenzzeitraum:
01.07.2023 bis
30.06.2024

01/27 EMTN				
BNP VAR 01/30 144A	Corporates	Banken	Frankreich	1.81%
CNC 3% 10/30	Corporates	Versicherung	USA	1.68%
SVELEV 1.8% 02/31 REGS	Corporates	Nicht-Basiskonsumgüter	USA	1.67%
BACR VAR 11/32 EMTN	Corporates	Banken	Vereinigtes Königreich	1.61%
BAC VAR 04/32	Corporates	Banken	USA	1.36%
BAC VAR 12/25 MTN	Corporates	Banken	USA	1.36%
VIEFP VAR PERP .	Corporates	Sonstige Versorgungsunternehmen	Frankreich	1.34%
BK VAR 04/34 J	Corporates	Banken	USA	1.24%
AER 3.3% 01/32	Corporates	Finanzunternehmen	Irland	1.20%
BPCEGP 6.125% 05/29 EMTN	Corporates	Banken	Frankreich	1.19%
BBVASM 5.381% 03/29	Corporates	Banken	Spanien	1.17%
SSELN 4% 09/31 EMTN	Corporates	Elektrizität	Vereinigtes Königreich	1.16%
EDPPL 1.875% 09/29 EMTN	Corporates	Elektrizität	Niederlande	1.15%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert. **#2 Sonstiges** umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Merkmalen** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	31.72%
Corporates	Basiskonsumgüter	10.87%
Corporates	Versicherung	10.16%
Corporates	Elektrizität	9.38%
Corporates	Nicht-Basiskonsumgüter	8.31%
Corporates	Technologie	6.31%
Corporates	Kommunikation	6.29%
Corporates	Anlagegüter	3.42%
Schatzbriefe	Schatzbriefe	1.85%
Corporates	Energie	1.50%
Corporates	Sonstige Versorgungsunternehmen	1.34%
Corporates	Finanzunternehmen	1.20%
Corporates	Immobilien (REIT)	0.81%
Corporates	Erdgas	0.62%

<i>Corporates</i>	<i>Sonstige Industriewerte</i>	<i>0.52%</i>
<i>Corporates</i>	<i>Transport</i>	<i>0.49%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>0.40%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>0.37%</i>
<i>Forex</i>	<i>Forex</i>	<i>-0.15%</i>
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	<i>4.57%</i>

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.75% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

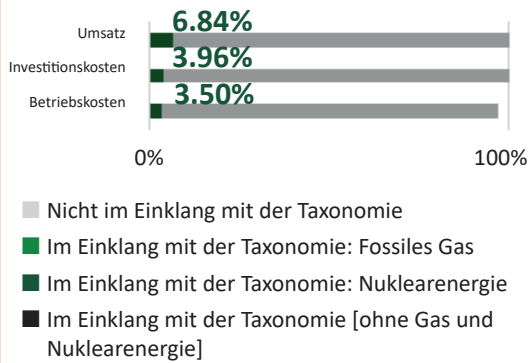
Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

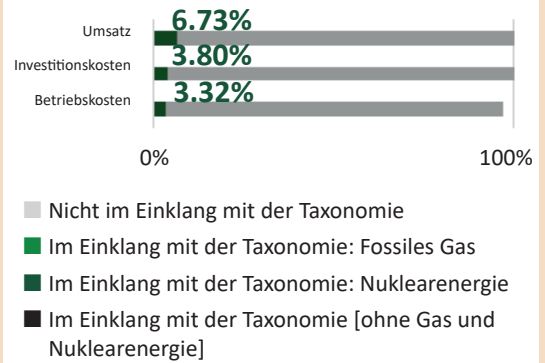
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.01% bzw. 0.77%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 9.87%.

sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **55.34%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 5.66%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS NET
ZERO AMBITION GLOBAL CORPORATE BOND

Rechtsträgerkennung:
213800ZDJ7583Z2H5G06

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **66.22%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **SOLACTIVE PARIS ALIGNED GLOBAL CORPORATE USD HEDGED INDEX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen.

Das Produkt ist als SRI-Produkt gekennzeichnet (sozial verantwortungsvolle Anlage). Im Verlauf des Jahres wurde versucht, die drei Dimensionen (ökologisch, sozial und Unternehmensführung) zu fördern, indem die ESG-Einstufung der Emittenten beim Portfolioaufbau berücksichtigt wurde.

Die ESG-Einstufung der Emittenten soll deren Fähigkeit zur Steuerung möglicher negativer Auswirkungen ihrer Aktivitäten auf Nachhaltigkeitsfaktoren beurteilen. Diese Analyse soll ihr Verhalten bei der Unternehmensführung in ökologischer und sozialer Hinsicht beurteilen. Sie erhalten dann eine ESG-Einstufung von A (beste Einstufung) bis G (schlechteste Einstufung). Dies dient der besseren allgemeinen Risikoeinschätzung.

1. Die Ausschlusspolitik von Amundi wurde durchgehend auf das Portfolio angewendet:

- Rechtliche Ausschlüsse für umstrittene Waffen
- Unternehmen, die ohne glaubhafte Abhilfemaßnahmen ernsthaft und wiederholt gegen mindestens einen der zehn Grundsätze des globalen Pakts (UN Global Compact) verstoßen;
- Die Sektorausschlüsse der Unternehmensgruppe Amundi für Kohle und Tabak; (Einzelheiten dieser Richtlinie sind verfügbar in der Richtlinie für verantwortungsvolle Anlagen auf der Webseite www.amundi.fr)

2. In mit F oder G eingestufte Emittenten wurde nicht investiert. Bereits im Portfolio enthaltene Wertpapiere von Emittenten, die heruntergestuft wurden auf F oder G, wurden innerhalb des im Prospekt festgelegten Zeitraums unter Berücksichtigung der finanziellen Interessen der Inhaber veräußert.

3. Der gewichtete Durchschnitt der ESG-Punktzahl des Portfolios war durchgehend höher als der gewichtete Durchschnitt der ESG-Punktzahl des Anlagebereichs des Fonds nach Abzug von 20% der schlechtesten Emittenten.

4. Der Fonds bevorzugte führende Emittenten des Sektors ihrer jeweiligen Aktivität gemäß den vom Team der nicht finanziellen Analysten der Verwaltungsgesellschaft identifizierten ESG-Kriterien (Ansatz der „erstklassigen Anlagen“) Mit Ausnahme der vorstehenden Ausschlüsse sind bei diesem Ansatz alle Wirtschaftssektoren vertreten. Daher kann der OGA in bestimmten umstrittenen Sektoren engagiert sein.

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische Aspekte und zielte dabei darauf ab, seinen CO₂-Ausstoß zu verringern und seine CO₂-Bilanz in Einklang zu bringen mit der seines Vergleichsindex **SOLACTIVE PARIS ALIGNED GLOBAL CORPORATE USD HEDGED INDEX**.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist 0.537 (C).
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist 0.172 (D).

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

Der verwendete Nachhaltigkeitsindikator ist die CO₂-Bilanz. Sie wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Vergleichsindex. Daher war die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist 82.17

- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist 99.19

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des vorangegangenen Zeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.52 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.18 (D). Zum Ende des vorangegangenen Zeitraums hatte das Portfolio einen CO₂-Ausstoß mit einem gewichteten Durchschnitt von 120.64 und der Referenzindex hatte einen CO₂-Ausstoß mit einem gewichteten Durchschnitt von 129.04.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

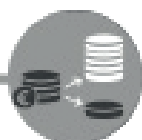


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

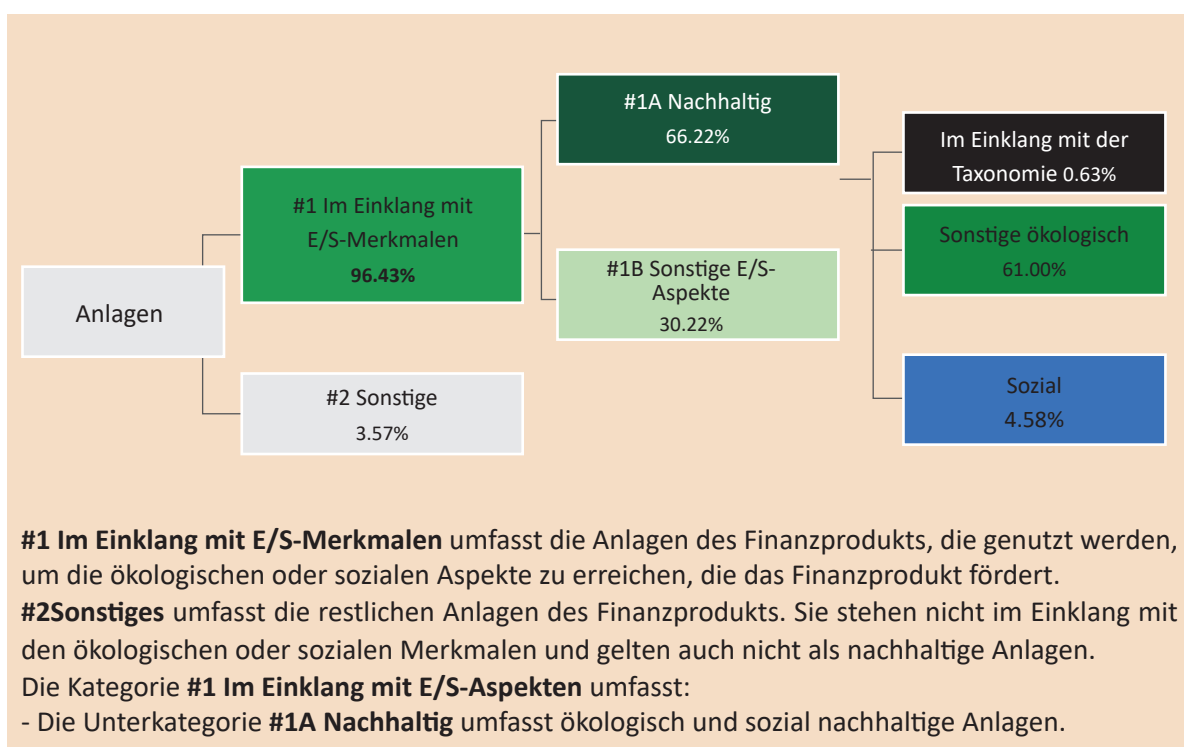
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
BAC VAR 10/32	Corporates	Banken	USA	1.57%
JPM VAR 05/30	Corporates	Banken	USA	1.46%
AIB VAR 04/28 EMTN	Corporates	Banken	Irland	1.27%
C VAR 05/33	Corporates	Banken	USA	1.27%
AT&T 3.5% 09/53	Corporates	Kommunikation	USA	1.24%
VZ 2.355% 03/32	Corporates	Kommunikation	USA	1.21%
BNP VAR 07/28 EMTN	Corporates	Banken	Frankreich	1.14%
BBVASM 5.381% 03/29	Corporates	Banken	Spanien	1.13%
DB VAR 12/30 EMTN	Corporates	Banken	Deutschland	1.10%
ZURNVX VAR 04/51 EMTN	Corporates	Versicherung	Irland	1.09%
VZ 5.5% 02/54	Corporates	Kommunikation	USA	1.06%
CMCSA 1.5% 02/31	Corporates	Kommunikation	USA	1.06%
MDT 4.5% 03/33	Corporates	Basis-konsumgüter	Luxemburg	1.03%
CNHI 1.625% 07/29 EMTN	Corporates	Anlagegüter	Luxemburg	1.03%
STANLN VAR 01/29 REGS	Corporates	Banken	Vereinigtes Königreich	1.03%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	34.13%
Corporates	Basiskonsumgüter	14.70%
Corporates	Kommunikation	12.11%
Corporates	Technologie	7.10%
Corporates	Elektrizität	6.47%
Corporates	Anlagegüter	5.63%
Corporates	Versicherung	5.55%
Corporates	Nicht-Basiskonsumgüter	5.46%
Corporates	Grundstoffindustrie	2.01%
Corporates	Immobilien (REIT)	1.92%
Corporates	Transport	1.00%
Corporates	BROKERAGE	0.56%
Corporates	Sonstige Industriewerte	0.36%

Schatzbriefe	Schatzbriefe	0.00%
Forex	Forex	-0.12%
Bargeldanlagen	Bargeldanlagen	3.11%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.63% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

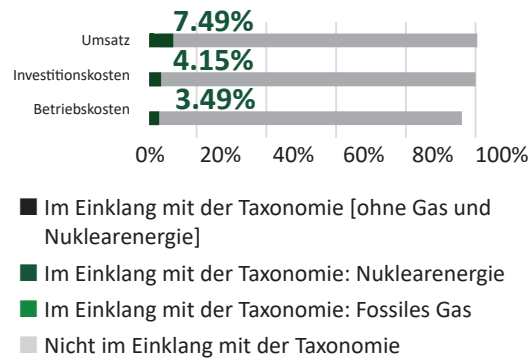
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

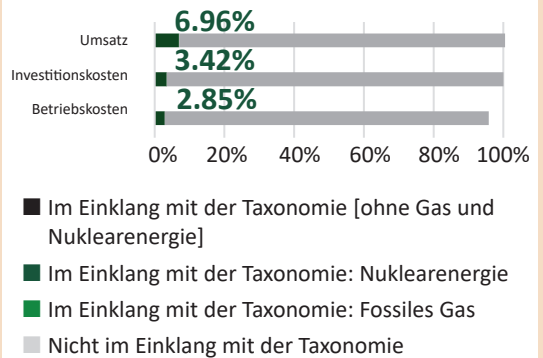
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.04% bzw. 0.73%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 6.65%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **61.00%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 4.58%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Das nachhaltige Anlageziel wird erreicht durch die Angleichung der Ziele zur Verringerung der CO₂-Bilanz des Fonds an den Solactive Paris Aligned Global Corporate USD Hedged Index¹¹. Die CO₂-Bilanz wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Index.

Daher ist die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck. Im Einklang mit der Politik für verantwortungsvolle Anlagen schließt der Fonds darüber hinaus Unternehmen aus, die umstrittene Verhaltensweisen an den Tag legen und (oder) deren Produkte umstritten sind.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist 82.17
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist 99.19.

● Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?

Ein breiter Marktindex beurteilt oder berücksichtigt seine einzelnen Bestandteile nicht nach ökologischen Aspekten und steht daher nicht im Einklang mit ökologischen Aspekten.

Es wird ein auf das Übereinkommen von Paris abgestimmter Vergleichsindex („Paris Aligned Benchmark“) genutzt. Durch die Auswahl und Gewichtung seiner einzelnen Bestandteile berücksichtigt er spezifische Ziele für die Emissionsminderung und den Übergang zu einer Wirtschaft mit geringen CO₂-Emissionen.

● Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist 0.537 (C).
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist 0.172 (D).

- Der gewichtete Durchschnitt der CO2-Bilanz des Portfolios ist 82.17
- Der gewichtete Durchschnitt der CO2-Bilanz des Vergleichsindex ist 99.19

● **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Das nachhaltige Anlageziel wird erreicht durch die Angleichung der Ziele zur Verringerung der CO2-Bilanz des Fonds an den Solactive Paris Aligned Global Corporate USD Hedged Index¹¹. Die CO2-Bilanz wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO2-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Index.

Daher ist die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck. Im Einklang mit der Politik für verantwortungsvolle Anlagen schließt der Fonds darüber hinaus Unternehmen aus, die umstrittene Verhaltensweisen an den Tag legen und (oder) deren Produkte umstritten sind.

- Der gewichtete Durchschnitt der CO2-Bilanz des Portfolios ist 82.17
- Der gewichtete Durchschnitt der CO2-Bilanz des Vergleichsindex ist 99.19

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Ein breiter Marktindex beurteilt oder berücksichtigt seine einzelnen Bestandteile nicht nach ökologischen Aspekten und steht daher nicht im Einklang mit ökologischen Aspekten.

Es wird ein auf das Übereinkommen von Paris abgestimmter Vergleichsindex („Paris Aligned Benchmark“) genutzt. Durch die Auswahl und Gewichtung seiner einzelnen Bestandteile berücksichtigt er spezifische Ziele für die Emissionsminderung und den Übergang zu einer Wirtschaft mit geringen CO2-Emissionen.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI
FUNDS GLOBAL HIGH YIELD BOND

Rechtsträgerkennung:
222100AIHPWCQOF6UQ48

Nachhaltige Anlagen

sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **15.45%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **ICE BOFA GLOBAL HIGH YIELD INDEX HEDGED**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.090 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.303 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.10 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.29 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative

Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das

spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

Größe Anlagen	Sektor	Untersektor	Land	% Vermögen
A-F GL HI YI ESG IMPR BD Z USD	Finanzwerte	Anlagefonds	Luxemburg	3.78%
AUNASA 10% 12/29 144A	Corporates	Basiskonsumgüter	Peru	1.93%
ABRAGF 11.5 03/02/28 144A	Corporates	Transport	Kaimaninseln	1.77%
AEROMX 8.5% 03/27 144A	Corporates	Transport	Mexiko	1.25%
ENOGLN 6.5% 04/27 144A	Corporates	Energie	Vereinigtes Königreich	1.23%
ATENTO LUXCO PREFERRED	Sonstiges	Sonstiges	Luxemburg	1.13%
WIN 7.75% 08/28 144A	Corporates	Kommunikation	USA	1.07%
LTMCI 13.375% 10/29 REGS	Corporates	Transport	Chile	1.05%
POSADA FRN 12/27 144A	Corporates	Nicht-Basiskonsumgüter	Mexiko	0.99%
PSLOGI 7.875% 10/29 144A	Corporates	Transport	USA	0.98%
TROX 4.625% 03/29 144A	Corporates	Grundstoffindustrie	USA	0.97%
ADVZCN 5% 04/28 REGS	Corporates	Basiskonsumgüter	Luxemburg	0.97%
IHFLIN 9.7% 07/27 144A	Verbriefte	Hypothekenbesicherte Anlagen	Indien	0.97%
TLWLN 10.25% 05/26 144A	Corporates	Energie	Vereinigtes Königreich	0.97%
ARCPLN 4.5% 10/28 144A	Corporates	Nicht-Basiskonsumgüter	Italien	0.95%

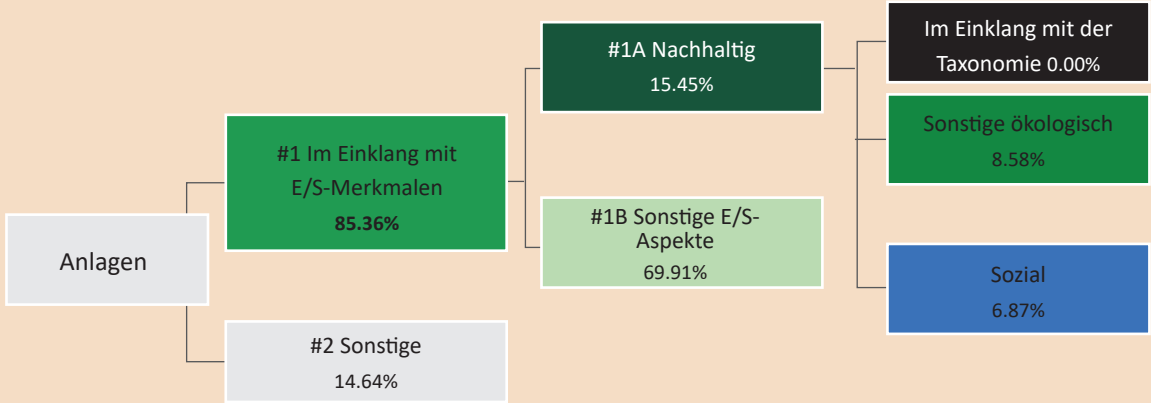


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Nicht-Basiskonsumgüter	17.70%
Corporates	Energie	11.60%
Corporates	Transport	10.62%
Corporates	Basiskonsumgüter	10.09%
Corporates	Kommunikation	9.68%
Corporates	Grundstoffindustrie	7.54%
Corporates	Finanzunternehmen	5.33%

<i>Corporates</i>	<i>Anlagegüter</i>	<i>4.04%</i>
<i>Finanzwerte</i>	<i>Anlagefonds</i>	<i>3.78%</i>
<i>Corporates</i>	<i>Banken</i>	<i>3.51%</i>
<i>Corporates</i>	<i>Elektrizität</i>	<i>2.22%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>1.66%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>1.34%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>1.29%</i>
<i>Verbriefte</i>	<i>Hypothekenbesicherte Anlagen</i>	<i>0.97%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>0.83%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.72%</i>
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	<i>0.45%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>0.39%</i>
<i>Corporates</i>	<i>Versicherung</i>	<i>0.37%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>0.29%</i>
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	<i>0.20%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>0.14%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>0.02%</i>

Forex	Forex	-0.57%
Bargeldanlagen	Bargeldanlagen	5.79%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen zur Verfügung.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

● Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

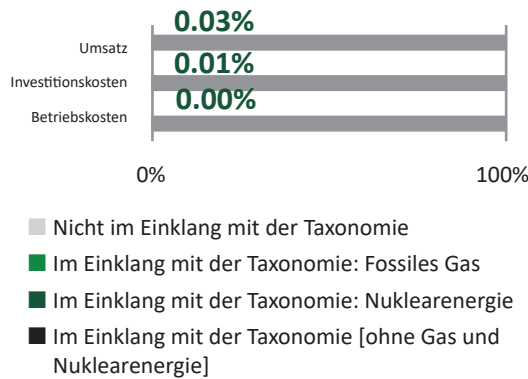
tiven mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

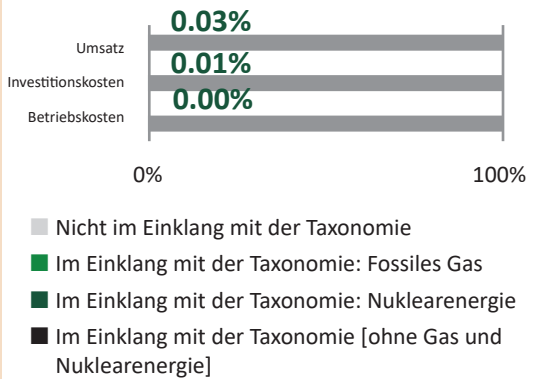
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 1.23%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **8.58%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivi-

täten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 6.87%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
GLOBAL SHORT TERM BOND

Rechtsträgerkennung:
213800N25O8X71IK7M94

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **31.43%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **10% ICE BOFA GLOBAL HIGH YIELD INDEX + 80% BLOOMBERG GLOBAL AGGREGATE + 10% JP MORGAN EMBI GLOBAL**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.853 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.487 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Dies ist der erste regelmäßige SFDR-Bericht, der für diesen Teilfonds erstellt wurde.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die

Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung

berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
US TSY 1.125% 02/28	Schatzbriefe	Schatzbriefe	USA	3.88%
NZGB 0.5% 05/26 0526	Schatzbriefe	Schatzbriefe	Neuseeland	3.85%
US TSY 0.625% 11/27	Schatzbriefe	Schatzbriefe	USA	3.83%
SPAIN 2.75% 10/24	Schatzbriefe	Schatzbriefe	Spanien	2.84%
BTPS 1.45% 11/24	Schatzbriefe	Schatzbriefe	Italien	2.78%
BRAZIL 01/07/24 LTN	Schatzbriefe	Schatzbriefe	Brasilien	2.51%
JGB 0.1% 11/25 454	Schatzbriefe	Schatzbriefe	Japan	2.16%
JGB 0.005% 07/24 438	Schatzbriefe	Schatzbriefe	Japan	1.89%
BNS 5.35% 12/26	Corporates	Banken	Kanada	1.75%
JGB 2.2% 9/26	Schatzbriefe	Schatzbriefe	Japan	1.70%
LBBW 1.5% 02/25	Corporates	Banken	Deutschland	1.62%
JGB 0.005% 03/26 147	Schatzbriefe	Schatzbriefe	Japan	1.62%
NZLGFA 1.5% 04/26	Regierungsnah	Lokale Behörden	Neuseeland	1.50%
HYNMTR 5.3% 01/29 REGS	Corporates	Nicht-Basiskonsumgüter	USA	1.34%
NAB 4.787% 01/29	Corporates	Banken	Australien	1.33%

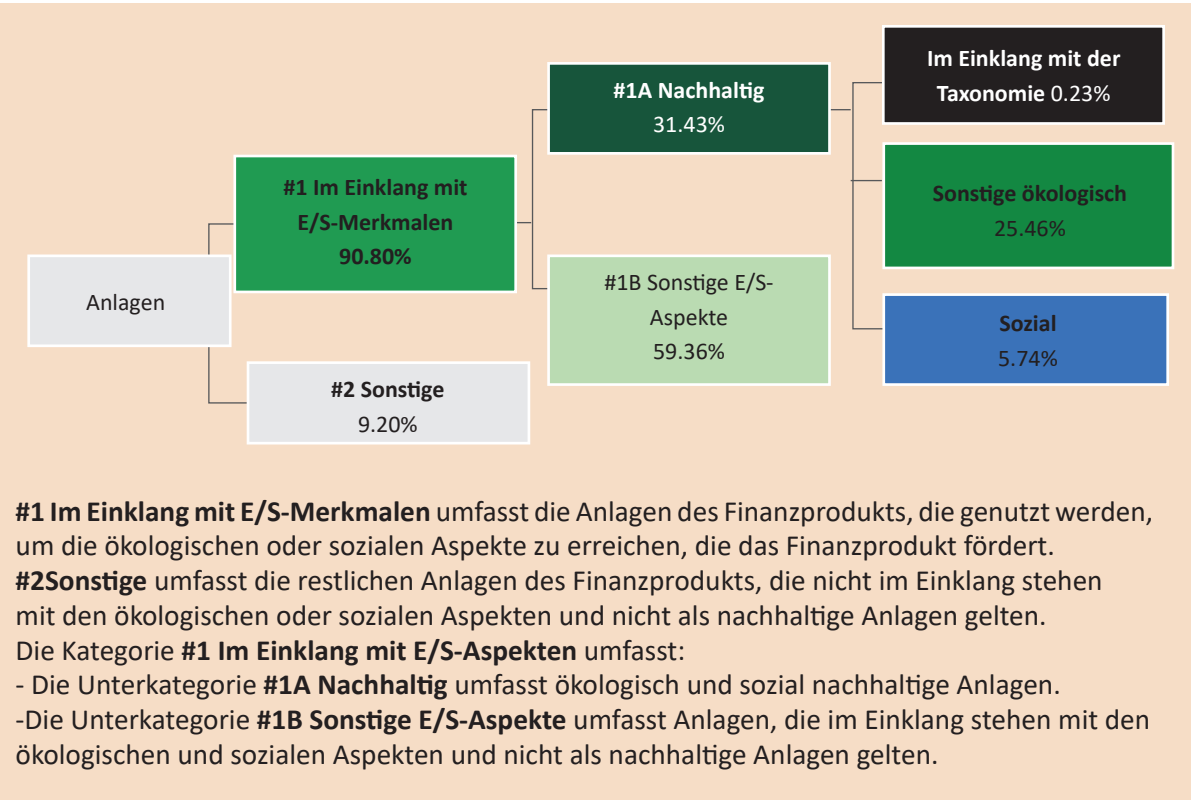


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Schatzbriefe	Schatzbriefe	31.32%
Corporates	Banken	23.44%
Corporates	Versicherung	7.56%
Regierungsnah	Lokale Behörden	6.04%
Corporates	Nicht-Basiskonsumgüter	5.55%
Corporates	Elektrizität	5.29%
Regierungsnah	Staatlich	3.18%

<i>Regierungsnah</i>	<i>Agenturen</i>	2.45%
<i>Verbriefte</i>	<i>Hypothekenbesicherte Anlagen</i>	2.20%
<i>Corporates</i>	<i>BROKERAGE</i>	2.04%
<i>Corporates</i>	<i>Energie</i>	1.99%
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	1.17%
<i>Corporates</i>	<i>Erdgas</i>	1.03%
<i>Corporates</i>	<i>Kommunikation</i>	1.03%
<i>Corporates</i>	<i>Transport</i>	0.95%
<i>Forex</i>	<i>Forex</i>	0.54%
<i>Corporates</i>	<i>Immobilien (REIT)</i>	0.38%
<i>Sonstiges</i>	<i>Sonstiges</i>	0.06%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	3.78%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.23% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

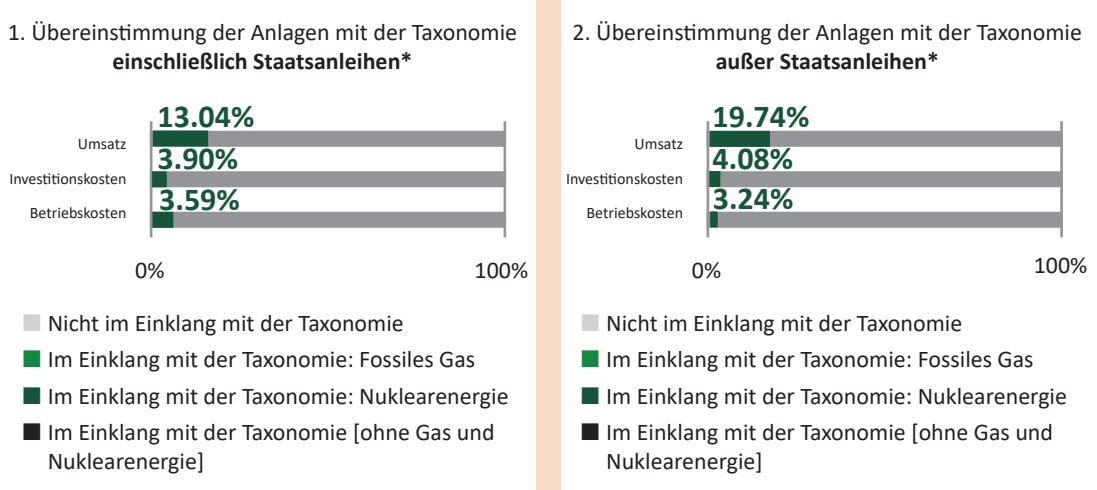
Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger -**der Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.07% bzw. 0.11%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Dies ist der erste regelmäßige SFDR-Bericht, der für diesen Teilfonds erstellt wurde.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **25.46%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 5.74%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Zusätzliche Informationen (ungeprüft)

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI
FUNDS OPTIMAL YIELD

Rechtsträgerkennung:
549300SEXJO4VZFPO521

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **32.75%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.232 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.09 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative

Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das

spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögen
AIF - EMG MKT SOVEREIGN BD - H	Finanzwerte	Anlagefonds	Luxemburg	6.04%
UPCB 3.875% 06/29	Corporates	Kommunikation	Niederlande	2.42%
NRW 1.75% 07/68	Regierungsnah	Lokale Behörden	Deutschland	1.99%
EDF VAR PERP(5%)	Corporates	Elektrizität	Frankreich	1.93%
SHAEFF 3.75% 09/26 REGS	Corporates	Nicht-Basiskonsumgüter	Deutschland	1.56%
OTPHB VAR 07/29	Corporates	Banken	Ungarn	1.18%
TEVA 3.75% 05/27	Corporates	Basiskonsumgüter	Niederlande	1.18%
VERISR 3.25% 02/27 REGS	Corporates	Nicht-Basiskonsumgüter	Schweden	1.17%
DIINFL FRN 05/27	Corporates	Kommunikation		1.14%
EUROB VAR 05/27 EMTN	Corporates	Banken	Griechenland	1.10%
LAMON VAR PERP(5.05%)	Corporates	Versicherung	Frankreich	1.08%
ZIGGO 3.375% 02/30 REGS	Corporates	Kommunikation	Niederlande	1.03%
ALVGR 3.875% PERP	Corporates	Versicherung	Deutschland	1.00%
ALTICE 3% 01/28 REGS	Corporates	Kommunikation	Luxemburg	0.97%
LOXAM 3.75% 07/26	Corporates	Anlagegüter	Frankreich	0.94%

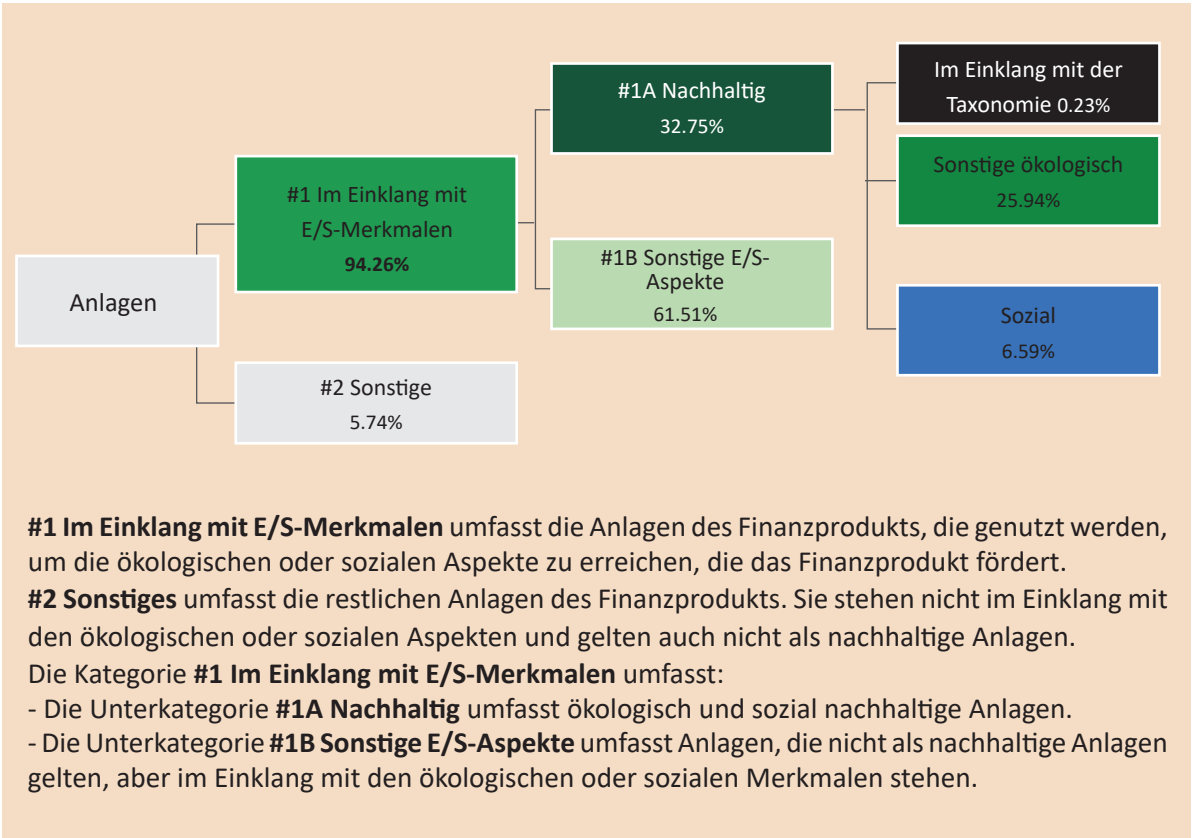


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Kommunikation	20.69%
Corporates	Banken	15.13%
Corporates	Nicht-Basiskonsumgüter	12.85%
Corporates	Basiskonsumgüter	7.38%
Finanzwerte	Anlagefonds	6.04%
Corporates	Elektrizität	5.53%
Corporates	Energie	5.48%

<i>Corporates</i>	<i>Versicherung</i>	<i>5.15%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>4.54%</i>
<i>Corporates</i>	<i>Transport</i>	<i>4.35%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>2.63%</i>
<i>Regierungsnah</i>	<i>Lokale Behörden</i>	<i>1.98%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>1.81%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>1.24%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>1.02%</i>
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	<i>0.80%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>0.70%</i>
<i>Regierungsnah</i>	<i>Staatlich</i>	<i>0.52%</i>
<i>Verbriefte</i>	<i>Hypothekenbesicherte Anlagen</i>	<i>0.47%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>0.45%</i>
<i>Industriewerte</i>	<i>Anlagegüter</i>	<i>0.06%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>0.04%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.02%</i>
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	<i>0.00%</i>

<i>Sonstiges</i>	<i>Sonstiges</i>	-0.08%
<i>Forex</i>	<i>Forex</i>	-0.24%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	4.42%



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.23% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

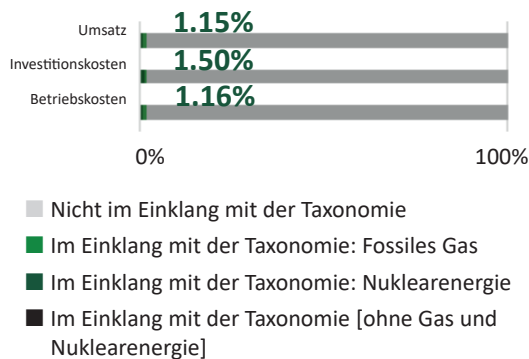
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

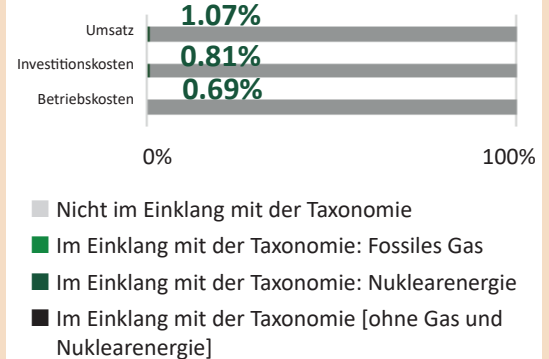
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.11% bzw. 0.09%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 2.62%.



sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **25.94%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 6.59%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes

messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
OPTIMAL YIELD SHORT TERM

Rechtsträgerkennung:
549300NI6I5JE79M9X21

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **31.48%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.221 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.17 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen

sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AIF - EMG MKT SOVEREIGN BD - S	Finanzwerte	Anlagefonds	Luxemburg	6.78%
BERY 1% 01/25 REGS	Corporates	Anlagegüter	USA	2.10%
SHAEFF 3.75% 09/26 REGS	Corporates	Nicht-Basiskonsumgüter	Deutschland	1.91%
UPCB 3.875% 06/29	Corporates	Kommunikation	Niederlande	1.87%
AT&T VAR PERP B	Corporates	Kommunikation	USA	1.75%
EU 1.25% 02/43 NGEU	Regierungsnah	Supranationale Organisationen		1.56%
ZFFNGR 3% 09/25 EMTN	Corporates	Nicht-Basiskonsumgüter	Deutschland	1.24%
AES 4.375% 05/30 REGS	Corporates	Elektrizität	Panama	1.21%
THYELE 6.625% 07/28 REGS	Corporates	Anlagegüter	Deutschland	1.21%
AZMIM 1.625% 12/24	Corporates	BROKERAGE	Italien	1.18%
REPSM VAR PERP	Corporates	Energie	Niederlande	1.17%
ISPVIT 2.375% 12/30	Corporates	Versicherung	Italien	1.16%
VMED 4.5% 07/31 REGS	Corporates	Kommunikation	Vereinigtes Königreich	1.16%
ADRBID 3.125% 02/26 REGS	Corporates	Kommunikation	Niederlande	1.14%
ATOSTR 2% 01/30	Corporates	Transport	Italien	1.12%

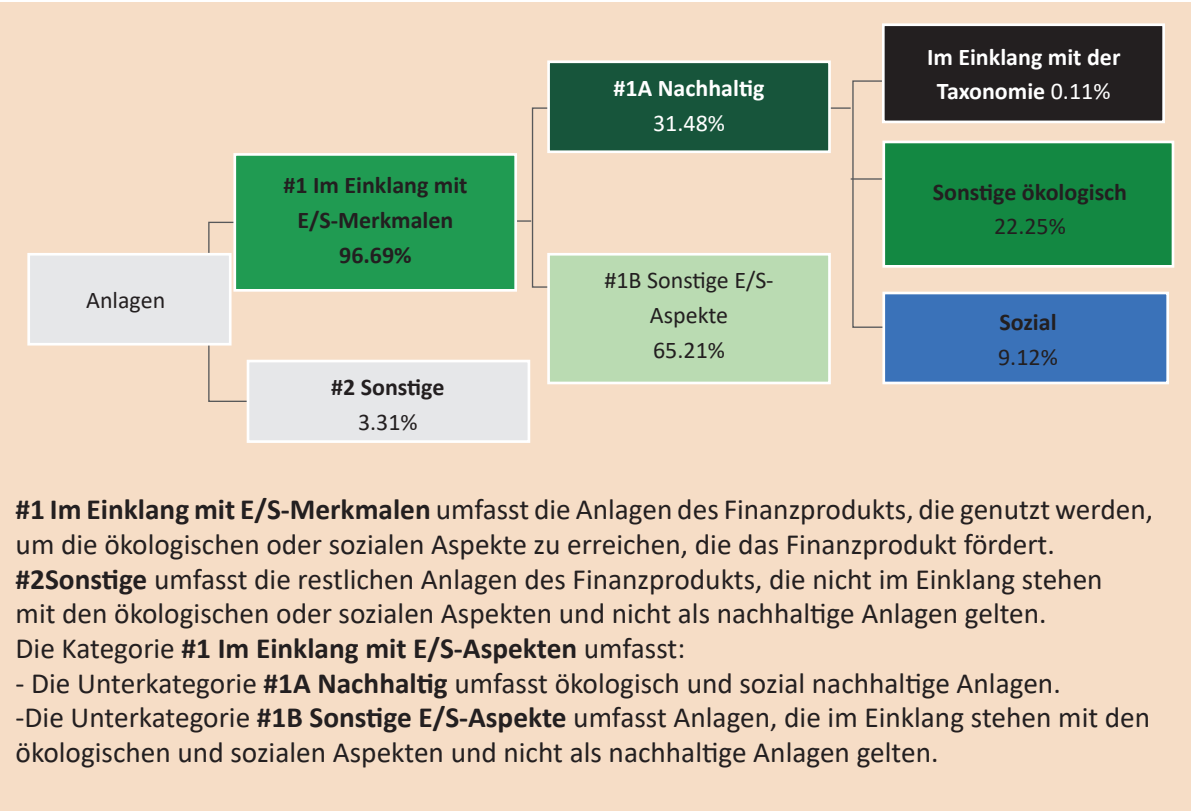


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Kommunikation	15.94%
Corporates	Banken	12.82%
Corporates	Anlagegüter	10.56%
Corporates	Nicht-Basiskonsumgüter	10.38%
Corporates	Energie	8.05%
Corporates	Basiskonsumgüter	7.04%
Finanzwerte	Anlagefonds	6.78%

<i>Corporates</i>	<i>Transport</i>	<i>4.40%</i>
<i>Corporates</i>	<i>Elektrizität</i>	<i>4.15%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>3.97%</i>
<i>Corporates</i>	<i>Versicherung</i>	<i>3.55%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>1.85%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>1.72%</i>
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	<i>1.54%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>1.39%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>1.35%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>1.24%</i>
<i>Regierungsnah</i>	<i>Staatlich</i>	<i>0.68%</i>
<i>Regierungsnah</i>	<i>Lokale Behörden</i>	<i>0.55%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>0.52%</i>
<i>Verbriefte</i>	<i>Hypothekenbesicherte Anlagen</i>	<i>0.47%</i>
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	<i>0.31%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>0.18%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.03%</i>

Schatzbriefe	Schatzbriefe	0.00%
Sonstiges	Sonstiges	-0.13%
Forex	Forex	-0.24%
Bargeldanlagen	Bargeldanlagen	4.70%



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.11% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

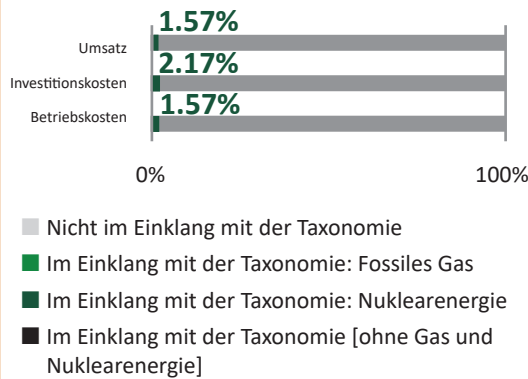
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

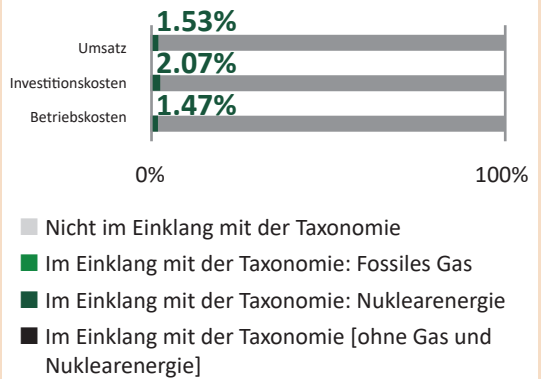
- des **Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- der **Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- der **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.14% bzw. 0.24%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 4.86%.

● Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei 22.25%.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

● Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 9.12%.

● Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
STRATEGIC INCOME

Rechtsträgerkennung:
5493004ZTK6D21CGCO05

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **18.38%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **BLOOMBERG US UNIVERSAL**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen. Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.461 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.356 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.53 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.38 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit,

lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial

verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

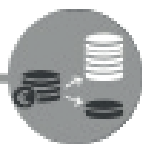


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

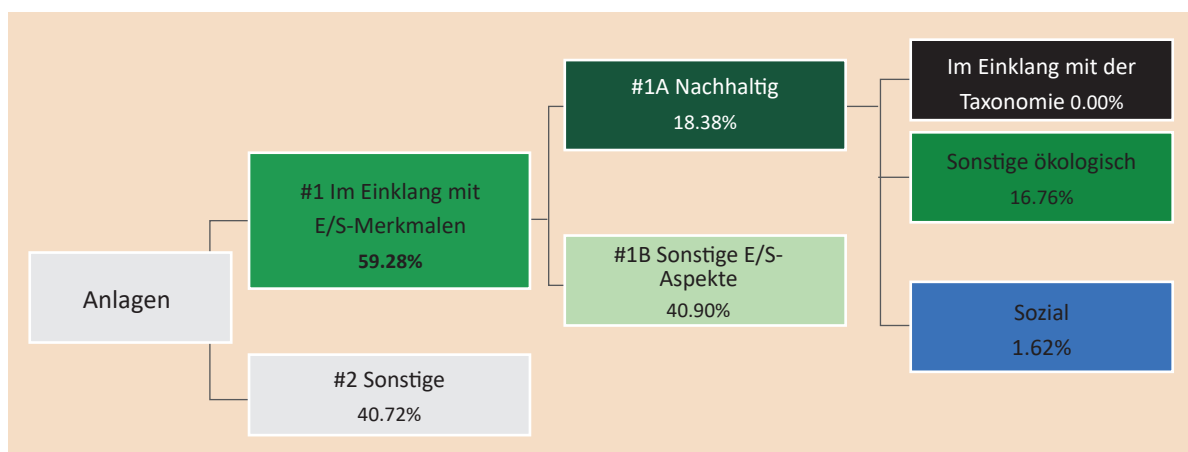
Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögen
TBIP USA 02/07/24	Schatzbriefe	Schatzbriefe	USA	4.91%
IBRD 0.75% 03/25	Regierungsnah	Supranationale Organisationen		2.86%
FNCL 2,5 7/24	Verbriefte	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	2.00%
US TSY 2.25% 02/52	Schatzbriefe	Schatzbriefe	USA	1.95%
FNCL 2 7/24	Verbriefte	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	1.62%
FNCL 3,5 7/24	Verbriefte	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	1.57%
US TSY 3% 02/48	Schatzbriefe	Schatzbriefe	USA	1.49%
TBIP USA 16/07/24	Schatzbriefe	Schatzbriefe	USA	1.47%
G2SF 2.5 7/24	Verbriefte	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	1.45%
FR SD8433	Verbriefte	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	1.42%
IBRD 2.5% 7/25	Regierungsnah	Supranationale Organisationen		1.21%
LLOYDS VAR 06/30	Corporates	Banken	Vereinigtes Königreich	0.84%
FN FS6691	Verbriefte	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	0.82%
FN MA4624	Verbriefte	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	0.73%
G2SF 3.5 7/24	Verbriefte	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	0.67%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

<i>Sektor</i>	<i>Untersektor</i>	<i>% Vermögenswerte</i>
<i>Verbriefte</i>	<i>Hypothekenbesicherte Wertpapiere (MBS) von Agenturen</i>	<i>25.69%</i>
<i>Corporates</i>	<i>Banken</i>	<i>13.96%</i>
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	<i>13.78%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>7.20%</i>
<i>Verbriefte</i>	<i>NON_AGENCY_CMBS</i>	<i>5.59%</i>
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	<i>5.38%</i>
<i>Corporates</i>	<i>Energie</i>	<i>4.88%</i>
<i>Corporates</i>	<i>Nicht-Basiskonsumgüter</i>	<i>4.72%</i>
<i>Verbriefte</i>	<i>Forderungsbesicherte Wertpapiere (ABS)</i>	<i>3.09%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>3.01%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>2.41%</i>

<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>2.36%</i>
<i>Corporates</i>	<i>Kommunikation</i>	<i>1.99%</i>
<i>Corporates</i>	<i>Basiskonsumgüter</i>	<i>1.92%</i>
<i>Corporates</i>	<i>Versicherung</i>	<i>1.77%</i>
<i>Corporates</i>	<i>Transport</i>	<i>1.72%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>1.50%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>1.35%</i>
<i>Corporates</i>	<i>Elektrizität</i>	<i>1.27%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>0.78%</i>
<i>Regierungsnah</i>	<i>Staatlich</i>	<i>0.69%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>0.49%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.47%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>0.39%</i>
<i>Verbriefte</i>	<i>Hypothekendarlehen</i>	<i>0.29%</i>
<i>Regierungsnah</i>	<i>Lokale Behörden</i>	<i>0.21%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>0.11%</i>
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	<i>0.07%</i>

Informationstechnologie	Software und Dienstleistungen	0.07%
Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	0.02%
Forex	Forex	0.02%
Werkstoffe	Chemikalien	0.00%
Energie	Öl, Gas und Brennstoffe	0.00%
Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	0.00%
Bargeldanlagen	Bargeldanlagen	-7.76%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

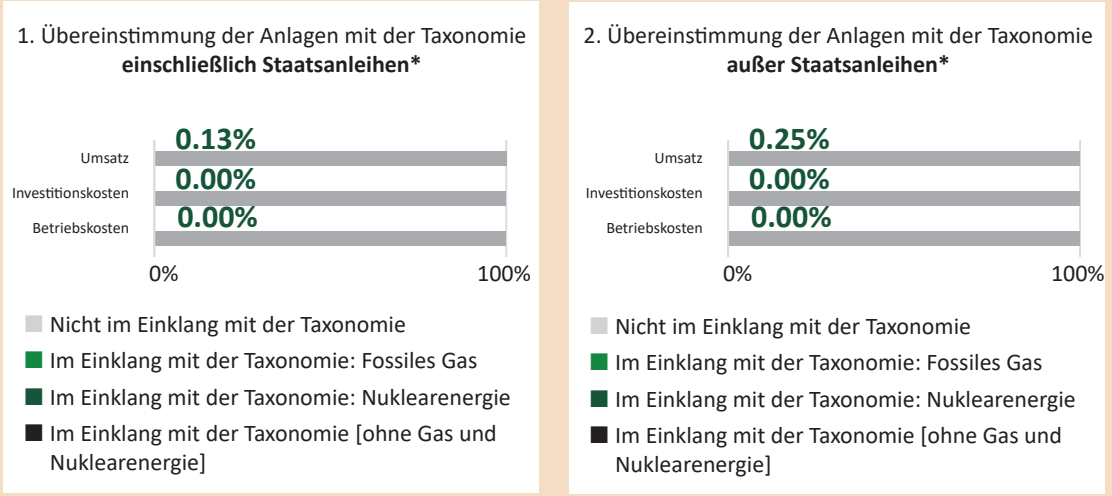
Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil: **-des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger **-der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. **- der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.38%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten

 Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **16.76%**. Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 1.62%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS NET
ZERO AMBITION US CORPORATE BOND

Rechtsträgerkennung:
213800VWP1P2KAFPEU55

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **36.28%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **MSCI USD IG CLIMATE PARIS ALIGNED CORP BOND**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen.

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische Aspekte und zielte dabei darauf ab, seinen CO₂-Ausstoß zu verringern und seine CO₂-Bilanz in Einklang zu bringen mit der seines Vergleichsindex **MSCI USD IG CLIMATE PARIS ALIGNED CORP BOND**.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.188 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.097 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

Der verwendete Nachhaltigkeitsindikator ist die CO₂-Bilanz. Sie wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Vergleichsindex. Daher war die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist **42.30**
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist **77.40**

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von **0.29 (D)** und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug **-0.07 (D)**. Zum Ende des Berichtszeitraums betrug der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios **67.04** und der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex betrug **90.46**.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:** Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



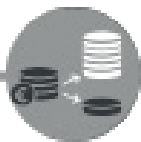
Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäts- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.

- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

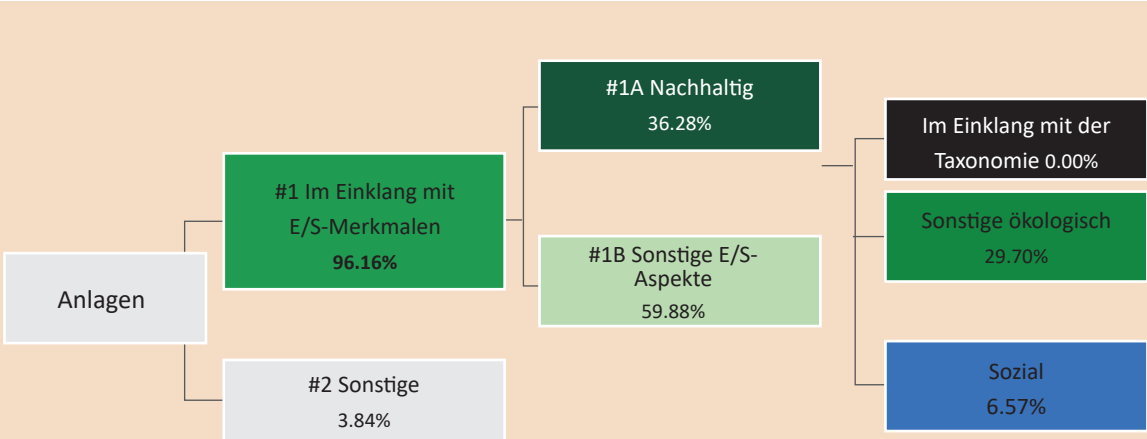
Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
TBIP USA 16/07/24	Schatzbriefe	Schatzbriefe	USA	3.81%
CCDJ 5.7% 03/28 144A	Corporates	Banken	Kanada	1.96%
UTX 3.125% 05/27	Corporates	Anlagegüter	USA	1.86%
LLOYDS VAR 03/28	Corporates	Banken	Vereinigtes Königreich	1.85%
WFC VAR 07/33 MTN	Corporates	Banken	USA	1.81%
TMUS 5.65% 01/53	Corporates	Kommunikation	USA	1.73%
BACR VAR 11/33	Corporates	Banken	Vereinigtes Königreich	1.59%
RABOBK 3.75% 21/07/26 USD	Corporates	Banken	Niederlande	1.56%
SUMIBK 5.808% 09/33	Corporates	Banken	Japan	1.47%
UCGIM VAR 06/32 144A	Corporates	Banken	Italien	1.41%
ABNANV VAR 12/29 144A	Corporates	Banken	Niederlande	1.40%
FABSJV 5.875% 01/34	Corporates	Technologie	USA	1.37%
F 7.35% 11/27	Corporates	Nicht-Basiskonsumgüter	USA	1.34%
ISPIM VAR 06/54 144A	Corporates	Banken	Italien	1.33%
NOMURA 5.605% 07/29	Corporates	BROKERAGE	Japan	1.31%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	33.44%
Corporates	Anlagegüter	10.97%
Corporates	Versicherung	10.22%
Corporates	Basiskonsumgüter	9.39%
Corporates	Nicht-Basiskonsumgüter	6.89%

<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	6.42%
<i>Corporates</i>	<i>Technologie</i>	5.53%
<i>Corporates</i>	<i>BROKERAGE</i>	3.85%
<i>Corporates</i>	<i>Kommunikation</i>	3.06%
<i>Corporates</i>	<i>Energie</i>	2.09%
<i>Corporates</i>	<i>Finanzunternehmen</i>	1.79%
<i>Corporates</i>	<i>Immobilien (REIT)</i>	1.79%
<i>Corporates</i>	<i>Transport</i>	1.64%
<i>Corporates</i>	<i>Grundstoffindustrie</i>	0.80%
<i>Corporates</i>	<i>Elektrizität</i>	0.32%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	1.60%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

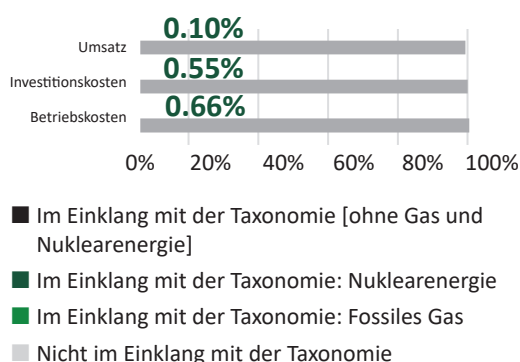
Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

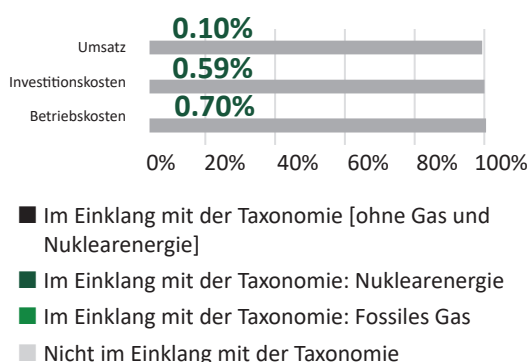
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.10%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **29.70%**.



sind nachhaltige Anlagen mit ökologischem Ziel,

welche die Kriterien für ökologisch nachhaltige Wirtschaftstätigkeiten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 6.57%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Das nachhaltige Anlageziel wird erreicht durch die Angleichung der Ziele zur Verringerung der CO₂-Bilanz des Fonds an den MSCI USD IG Climate Paris Aligned Corp Bond. Die CO₂-Bilanz wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Index.

Daher ist die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischem Fußabdruck. Im Einklang mit der Politik für verantwortungsvolle Anlagen schließt der Fonds darüber hinaus Unternehmen aus, die umstrittene Verhaltensweisen an den Tag legen und (oder) deren Produkte umstritten sind.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist **42.30**
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist **77.40**

● Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?

Ein breiter Marktindex beurteilt oder berücksichtigt seine einzelnen Bestandteile nicht nach ökologischen Aspekten und steht daher nicht im Einklang mit ökologischen Aspekten.

Es wird ein auf das Übereinkommen von Paris abgestimmter Vergleichsindex („Paris Aligned Benchmark“) genutzt. Durch die Auswahl und Gewichtung seiner einzelnen Bestandteile berücksichtigt er spezifische Ziele für die Emissionsminderung und den Übergang zu einer Wirtschaft mit geringen CO₂-Emissionen.

● **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.188 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.097 (D)**.
- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist **42.30**
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist **77.40**

● **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Das nachhaltige Anlageziel wird erreicht durch die Angleichung der Ziele zur Verringerung der CO₂-Bilanz des Fonds an den MSCI USD IG Climate Paris Aligned Corp Bond. Die CO₂-Bilanz wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Index.

Daher ist die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck. Im Einklang mit der Politik für verantwortungsvolle Anlagen schließt der Fonds darüber hinaus Unternehmen aus, die umstrittene Verhaltensweisen an den Tag legen und (oder) deren Produkte umstritten sind.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist **42.30**
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist **77.40**

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Ein breiter Marktindex beurteilt oder berücksichtigt seine einzelnen Bestandteile nicht nach ökologischen Aspekten und steht daher nicht im Einklang mit ökologischen Aspekten. Es wird ein auf das Übereinkommen von Paris abgestimmter Vergleichsindex („Paris Aligned Benchmark“) genutzt. Durch die Auswahl und Gewichtung seiner einzelnen Bestandteile berücksichtigt er spezifische Ziele für die Emissionsminderung und den Übergang zu einer Wirtschaft mit geringen CO₂-Emissionen.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS US BOND

Rechtsträgerkennung: 5493005LBJJ6BWRENA39

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **14.90%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **BBLOOMBERG US AGGREGATE**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen. Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.511 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.464 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.60 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.49 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit,

lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt

sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

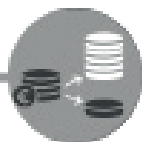


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum:
Vom 01.07.2023. bis 30.06.2024

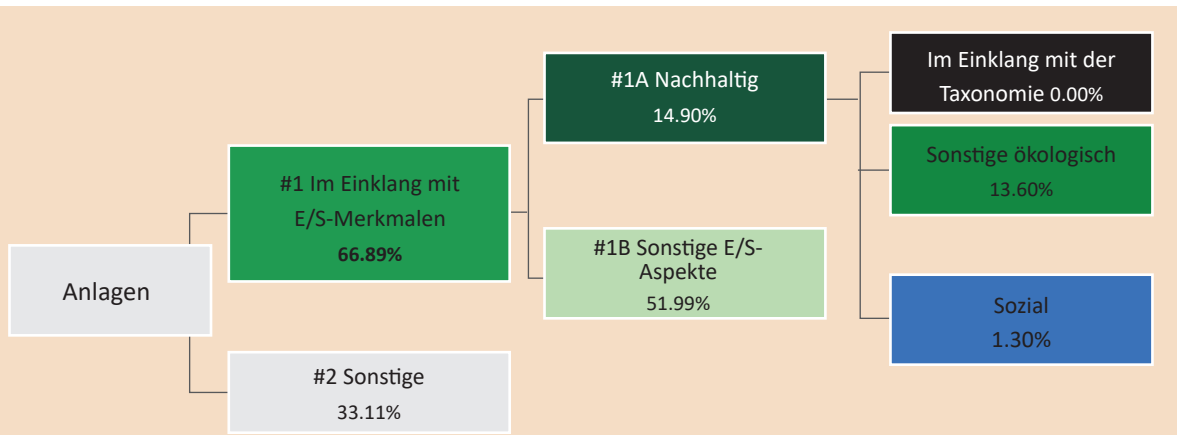
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
US TSY 3.125% 05/48	Schatzbriefe	Schatzbriefe	USA	6.79%
TBIP USA 02/07/24	Schatzbriefe	Schatzbriefe	USA	5.50%
TBIP USA 16/07/24	Schatzbriefe	Schatzbriefe	USA	5.33%
US TSY 4.375% 11/28	Schatzbriefe	Schatzbriefe	USA	3.38%
US TSY 4.625% 09/30	Schatzbriefe	Schatzbriefe	USA	3.26%
FN MA4624	Verbrieft	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	2.69%
IBRD 0.75% 03/25	Regierungsnah	Supranationale Organisationen		2.51%
FNCL 2,5 7/24	Verbrieft	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	2.01%
US TSY 4.375% 08/43	Schatzbriefe	Schatzbriefe	USA	1.96%
G2SF 2.5 7/24	Verbrieft	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	1.24%
FNCL 3,5 7/24	Verbrieft	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	1.05%
FNCL 2 7/24	Verbrieft	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	1.02%
FR SD8433	Verbrieft	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	0.85%
US TSY 3.5% 04/28	Schatzbriefe	Schatzbriefe	USA	0.83%
RABOBK 3.75% 21/07/26 USD	Corporates	Banken	Niederlande	0.83%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- *Wie war das Portfolio strukturiert?*

Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.



#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Schatzbriefe	Schatzbriefe	29.44%
Verbriefte	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	27.71%
Corporates	Banken	13.71%
Verbriefte	Forderungsbesicherte Wertpapiere (ABS)	4.50%
Sonstiges	Sonstiges	3.84%
Corporates	Nicht-Basiskonsumgüter	3.60%
Verbriefte	NON_AGENCY_CMBS	3.05%

<i>Corporates</i>	<i>Energie</i>	3.00%
<i>Finanzwerte</i>	<i>Versicherung</i>	2.67%
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	2.65%
<i>Corporates</i>	<i>Versicherung</i>	2.20%
<i>Corporates</i>	<i>Anlagegüter</i>	2.01%
<i>Corporates</i>	<i>Technologie</i>	1.99%
<i>Corporates</i>	<i>Basiskonsumgüter</i>	1.71%
<i>Corporates</i>	<i>Elektrizität</i>	1.47%
<i>Corporates</i>	<i>Finanzunternehmen</i>	1.34%
<i>Corporates</i>	<i>Immobilien (REIT)</i>	1.07%
<i>Corporates</i>	<i>Grundstoffindustrie</i>	1.03%
<i>Corporates</i>	<i>BROKERAGE</i>	0.90%
<i>Corporates</i>	<i>Erdgas</i>	0.83%
<i>Corporates</i>	<i>Transport</i>	0.72%
<i>Corporates</i>	<i>Kommunikation</i>	0.39%
<i>Verbrieft</i>	<i>Hypothekendarlehen</i>	0.16%
<i>Verbrieft</i>	<i>AGENCY_CMBS</i>	0.07%

Regierungsnah	Lokale Behörden	0.06%
Forex	Forex	-0.22%
Bargeldanlagen	Bargeldanlagen	-9.98%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

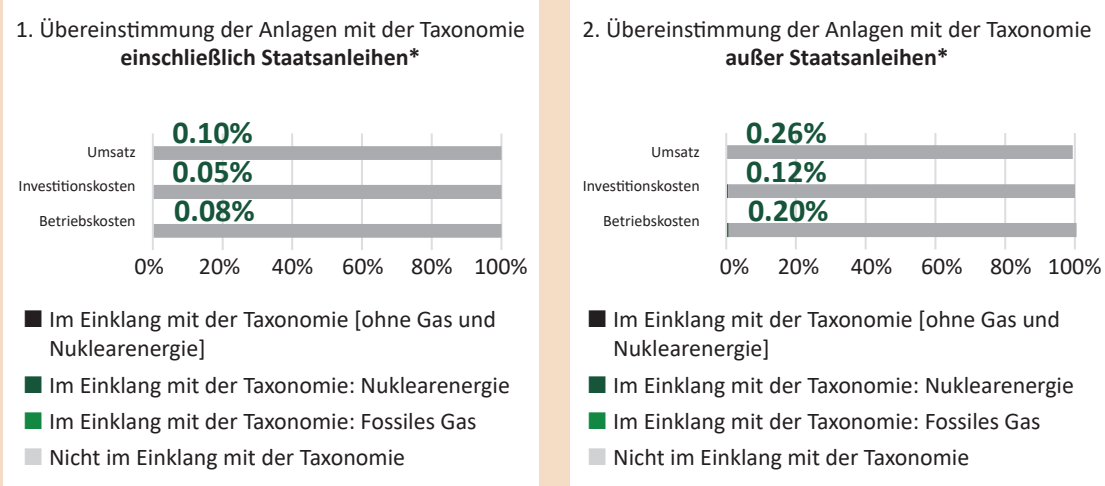
Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil: **-des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger **-der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. **- der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.02%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.14%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **13.60%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 1.30%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI
FUNDS US CORPORATE BOND

Rechtsträgerkennung:
222100LE431F865A4S54

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **30.82%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **BLOOMBERG US CORPORATE INVESTMENT GRADE**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Das Produkt ist als SRI-Produkt gekennzeichnet (sozial verantwortungsvolle Anlage). Im Verlauf des Jahres wurde versucht, die drei Dimensionen (ökologisch, sozial und Unternehmensführung) zu fördern, indem die ESG-Einstufung der Emittenten beim Portfolioaufbau berücksichtigt wurde.

Die ESG-Einstufung der Emittenten soll deren Fähigkeit zur Steuerung möglicher negativer Auswirkungen ihrer Aktivitäten auf Nachhaltigkeitsfaktoren beurteilen. Diese Analyse soll ihr Verhalten bei der Unternehmensführung in ökologischer und sozialer Hinsicht beurteilen. Sie erhalten dann eine ESG-Einstufung von A (beste Einstufung) bis G (schlechteste Einstufung). Dies dient der besseren allgemeinen Risikoeinschätzung.

1. Die Ausschlusspolitik von Amundi wurde durchgehend auf das Portfolio angewendet:
 - Rechtliche Ausschlüsse für umstrittene Waffen
 - Unternehmen, die ohne glaubhafte Abhilfemaßnahmen ernsthaft und wiederholt gegen mindestens einen der zehn Grundsätze des globalen Pakts (UN Global Compact) verstoßen;
 - Die Sektorausschlüsse der Unternehmensgruppe Amundi für Kohle und Tabak; (Einzelheiten dieser Richtlinie sind verfügbar in der Richtlinie für verantwortungsvolle Anlagen auf der Webseite www.amundi.fr)
2. In mit F oder G eingestufte Emittenten wurde nicht investiert. Bereits im Portfolio enthaltene Wertpapiere von Emittenten, die heruntergestuft wurden auf F oder G, wurden innerhalb des im Prospekt festgelegten Zeitraums unter Berücksichtigung der finanziellen Interessen der Inhaber veräußert.
3. Der gewichtete Durchschnitt der ESG-Punktzahl des Portfolios war durchgehend höher als der gewichtete Durchschnitt der ESG-Punktzahl des Anlagebereichs des Fonds nach Abzug von 20% der schlechtesten Emittenten.
4. Der Fonds bevorzugte führende Emittenten des Sektors ihrer jeweiligen Aktivität gemäß den vom Team der nicht finanziellen Analysten der Verwaltungsgesellschaft identifizierten ESG-Kriterien (Ansatz der „erstklassigen Anlagen“) Mit Ausnahme der vorstehenden Ausschlüsse sind bei diesem Ansatz alle Wirtschaftssektoren vertreten. Daher kann der OGA in bestimmten umstrittenen Sektoren engagiert sein.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.122 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.307 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.17 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.24 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyse Rahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:** Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

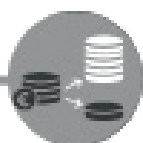


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

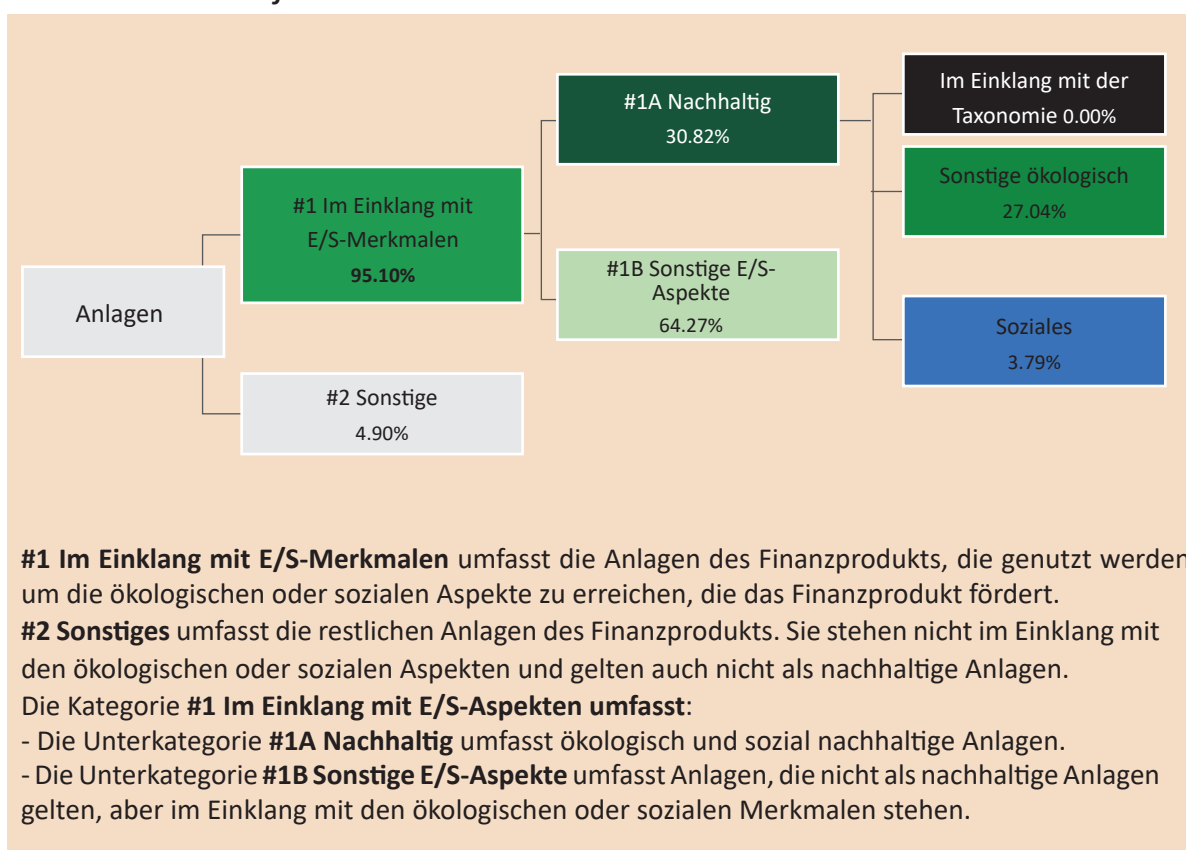
Größe Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
US TSY 4.375% 11/28	Schatzbriefe	Schatzbriefe	USA	1.59%
GS VAR 02/26	Corporates	Banken	USA	1.49%
CNO 2.65% 01/29 144A	Corporates	Versicherung	USA	1.46%
MASSMU 5.672% 12/52 144A	Corporates	Versicherung	USA	1.42%
ATO 5.9% 11/33	Corporates	Erdgas	USA	1.35%
SANTAN 5.294% 08/27	Corporates	Banken	Spanien	1.32%
SUMIBK 5.852% 07/30	Corporates	Banken	Japan	1.31%
FARMER FRN 11/57	Corporates	Versicherung	USA	1.30%

UAE 4.857% 07/34 144A	Schatzbriefe	Schatzbriefe	Vereinigte Arabische Emirate	1.26%
DUK 5% 08/52	Corporates	Elektrizität	USA	1.22%
AER 3.3% 01/32	Corporates	Finanzunternehmen	Irland	1.20%
MS VAR 01/38	Corporates	Banken	USA	1.18%
ANZNZ 5.355% 08/28 144A	Corporates	Banken	Neuseeland	1.18%
DE 5.05% 06/34 MTN1	Corporates	Anlagegüter	USA	1.18%
ENELIM 1.375% 07/26 144A	Corporates	Elektrizität	Niederlande	1.15%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

● Wie war das Portfolio strukturiert?



● In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
--------	-------------	------------------

<i>Corporates</i>	<i>Banken</i>	32.68%
<i>Corporates</i>	<i>Versicherung</i>	10.58%
<i>Corporates</i>	<i>Nicht-Basiskonsumgüter</i>	7.48%
<i>Corporates</i>	<i>Elektrizität</i>	7.03%
<i>Corporates</i>	<i>Basiskonsumgüter</i>	5.61%
<i>Corporates</i>	<i>Energie</i>	5.23%
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	4.78%
<i>Corporates</i>	<i>Anlagegüter</i>	4.59%
<i>Corporates</i>	<i>Immobilien (REIT)</i>	4.45%
<i>Corporates</i>	<i>Transport</i>	3.09%
<i>Corporates</i>	<i>Erdgas</i>	2.83%
<i>Corporates</i>	<i>Technologie</i>	2.63%
<i>Corporates</i>	<i>Kommunikation</i>	2.27%
<i>Corporates</i>	<i>BROKERAGE</i>	1.81%
<i>Corporates</i>	<i>Grundstoffindustrie</i>	1.22%
<i>Corporates</i>	<i>Finanzunternehmen</i>	1.20%
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	1.10%

Sonstiges	Sonstiges	-0.33%
Forex	Forex	-0.88%
Bargeldanlagen	Bargeldanlagen	2.64%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter ande-



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

- **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

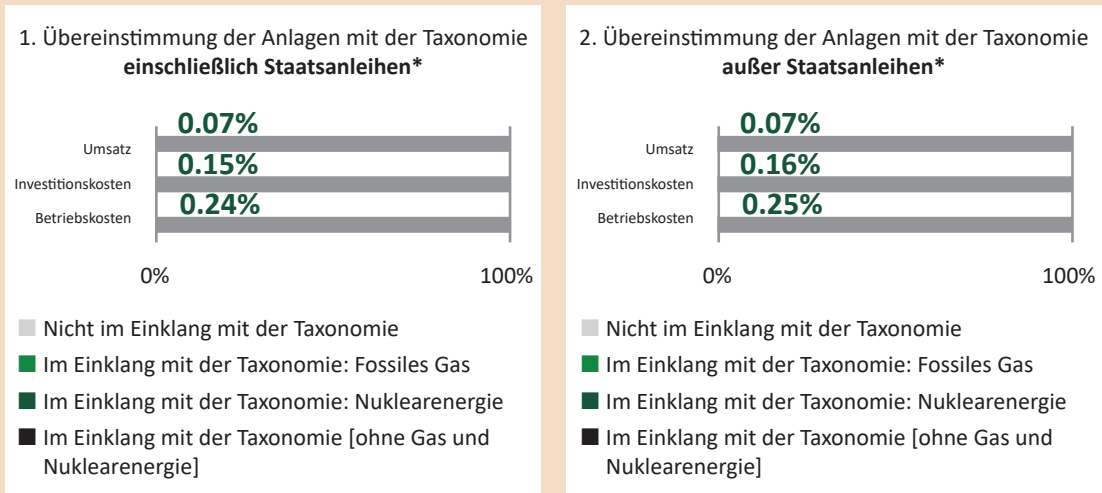
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

rem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.07%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.30%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **27.04%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivi-

täten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 3.79%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI
FUNDS US SHORT TERM BOND

Rechtsträgerkennung:
549300QBCEQZSOFGDW23

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **18.24%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **ICE BOFA 0-1 YEAR US CORPORATE INDEX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.386 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.215 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.29 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.00 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

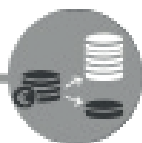


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

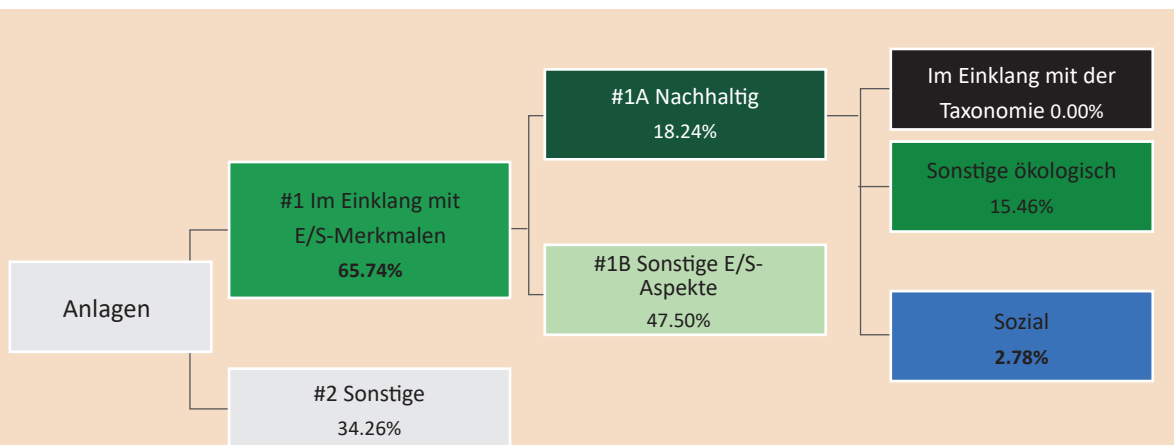
Größe Anlagen	Sektor	Untersektor	Land	% Vermögen
IBRD FRN 08/24 GDIF	Regierungsnah	Supranationale Organisationen		3.91%
TBIP USA 02/07/24	Schatzbriefe	Schatzbriefe	USA	3.69%
FNCL 6 7/24	Verbriefte	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	1.98%
TBIP USA 11/07/24	Schatzbriefe	Schatzbriefe	USA	1.76%
TBIP USA 16/07/24	Schatzbriefe	Schatzbriefe	USA	1.76%
EBRD FRN 10/24 GMTN	Regierungsnah	Supranationale Organisationen		1.00%
CPE 03/07/24 PRUDFDG USD F 5.32	Corporates	Versicherung	USA	0.88%
FHR 4845 QF	Sonstiges	Sonstiges	USA	0.86%
ABNANV FRN 09/27 144A	Corporates	Banken	Niederlande	0.59%
CCDJ VAR 01/26 144A	Corporates	Banken	Kanada	0.56%
AMGN 5.25% 03/25	Corporates	Basiskonsumgüter	USA	0.55%
CGFM 2015-1A A2R	Verbriefte	Forderungsbesicherte Wertpapiere (ABS)	USA	0.54%
EFNCN 6.271% 06/26 144A	Corporates	Transport	Kanada	0.53%
PNC VAR 10/25	Corporates	Banken	USA	0.53%
CAS 2018-C04 2M2	Sonstiges	Sonstiges	USA	0.52%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?





Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	24.60%
Sonstiges	Sonstiges	12.85%
Verbriefte	Forderungsbesicherte Wertpapiere (ABS)	9.29%
Schatzbriefe	Schatzbriefe	7.21%
Corporates	Nicht-Basiskonsumgüter	5.32%
Regierungsnah	Supranationale Organisationen	4.90%
Corporates	Versicherung	4.69%

<i>Corporates</i>	<i>Elektrizität</i>	<i>4.67%</i>
<i>Verbriefte</i>	<i>Hypothekendarlehen</i>	<i>4.08%</i>
<i>Verbriefte</i>	<i>NON_AGENCY_CMBS</i>	<i>3.97%</i>
<i>Corporates</i>	<i>Energie</i>	<i>3.01%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>2.69%</i>
<i>Verbriefte</i>	<i>Hypothekenbesicherte Wertpapiere (MBS) von Agenturen</i>	<i>2.40%</i>
<i>Corporates</i>	<i>Transport</i>	<i>1.70%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>1.57%</i>
<i>Corporates</i>	<i>Basiskonsumgüter</i>	<i>1.45%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>1.12%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>0.78%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>0.70%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>0.46%</i>
<i>Corporates</i>	<i>Kommunikation</i>	<i>0.44%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>0.21%</i>
<i>Verbriefte</i>	<i>Hypothekenbesicherte Schuldverschreibungen (CMO)</i>	<i>0.11%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.07%</i>

Verbriefte	AGENCY_HYBRID_ARMS	0.02%
Forex	Forex	0.00%
Bargeldanlagen	Bargeldanlagen	1.71%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

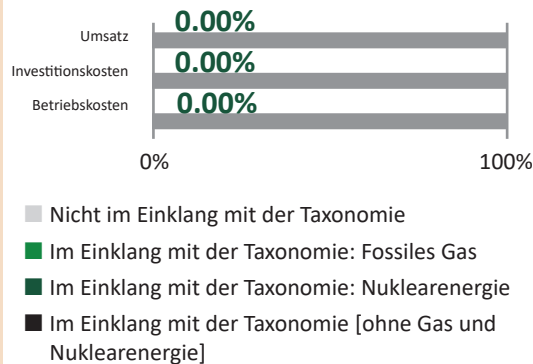
Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

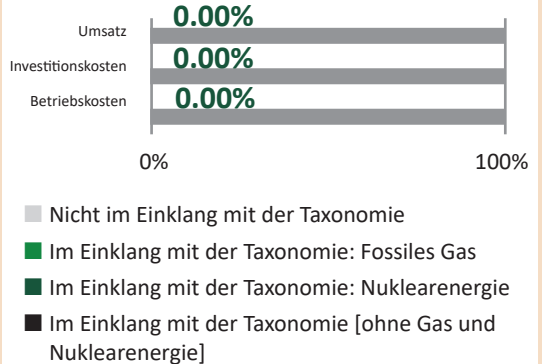
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.70%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **15.46%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

schaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 2.78%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI
FUNDS ASIA INCOME ESG BOND

Rechtsträgerkennung:
213800UVZ2BRX4N1ZK70

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **36.66%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich 90% JP MORGAN ASIAN CREDIT INDEX (JACI) + 10% MARKIT IBOXX ASIAN LOCAL BOND INDEX (ALBI) (EX HSBC HSLI). Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Zum Juni 2004 berichtete der Fonds über vier Auswirkungsindikatoren zur Beurteilung der ESG-Qualität des Portfolios. Bei diesen vier repräsentativen Indikatoren in Bezug auf Umwelt (CO₂-Bilanz), Soziales (Lieferkettenverwaltung, gesellschaftliches Engagement und Menschenrechte) und Unternehmensführung (ESG-Strategie des Unternehmens) schnitt das Portfolio besser ab als der Anlagebereich. Die Abdeckungsrate lag bei über 90% der bewertbaren gehaltenen Wertpapiere.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.319 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.280 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- Ökologische Dimension: Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- Soziale Dimension: Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- Dimension der Unternehmensführung: Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Dies ist der erste regelmäßige SFDR-Bericht, der für diesen Teilfonds erstellt wurde.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



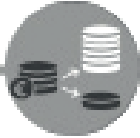
Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.

- Überwachung von Kontroversen: Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2024 bis 30.06.2024**

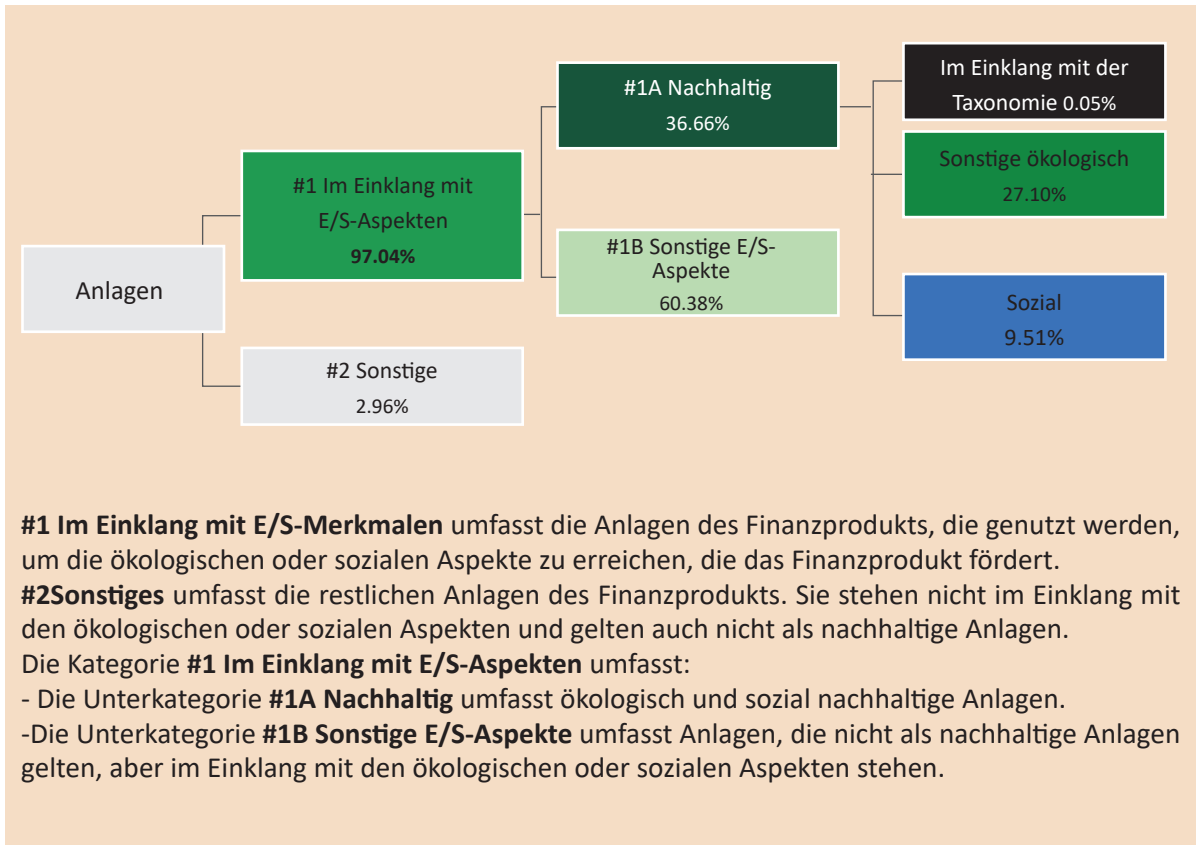
Größe Anlagen	Sektor	Untersektor	% Vermögenswerte	Land
IFC 6.3% 11/24	Regierungsnah	Supranationale Organisationen		3.66%
WYNMAC 5.625% 08/28 REGS	Corporates	Nicht-Basiskonsumgüter	Kaimaninseln	2.37%
FRESHK 3.375% 02/25 EMTN	Corporates	Sonstige Finanzwerte	HongKong	2.08%
SANLTD 5.4% 08/28	Corporates	Nicht-Basiskonsumgüter	Kaimaninseln	2.00%
EBRD 4.6% 12/25 EMTN	Regierungsnah	Supranationale Organisationen		1.97%
FRIDPT 6.2% 04/52 REGS	Corporates	Grundstoffindustrie	Indonesien	1.96%
AACTEC 3.75% 06/31	Corporates	Technologie	Kaimaninseln	1.88%
INDOGB 6.375% 08/28 FR95	Schatzbriefe	Schatzbriefe	Indonesien	1.88%
STCITY 6.5% 01/28 REGS	Corporates	Nicht-Basiskonsumgüter	Britische Jungferninseln (BVI)	1.86%
ASIA 6.15% 02/30 GMTN	Regierungsnah	Supranationale Organisationen		1.80%
SHFLIN 6.625% 04/27 REGS	Corporates	Finanzunternehmen	Indien	1.76%
CHIOIL 4.7% 06/26	Corporates	Erdgas	Bermuda	1.75%
MPEL 5.25% 04/26 REGS	Corporates	Nicht-Basiskonsumgüter	Kaimaninseln	1.67%
MEITUA 3.05% 10/30 REGS	Corporates	Nicht-Basiskonsumgüter	Kaimaninseln	1.65%
INDOGB 6.625% 02/34 100	Schatzbriefe	Schatzbriefe	Indonesien	1.62%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Nicht-Basiskonsumgüter	19.47%
Corporates	Banken	14.16%
Regierungsnah	Supranationale Organisationen	10.92%
Schatzbriefe	Schatzbriefe	8.70%
Corporates	Elektrizität	6.56%
Corporates	Versicherung	4.45%

Zusätzliche Informationen (ungeprüft)

Corporates	Finanzunternehmen	3.73%
Corporates	Grundstoffindustrie	3.67%
Corporates	Technologie	3.49%
Corporates	Kommunikation	3.37%
Corporates	Anlagegüter	2.87%
Corporates	Sonstige Finanzwerte	2.85%
Corporates	Energie	2.36%
Corporates	Erdgas	1.75%
Verbriefte	Hypothekenbesicherte Anlagen	1.68%
Corporates	Sonstige Industriewerte	1.62%
Regierungsnah	Agenturen	1.49%
Corporates	Basiskonsumgüter	1.47%
Corporates	Transport	0.78%
Finanzwerte	Anlagefonds	0.75%
Corporates	BROKERAGE	0.50%
Regierungsnah	Staatlich	0.41%
Forex	Forex	-0.02%

Bargeldanlagen	Bargeldanlagen	2.97%
----------------	----------------	-------

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.05% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● *Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?*

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

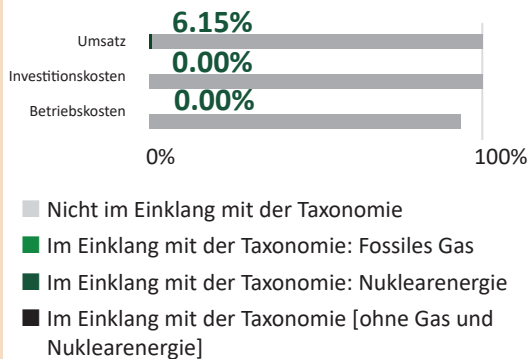
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

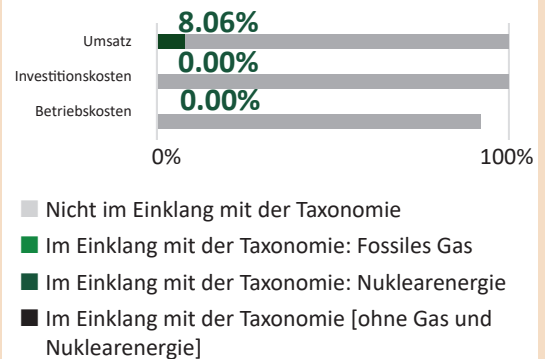
-des **Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger -der **Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. - der **Betriebskosten (OpEx)** also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Dies ist der erste regelmäßige SFDR-Bericht, der für diesen Teilfonds erstellt wurde.

sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **27.10%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 9.51%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Ebenfalls enthalten sein können Wertpapiere ohne ESG-Einstufung, für die keine Daten zur Verfügung stehen, die erforderlich sind, um die Erreichung ökologischer oder sozialer Aspekte zu messen.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EMERGING MARKETS BLENDED BOND

Rechtsträgerkennung:
222100ABBJIBM1BE8222

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **16.62%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **JP MORGAN EMBI GLOBAL DIVERSIFIED COMPOSITE HEDGED**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.110 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.153 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.03 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.16 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative

Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung

berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

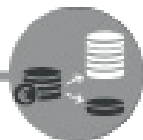


Inwiefern berücksichtigt dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

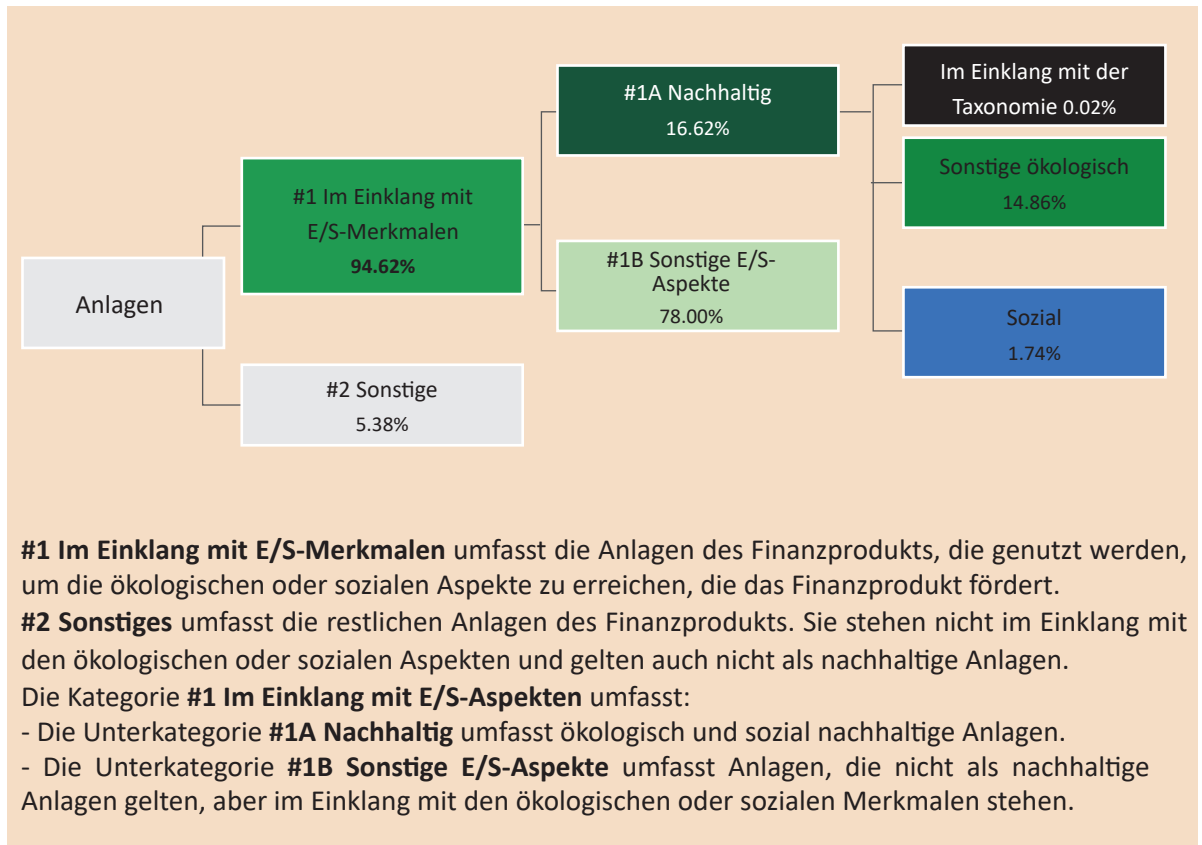
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögen
A-F EMERGING MKT CORP BD - Z- USD	Finanzwerte	Anlagefonds	Luxemburg	2.75%
PEMEX 7.19% 09/24 REGS	Corporates	Energie	Mexiko	1.83%
QNBK 1.625% 09/25 EMTN	Corporates	Banken	Kaimaninseln	1.41%
AMU PLAN-EM GR ONE-SEN USDC	Finanzwerte	Anlagefonds	Luxemburg	1.39%
AMUNDI FUNDS EMERGING MARKETS GREEN BOND	Finanzwerte	Anlagefonds	Luxemburg	1.33%
ARGENT FRN 07/35	Regierungsnah	Staatlich	Argentinien	1.26%
PIFKSA 5% 01/29	Corporates	Sonstige Finanzwerte	Kaimaninseln	1.25%
ISDB 4.754% 05/29 EMTN	Regierungsnah	Supranationale Organisationen	Luxemburg	1.02%
PHILIP 5.25% 05/34	Regierungsnah	Staatlich	Philippinen	1.02%
PERUGB 7.3% 08/33	Schatzbriefe	Schatzbriefe	Peru	0.91%
COLTES 13.25% 02/33 B	Schatzbriefe	Schatzbriefe	Kolumbien	0.91%
POLAND 5.125% 09/34	Regierungsnah	Staatlich	Polen	0.90%
MBONO 7.5% 05/33 M	Schatzbriefe	Schatzbriefe	Mexiko	0.87%
BRAZIL 10% 01/29 NTN	Schatzbriefe	Schatzbriefe	Brasilien	0.86%
ANGOL 8.75% 04/32 REGS	Regierungsnah	Staatlich	Angola	0.84%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- Wie war das Portfolio strukturiert?



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Regierungsnah	Staatlich	45.16%
Schatzbriefe	Schatzbriefe	10.94%
Finanzwerte	Anlagefonds	9.64%
Corporates	Energie	9.48%
Corporates	Banken	7.22%
Regierungsnah	Supranationale Organisationen	4.28%
Corporates	Sonstige Finanzwerte	2.79%

<i>Corporates</i>	<i>Elektrizität</i>	<i>1.33%</i>
<i>Corporates</i>	<i>Transport</i>	<i>1.12%</i>
<i>Corporates</i>	<i>Basiskonsumgüter</i>	<i>1.05%</i>
<i>Corporates</i>	<i>Nicht-Basiskonsumgüter</i>	<i>1.00%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>1.00%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>0.72%</i>
<i>Corporates</i>	<i>Kommunikation</i>	<i>0.67%</i>
<i>Regierungsnah</i>	<i>Agenturen</i>	<i>0.54%</i>
<i>Regierungsnah</i>	<i>Lokale Behörden</i>	<i>0.53%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>0.51%</i>
<i>Verbriefte</i>	<i>Hypothekenbesicherte Anlagen</i>	<i>0.20%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>0.09%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.03%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>-0.07%</i>
<i>Forex</i>	<i>Forex</i>	<i>-0.56%</i>
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	<i>2.39%</i>

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber

und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie

0.02% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

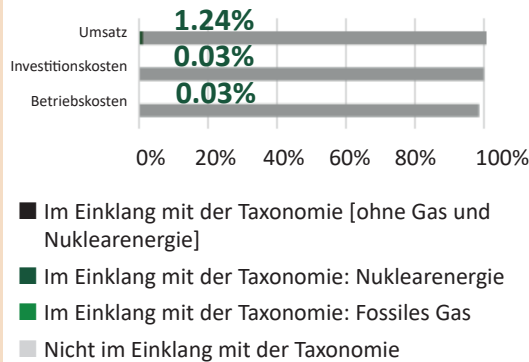
haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

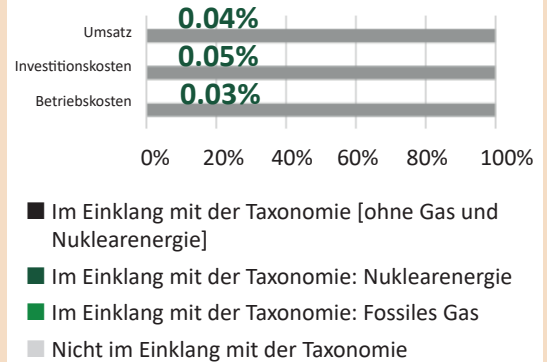
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 1.86%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **14.86%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 1.74%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

● ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI
FUNDS EMERGING MARKETS BOND

Rechtsträgerkennung:
549300KZW6KQ7WLJO866

Nachhaltige Anlagen

sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **13.47%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **50% JP MORGAN EMBI GLOBAL DIVERSIFIED COMPOSITE + 50% JP MORGAN CEMBI BROAD DIVERSIFIED**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.018 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.155 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.11 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.17 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte

Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

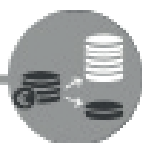


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

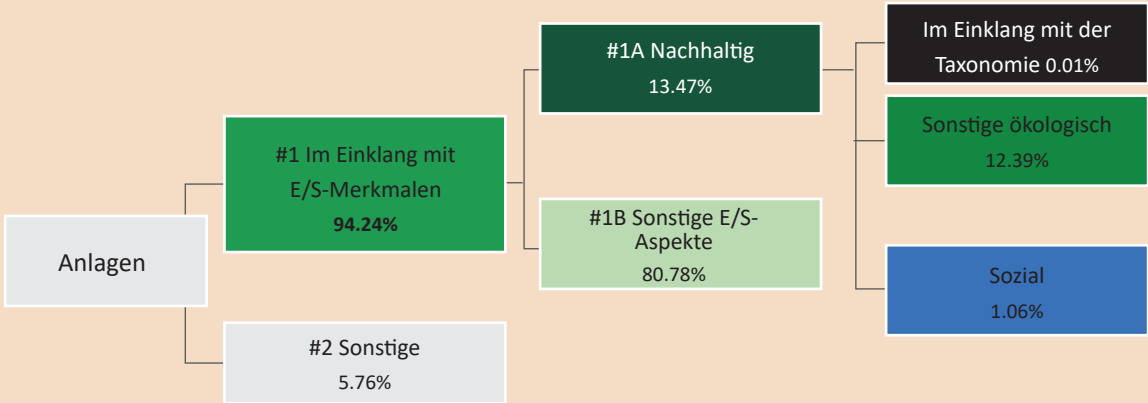
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
ARGENT FRN 07/30	Regierungsnah	Staatlich	Argentinien	1.76%
KSA 3.75% 01/55 REGS	Regierungsnah	Staatlich	Saudi-Arabien	1.46%
TII 1.75% 01/34	Schatzbriefe	Schatzbriefe	USA	1.27%
AMU PLAN-EM GR ONE-SEN USDC	Finanzwerte	Anlagefonds	Luxemburg	1.12%
SAFTRA 8.25% 02/28 REGS	Corporates	Transport	Südafrika	1.09%
PEMEX 6.75% 09/47	Corporates	Energie	Mexiko	1.05%
JCI 5.5% 04/29	Corporates	Anlagegüter	Irland	1.04%
TLWLN 10.25% 05/26 REGS	Corporates	Energie	Vereinigtes Königreich	0.98%
DPWDU 5.5% 09/33	Corporates	Nicht-Basiskonsumgüter	Kaimaninseln	0.95%
TOKYO 0.75% 07/25 REGS	Regierungsnah	Lokale Behörden	Japan	0.92%
ANGOL 8.25% 05/28 REGS	Regierungsnah	Staatlich	Angola	0.84%
KSA 5% 01/34 REGS	Regierungsnah	Staatlich	Saudi-Arabien	0.84%
OTPHB VAR 10/27 EMTN	Corporates	Banken	Ungarn	0.82%
POLAND 4.875% 10/33	Regierungsnah	Staatlich	Polen	0.78%
PARGUY 5.4% 03/50 REGS	Regierungsnah	Staatlich	Paraguay	0.77%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- **Wie war das Portfolio strukturiert?**





Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Regierungsnah	Staatlich	37.03%
Corporates	Energie	11.41%
Corporates	Grundstoffindustrie	6.97%
Finanzwerte	Anlagefonds	5.85%
Corporates	Banken	5.13%
Corporates	Elektrizität	4.50%
Schatzbriefe	Schatzbriefe	3.58%

<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>3.02%</i>
<i>Corporates</i>	<i>Transport</i>	<i>3.00%</i>
<i>Corporates</i>	<i>Kommunikation</i>	<i>2.96%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>2.88%</i>
<i>Corporates</i>	<i>Nicht-Basiskonsumgüter</i>	<i>2.49%</i>
<i>Corporates</i>	<i>Basiskonsumgüter</i>	<i>2.44%</i>
<i>Regierungsnah</i>	<i>Lokale Behörden</i>	<i>1.77%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>1.24%</i>
<i>Forex</i>	<i>Forex</i>	<i>1.02%</i>
<i>Regierungsnah</i>	<i>Agenturen</i>	<i>0.80%</i>
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	<i>0.68%</i>
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	<i>0.46%</i>
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	<i>0.44%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.43%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>0.31%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>0.15%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>0.08%</i>

Zusätzliche Informationen (ungeprüft)

<i>Sonstiges</i>	<i>Sonstiges</i>	<i>0.06%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>0.06%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>0.03%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>0.02%</i>
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>0.00%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>0.00%</i>
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	<i>0.00%</i>
<i>Verbriefte</i>	<i>Hypothekenbesicherte Anlagen</i>	<i>0.00%</i>
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	<i>0.63%</i>

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter ande-



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.01% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

rem die bestmöglichen Treibhausgasemissionen.

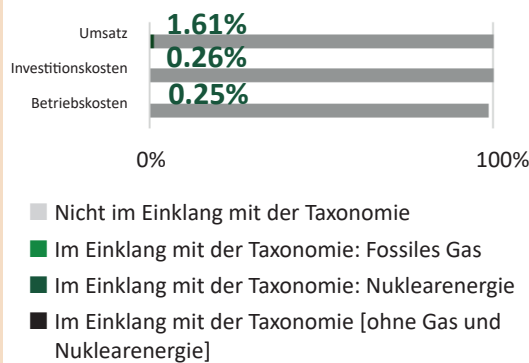
Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

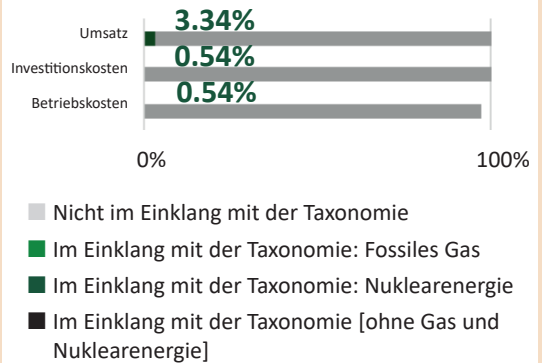
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.03%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 1.36%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **12.39%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 1.06%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EMERGING MARKETS CORPORATE
BOND

Rechtsträgerkennung:
529900YJOJ3E3FRQQ325

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **35.38%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **JP MORGAN CEMBI BROAD DIVERSIFIED**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.003 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.157 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.11 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.17 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte

Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

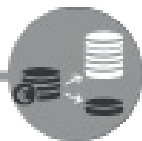


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023 bis 30.06.2024**

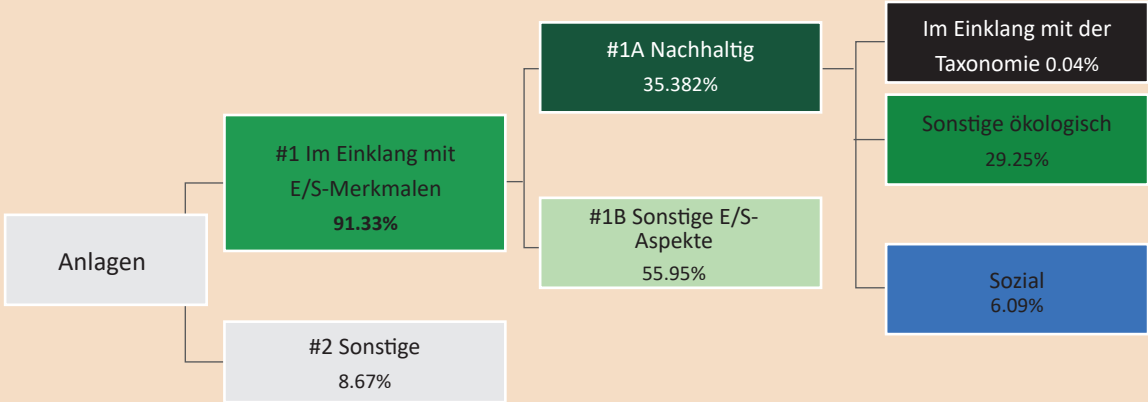
Größe Anlagen	Sektor	Untersektor	Land	% Vermögen
A-F EMERG MARKETS GREEN BD - SE USD	Finanzwerte	Anlagefonds	Luxemburg	2.96%
AMU PLAN-EM GR ONE-SEN USDC	Finanzwerte	Anlagefonds	Luxemburg	1.90%
MHPSA 6.25% 09/29 REGS	Corporates	Basiskonsumgüter	Luxemburg	1.82%
BBVASM VAR 01/33 REGS	Corporates	Banken	Mexiko	1.25%
PIFKSA 4.875% 02/35	Corporates	Sonstige Finanzwerte	Kaimaninseln	1.18%
SAMMIN FRN 06/31 REGS	Corporates	Grundstoffindustrie	Brasilien	1.16%
AMZN 3.3% 04/27	Corporates	Nicht-Basiskonsumgüter	USA	1.15%
MINTTB VAR PERP	Corporates	Nicht-Basiskonsumgüter	Thailand	1.14%
MGMCHI 4.75% 02/27 REGS	Corporates	Nicht-Basiskonsumgüter	Kaimaninseln	1.08%
AMUNDI PLANET II SEED SENIOR USD	Finanzwerte	Anlagefonds	Luxemburg	1.07%
STCITY 6.5% 01/28 REGS	Corporates	Nicht-Basiskonsumgüter	Britische Jungferninseln (BVI)	1.05%
MAFUAE VAR PERP	Corporates	Sonstige Finanzwerte	Kaimaninseln	1.04%
TCELLT 5.8% 04/28 REGS	Corporates	Kommunikation	Türkei	1.02%
GRNKEN 4.3% 12/28 REGS	Corporates	Elektrizität	Mauritius	1.01%
SASOL 8.75% 05/29 REGS	Corporates	Grundstoffindustrie	USA	0.98%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● *In welchen Wirtschaftssektoren wurden Anlagen getätigt?*

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	20.51%
Corporates	Energie	15.96%
Corporates	Nicht-Basiskonsumgüter	9.45%
Corporates	Grundstoffindustrie	8.73%
Corporates	Elektrizität	7.96%
Finanzwerte	Anlagefonds	6.43%
Corporates	Kommunikation	6.37%

<i>Corporates</i>	<i>Basiskonsumgüter</i>	<i>4.56%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>3.90%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>3.53%</i>
<i>Regierungsnah</i>	<i>Staatlich</i>	<i>2.50%</i>
<i>Corporates</i>	<i>Transport</i>	<i>2.17%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>1.94%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>1.28%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.66%</i>
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	<i>0.63%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>0.52%</i>
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	<i>0.47%</i>
<i>Verbriefte</i>	<i>Hypothekenbesicherte Anlagen</i>	<i>0.38%</i>
<i>Regierungsnah</i>	<i>Agenturen</i>	<i>0.34%</i>
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	<i>0.32%</i>
<i>Regierungsnah</i>	<i>Lokale Behörden</i>	<i>0.31%</i>
<i>Corporates</i>	<i>Versicherung</i>	<i>0.24%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>0.08%</i>

Energie	Öl, Gas und Brennstoffe	0.02%
Schatzbriefe	Schatzbriefe	0.00%
Forex	Forex	-0.36%
Bargeldanlagen	Bargeldanlagen	0.39%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.04% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

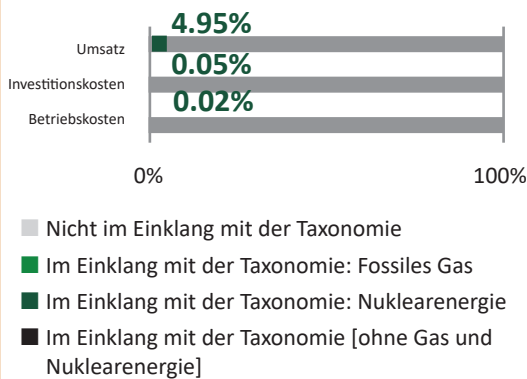
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

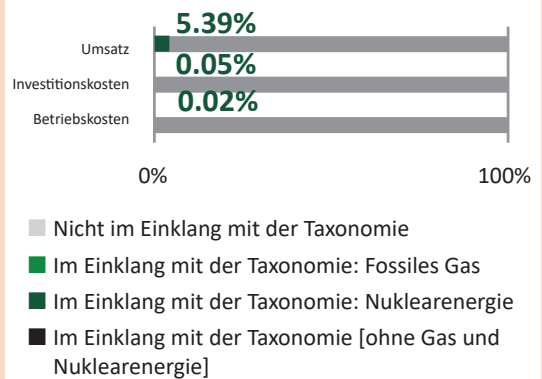
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 2.67%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **29.25%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 6.09%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EMERGING MARKETS GREEN BOND

Rechtsträgerkennung:
2138001AOC3QUTY9SA42

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **71.39%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **JP MORGAN GREEN BOND EM CREDIT DIVERSIFIED COMPOSITE HEDGED INDEX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Der Teilfonds verpflichtete sich weiterhin dazu, einen bestimmten Anteil seiner Anlagen grüne Anleihen zu investieren.

Grüne Anleihen zielen auf die Finanzierung von Projekten mit positiver und messbarer Wirkung auf die Umwelt ab. Der wichtigste Indikator zur Messung der Wirkung grüner Anleihen ist die „Vermeidung von CO₂-Emissionen in Tonnen pro jährlichem Investitionsbetrag in Euro“. Neben der quantitativen und qualitativen Finanzanalyse der Anleihen, die voraussichtlich Bestandteil des Fonds sein werden, umfasst der Auswahlprozess eine Beurteilung der ESG-Strategie auf Ebene des Emittenten und eine Beurteilung der grünen Anleihe anhand verschiedener Analysepunkte:

1. Amundi hat ein eigenes ESG-Punktesystem entwickelt. Es basiert auf einer Skala mit sieben Buchstaben von A bis G. A ist die beste und G die schlechteste Einstufung. Alle Emittenten mit der Einstufung G werden von allen Portfolios ausgeschlossen, die Amundi aktiv verwaltet. Wir verifizieren die ESG-Einstufung des Emittenten und prüfen, ob die Einstufung mit den entsprechenden Kriterien des Fonds übereinstimmt. Wie vorstehend erwähnt, kommen Emittenten mit der Einstufung G auf der ESG-Skala von Amundi nicht für eine Anlage infrage. Bei Schwachstellen sieht sich das ESG-Analyseteam etwaige Kontroversen der entsprechenden Säulen (E, S und G) genauer an.
2. Beurteilung grüner Anleihe im Hinblick auf: (i) Analyse des Projekts: Analyse des geografischen Standorts der Vermögenswerte, der Wirkung auf den Vermögenswert, Beurteilung zusätzlicher Auswirkungen des grünen Projekts auf Umwelt, Artenvielfalt, lokale Gemeinschaften und andere soziale Aspekte (keine erhebliche Beeinträchtigung), Übereinstimmung mit den Branchenstandards (z. B. Übereinstimmung mit den Green Bond Principles der International Capital Markets Association, der Climate Bond Initiative, der EU-Taxonomie). (ii) Analyse der globalen ESG-Strategie und der Kontroversen des Emittenten (iii) Begründung der grünen Finanzierung (Art der finanzierten Projekte, Verteilung grüner Vermögenswerte, Art der Instrumente zur Finanzierung grüner Projekte) und (iv) Transparenz (Bericht zu grünen Anleihen, Vorhandensein eines Gutachtens einer unabhängigen Partei)
3. Fortlaufende Überwachung (nach der Investition), darunter regelmäßige Prüfung der Verteilung und Wirkungsbericht zur grünen Anleihe, Kontroversen, in die der Emittent verwickelt ist und Umweltstrategie des Emittenten.

Schließlich müssen alle ausgewählten grünen Anleihen die von der International Capital Market Association veröffentlichten Kriterien und Leitlinien der Green Bond Principles erfüllen. Weitere Einzelheiten hierzu finden Sie in der Richtlinie für verantwortungsvolle Anlagen von Amundi.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.130 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.006 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

- Dimension der Unternehmensführung: Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

Am Ende des Berichtszeitraums hält das Portfolio **89.04 %** grüne Anleihen.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.12 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.17 (D). Am Ende des vorangegangenen Zeitraums hielt das Portfolio 85.42% grüne Anleihen.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbe-

zogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMU PLAN-EM GR ONE-SEN USDC	Finanzwerte	Anlagefonds	Luxemburg	3.98%
STAREN 6.75% 04/33 REGS	Corporates	Elektrizität	Britische Jungferninseln (BVI)	2.80%
CESSPO VAR 09/28 EMTN	Corporates	Banken	Tschechische Republik	2.21%
STENGE 4.85% 10/38 REGS	Corporates	Elektrizität	Bermuda	2.14%

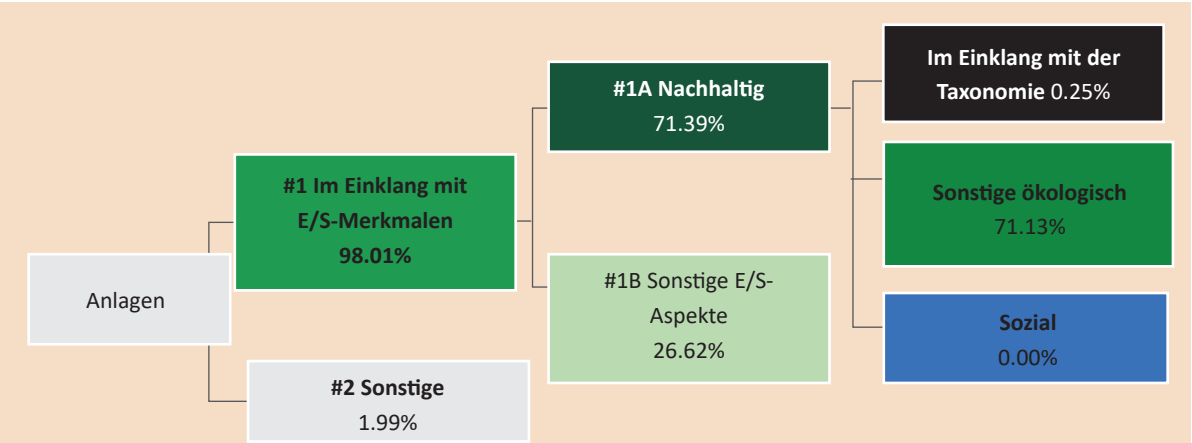
01.07.2023. bis
30.06.2024

REPHUN 1.75% 06/35	Regierungs- nah	Staatlich	Ungarn	1.97%
SECO 4.632% 04/33	Corporates	Elektrizität	Kaimaninseln	1.97%
RECLIN 3.875% 07/27	Corporates	Finanz- unternehmen	Indien	1.80%
FIVEHG 9.375% 10/28 REGS	Corporates	Immobilien (REIT)	Vereinigte Arabische Emirate	1.76%
GRNKEN 3.85% 03/26 REGS	Corporates	Elektrizität	Niederlande	1.76%
AYDEMT 7.75% 02/27 REGS	Corporates	Elektrizität	Türkei	1.75%
XINAOG 2.625% 09/30 REGS	Corporates	Erdgas	Kaimaninseln	1.70%
ISCTR 5.05% 02/26 GMTN	Corporates	Banken	Türkei	1.69%
COLBUN 3.15% 01/32 REGS	Corporates	Elektrizität	Chile	1.68%
SKBTAM 2.125% 01/26	Corporates	Anlagegüter	USA	1.65%
SUZANO 5.75% 07/26 REGS	Corporates	Grundstoffindustrie	Österreich	1.60%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstige umfasst die restlichen Anlagen des Finanzprodukts, die nicht im Einklang stehen mit den ökologischen oder sozialen Aspekten und nicht als nachhaltige Anlagen gelten.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die im Einklang stehen mit den ökologischen und sozialen Aspekten und nicht als nachhaltige Anlagen gelten.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
<i>Corporates</i>	<i>Elektrizität</i>	26.58%
<i>Corporates</i>	<i>Banken</i>	21.14%
<i>Regierungsnah</i>	<i>Staatlich</i>	7.07%
<i>Corporates</i>	<i>Grundstoffindustrie</i>	6.70%
<i>Corporates</i>	<i>Nicht-Basiskonsumgüter</i>	5.11%
<i>Corporates</i>	<i>Finanzunternehmen</i>	4.77%
<i>Corporates</i>	<i>Immobilien (REIT)</i>	4.70%
<i>Finanzwerte</i>	<i>Anlagefonds</i>	3.98%
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	3.51%
<i>Corporates</i>	<i>Transport</i>	2.71%
<i>Corporates</i>	<i>Anlagegüter</i>	2.26%
<i>Corporates</i>	<i>Technologie</i>	2.10%
<i>Schatzbriefe</i>	<i>Erdgas</i>	1.82%
<i>Corporates</i>	<i>Basiskonsumgüter</i>	1.35%

<i>Corporates</i>	<i>Kommunikation</i>	1.21%
<i>Corporates</i>	<i>Energie</i>	0.92%
<i>Corporates</i>	<i>BROKERAGE</i>	0.89%
<i>Regierungsnah</i>	<i>Lokale Behörden</i>	0.25%
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	0.24%
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	0.23%
<i>Regierungsnah</i>	<i>Agenturen</i>	0.12%
<i>Forex</i>	<i>Forex</i>	-0.80%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	2.07%



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.25% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

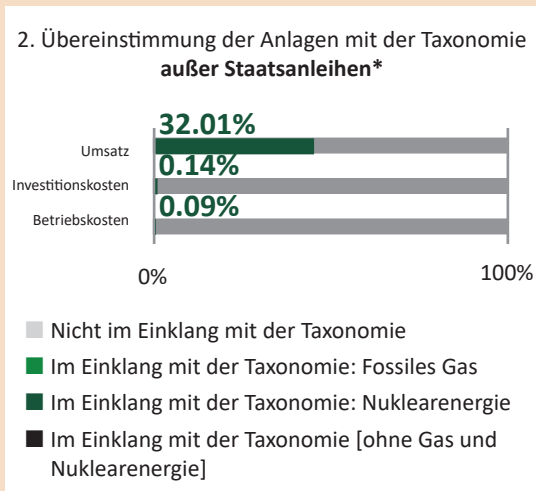
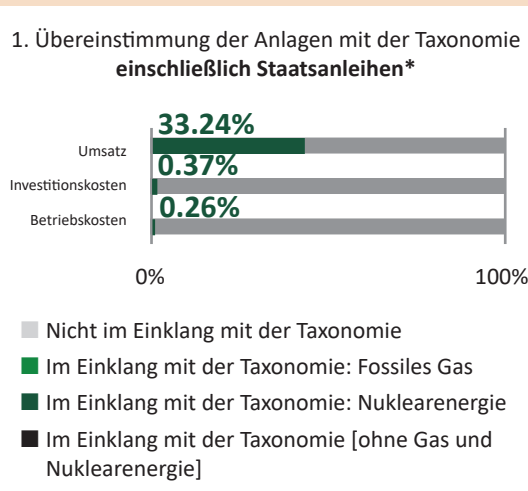
Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

tiven mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:
- **des Umsatzes**, als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 37.21%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei 71.13%.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige Wirt-

schaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 0.00%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?*

Dieses Produkt hat keinen ESG-Vergleichsindex

● *Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex

● *Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EMERGING MARKETS CORPORATE
HIGH YIELD BOND

Rechtsträgerkennung:
5493006QGDCTMW9Y1N50

Nachhaltige Anlagen

sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **22.64%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **JP MORGAN CEMBI BROAD DIVERSIFIED HIGH YIELD**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.038 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.133 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.04 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.18 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative

Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



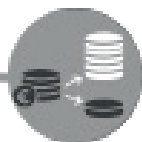
Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen

Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

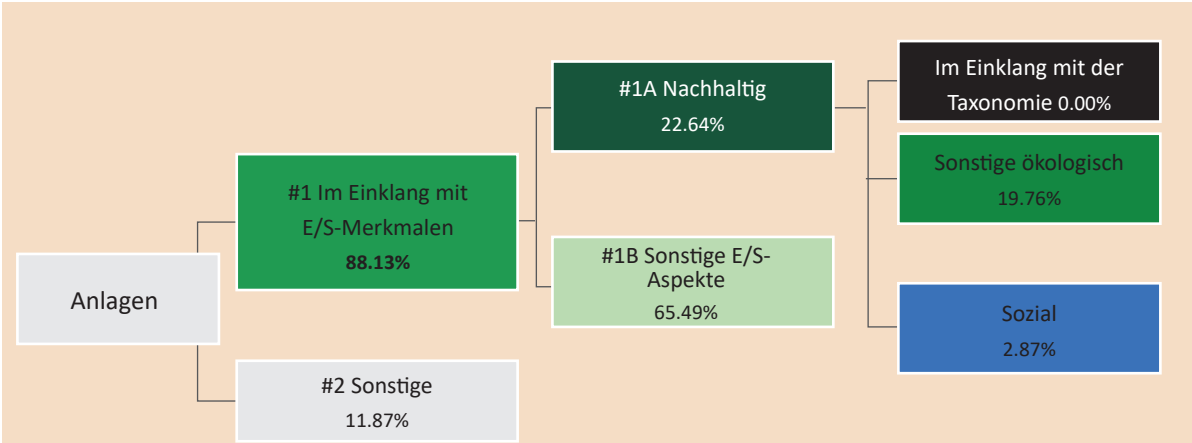
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
ECOPET 8.875% 01/33	Corporates	Energie	Kolumbien	2.14%
AM FUNDS ASIA INC ESG BOND Z USD	Finanzwerte	Anlagefonds	Luxemburg	2.07%
FRICON 7.7% 07/28 REGS	Corporates	Basiskonsumgüter	Paraguay	1.65%
YPFDAR 8.5% 06/29 REGS	Corporates	Energie	Argentinien	1.57%
GARAN VAR 02/34 REGS	Corporates	Banken	Türkei	1.53%
WYNMAC 5.625% 08/28 REGS	Corporates	Nicht-Basiskonsumgüter	Kaimaninseln	1.52%
BBNIJ VAR PERP	Corporates	Banken	Indonesien	1.40%
ISTNBL 10.5% 12/28 REGS	Regierungsnah	Lokale Behörden	Türkei	1.29%
AUNASA 10% 12/29 REGS	Corporates	Basiskonsumgüter	Peru	1.23%
VESTL 9.75% 05/29 REGS	Corporates	Basiskonsumgüter	Türkei	1.21%
BANCO VAR PERP REGS	Corporates	Banken	Chile	1.14%
AKBNK VAR PERP REGS	Corporates	Banken	Türkei	1.09%
YKBNK 9.25% 10/28 REGS	Corporates	Banken	Türkei	1.08%
STCITY 6.5% 01/28 REGS	Corporates	Nicht-Basiskonsumgüter	Britische Jungferninseln (BVI)	1.07%
UZAMTS 4.85% 05/26 REGS	Corporates	Nicht-Basiskonsumgüter	Usbekistan	1.03%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

2Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	17.89%
Corporates	Energie	13.94%
Corporates	Nicht-Basiskonsumgüter	12.87%
Corporates	Grundstoffindustrie	8.19%
Corporates	Basiskonsumgüter	7.94%
Corporates	Elektrizität	7.92%
Corporates	Transport	6.90%

<i>Corporates</i>	<i>Kommunikation</i>	6.29%
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	2.42%
<i>Finanzwerte</i>	<i>Anlagefonds</i>	2.07%
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	1.67%
<i>Corporates</i>	<i>Immobilien (REIT)</i>	1.58%
<i>Corporates</i>	<i>Anlagegüter</i>	1.39%
<i>Regierungsnah</i>	<i>Lokale Behörden</i>	1.29%
<i>Regierungsnah</i>	<i>Staatlich</i>	1.22%
<i>Corporates</i>	<i>Technologie</i>	0.75%
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	0.55%
<i>Corporates</i>	<i>Versicherung</i>	0.51%
<i>Sonstiges</i>	<i>Sonstiges</i>	0.46%
<i>Corporates</i>	<i>Finanzunternehmen</i>	0.43%
<i>Verbriefte</i>	<i>Hypothekenbesicherte Anlagen</i>	0.40%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	0.01%
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	0.00%
<i>Forex</i>	<i>Forex</i>	-0.10%

Bargeldanlagen	Bargeldanlagen	3.02%
----------------	----------------	-------

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

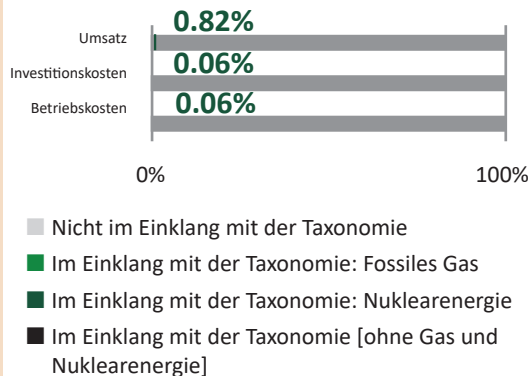
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

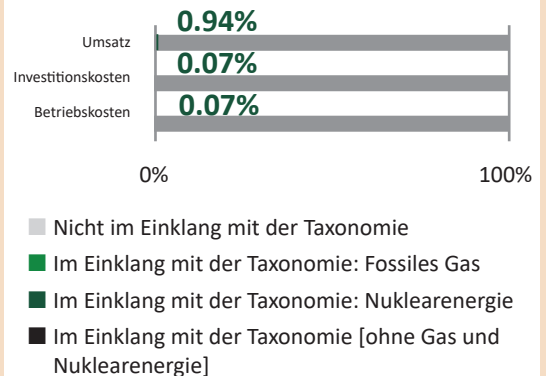
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 1.45%.

sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei 19.76%.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Wirtschaftsaktivitäten gemäß der EU-Taxonomie nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 2.87%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EMERGING MARKETS HARD CURRENCY
BOND

Rechtsträgerkennung:
549300CF4H3SXCNR626

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **15.82%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **JP MORGAN EMBI GLOBAL DIVERSIFIED COMPOSITE HEDGED**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **-0.119 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.153 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.07 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.16 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte

Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

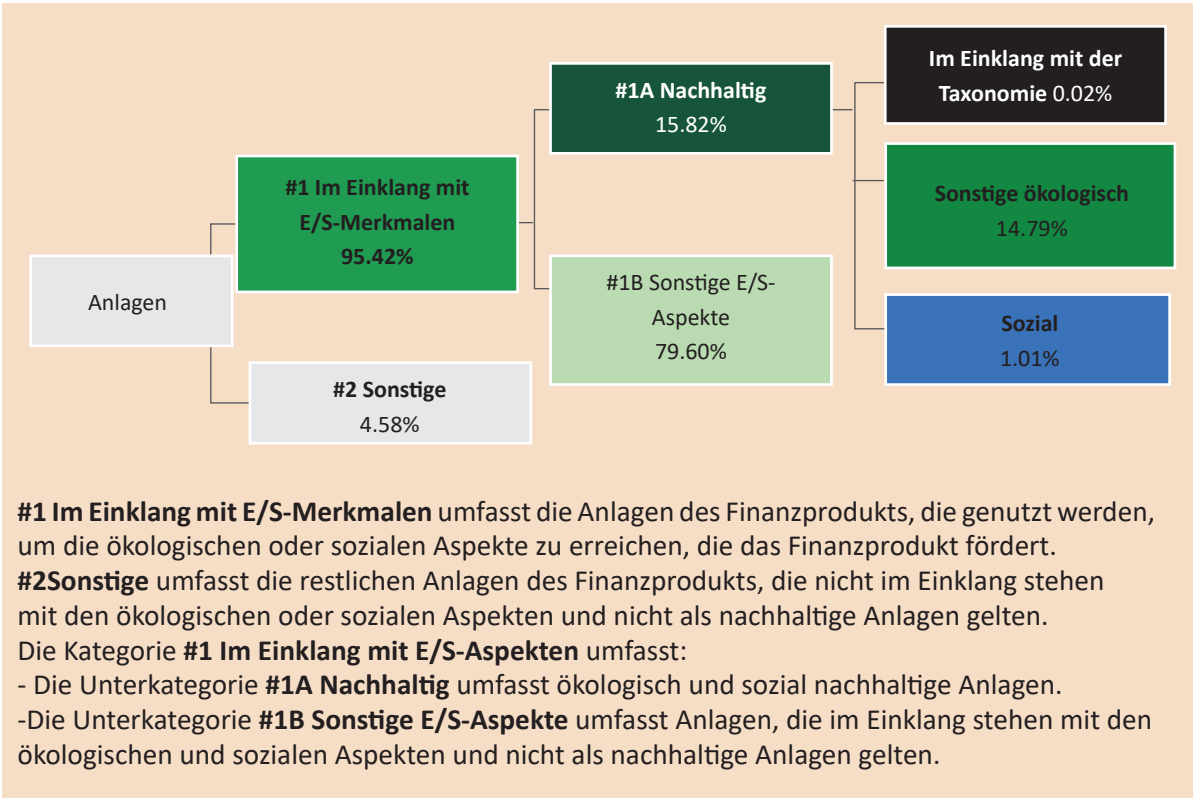
Größe Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
A-F EMERGING MKT CORP BD - Z- USD	Finanzwerte	Anlagefonds	Luxemburg	4.45%
ARGENT FRN 07/35	Regierungsnah	Staatlich	Argentinien	2.06%
AMUNDI FUNDS EMERGING MARKETS GREEN BOND	Finanzwerte	Anlagefonds	Luxemburg	1.43%
ACKAF 8.5% 09/28	Corporates	Nicht-Grundnahrungsmittel	Türkei	1.36%
ROMANI 6.625% 02/28 REGS	Regierungsnah	Staatlich	Rumänien	1.33%
MEXICO 6.35% 02/35	Regierungsnah	Staatlich	Mexiko	1.30%
BTPS 4.05% 10/37 13Y	Schatzbriefe	Schatzbriefe	Italien	1.28%
AMU PLAN-EM GR ONE-SEN USDC	Finanzwerte	Anlagefonds	Luxemburg	1.24%
DOMREP 4.875% 09/32 REGS	Regierungsnah	Staatlich	Dominikanische Republik	1.18%
BHRAIN 7.5% 02/36 REGS	Regierungsnah	Staatlich	Bahrein	1.14%
COLOM 5% 6/45	Regierungsnah	Staatlich	Kolumbien	1.14%
BACR FRN 12/25 EMTN	Corporates	Banken	Vereinigtes Königreich	1.09%
TURKEY 7.625% 05/34	Regierungsnah	Staatlich	Türkei	1.09%
GUATEM 7.05% 10/32 REGS	Regierungsnah	Staatlich	Guatemala	0.97%
SINOPE 2.3% 01/31 REGS	Corporates	Energie	Britische Jungferninseln (BVI)	0.96%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Regierungsnah	Staatlich	62.91%
Corporates	Energie	9.29%
Finanzwerte	Anlagefonds	8.11%
Schatzbriefe	Schatzbriefe	3.97%
Corporates	Banken	3.26%
Corporates	Basiskonsumgüter	1.72%

<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	<i>1.62%</i>
<i>Corporates</i>	<i>Elektrizität</i>	<i>1.44%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>1.29%</i>
<i>Regierungsnah</i>	<i>Lokale Behörden</i>	<i>1.21%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>1.00%</i>
<i>Corporates</i>	<i>Transport</i>	<i>0.79%</i>
<i>Corporates</i>	<i>Nicht-Basiskonsumgüter</i>	<i>0.56%</i>
<i>Regierungsnah</i>	<i>Agenturen</i>	<i>0.48%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>0.42%</i>
<i>Corporates</i>	<i>Kommunikation</i>	<i>0.22%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>0.19%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>0.08%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.04%</i>
<i>Forex</i>	<i>Forex</i>	<i>-0.09%</i>
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	<i>1.48%</i>

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.02% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger **-der Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

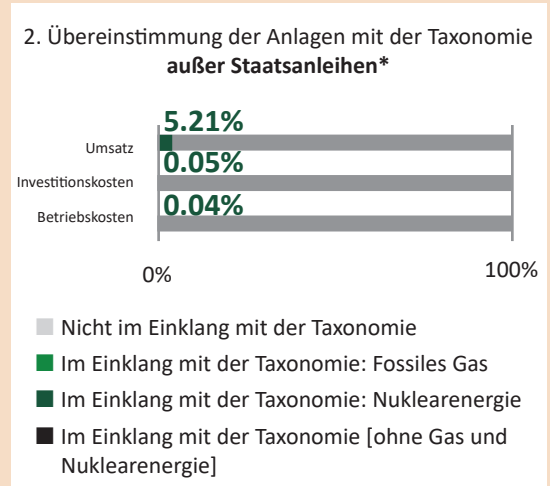
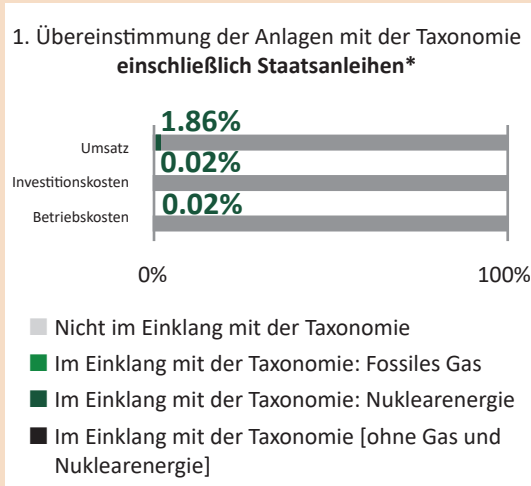
☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 1.60%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **14.79%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 1.01%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EMERGING MARKETS LOCAL CURRENCY
BOND

Rechtsträgerkennung:
549300JJ3276S8R63L30

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **7.90%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **80% JP MORGAN GBI EM GLOBAL DIVERSIFIED COMPOSITE + 20% ICE BOFA BROAD LOCAL EMERGING MARKETS NON-SOVEREIGN INDEX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.328 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.186 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.30 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.17 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf

dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:** Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



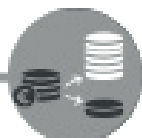
Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.

- Überwachung von Kontroversen: Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

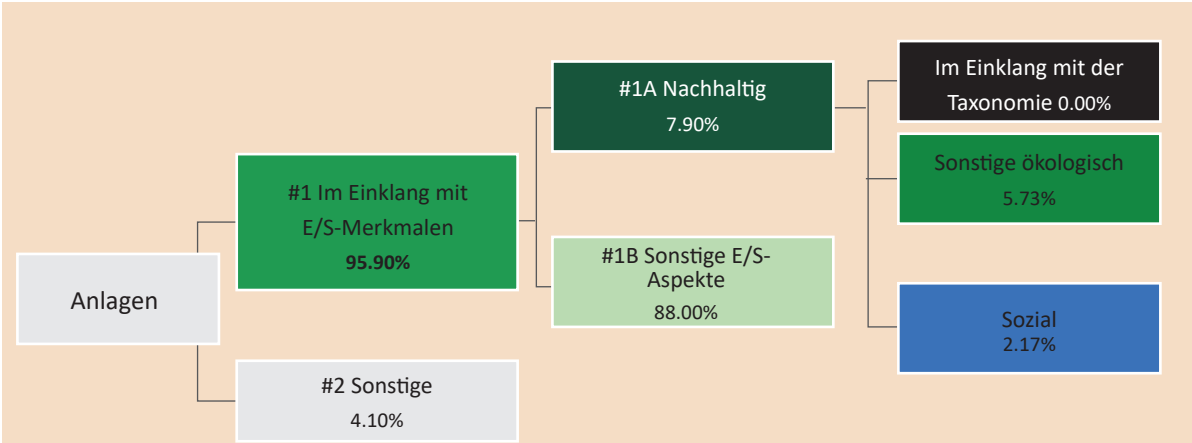
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögen
MGS 3.757% 05/40 0519	Schatzbriefe	Schatzbriefe	Malaysia	3.48%
SAGB 8.25% 3/32	Schatzbriefe	Schatzbriefe	Südafrika	3.34%
MGS 3.844% 4/33	Schatzbriefe	Schatzbriefe	Malaysia	2.37%
ROMGB 5% 02/29 10Y	Schatzbriefe	Schatzbriefe	Rumänien	2.29%
BRAZIL 10% 01/29 NTN-F	Schatzbriefe	Schatzbriefe	Brasilien	1.99%
BRAZIL NTN-F 10% 01/27	Schatzbriefe	Schatzbriefe	Brasilien	1.93%
STH AFRICA 7.00% 02/31	Schatzbriefe	Schatzbriefe	Südafrika	1.88%
AM INV FD CHINA RMB SOVE Z USD	Finanzwerte	Anlagefonds	Luxemburg	1.75%
COLTES 7% 6/32	Schatzbriefe	Schatzbriefe	Kolumbien	1.71%
AMUNDI S.F. - SBI FM INDIA BD - H USD	Finanzwerte	Anlagefonds	Luxemburg	1.66%
CZGB 2.5% 8/28	Schatzbriefe	Schatzbriefe	Tschechische Republik	1.64%
POLAND 2.75% 04/28	Schatzbriefe	Schatzbriefe	Polen	1.63%
POLAND 2.75% 10/29 1029	Schatzbriefe	Schatzbriefe	Polen	1.59%
CZGB 0.25% 2/27	Schatzbriefe	Schatzbriefe	Tschechische Republik	1.54%
SAGB 8.875% 2/35	Schatzbriefe	Schatzbriefe	Südafrika	1.52%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- Wie war das Portfolio strukturiert?



Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Schatzbriefe	Schatzbriefe	78.94%
Regierungsnah	Supranationale Organisationen	6.24%
Finanzwerte	Anlagefonds	5.69%
Corporates	Energie	1.86%
Regierungsnah	Agenturen	1.28%
Regierungsnah	Staatlich	0.66%
Corporates	Kommunikation	0.55%

<i>Corporates</i>	<i>Banken</i>	0.46%
<i>Corporates</i>	<i>Elektrizität</i>	0.28%
<i>Corporates</i>	<i>Immobilien (REIT)</i>	0.02%
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	0.02%
<i>Forex</i>	<i>Forex</i>	-0.02%
<i>Sonstiges</i>	<i>Sonstiges</i>	-0.05%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	4.08%



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.00% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissi-

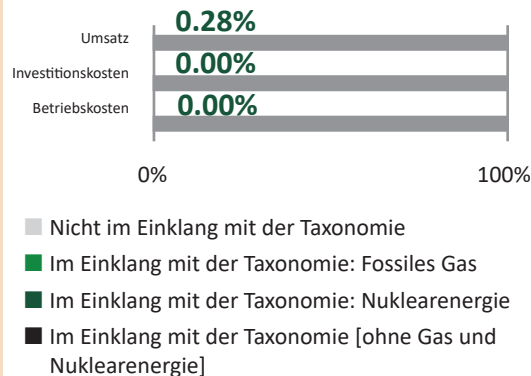
onen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

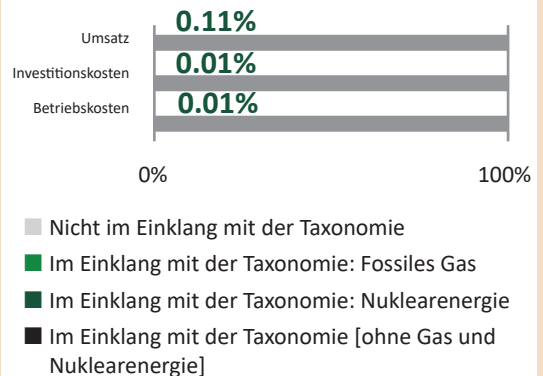
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.30%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **5.73%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

schaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 2.17%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

● *Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?*

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
EMERGING MARKETS SHORT TERM
BOND

Rechtsträgerkennung:
5493000K4D8P0NQAIA67

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **23.00%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **75% JP MORGAN CEMBI BROAD DIVERSIFIED HIGH YIELD + 25% JP MORGAN EMBI GLOBAL DIVERSIFIED 1-3 Y INDEX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.019 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.201 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von -0.06 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.21 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen

Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

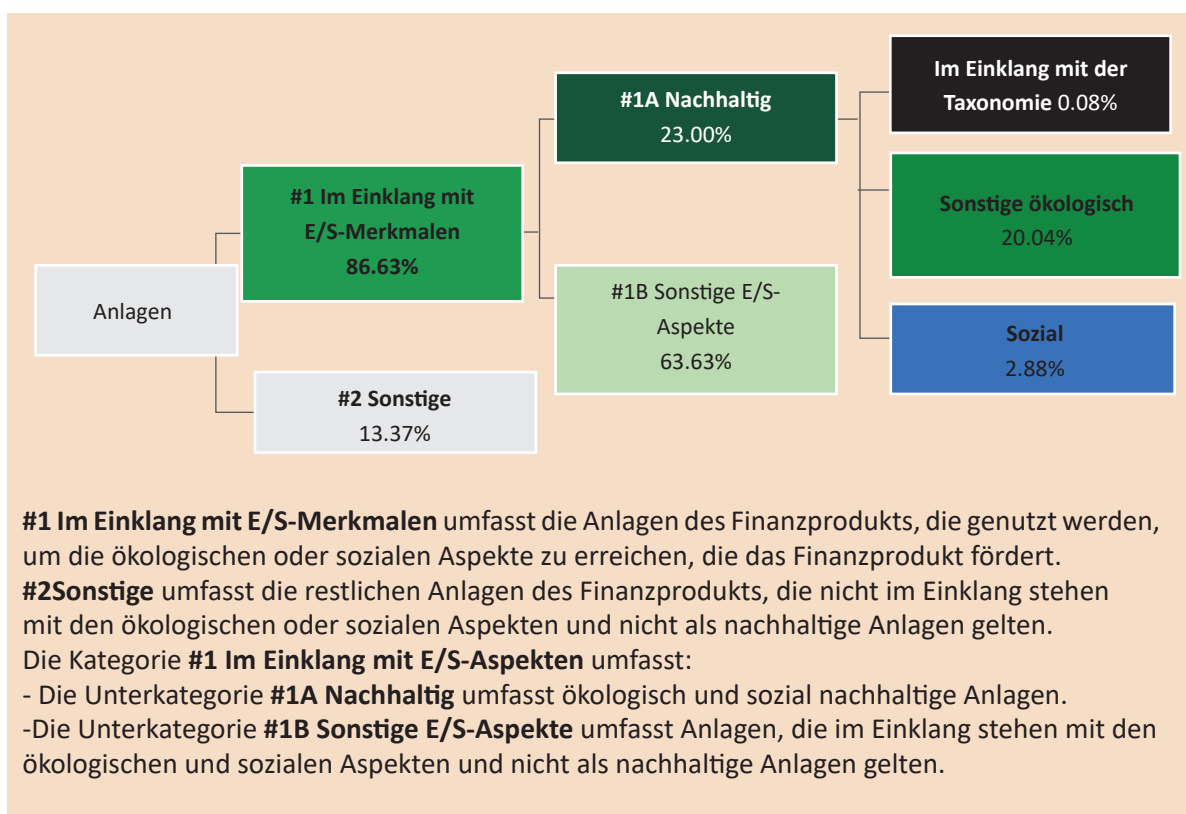
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AIF - EMG MKT SOVEREIGN BD - S	Finanzwerte	Anlagefonds	Luxemburg	4.66%
OTPHB VAR 05/33 EMTN	Corporates	Banken	Ungarn	1.65%
MBHBAN VAR 10/27 EMTN	Corporates	Banken	Ungarn	1.57%
RAKUTN 9.75% 04/29 REGS	Corporates	Nicht-Basiskonsumgüter	Japan	1.51%
CPIPGR 7% 05/29 EMTN	Corporates	Sonstige Finanzwerte	Luxemburg	1.31%
ACUPET 7.5% 01/32 REGS	Corporates	Transport	Luxemburg	1.12%
FRICON 7.7% 07/28 REGS	Corporates	Basiskonsumgüter	Paraguay	1.10%
BGBKKK VAR 12/31	Corporates	Banken	Kuwait	1.09%
BOIFIN 7.5% 02/27 REGS	Corporates	Banken	Niederlande	1.07%
SASOL 5.5% 03/31	Corporates	Grundstoffindustrie	USA	1.05%
CSANBZ 7.25% 06/31 REGS	Corporates	Energie	Luxemburg	1.04%
LUMIIT VAR 07/33	Corporates	Banken	Israel	1.03%
ABRAGF 11,5 03/02/28 REGS	Corporates	Transport	Kaimaninseln	1.02%
SGLSJ 4.5% 11/29 REGS	Corporates	Grundstoffindustrie	USA	1.01%
MBKPW VAR 09/27 EMTN	Corporates	Banken	Polen	0.99%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	24.30%
Corporates	Grundstoffindustrie	9.74%
Corporates	Energie	9.28%
Corporates	Sonstige Finanzwerte	8.20%
Corporates	Elektrizität	5.82%
Corporates	Transport	5.69%
Corporates	Kommunikation	5.50%

<i>Corporates</i>	<i>Nicht-Basiskonsumgüter</i>	5.33%
<i>Finanzwerte</i>	<i>Anlagefonds</i>	4.66%
<i>Corporates</i>	<i>Basiskonsumgüter</i>	4.45%
<i>Regierungsnah</i>	<i>Staatlich</i>	4.15%
<i>Corporates</i>	<i>Immobilien (REIT)</i>	3.87%
<i>Corporates</i>	<i>Anlagegüter</i>	1.71%
<i>Corporates</i>	<i>Finanzunternehmen</i>	1.62%
<i>Sonstiges</i>	<i>Sonstiges</i>	1.28%
<i>Corporates</i>	<i>Versicherung</i>	0.84%
<i>Verbriefte</i>	<i>Hypothekenbesicherte Anlagen</i>	0.66%
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	0.63%
<i>Corporates</i>	<i>Technologie</i>	0.42%
<i>Corporates</i>	<i>BROKERAGE</i>	0.09%
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	0.00%
<i>Forex</i>	<i>Forex</i>	-1.08%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	2.85%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.08% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten

einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:
-des **Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
-der **Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- der **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

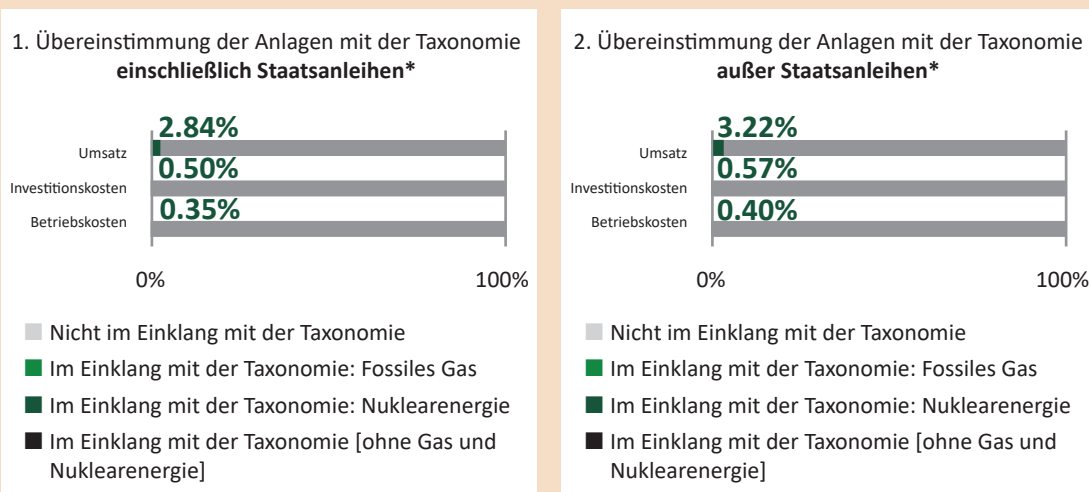
☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.07% bzw. 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 3.40%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **20.04%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 2.88%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS ASIA
MULTI ASSET TARGET INCOME

Rechtsträgerkennung:
213800D8TH8Y8YWFBV59

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **27.54%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **30% JP MORGAN EMBI GLOBAL DIVERSIFIED COMPOSITE + 50% MSCI EM (EMERGING MARKETS) + 20% JP MORGAN CEMBI BROAD DIVERSIFIED**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.150 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **-0.126 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Dies ist der erste regelmäßige SFDR-Bericht, der für diesen Teilfonds erstellt wurde.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener

Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Wesentliche negative

Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



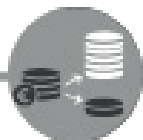
Inwiefern berücksichtigt dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche

Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

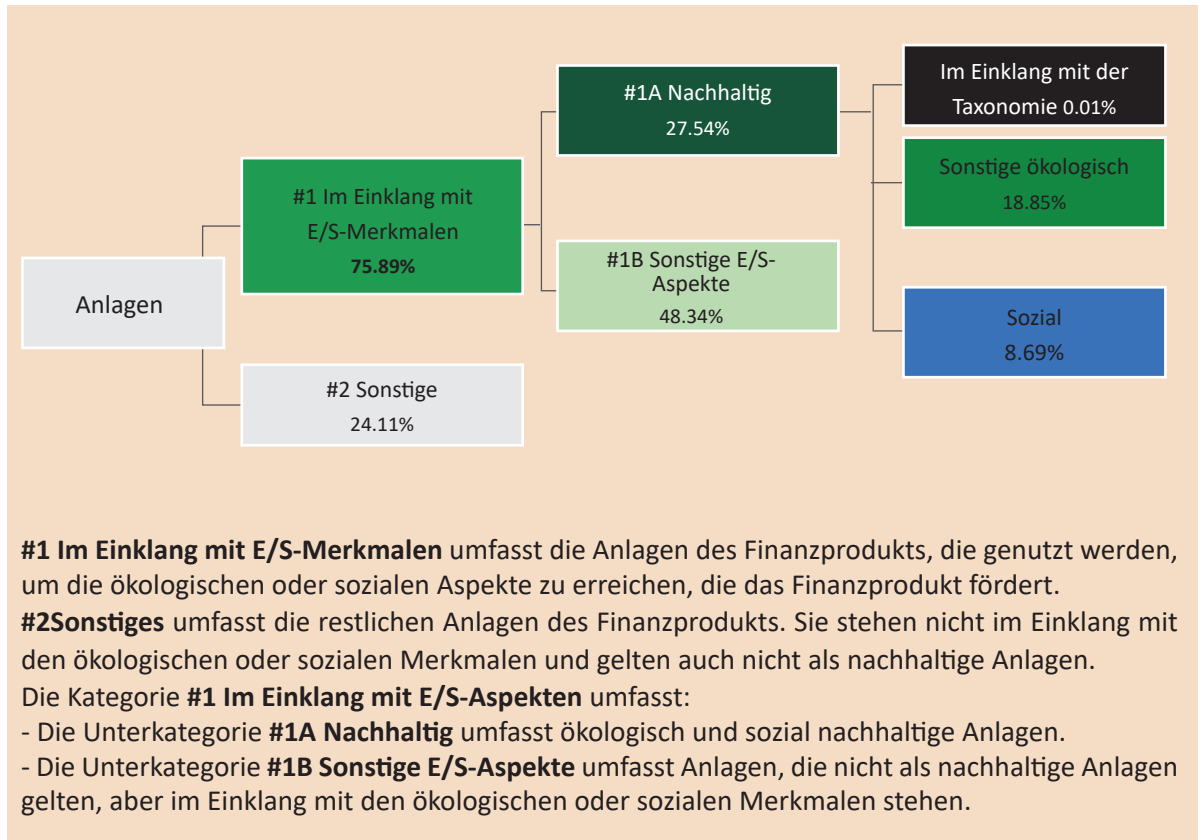
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
ISHSIV-MSCI INDIA UCITS ETF(LSE)	Finanzwerte	Anlagefonds	Irland	4.89%
Amundi MSCI China A II ETF	Finanzwerte	Anlagefonds	Luxemburg	2.85%
TAIWAN SEMICONDUCTOR MANUFAC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Taiwan	2.77%
TENCENT HOLDINGS LTD	Kommunikationsdienste	Medien und Unterhaltung	Kaimaninseln	1.32%
SAMSUNG ELECTRONICS	Informationstechnologie	Technologie-Hardware und Geräte	Korea	1.20%
LENOVO 3.421% 11/30 REGS	Corporates	Technologie	HongKong	1.00%
AMUNDI PHYSICAL GOLD ETC	Finanzwerte	Anlagefonds	Irland	0.99%
INDOGB 6.875% 04/29 101	Schatzbriefe	Schatzbriefe	Indonesien	0.98%
INDOGB 6.625% 02/34 100	Schatzbriefe	Schatzbriefe	Indonesien	0.97%
HYUELE 2.375% 01/31 REGS	Corporates	Technologie	Korea	0.94%
INDOGB 7.125% 06/43 FR97	Schatzbriefe	Schatzbriefe	Indonesien	0.94%
PETRONAS 7.625% 10/26- REGS	Corporates	Energie	Malaysia	0.90%
KDB 5.625% 10/33	Corporates	Banken	Korea	0.89%
CKHH 5.5% 04/34 REGS	Corporates	Nicht-Basiskonsumgüter	Kaimaninseln	0.86%
MEITUA 3.05% 10/30 REGS	Corporates	Nicht-Basiskonsumgüter	Kaimaninseln	0.86%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Anlagefonds	8.92%
Corporates	Nicht-Basiskonsumgüter	8.07%
Corporates	Technologie	7.22%
Corporates	Banken	7.19%
Finanzwerte	Banken	4.91%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	3.86%

Zusätzliche Informationen (ungeprüft)

<i>Corporates</i>	<i>Energie</i>	<i>3.71%</i>
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	<i>2.88%</i>
<i>Corporates</i>	<i>Elektrizität</i>	<i>2.86%</i>
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	<i>2.77%</i>
<i>Corporates</i>	<i>Transport</i>	<i>2.23%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>2.22%</i>
<i>Regierungsnah</i>	<i>Agenturen</i>	<i>1.93%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>1.87%</i>
<i>Corporates</i>	<i>Versicherung</i>	<i>1.77%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>1.76%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>1.71%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>1.46%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>1.36%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>1.10%</i>
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	<i>1.02%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>0.81%</i>
<i>Immobilien</i>	<i>REITs</i>	<i>0.78%</i>

<i>Corporates</i>	<i>Kommunikation</i>	<i>0.76%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>0.74%</i>
<i>Corporates</i>	<i>Basiskonsumgüter</i>	<i>0.74%</i>
<i>Industriewerte</i>	<i>Anlagegüter</i>	<i>0.72%</i>
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>0.67%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>0.65%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.58%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>0.58%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>0.53%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>0.52%</i>
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	<i>0.52%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>0.52%</i>
<i>Regierungsnah</i>	<i>Staatlich</i>	<i>0.52%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>0.46%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>0.38%</i>
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>0.29%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>0.27%</i>

<i>Werkstoffe</i>	<i>Baustoffe</i>	<i>0.24%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>0.23%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>0.20%</i>
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	<i>0.19%</i>
<i>Versorgungswirtschaft</i>	<i>Gasversorger</i>	<i>0.18%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.17%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>0.10%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>0.08%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>0.07%</i>
<i>Versorgungswirtschaft</i>	<i>Wasserversorger</i>	<i>0.07%</i>
<i>Forex</i>	<i>Forex</i>	<i>-0.00%</i>
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	<i>-0.01%</i>
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	<i>-0.02%</i>
<i>Versorgungswirtschaft</i>	<i>Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie</i>	<i>-0.02%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>-0.05%</i>
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	<i>16.68%</i>



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.01% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

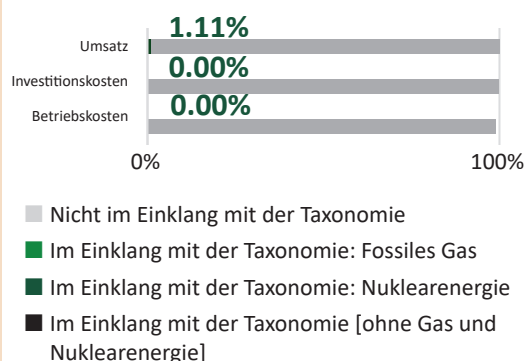
Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

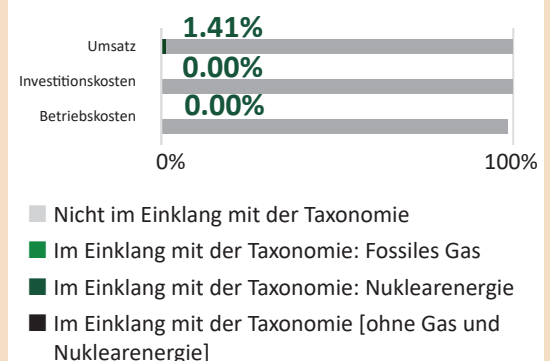
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil -des Umsatzes, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger -der **Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. -der **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Dies ist der erste regelmäßige SFDR-Bericht, der für diesen Teilfonds erstellt wurde.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **18.85%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 8.69%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS EURO
MULTI-ASSET TARGET INCOME

Rechtsträgerkennung:
549300MRV3FILX0BHB52

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **31.23%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen. Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.674 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.73 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.00 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi

unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial

verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

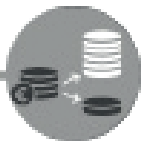


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

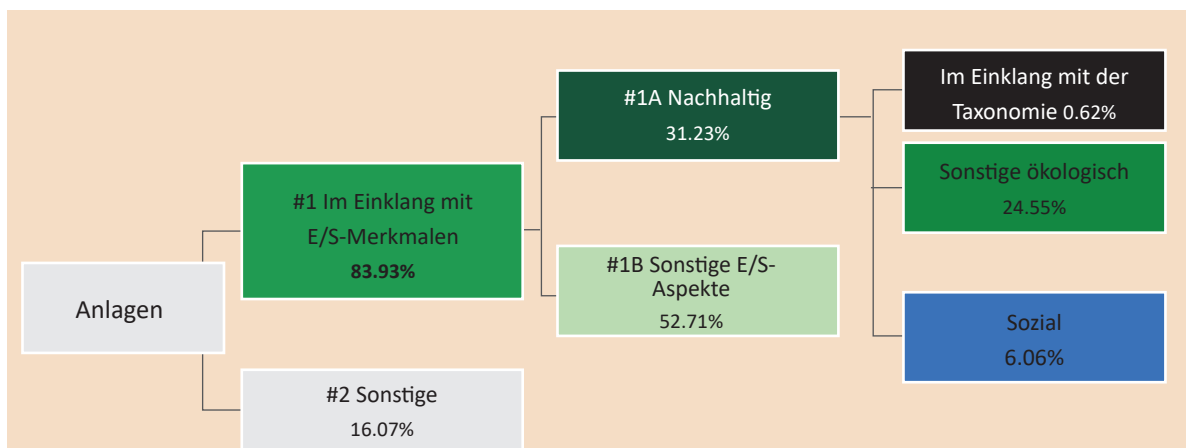
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMND GOLD LBMA ETC(PAR)	Finanzwerte	Anlagefonds	Irland	3.52%
A-F REAL ASSETS TGT INCOME - Z EUR (D)	Finanzwerte	Anlagefonds	Luxemburg	3.05%
AM FUNDS EME ESG IMP Z USD QD	Finanzwerte	Anlagefonds	Luxemburg	2.54%
BTPS 6.50% 11/27	Schatzbriefe	Schatzbriefe	Italien	1.60%
OAT 5.50% 97-04/29	Schatzbriefe	Schatzbriefe	Frankreich	1.54%
AMUNDI LEVERAGED LOAN EUROPE 2018	Sonstiges	Sonstiges	Luxemburg	1.38%
SW20490208_GB P SO/1.538	Sonstiges	Sonstiges	Frankreich	1.29%
SW20490213_GB P SO/1.487	Sonstiges	Sonstiges	Deutschland	1.07%
OAT 4.5% 04/41	Schatzbriefe	Schatzbriefe	Frankreich	1.01%
SPAIN 5.90% 07/26	Schatzbriefe	Schatzbriefe	Spanien	0.97%
A.S.F. EUR COMMODITIES-I	Finanzwerte	Anlagefonds	Luxemburg	0.96%
BKO 3.1% 09/25 2Y	Schatzbriefe	Schatzbriefe	Deutschland	0.95%
OAT 5.75% 01-10/32	Schatzbriefe	Schatzbriefe	Frankreich	0.90%
SPAIN 6.00% 01/29	Schatzbriefe	Schatzbriefe	Spanien	0.90%
A-F EMERGING MKT CORP BD-Z EUR QD	Finanzwerte	Anlagefonds	Luxemburg	0.90%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- Wie war das Portfolio strukturiert?





Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Schatzbriefe	Schatzbriefe	20.42%
Finanzwerte	Anlagefonds	13.36%
Corporates	Banken	7.09%
Regierungsnah	Staatlich	6.35%
Corporates	Nicht-Basiskonsumgüter	4.56%
Corporates	Elektrizität	3.06%
Corporates	Kommunikation	2.90%

<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	2.41%
<i>Corporates</i>	<i>Energie</i>	2.08%
<i>Corporates</i>	<i>Basiskonsumgüter</i>	2.01%
<i>Sonstiges</i>	<i>Sonstiges</i>	1.78%
<i>Industriewerte</i>	<i>Anlagegüter</i>	1.76%
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	1.42%
<i>Corporates</i>	<i>Transport</i>	1.39%
<i>Corporates</i>	<i>Anlagegüter</i>	1.38%
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	1.20%
<i>Finanzwerte</i>	<i>Banken</i>	1.15%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	1.02%
<i>Corporates</i>	<i>Grundstoffindustrie</i>	0.93%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	0.91%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	0.89%
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	0.86%
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	0.84%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	0.84%

<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>0.81%</i>
<i>Corporates</i>	<i>Versicherung</i>	<i>0.74%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>0.67%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.67%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>0.61%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>0.61%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>0.57%</i>
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	<i>0.53%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>0.46%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>0.42%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>0.41%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>0.40%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.40%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>0.32%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>0.29%</i>
<i>Versorgungswirtschaft</i>	<i>Gasversorger</i>	<i>0.28%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>0.23%</i>

<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>0.17%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>0.16%</i>
<i>Immobilien</i>	<i>REITs</i>	<i>0.13%</i>
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	<i>0.13%</i>
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	<i>0.11%</i>
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	<i>0.09%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.09%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>0.09%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>0.09%</i>
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	<i>0.08%</i>
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	<i>-0.01%</i>
<i>Versorgungswirtschaft</i>	<i>Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie</i>	<i>-0.01%</i>
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	<i>9.83%</i>

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Krite-



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.62% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

rien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil **-des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger **-der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. **-der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

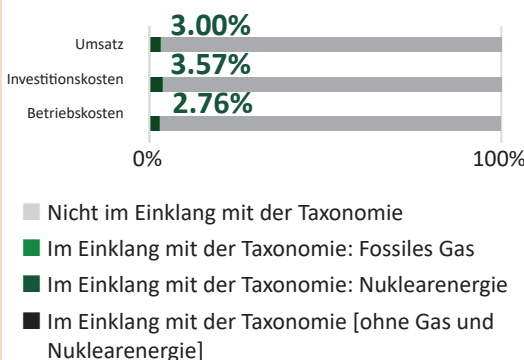
☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

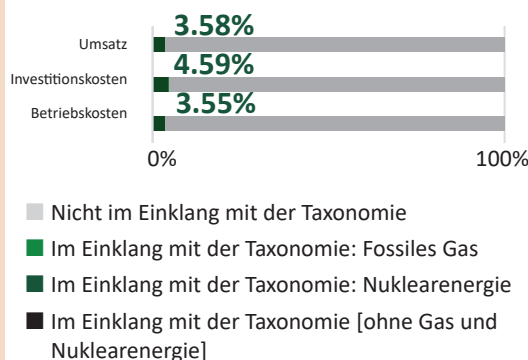
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.02% bzw. 0.51%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 4.92%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **24.55%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 6.06%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
GLOBAL MULTI-ASSET

Rechtsträgerkennung:
549300OD7WDES3BYBD54

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **34.23%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.313 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.49 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMND GOLD LBMA ETC(PAR)	Finanzwerte	Anlagefonds	Irland	4.23%
US TSY 2.875% 08/28	Schatzbriefe	Schatzbriefe	USA	2.50%
APPLE INC	Informationstechnologie	Technologie Hardware und Geräte	USA	1.58%
BTPS 2.25% 01.09.2036	Schatzbriefe	Schatzbriefe	Italien	1.33%
ALPHABET INC CL C	Kommunikationsdienste	Medien und Unterhaltung	USA	1.32%
MICROSOFT CORP	Informationstechnologie	Software und Dienstleistungen	USA	1.24%
SPAIN 5.75% 07/32	Schatzbriefe	Schatzbriefe	Spanien	1.24%
AFS - ICAV GLOBAL MULTI Z2 USD	Finanzwerte	Anlagefonds	Irland	1.10%
AMAZON.COM INC	Nicht-Basiskonsumgüter	Nicht-Basiskonsumgüter Vertrieb und Einzelhandel	USA	1.03%
SPAIN 2.35% 7/33	Schatzbriefe	Schatzbriefe	Spanien	0.95%
A F ASIA MULTI ASSET TGT INC	Finanzwerte	Anlagefonds	Luxemburg	0.95%
KRAFT HEINZ CO/THE	Basiskonsumgüter	Nahrungsmittel, Getränke und Tabak	USA	0.84%
CISCO SYSTEMS INC	Informationstechnologie	Technologie Hardware und Geräte	USA	0.82%
BTPS 4.15% 10/39 15Y	Schatzbriefe	Schatzbriefe	Italien	0.82%
AMERICAN TOWER CL A	Immobilien	REITs	USA	0.79%

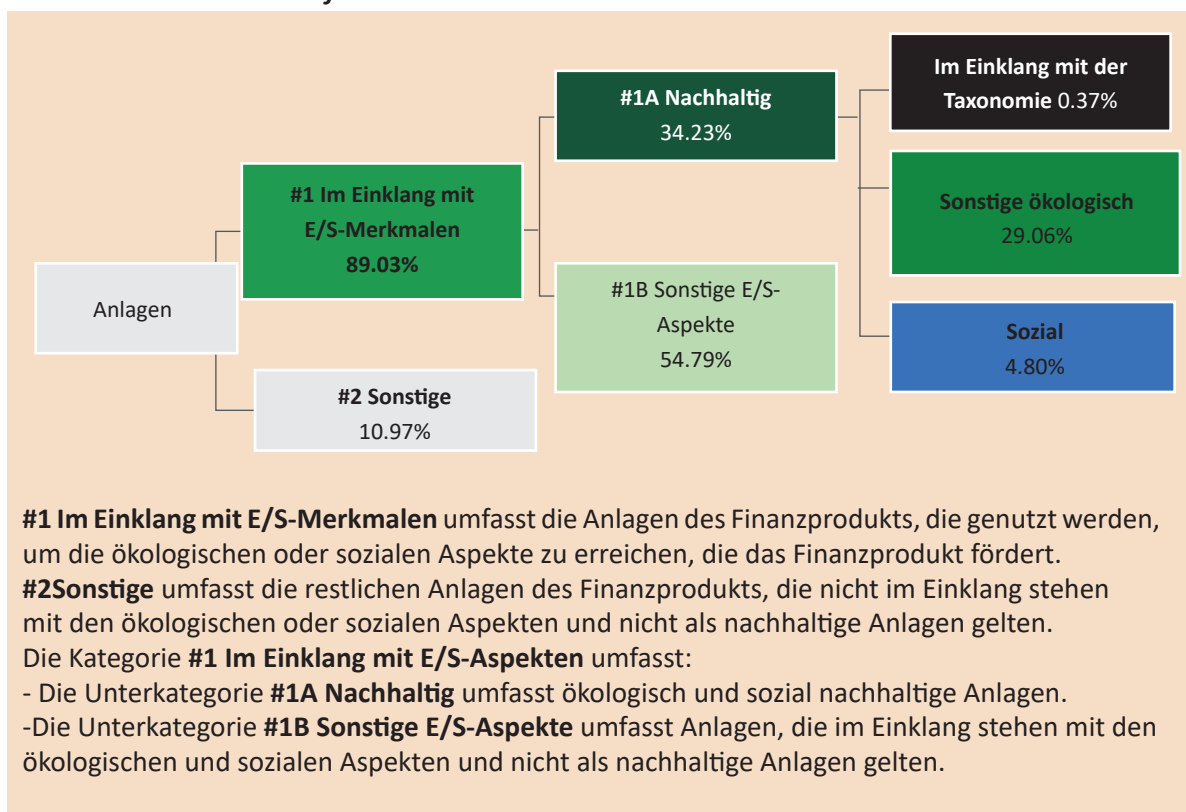


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- **Wie war das Portfolio strukturiert?**



● **Wie war das Portfolio strukturiert?**



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

<i>Sektor</i>	<i>Untersektor</i>	<i>% Vermögenswerte</i>
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	14.22%
<i>Corporates</i>	<i>Banken</i>	9.16%
<i>Finanzwerte</i>	<i>Anlagefonds</i>	9.12%
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	5.18%
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	4.43%
<i>Finanzwerte</i>	<i>Banken</i>	4.34%

<i>Industriewerte</i>	<i>Anlagegüter</i>	4.22%
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	3.02%
<i>Regierungsnah</i>	<i>Staatlich</i>	2.85%
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	2.85%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	2.82%
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	2.64%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	2.50%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	2.48%
<i>Corporates</i>	<i>Nicht-Basiskonsumgüter</i>	2.28%
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	1.70%
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	1.48%
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	1.46%
<i>Corporates</i>	<i>Elektrizität</i>	1.42%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	1.37%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	1.15%
<i>Corporates</i>	<i>Basiskonsumgüter</i>	1.05%
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	1.05%

<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>1.02%</i>
<i>Immobilien</i>	<i>REITs</i>	<i>0.94%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>0.89%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>0.86%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>0.82%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>0.71%</i>
<i>Corporates</i>	<i>Transport</i>	<i>0.69%</i>
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	<i>0.66%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>0.65%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>0.64%</i>
<i>Corporates</i>	<i>Energie</i>	<i>0.63%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>0.61%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>0.59%</i>
<i>Corporates</i>	<i>Kommunikation</i>	<i>0.50%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>0.49%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>0.40%</i>
<i>Corporates</i>	<i>Versicherung</i>	<i>0.36%</i>

<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	<i>0.34%</i>
<i>Versorgungswirtschaft</i>	<i>Gasversorger</i>	<i>0.32%</i>
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>0.30%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>0.21%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.20%</i>
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	<i>0.18%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.15%</i>
<i>Werkstoffe</i>	<i>Baustoffe</i>	<i>0.11%</i>
<i>Versorgungswirtschaft</i>	<i>Wasserversorger</i>	<i>0.03%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>0.02%</i>
<i>Versorgungswirtschaft</i>	<i>Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie</i>	<i>0.02%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.02%</i>
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	<i>3.81%</i>

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.37% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangstätigkeiten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

-des **Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger

-der **Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.

-der **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

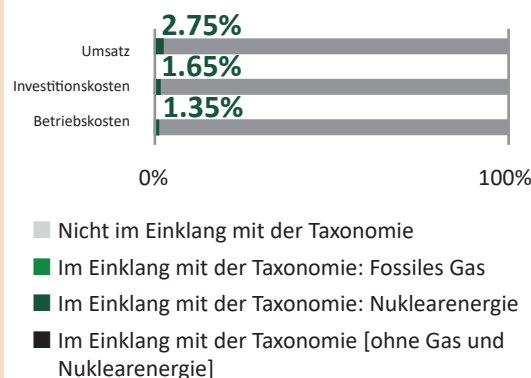
☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

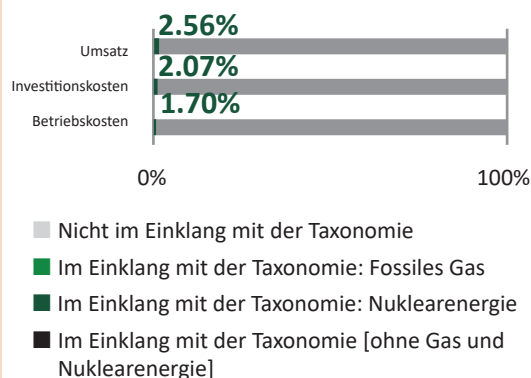
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangstätigkeiten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangstätigkeiten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.01% bzw. 0.42%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 2.28%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **29.06%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 4.80%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Vergleichsindizes messen, ob ein Finanzprodukt die ökologischen oder

sozialen Aspekte erfüllt, die es fördert.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
GLOBAL MULTI-ASSET CONSERVATIVE

Rechtsträgerkennung:
549300B1R0N20X3Z5K83

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **31.75%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.633 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.62 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.00 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

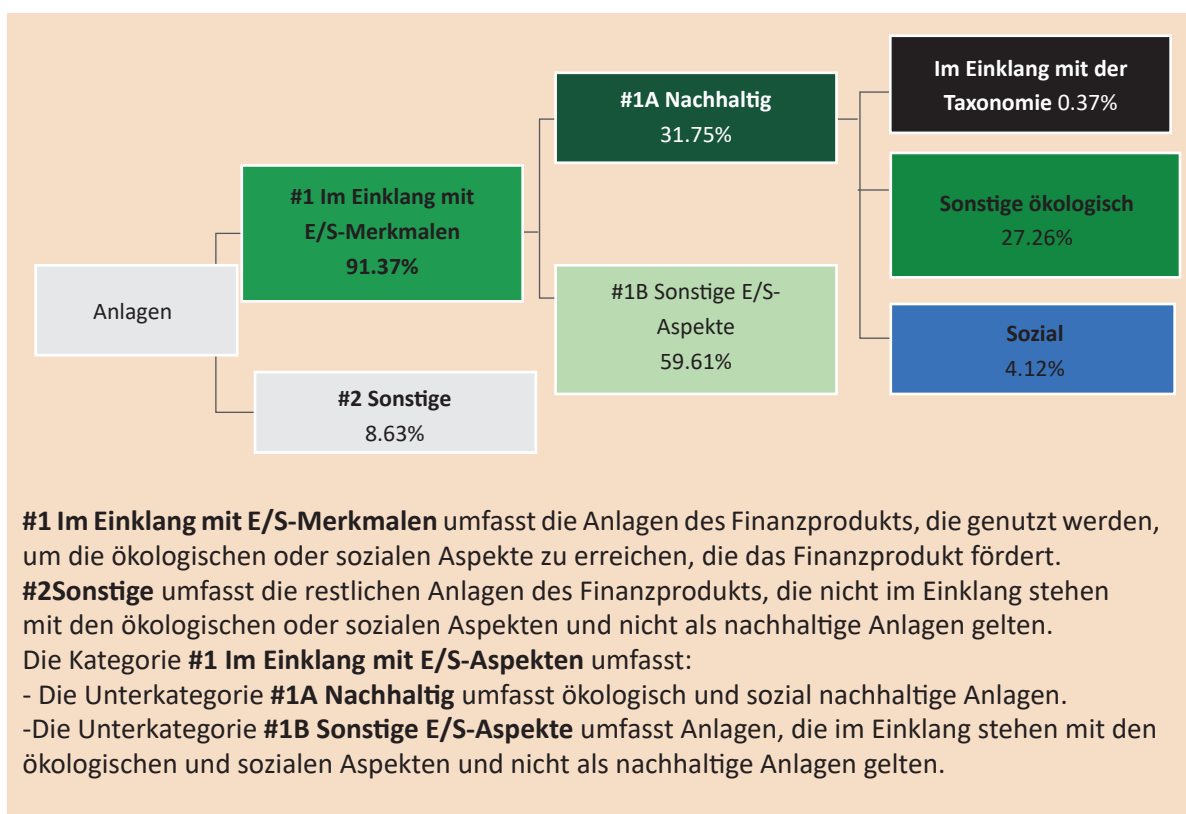
Größe Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
SPAIN 5.75% 07/32	Schatzbriefe	Schatzbriefe	Spanien	4.96%
US TSY 2.875% 08/28	Schatzbriefe	Schatzbriefe	USA	4.65%
AMND GOLD LBMA ETC(PAR)	Finanzwerte	Anlagefonds	Irland	3.99%
AMND TOPIX DV ETF(PAR)	Finanzwerte	Anlagefonds	Luxemburg	3.02%
OAT 0% 05/32	Schatzbriefe	Schatzbriefe	Frankreich	2.52%
DBR % 08/31	Schatzbriefe	Schatzbriefe	Deutschland	2.04%
BTPS % 12/24 3Y	Schatzbriefe	Schatzbriefe	Italien	1.98%
BTPS 4% 10/31 8Y	Schatzbriefe	Schatzbriefe	Italien	1.98%
BTPS 6% 05/31	Schatzbriefe	Schatzbriefe	Italien	1.85%
US TSY 6.125% 08/29	Schatzbriefe	Schatzbriefe	USA	1.84%
BTPS 4% 04/35 13Y	Schatzbriefe	Schatzbriefe	Italien	1.81%
AMUNDI MSCI EMERGG MKT UC ETF-EUR-MILAN	Finanzwerte	Anlagefonds	Luxemburg	1.56%
US TSY 1.5% 02/30	Schatzbriefe	Schatzbriefe	USA	1.30%
BTPS 4.15% 10/39 15Y	Schatzbriefe	Schatzbriefe	Italien	1.18%
BTPS 4.45% 09/43 20Y	Schatzbriefe	Schatzbriefe	Italien	1.16%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- Wie war das Portfolio strukturiert?





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Schatzbriefe	Schatzbriefe	36.02%
Corporates	Banken	15.71%
Finanzwerte	Anlagefonds	11.26%
Regierungsnah	Staatlich	3.96%
Corporates	Nicht-Basiskonsumgüter	3.69%
Corporates	Sonstige Finanzwerte	2.21%
Corporates	Elektrizität	1.76%

<i>Corporates</i>	<i>Basiskonsumgüter</i>	<i>1.63%</i>
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>1.55%</i>
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	<i>1.32%</i>
<i>Corporates</i>	<i>Transport</i>	<i>1.32%</i>
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	<i>1.17%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>0.99%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.98%</i>
<i>Corporates</i>	<i>Kommunikation</i>	<i>0.97%</i>
<i>Industriewerte</i>	<i>Anlagegüter</i>	<i>0.96%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>0.88%</i>
<i>Corporates</i>	<i>Energie</i>	<i>0.88%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>0.83%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.74%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>0.72%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>0.70%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>0.69%</i>

<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>0.65%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>0.65%</i>
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	<i>0.61%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>0.42%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>0.40%</i>
<i>Corporates</i>	<i>Versicherung</i>	<i>0.37%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>0.31%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>0.31%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>0.31%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>0.28%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>0.27%</i>
<i>Immobilien</i>	<i>REITs</i>	<i>0.27%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>0.25%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>0.22%</i>
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	<i>0.22%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>0.22%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>0.21%</i>

Industriewerte	Transport	0.15%
Finanzwerte	Versicherung	0.08%
Versorgungswirtschaft	Gasversorger	0.07%
Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	0.06%
Forex	Forex	-0.03%
Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	-0.03%
Bargeldanlagen	Bargeldanlagen	2.71%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.37% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

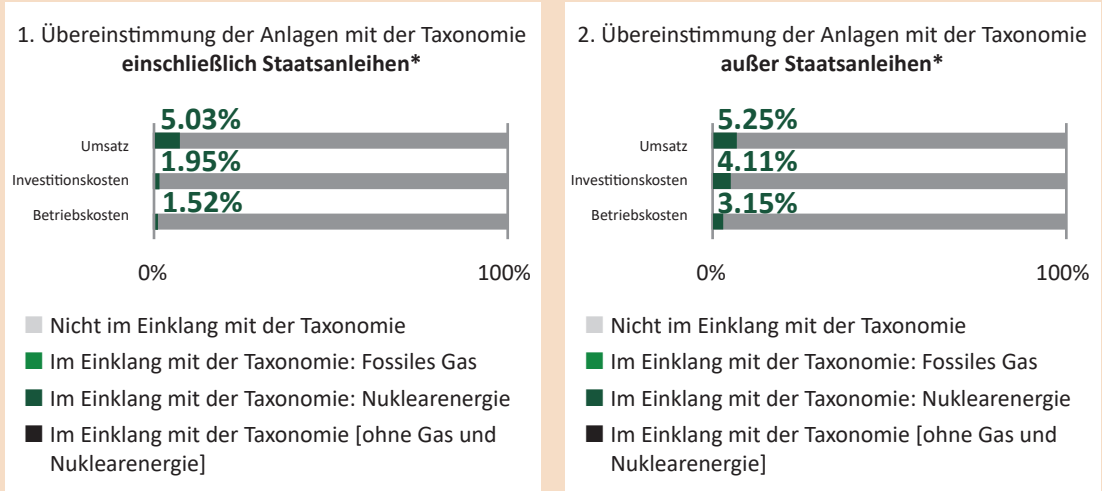
Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- des **Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- der **Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- der **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.01% bzw. 0.43%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 2.89%.

 sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **27.26%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 4.12%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS GLO-BAL MULTI-ASSET TARGET INCOME

Rechtsträgerkennung: 549300MJSB10V3IZ3T98

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **30.64%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.506 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.52 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.00 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte

Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

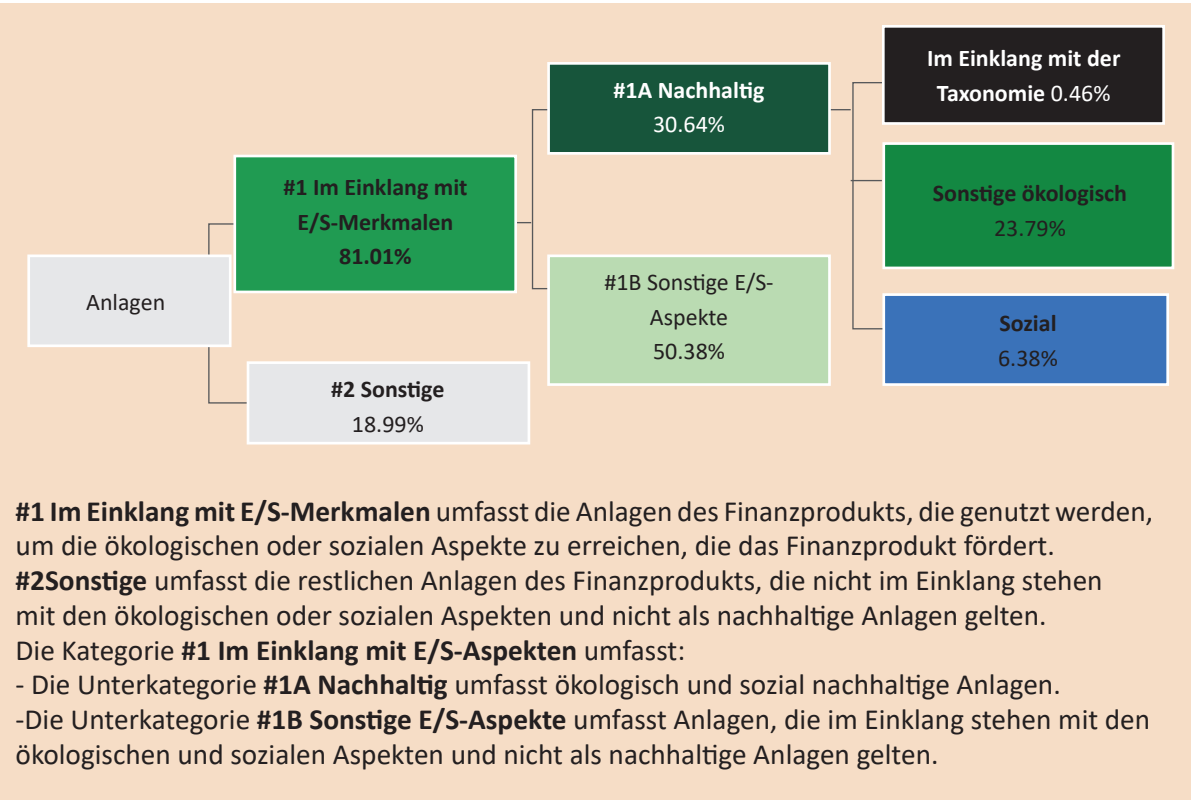
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMUNDI PHYSICAL GOLD ETC	Finanzwerte	Anlagefonds	Irland	3.29%
A-F REAL ASSETS TGT INCOME - Z USD QTI	Finanzwerte	Anlagefonds	Luxemburg	2.90%
AM FUNDS EME ESG IMP Z USD QD	Finanzwerte	Anlagefonds	Luxemburg	2.67%
US TSY 7.625% 02/25	Schatzbriefe	Schatzbriefe	USA	1.10%
US TSY 6.375% 08/27	Schatzbriefe	Schatzbriefe	USA	0.94%
US TSY 5% 5/37	Schatzbriefe	Schatzbriefe	USA	0.93%
A.S.F. EUR COMMODITIES-IUSDH	Finanzwerte	Anlagefonds	Luxemburg	0.92%
AMUNDI LEVERAGED LOAN EUROPE 2018	Sonstiges	Sonstiges	Luxemburg	0.87%
SCD ITRAXX S41 5Y XOVER V1	Sonstiges	Sonstiges		0.82%
A-F EMERGING MKT CORP BD - Z- USD	Finanzwerte	Anlagefonds	Luxemburg	0.81%
PANAMA 7.125% 01/26	Regierungsnah	Staatlich	USA	0.78%
Amundi MSCI Korea ETF Acc	Finanzwerte	Anlagefonds	Luxemburg	0.77%
ROMGB 4.15% 10/30 10YR	Schatzbriefe	Schatzbriefe	Rumänien	0.76%
US TSY 6.875% 08/25	Schatzbriefe	Schatzbriefe	USA	0.75%
EBRD 4.25% 02/28 EMTN	Regierungsnah	Supranationale Organisationen		0.69%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

● **Wie war das Portfolio strukturiert?**



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Schatzbriefe	Schatzbriefe	12.98%
Finanzwerte	Anlagefonds	12.82%
Corporates	Banken	7.87%
Regierungsnah	Staatlich	7.57%
Corporates	Nicht-Basiskonsumgüter	4.26%
Corporates	Kommunikation	4.15%
Corporates	Basiskonsumgüter	2.73%

<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>2.46%</i>
<i>Corporates</i>	<i>Energie</i>	<i>2.40%</i>
<i>Corporates</i>	<i>Elektrizität</i>	<i>1.98%</i>
<i>Industriewerte</i>	<i>Anlagegüter</i>	<i>1.79%</i>
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	<i>1.64%</i>
<i>Corporates</i>	<i>Transport</i>	<i>1.52%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>1.51%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>1.47%</i>
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	<i>1.39%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>1.31%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>1.30%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>1.24%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>1.17%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>1.14%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.90%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>0.90%</i>

<i>Regierungsnah</i>	<i>Agenturen</i>	<i>0.83%</i>
<i>Informationstechnologie</i>	<i>Technologie-Hardware und Zubehör</i>	<i>0.81%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>0.78%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>0.75%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>0.72%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>0.71%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>0.71%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>0.61%</i>
<i>Corporates</i>	<i>Versicherung</i>	<i>0.56%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>0.55%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>0.51%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>0.42%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.40%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>0.38%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>0.32%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>0.25%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>0.24%</i>

<i>Corporates</i>	<i>Erdgas</i>	<i>0.22%</i>
<i>Versorgungswirtschaft</i>	<i>Gasversorger</i>	<i>0.22%</i>
<i>Immobilien</i>	<i>REITs</i>	<i>0.21%</i>
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	<i>0.17%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>0.16%</i>
<i>Industriewerte</i>	<i>Geschäftlich und professionell Dienstleistungen</i>	<i>0.16%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>0.11%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>0.11%</i>
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	<i>0.08%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>0.06%</i>
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	<i>0.05%</i>
<i>Werkstoffe</i>	<i>Baustoffe</i>	<i>0.04%</i>
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	<i>0.04%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.03%</i>
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>0.01%</i>
<i>Versorgungswirtschaft</i>	<i>Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie</i>	<i>-0.02%</i>

Forex	Forex	-1.21%
Bargeldanlagen	Bargeldanlagen	13.52%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmögliche



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.46% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

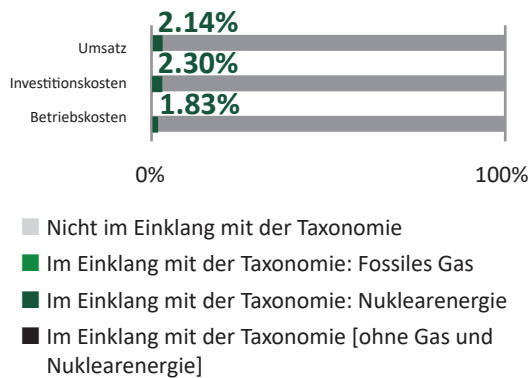
Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

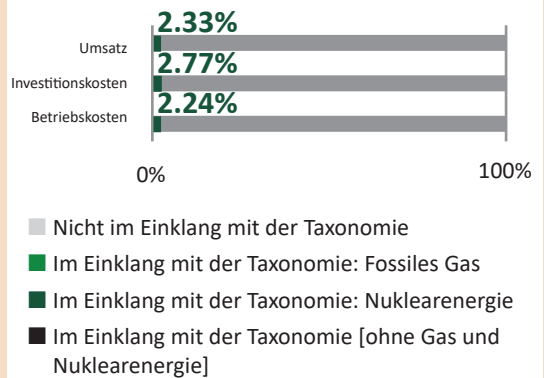
chen Treibhausgasemissionen.
Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:
 - **des Umsatzes**, als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
 - **Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
 - **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.01% bzw. 0.40%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 3.28%.



sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei 23.79%.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 6.38%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
NET ZERO AMBITION MULTI-ASSET

Rechtsträgerkennung:
549300UWEKCHQNE88693

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **60.28%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **50% MSCI ACWI + 5% MSCI USD HY CORPORATE BOND INDEX + 15% MSCI USD IG CORPORATE BOND + 5% MSCI EUR HY CORPORATE BOND INDEX + 25% MSCI EUR IG CORPORATE BOND INDEX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen.

Das Produkt ist als SRI-Produkt gekennzeichnet (sozial verantwortungsvolle Anlage). Im Verlauf des Jahres wurde versucht, die drei Dimensionen (ökologisch, sozial und Unternehmensführung) zu fördern, indem die ESG-Einstufung der Emittenten beim Portfolioaufbau berücksichtigt wurde.

Die ESG-Einstufung der Emittenten soll deren Fähigkeit zur Steuerung möglicher negativer Auswirkungen ihrer Aktivitäten auf Nachhaltigkeitsfaktoren beurteilen. Diese Analyse soll ihr Verhalten bei der Unternehmensführung in ökologischer und sozialer Hinsicht beurteilen. Sie erhalten dann eine ESG-Einstufung von A (beste Einstufung) bis G (schlechteste Einstufung). Dies dient der besseren allgemeinen Risikoeinschätzung.

1. Die Ausschlusspolitik von Amundi wurde durchgehend auf das Portfolio angewendet:
 - Rechtliche Ausschlüsse für umstrittene Waffen
 - Unternehmen, die ohne glaubhafte Abhilfemaßnahmen ernsthaft und wiederholt gegen mindestens einen der zehn Grundsätze des globalen Pakts (UN Global Compact) verstoßen;
 - Die Sektorausschlüsse der Unternehmensgruppe Amundi für Kohle und Tabak; (Einzelheiten dieser Richtlinie sind verfügbar in der Richtlinie für verantwortungsvolle Anlagen auf der Webseite www.amundi.fr)
2. In mit F oder G eingestufte Emittenten wurde nicht investiert. Bereits im Portfolio enthaltene Wertpapiere von Emittenten, die heruntergestuft wurden auf F oder G, wurden innerhalb des im Prospekt festgelegten Zeitraums unter Berücksichtigung der finanziellen Interessen der Inhaber veräußert.
3. Der gewichtete Durchschnitt der ESG-Punktzahl des Portfolios war durchgehend höher als der gewichtete Durchschnitt der ESG-Punktzahl des Anlagebereichs des Fonds nach Abzug von 20% der schlechtesten Emittenten.
4. Der Fonds bevorzugte führende Emittenten des Sektors ihrer jeweiligen Aktivität gemäß den vom Team der nicht finanziellen Analysten der Verwaltungsgesellschaft identifizierten ESG-Kriterien (Ansatz der „erstklassigen Anlagen“) Mit Ausnahme der vorstehenden Ausschlüsse sind bei diesem Ansatz alle Wirtschaftssektoren vertreten. Daher kann der OGA in bestimmten umstrittenen Sektoren engagiert sein.

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische Aspekte und zielte dabei darauf ab, seinen CO₂-Ausstoß zu verringern und seine CO₂-Bilanz in Einklang zu bringen mit der seines Vergleichsindex **50% MSCI ACWI Climate Change Index + 15% MSCI USD IG Climate Change Corporate Bond Index + 25% MSCI EUR IG Climate Change Corporate Bond Index + 5% MSCI USD HY Climate Change Corporate Bond Index + 5% MSCI EUR HY Climate Change Corporate Bond Index.**

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist 0.519 (C).
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist -0.012 (D).

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- Ökologische Dimension: Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- Soziale Dimension: Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- Dimension der Unternehmensführung: Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

Der verwendete Nachhaltigkeitsindikator ist die CO₂-Bilanz. Sie wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Vergleichsindex. Daher war die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist 93.73

- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist 110.21

● ... und im Vergleich zu früheren Zeiträumen?

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.46 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug -0.04 (D). Zum Ende des Berichtszeitraums betrug der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios 122.08 und der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex betrug 127.65¹.

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche

¹ Der Referenzindex wurde im Laufe des Jahres 2023 ersetzt durch 50% MSCI ACWI Climate Change Index + 15% MSCI USD IG Climate Change Corporate Bond Index + 25% MSCI EUR IG Climate Change Corporate Bond Index + 5% MSCI USD HY Climate Change Corporate Bond Index + 5% MSCI EUR HY Climate Change Corporate Bond Index. Aus Gründen der Einheitlichkeit haben wir den CO₂-Ausstoß dieses Index auch für den vorangegangenen Zeitraum ausgewiesen.

Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:** Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

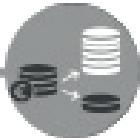


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

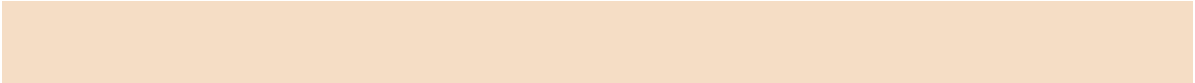
Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

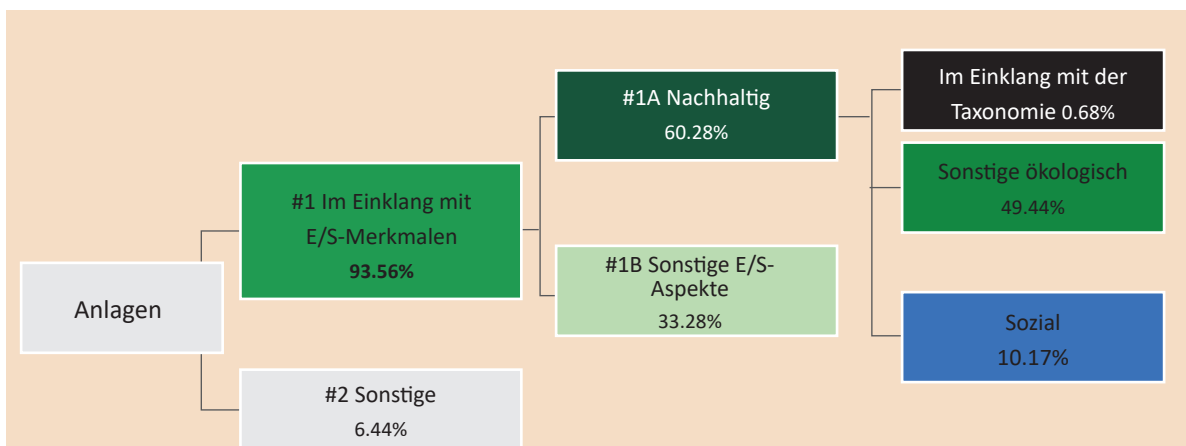
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
NVIDIA CORP	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	USA	1.99%
MICROSOFT CORP	Informationstechnologie	Software und Dienstleistungen	USA	1.66%
APPLE INC	Informationstechnologie	Technologie-Hardware und Geräte	USA	1.55%
TAIWAN SEMICONDUCTOR MANUFAC	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	Taiwan	1.45%
OAT 1.75% 06/39	Schatzbriefe	Schatzbriefe	Frankreich	1.30%
EU 0.4% 02/37 NGEU	Regierungsnah	Supranationale Organisationen		1.17%
BTPS 1.5% 04/45 34Y	Schatzbriefe	Schatzbriefe	Italien	1.10%
AMUNDI PLANET II SEED SENIOR EUR HEDGED	Finanzwerte	Anlagefonds	Luxemburg	1.08%
SAMSUNG ELECTRONICS	Informationstechnologie	Technologie-Hardware und Geräte	Korea	0.84%
ALPHABET INC CL A	Kommunikationsdienste	Medien und Unterhaltung	USA	0.82%
SPAIN 1% 07/42	Schatzbriefe	Schatzbriefe	Spanien	0.74%
TENCENT HOLDINGS LTD	Kommunikationsdienste	Medien und Unterhaltung	Kaimaninseln	0.63%
HDFC BANK LIMITED	Finanzwerte	Banken	Indien	0.57%
Amundi MSCI EMU Small Cap ESG CTB N Z Am	Finanzwerte	Anlagefonds	Luxemburg	0.56%
A-F EUROLAND EQ SMALL CAP-Z EUR	Finanzwerte	Anlagefonds	Luxemburg	0.55%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?





Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	13.49%
Informationstechnologie	Halbleiter und Zubehör für Halbleiter	6.15%
Corporates	Kommunikation	4.91%
Industriewerte	Anlagegüter	4.28%
Informationstechnologie	Technologie Hardware und Geräte	3.97%
Corporates	Nicht-Basiskonsumgüter	3.95%

Zusätzliche Informationen (ungeprüft)

<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>3.79%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>3.75%</i>
<i>Corporates</i>	<i>Basiskonsumgüter</i>	<i>3.64%</i>
<i>Corporates</i>	<i>Versicherung</i>	<i>3.53%</i>
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	<i>3.14%</i>
<i>Corporates</i>	<i>Elektrizität</i>	<i>3.09%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>2.92%</i>
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>2.42%</i>
<i>Finanzwerte</i>	<i>Anlagefonds</i>	<i>2.18%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>2.15%</i>
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	<i>2.14%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>1.74%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>1.63%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>1.49%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>1.40%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>1.32%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>1.21%</i>

<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>1.15%</i>
<i>Regierungsnah</i>	<i>Staatlich</i>	<i>1.10%</i>
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>1.05%</i>
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	<i>0.98%</i>
<i>Immobilien</i>	<i>REITs</i>	<i>0.96%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>0.88%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>0.86%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>0.84%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>0.83%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>0.79%</i>
<i>Versorgungswirtschaft</i>	<i>Wasserversorger</i>	<i>0.72%</i>
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	<i>0.65%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>0.65%</i>
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	<i>0.56%</i>
<i>Corporates</i>	<i>Transport</i>	<i>0.53%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.53%</i>

<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.46%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>0.46%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>0.38%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>0.37%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>0.37%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>0.36%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>0.30%</i>
<i>Versorgungswirtschaft</i>	<i>Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie</i>	<i>0.27%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>0.18%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>0.09%</i>
<i>Werkstoffe</i>	<i>Papier- und Forstprodukte</i>	<i>0.07%</i>
<i>Werkstoffe</i>	<i>Baustoffe</i>	<i>0.05%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>-0.02%</i>
<i>Forex</i>	<i>Forex</i>	<i>-0.31%</i>
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	<i>5.59%</i>



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.68% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

fen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☒ Ja:

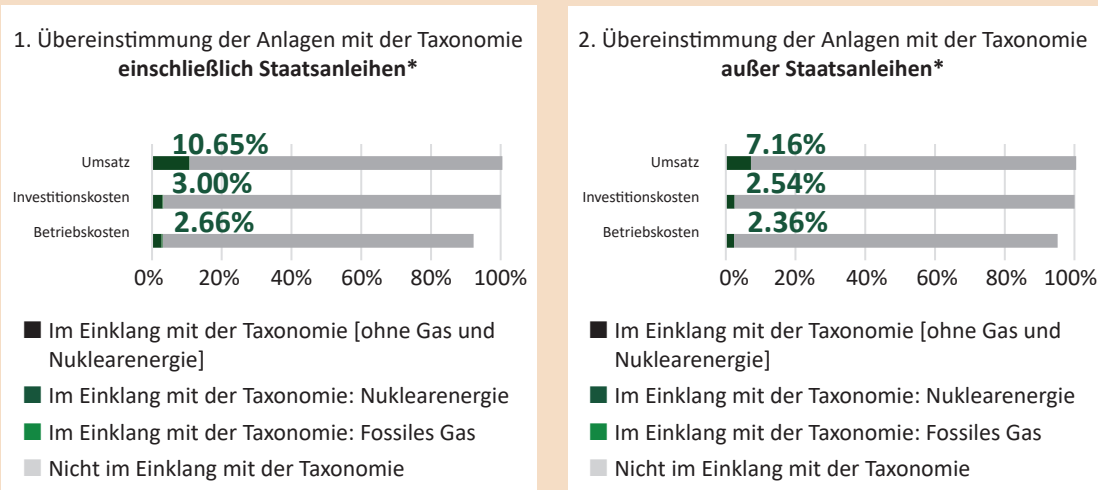
☐ In fossiles Gas ☒ In Nuklearenergie

☐ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.02%

bzw. 0.52%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 10.80%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **49.44%**. Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 10.17%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

Das nachhaltige Anlageziel wird erreicht durch die Angleichung der Ziele zur Verringerung der CO₂-Bilanz des Fonds an den Gesamtindex 50% MSCI ACWI Climate Change Index + 15% MSCI USD IG Climate Change Corporate Bond Index + 25% MSCI EUR IG Climate Change Corporate Bond Index + 5% MSCI USD HY Climate Change Corporate Bond Index + 5% MSCI EUR HY Climate Change Corporate

ökologischen oder sozialen Aspekte erfüllt.

Bond Index. Die CO₂-Bilanz wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Index.

Daher ist die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck. Im Einklang mit der Politik für verantwortungsvolle Anlagen schließt der Fonds darüber hinaus Unternehmen aus, die umstrittene Verhaltensweisen an den Tag legen und (oder) deren Produkte umstritten sind.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist 93.73
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist 110.21

● ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Ein breiter Marktindex beurteilt oder berücksichtigt seine einzelnen Bestandteile nicht nach ökologischen Aspekten und steht daher nicht im Einklang mit ökologischen Aspekten.

Es wird ein auf den „Referenzwert für den klimabedingten Wandel“ abgestimmter Index genutzt. Durch die Auswahl und Gewichtung seiner einzelnen Bestandteile berücksichtigt er spezifische Ziele für die Emissionsminderung und den Übergang zu einer Wirtschaft mit geringen CO₂-Emissionen.

● ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist 0.519 (C).
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist -0.012 (D).
- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist 93.73
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist 110.21

● ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Das nachhaltige Anlageziel wird erreicht durch die Angleichung der Ziele zur Verringerung der CO₂-Bilanz des Fonds an den Gesamtindex 50% MSCI ACWI Climate Change Index + 15% MSCI USD IG Climate Change Corporate Bond Index + 25% MSCI EUR IG Climate Change Corporate Bond Index + 5% MSCI USD HY Climate Change Corporate Bond Index + 5% MSCI EUR HY Climate Change Corporate Bond Index. Die CO₂-Bilanz wird berechnet als gewichteter Durchschnitt der Vermögenswerte des Portfolios und verglichen mit der CO₂-Bilanz des gewichteten Durchschnitts der Vermögenswerte des Index.

Daher ist die Auswahl von Wertpapieren mit relativ geringem ökologischem Fußabdruck für das Portfolio wahrscheinlicher als die Auswahl von Wertpapieren mit relativ großem ökologischen Fußabdruck. Im Einklang mit der Politik für verantwortungsvolle Anlagen schließt der Fonds darüber hinaus Unternehmen aus, die umstrittene Verhaltensweisen an den Tag legen und (oder) deren Produkte umstritten sind.

- Der gewichtete Durchschnitt der CO₂-Bilanz des Portfolios ist 93.73
- Der gewichtete Durchschnitt der CO₂-Bilanz des Vergleichsindex ist 110.21

● **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Ein breiter Marktindex beurteilt oder berücksichtigt seine einzelnen Bestandteile nicht nach ökologischen Aspekten und steht daher nicht im Einklang mit ökologischen Aspekten.

Es wird ein auf den „Referenzwert für den klimabedingten Wandel“ abgestimmter Index genutzt. Durch die Auswahl und Gewichtung seiner einzelnen Bestandteile berücksichtigt er spezifische Ziele für die Emissionsminderung und den Übergang zu einer Wirtschaft mit geringen CO₂-Emissionen.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
MULTIASSET REAL RETURN

Rechtsträgerkennung:
222100UNVFMGHI5DQJ57

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **42.84%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.770 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.80 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.00 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener

Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

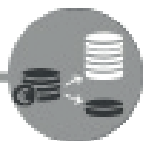


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größe Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
A-F EMERGING MKT LOC CURR BD -J2 USD	Finanzwerte	Anlagefonds	Luxemburg	2.95%
A-F EMERGING MKT HD CUR BD-J2 EUR	Finanzwerte	Anlagefonds	Luxemburg	2.21%
BTPS 2.05% 8/27	Schatzbriefe	Schatzbriefe	Italien	1.80%
BTPS 4.4% 05/33 10Y	Schatzbriefe	Schatzbriefe	Italien	1.66%
BTPS 2% 02/28 10Y	Schatzbriefe	Schatzbriefe	Italien	1.65%
AMUNDI ETF MSC EU EX EMU	Finanzwerte	Anlagefonds	Frankreich	1.65%
US TII 2.125% 02/40	Schatzbriefe	Schatzbriefe	USA	1.61%
BTPS 1.65% 03/32	Schatzbriefe	Schatzbriefe	Italien	1.37%
US TII 0.75% 2/42	Schatzbriefe	Schatzbriefe	USA	1.34%
ISPIM 1.75% 03/28 EMTN	Corporates	Banken	Italien	1.34%
BTPS 0.9% 04/31 11Y	Schatzbriefe	Schatzbriefe	Italien	1.33%
NEDERLD 2.5% 01/30	Schatzbriefe	Schatzbriefe	Niederlande	1.32%
US TSY 1.875% 02/41	Schatzbriefe	Schatzbriefe	USA	1.19%
PEUGOT 2% 03/25 EUR	Corporates	Nicht-Basiskonsumgüter	Niederlande	1.13%
SANTAN 2.125% 02/28 EMTN	Corporates	Banken	Spanien	1.11%

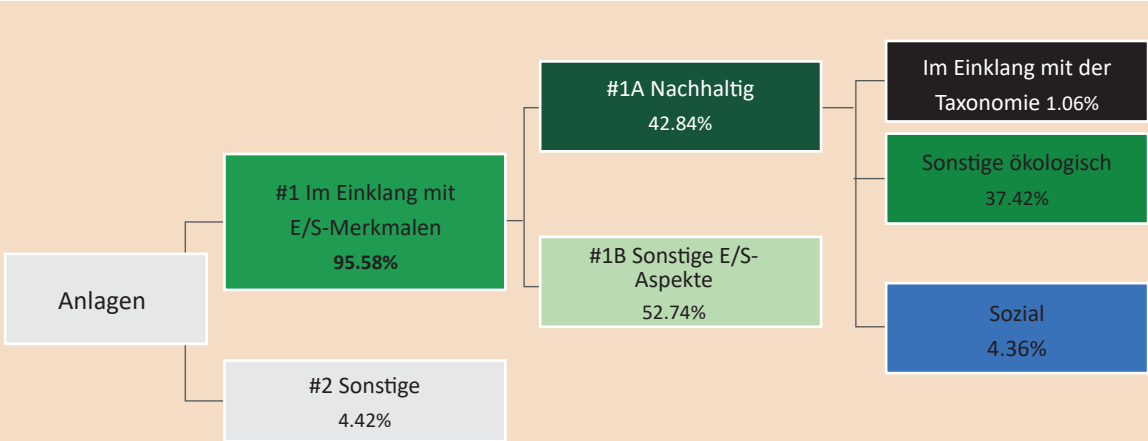


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Schatzbriefe	Schatzbriefe	26.26%
Corporates	Banken	19.27%
Finanzwerte	Anlagefonds	9.93%
Corporates	Nicht-Basiskonsumgüter	5.90%
Regierungsnah	Staatlich	3.25%
Corporates	Kommunikation	3.08%
Corporates	Versicherung	3.02%

Zusätzliche Informationen (ungeprüft)

<i>Corporates</i>	<i>Transport</i>	<i>2.94%</i>
<i>Verbrief</i>	<i>Forderungsbesicherte Wertpapiere (ABS)</i>	<i>2.58%</i>
<i>Corporates</i>	<i>Elektrizität</i>	<i>2.42%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>2.05%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>1.77%</i>
<i>Corporates</i>	<i>Basiskonsumgüter</i>	<i>1.76%</i>
<i>Verbrief</i>	<i>Hypothekendarlehen</i>	<i>1.50%</i>
<i>Corporates</i>	<i>Energie</i>	<i>0.94%</i>
<i>Industriewerte</i>	<i>Anlagegüter</i>	<i>0.77%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>0.71%</i>
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	<i>0.68%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>0.58%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>0.57%</i>
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	<i>0.57%</i>
<i>Verbrief</i>	<i>Hypothekenbesicherte Schuldverschreibungen (CMO)</i>	<i>0.56%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.50%</i>

<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	<i>0.47%</i>
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>0.44%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>0.42%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>0.42%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>0.40%</i>
<i>Verbrieft</i>	<i>CMBS</i>	<i>0.38%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>0.33%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>0.32%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>0.31%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>0.28%</i>
<i>Verbrieft</i>	<i>Hypothekenbesicherte Anlagen</i>	<i>0.27%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>0.25%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>0.24%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>0.22%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>0.20%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>0.20%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>0.18%</i>

<i>Industriewerte</i>	<i>Transport</i>	<i>0.14%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>0.13%</i>
<i>Immobilien</i>	<i>REITs</i>	<i>0.12%</i>
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	<i>0.10%</i>
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	<i>0.08%</i>
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	<i>0.08%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>0.07%</i>
<i>Versorgungswirtschaft</i>	<i>Gasversorger</i>	<i>0.06%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>0.05%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>0.05%</i>
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	<i>0.05%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>0.01%</i>
<i>Forex</i>	<i>Forex</i>	<i>-0.58%</i>
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	<i>2.68%</i>



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 1.06% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis

Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:
- des **Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- der **Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

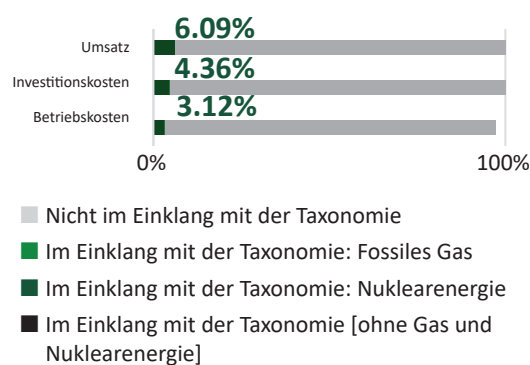
☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

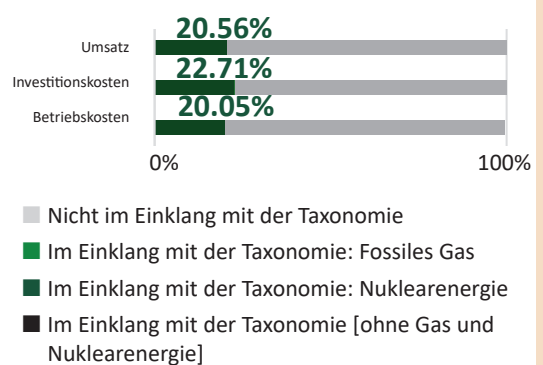
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.05% bzw. 0.25%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 7.85%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **37.42%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 4.36%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten

ökologischen oder sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
MULTIASSET SUSTAINABLE FUTURE

Rechtsträgerkennung:
549300E1QOFTUCHMCV76

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **67.59%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **30% MSCI WORLD + 70% BLOOMBERG EURO AGGREGATE (E)**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Das Produkt ist als SRI-Produkt gekennzeichnet (sozial verantwortungsvolle Anlage). Im Verlauf des Jahres wurde versucht, die drei Dimensionen (ökologisch, sozial und Unternehmensführung) zu fördern, indem die ESG-Einstufung der Emittenten beim Portfolioaufbau berücksichtigt wurde.

Die ESG-Einstufung der Emittenten soll deren Fähigkeit zur Steuerung möglicher negativer Auswirkungen ihrer Aktivitäten auf Nachhaltigkeitsfaktoren beurteilen. Diese Analyse soll ihr Verhalten bei der Unternehmensführung in ökologischer und sozialer Hinsicht beurteilen. Sie erhalten dann eine ESG-Einstufung von A (beste Einstufung) bis G (schlechteste Einstufung). Dies dient der besseren allgemeinen Risikoeinschätzung.

Ergebnis am Ende des Zeitraums:

1. Die Ausschlusspolitik von Amundi wurde durchgehend auf das Portfolio angewendet:
 - Rechtliche Ausschlüsse für umstrittene Waffen
 - Unternehmen, die ohne glaubhafte Abhilfemaßnahmen ernsthaft und wiederholt gegen mindestens einen der zehn Grundsätze des globalen Pakts (UN Global Compact) verstoßen;
 - Die Sektorausschlüsse der Unternehmensgruppe Amundi für Kohle und Tabak; (Einzelheiten dieser Richtlinie sind verfügbar in der Richtlinie für verantwortungsvolle Anlagen auf der Webseite www.amundi.fr)
2. In mit F oder G eingestufte Emittenten wurde nicht investiert. Bereits im Portfolio enthaltene Wertpapiere von Emittenten, die heruntergestuft wurden auf F oder G, wurden innerhalb des im Prospekt festgelegten Zeitraums unter Berücksichtigung der finanziellen Interessen der Inhaber veräußert.
3. Der gewichtete Durchschnitt der ESG-Punktzahl des Portfolios war durchgehend höher als der gewichtete Durchschnitt der ESG-Punktzahl des Anlagebereichs des Fonds nach Abzug von 20% der schlechtesten Emittenten.
4. Der Fonds bevorzugte führende Emittenten des Sektors ihrer jeweiligen Aktivität gemäß den vom Team der nicht finanziellen Analysten der Verwaltungsgesellschaft identifizierten ESG-Kriterien (Ansatz der „erstklassigen Anlagen“) Mit Ausnahme der vorstehenden Ausschlüsse sind bei diesem Ansatz alle Wirtschaftssektoren vertreten. Daher kann der OGA in bestimmten umstrittenen Sektoren engagiert sein.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.104 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.718 (C)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 1.14 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.75 (C).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyse Rahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

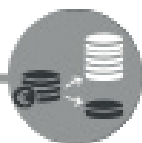


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

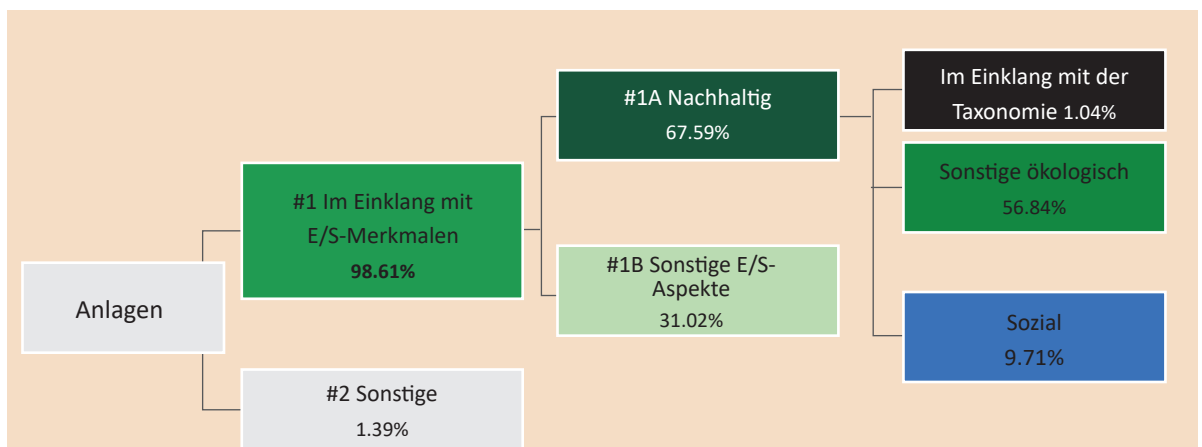
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
SPAIN 4.20% 01/37	Schatzbriefe	Schatzbriefe	Spanien	2.19%
MICROSOFT CORP	Informationstechnologie	Software und Dienstleistungen	USA	1.87%
SPAIN 1% 07/42	Schatzbriefe	Schatzbriefe	Spanien	1.86%
IRELAND 3% 10/43	Schatzbriefe	Schatzbriefe	Irland	1.84%
NEDERLD 0.5% 01/40	Schatzbriefe	Schatzbriefe	Niederlande	1.74%
BTPS 4% 04/35 13Y	Schatzbriefe	Schatzbriefe	Italien	1.71%
BTPS 3% 08/29 10Y	Schatzbriefe	Schatzbriefe	Italien	1.63%

NVIDIA CORP	Information Technologie	Halbleiter und Zubehör für Halbleiter	USA	1.57%
BTPS 2% 02/28 10Y	Schatzbriefe	Schatzbriefe	Italien	1.38%
SPGB IE IE 0.7% 11/33	Schatzbriefe	Schatzbriefe	Spanien	1.37%
SFILFR 0.25% 12/31 EMTN	Regierungsnah	Agenturen	Frankreich	1.32%
AUSTRIA 2.4% 05/34	Schatzbriefe	Schatzbriefe	Österreich	1.31%
BTPS 0.85% 01/27 8Y	Schatzbriefe	Schatzbriefe	Italien	1.21%
IRELAND 1.35% 03/31	Schatzbriefe	Schatzbriefe	Irland	1.20%
AUSTRIA 1.85% 05/49	Schatzbriefe	Schatzbriefe	Österreich	1.12%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	24.68%
<i>Corporates</i>	<i>Banken</i>	16.70%
<i>Verbriefte</i>	<i>Hypothekenbesicherte Anlagen</i>	7.50%
<i>Regierungsnah</i>	<i>Agenturen</i>	5.08%
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	3.81%
<i>Corporates</i>	<i>Basiskonsumgüter</i>	3.48%
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	3.32%
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	2.71%
<i>Industriewerte</i>	<i>Anlagegüter</i>	2.42%
<i>Finanzwerte</i>	<i>Finanzdienstleistungen</i>	1.96%
<i>Corporates</i>	<i>Transport</i>	1.85%
<i>Corporates</i>	<i>Anlagegüter</i>	1.66%
<i>Corporates</i>	<i>Kommunikation</i>	1.56%
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	1.50%
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	1.41%

<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>1.37%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>1.22%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>1.20%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>1.19%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>1.11%</i>
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	<i>1.03%</i>
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	<i>0.98%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>0.92%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.87%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>0.81%</i>
<i>Verbriefte</i>	<i>Darlehen des öffentlichen Sektors</i>	<i>0.72%</i>
<i>Immobilien</i>	<i>REITs</i>	<i>0.66%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>0.63%</i>
<i>Werkstoffe</i>	<i>Behälter und Verpackungen</i>	<i>0.58%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>0.56%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>0.56%</i>

<i>Industriewerte</i>	<i>Transport</i>	<i>0.54%</i>
<i>Regierungsnah</i>	<i>Lokale Behörden</i>	<i>0.53%</i>
<i>Corporates</i>	<i>Elektrizität</i>	<i>0.46%</i>
<i>Basiskonsumgüter</i>	<i>Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.41%</i>
<i>Basiskonsumgüter</i>	<i>Haushalts- und Körperpflegeprodukte</i>	<i>0.38%</i>
<i>Versorgungswirtschaft</i>	<i>Wasserversorger</i>	<i>0.38%</i>
<i>Corporates</i>	<i>Nicht-Basiskonsumgüter</i>	<i>0.35%</i>
<i>Werkstoffe</i>	<i>Baustoffe</i>	<i>0.29%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>0.24%</i>
<i>Regierungsnah</i>	<i>Staatlich</i>	<i>0.24%</i>
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	<i>0.21%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>0.19%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>0.16%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	<i>0.15%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>0.15%</i>
<i>Versorgungswirtschaft</i>	<i>Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie</i>	<i>0.12%</i>
<i>Forex</i>	<i>Forex</i>	<i>-0.08%</i>

Bargeldanlagen	Bargeldanlagen	1.24%
----------------	----------------	-------

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 1.04% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

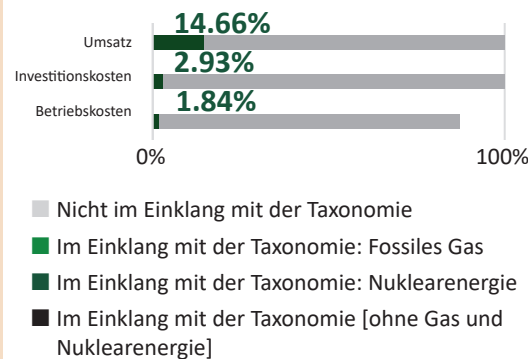
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

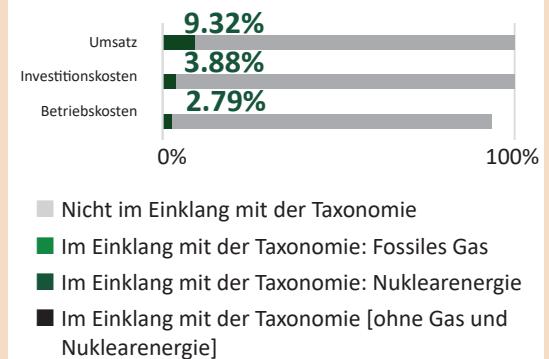
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.85%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 12.17%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **56.84%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 9.71%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **38.25%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.509 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.43 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener

Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Anderen nachhaltigen Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

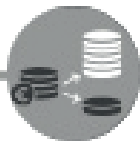


Inwiefern berücksichtigt dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

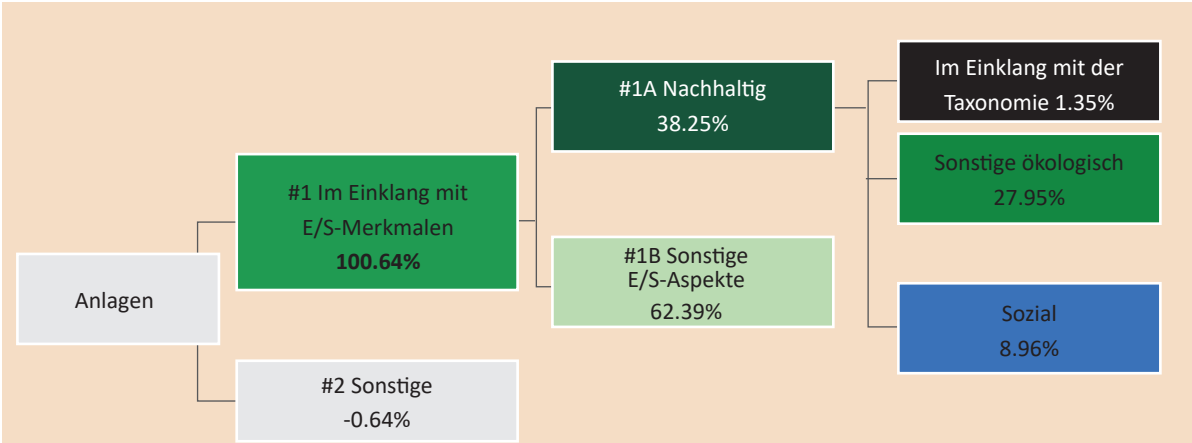
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
US TSY 4.625% 02/25	Schatzbriefe	Schatzbriefe	USA	7.10%
SWISS LIFE HOLD AG	Finanzwerte	Versicherung	Schweiz	3.64%
ASR NEDERLAND NV	Finanzwerte	Versicherung	Niederlande	3.30%
PALO ALTO NETWORKS INC	Informationstechnologie	Software und Dienstleistungen	USA	3.03%
POSTE ITALIANE SPA	Finanzwerte	Versicherung	Italien	2.74%
FORD MOTOR COMPANY	Nicht-Basiskonsumgüter	Automobilsektor und Fahrzeugkomponenten	USA	2.65%
CRH PLC UK	Werkstoffe	Baustoffe	Irland	2.63%
INTL BUSINESS MACHINES CORP	Informationstechnologie	Software und Dienstleistungen	USA	2.53%
SUMITOMO MITSUI FINAN	Finanzwerte	Banken	Japan	2.52%
NEWMONT CORP	Werkstoffe	Metalle und Bergbau	USA	2.46%
IBERDROLA SA	Versorgungswirtschaft	Stromversorger	Spanien	2.30%
AXA SA	Finanzwerte	Versicherung	Frankreich	2.30%
CURTISS-WRIGHT	Industriewerte	Anlagegüter	USA	2.27%
DBS GROUP HOLDINGS LTD	Finanzwerte	Banken	Singapur	2.25%
ELEVANCE HEALTH INC	Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	USA	2.22%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?





Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Aspekten umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.
2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.
Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:
- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Versicherung	16.34%
Finanzwerte	Banken	14.97%
Schatzbriefe	Schatzbriefe	10.18%
Informationstechnologie	Software und Dienstleistungen	5.56%
Gesundheit	Geräte und Dienstleistungen im Gesundheitswesen	5.31%
Versorgungswirtschaft	Stromversorger	5.30%
Finanzwerte	Finanzdienstleistungen	5.29%

<i>Industriewerte</i>	<i>Anlagegüter</i>	4.85%
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	4.55%
<i>Industriewerte</i>	<i>Geschäftliche und professionelle Dienstleistungen</i>	2.82%
<i>Corporates</i>	<i>Banken</i>	2.80%
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	2.65%
<i>Werkstoffe</i>	<i>Baustoffe</i>	2.63%
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	2.52%
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	2.46%
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	1.90%
<i>Werkstoffe</i>	<i>Chemikalien</i>	1.84%
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	1.66%
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	1.60%
<i>Versorgungswirtschaft</i>	<i>Gasversorger</i>	1.37%
<i>Nicht-Basiskonsumgüter</i>	<i>Verbraucherdienstleistungen</i>	1.33%
<i>Versorgungswirtschaft</i>	<i>Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie</i>	1.15%
<i>Regierungsnah</i>	<i>Staatlich</i>	0.77%

Industriewerte	Transport	0.74%
Energie	Energieanlagen und -Dienstleistungen	0.73%
Basiskonsumgüter	Basiskonsumgüter Vertrieb und Einzelhandel	0.54%
Sonstiges	Sonstiges	0.01%
Immobilien	REITs	0.00%
Forex	Forex	-1.22%
Bargeldanlagen	Bargeldanlagen	-0.66%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 1.35% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

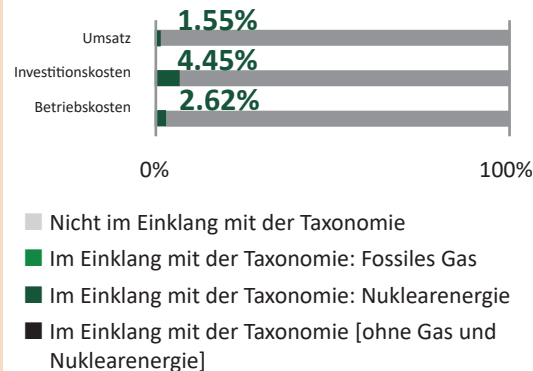
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

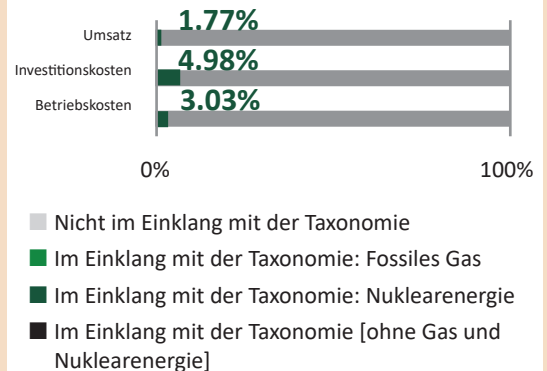
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.03% bzw. 0.99%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 11.07%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

● Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **27.95%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

● Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 8.96%.

● Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
INCOME OPPORTUNITIES

Rechtsträgerkennung:
549300ILVTGROHRV6666

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **32.49%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.280 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.046 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte

Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

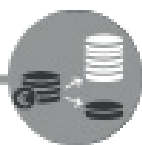


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenwerte
SHELL PLC	Energie	Öl, Gas und Brennstoffe	Vereinigtes Königreich	3.20%
INTL BUSINESS MACHINES CORP	Informationstechnologie	Software und Dienstleistungen	USA	2.78%
ABN AMRO BANK NV-CVA	Finanzwerte	Banken	Niederlande	2.51%
KB FINANCIAL GROUP INC	Finanzwerte	Banken	Korea	2.33%
SANOFI	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Frankreich	1.94%
PFIZER INC	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	USA	1.92%
SAMSUNG ELECTRONICS	Informationstechnologie	Technologie Hardware und Geräte	Korea	1.64%
FN FS6369	Verbriefte	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	1.56%
STATE STREET CORP	Finanzwerte	Finanzdienstleistungen	USA	1.41%
PERSIMMON PLC	Nicht-Basiskonsumgüter	Langlebige Konsumgüter und Bekleidung	Vereinigtes Königreich	1.20%
EVERSOURCE ENERGY	Versorgungswirtschaft	Stromversorger	USA	1.12%
HENSOLDT AG	Industriewerte	Anlagegüter	Deutschland	0.94%
UNICREDIT SPA	Finanzwerte	Banken	Italien	0.94%
FN FS5917	Verbriefte	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	USA	0.93%
LVL 10.5% 05/30 144A	Corporates	Kommunikation	USA	0.88%

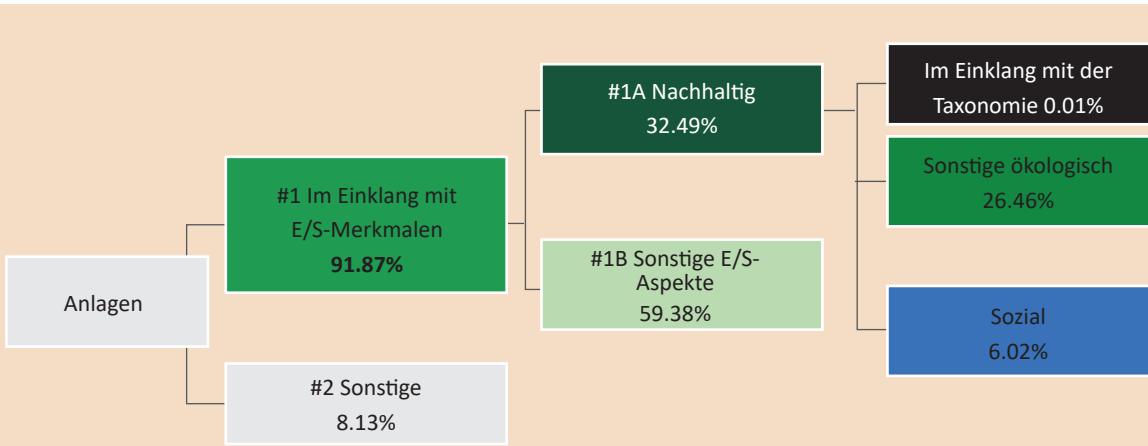


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Aspekten und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Sonstiges	Sonstiges	22.35%
Verbriefte	Hypothekenbesicherte Wertpapiere (MBS) von Agenturen	16.18%
Finanzwerte	Banken	8.54%
Corporates	Banken	6.78%
Finanzwerte	Finanzdienstleistungen	5.42%
Energie	Öl, Gas und Brennstoffe	4.40%
Finanzwerte	Versicherung	4.04%

<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>3.85%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>2.78%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>2.06%</i>
<i>Werkstoffe</i>	<i>Metalle und Bergbau</i>	<i>1.99%</i>
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	<i>1.86%</i>
<i>Schatzbriefe</i>	<i>Schatzbriefe</i>	<i>1.85%</i>
<i>Industriewerte</i>	<i>Anlagegüter</i>	<i>1.50%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Langlebige Konsumgüter und Bekleidung</i>	<i>1.27%</i>
<i>Corporates</i>	<i>Kommunikation</i>	<i>1.18%</i>
<i>Corporates</i>	<i>Nicht-Basiskonsumgüter</i>	<i>1.16%</i>
<i>Gesundheit</i>	<i>Geräte und Dienstleistungen im Gesundheitswesen</i>	<i>1.07%</i>
<i>Industriewerte</i>	<i>Transport</i>	<i>0.89%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>0.87%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>0.85%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.83%</i>
<i>Verbriefte</i>	<i>Forderungsbesicherte Wertpapiere (ABS)</i>	<i>0.82%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>0.79%</i>

<i>Werkstoffe</i>	<i>Baustoffe</i>	<i>0.75%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>0.38%</i>
<i>Corporates</i>	<i>Transport</i>	<i>0.36%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>0.30%</i>
<i>Finanzwerte</i>	<i>Anlagefonds</i>	<i>0.29%</i>
<i>Immobilien</i>	<i>REITs</i>	<i>0.18%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>0.18%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>0.12%</i>
<i>Corporates</i>	<i>Energie</i>	<i>0.10%</i>
<i>Verbriefte</i>	<i>NON_AGENCY_CMBS</i>	<i>0.08%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>0.08%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>0.07%</i>
<i>Verbriefte</i>	<i>Hypothekendarlehen</i>	<i>0.04%</i>
<i>Forex</i>	<i>Forex</i>	<i>-0.18%</i>
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	<i>3.92%</i>

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emis-



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber

sionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

0.01% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

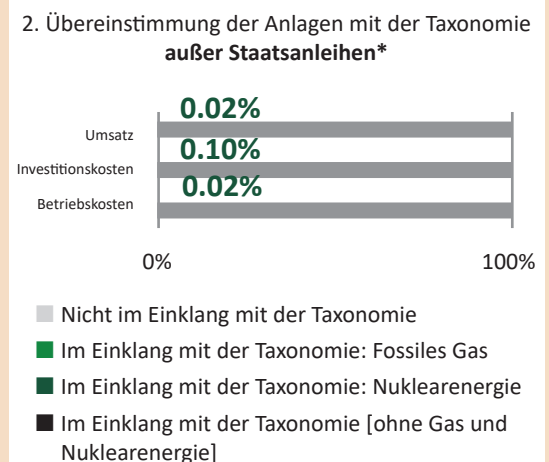
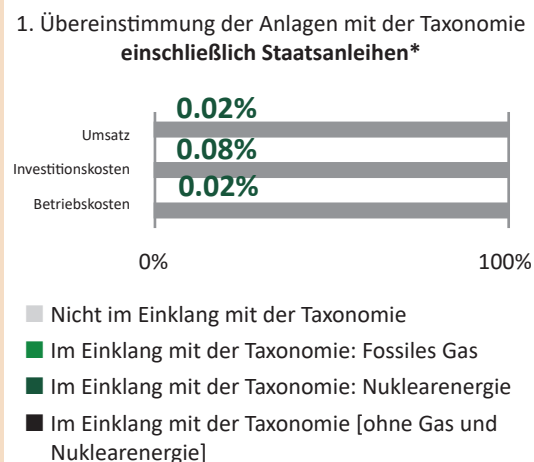
☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

- **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.01% bzw. 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.01%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **26.46%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 6.02%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein
Finanzprodukt die
von ihm geförderten
ökologischen oder
sozialen Aspekte
erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS REAL ASSETS TARGET INCOME

Rechtsträgerkennung: 549300B49TP3UV3FOI07

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **31.88%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **7.5% ICE BOFA US HIGH YIELD INDEX + 5% IBOXX EURO CORPORATE NON FINANCIALS + 5% ALERIAN MLP + 5% BLOOMBERG GOLD SUBINDEX TOTAL RETURN + 5% BLOOMBERG COMMODITY INDEX (VALO) + 15% MSCI ACWI REAL ESTATE INVESTMENT TRUSTS (REIT) + 7.5% MSCI WORLD TRANSPORTATION INFRASTRUCTURE + 10% MSCI World Index / Food Beverage & Tobacco -IG + 10% MSCI World Index / Materials -SEC + 5% ICE BOFA GLOBAL INFLATION-LINKED GOVERNMENT INDEX + 5% ICE BOFA EURO HIGH YIELD INDEX + 5% MSCI World Index / Utilities -SEC + 5% ICE BOFA US NON-FINANCIAL CORPORATE INDEX + 10% MSCI World Index / Energy -SEC**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und

sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.533 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.045 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.64 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.1 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:** Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmten die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale

und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.

- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

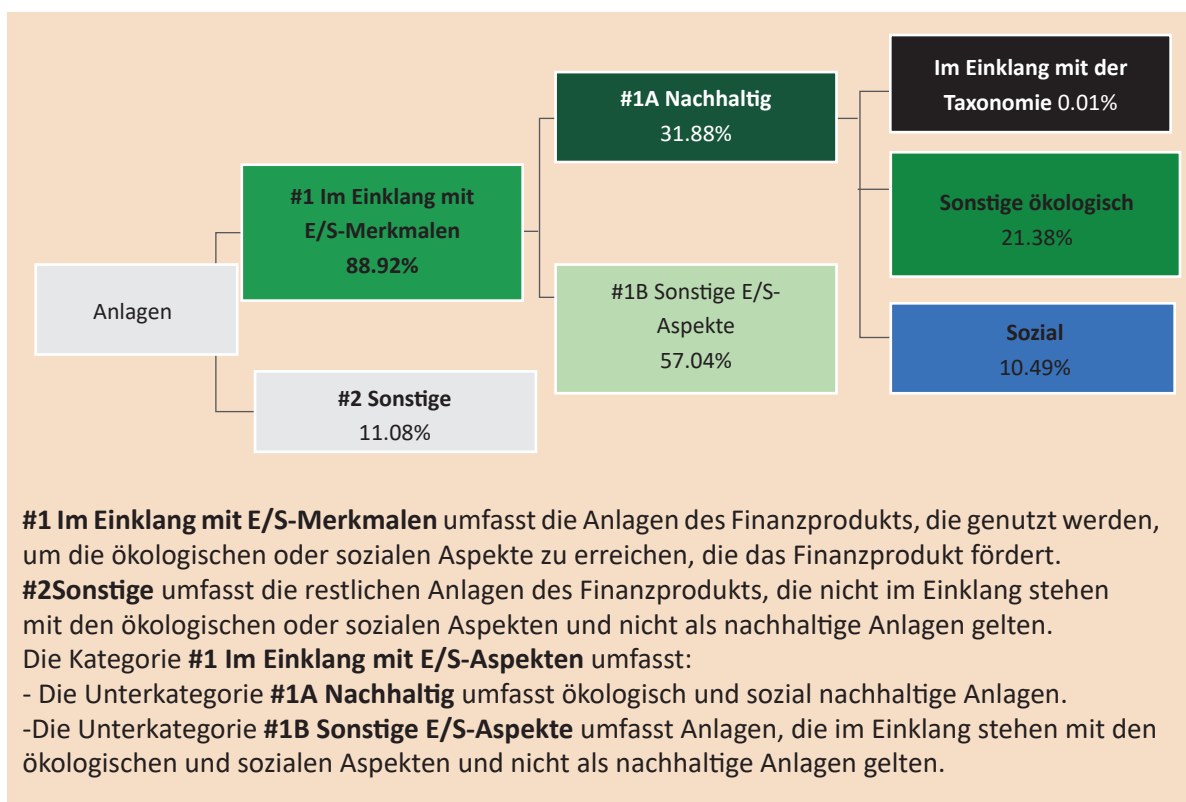
Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMUNDI GOLD STOCK-AED	Finanzwerte	Anlagefonds	Österreich	2.78%
US TII 3.875% 04/29	Schatzbriefe	Schatzbriefe	USA	2.08%
ISHARES EPRA ASIA (GERMANY)	Finanzwerte	Anlagefonds	Irland	1.93%
A-F EMERGING MKT CORP BD-Z USD QD	Finanzwerte	Anlagefonds	Luxemburg	1.81%
SIMON PROPERTY GROUP INC	Immobilien	REITs	USA	1.73%
AVALONBAY COMMUNITIES INC	Immobilien	REITs	USA	1.60%
FREEMPORT-MCMORAN INC	Werkstoffe	Metalle und Bergbau	USA	1.55%
TRANSURBAN GROUP	Industriewerte	Transport	Australien	1.41%
INFINEON TECHNOLOGIES AG	Information Technologie	Halbleiter und Halbleiter Zubehör	Deutschland	1.34%
US TII 3.375% 04/32	Schatzbriefe	Schatzbriefe	USA	1.33%
PETROBRAS ONADR	Energie	Öl, Gas und Brennstoffe	Brasilien	1.32%
VONOVIA SE	Immobilien	Entwicklung und Verwaltung von Immobilien	Deutschland	1.30%
NEWMONT CORP	Werkstoffe	Metalle und Bergbau	USA	1.24%
UPM-KYMMENE OYJ	Werkstoffe	Papier- und Forstprodukte	Finnland	1.19%
SCHLUMBERGER LTD	Energie	Energie Zubehör und Dienstleistungen	Curacao	1.18%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Immobilien	REITs	11.33%
Energie	Öl, Gas und Brennstoffe	8.33%
Werkstoffe	Metalle und Bergbau	7.90%
Finanzwerte	Anlagefonds	7.72%
Schatzbriefe	Schatzbriefe	7.36%

<i>Industriewerte</i>	<i>Transport</i>	<i>5.07%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>4.36%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>4.26%</i>
<i>Werkstoffe</i>	<i>Chemikalien</i>	<i>4.12%</i>
<i>Regierungsnah</i>	<i>Staatlich</i>	<i>2.79%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>2.68%</i>
<i>Corporates</i>	<i>Energie</i>	<i>2.46%</i>
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>2.13%</i>
<i>Versorgungswirtschaft</i>	<i>Mehrere Versorgungsdienste</i>	<i>1.67%</i>
<i>Versorgungswirtschaft</i>	<i>Unabhängige Stromerzeuger und Erzeuger erneuerbarer Energie</i>	<i>1.65%</i>
<i>Werkstoffe</i>	<i>Papier- und Forstprodukte</i>	<i>1.34%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>1.31%</i>
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	<i>1.28%</i>
<i>Industriewerte</i>	<i>Anlagegüter</i>	<i>1.28%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>1.27%</i>
<i>Energie</i>	<i>Energieanlagen und -Dienstleistungen</i>	<i>1.18%</i>

Versorgungswirtschaft	Wasserversorger	1.16%
Corporates	Elektrizität	1.14%
Kommunikationsdienste	Medien und Unterhaltung	0.97%
Corporates	Basiskonsumgüter	0.95%
Industriewerte	Geschäftlich und professionell Dienstleistungen	0.79%
Corporates	Transport	0.68%
Corporates	Sonstige Finanzwerte	0.67%
Versorgungswirtschaft	Gasversorger	0.50%
Corporates	Anlagegüter	0.37%
Corporates	Kommunikation	0.34%
Corporates	Sonstige Versorgungsunternehmen	0.31%
Nicht-Basiskonsumgüter	Verbraucherdienstleistungen	0.22%
Sonstiges	Sonstiges	0.21%
Forex	Forex	-0.65%
Bargeldanlagen	Bargeldanlagen	10.82%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.01% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Eindämmung des Klimawandels.

zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil - **des Umsatzes**, als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger - **Investitionskosten (CapEx)** als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. - **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

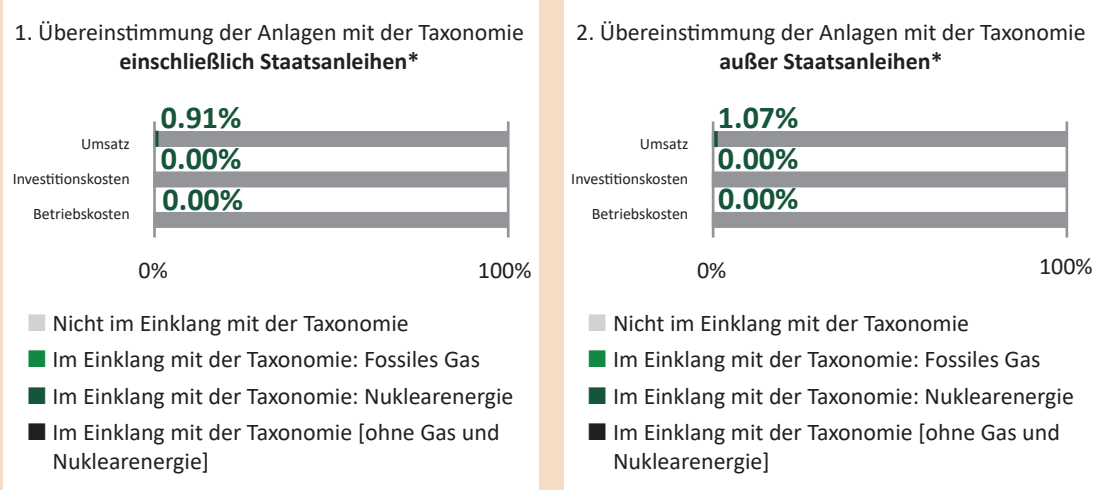
☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils

0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 6.07%.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **21.38%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 10.49%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
TARGET COUPON

Rechtsträgerkennung:
2221009D0WCSI3Q32Q11

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **57.94%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.561 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.99 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.00 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

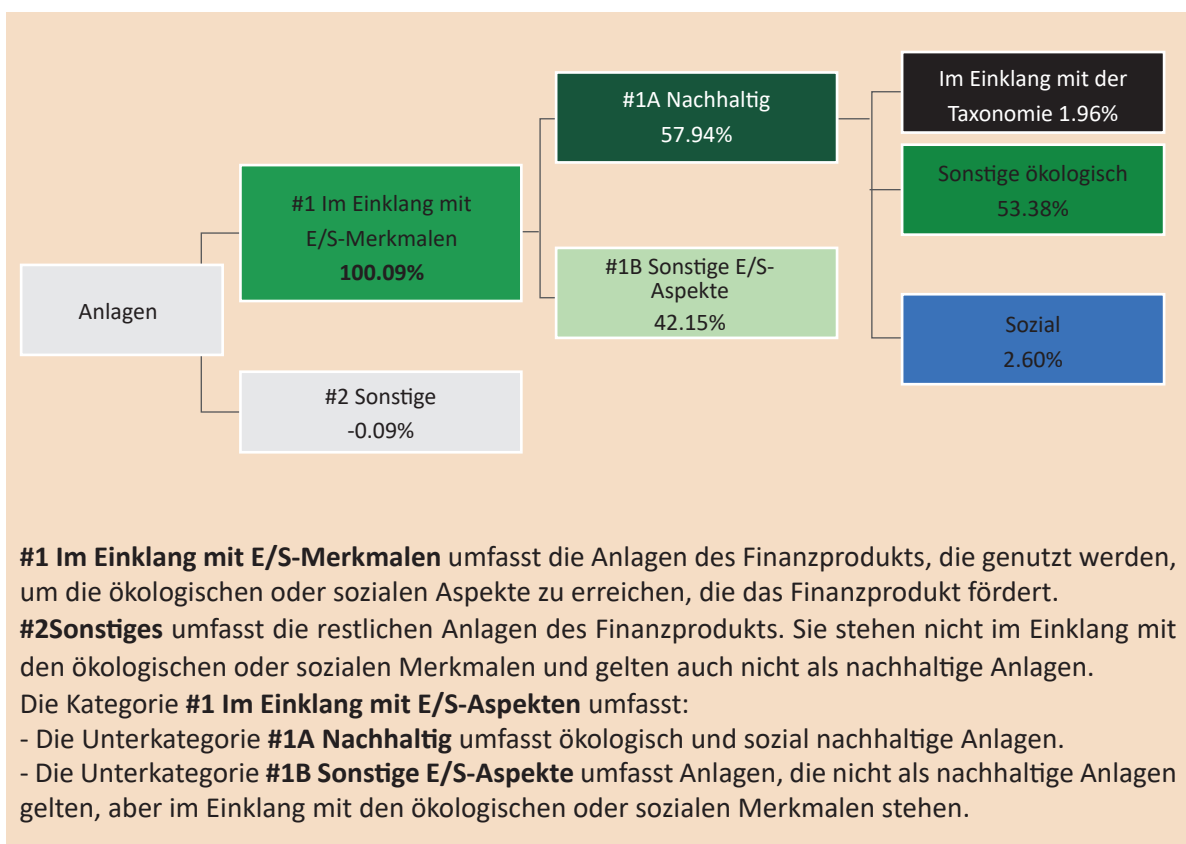
Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum:
Vom 01.07.2023. bis 30.06.2024

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMUNDI REVENUS - OR	Finanzwerte	Anlagefonds	Frankreich	100.09%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die **Portfoliostrukturierung** beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
<i>Finanzwerte</i>	<i>Anlagefonds</i>	100.09%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	-0.09%



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 1.96% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

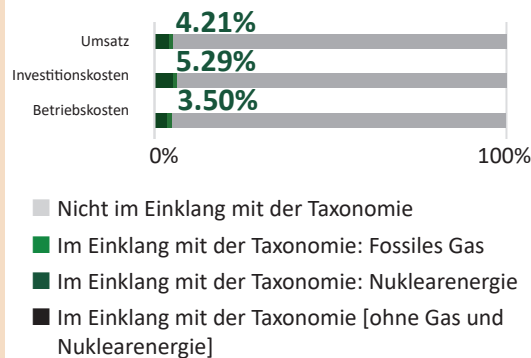
Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil: - **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger

- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.

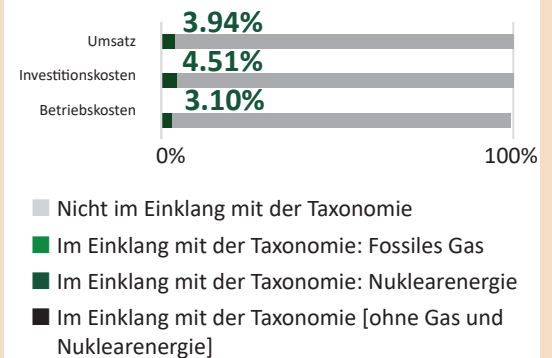
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.02% bzw. 1.26%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 0.00%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **53.38%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 2.60%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI
FUNDS ABSOLUTE RETURN CREDIT

Rechtsträgerkennung:
222100C0Q8DZ0ONZYS48

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt: _____



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **37.39%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.507 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.29 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.00 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener

Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

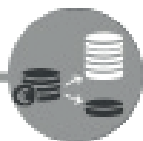


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
TBIP USA 20/08/24	Schatzbriefe	Schatzbriefe	USA	4.29%
TBIP USA 05/09/24	Schatzbriefe	Schatzbriefe	USA	3.56%
ASSDLN 8.125% 05/30 REGS	Corporates	Basis-konsumgüter	Vereinigtes Königreich	1.66%
VW FRN PERP	Corporates	Nicht-Basiskonsumgüter	Niederlande	1.64%
BBVASM VAR 11/33 EMTN	Corporates	Banken	Spanien	1.62%
ISPIM VAR PERP(4.75%)	Corporates	Versicherung	Italien	1.58%
VARNO VAR 11/83	Corporates	Energie	Norwegen	1.55%
MS VAR 01/25 GMTN	Corporates	Banken	USA	1.17%
NFLX 3.875% 11/29 REGS	Corporates	Kommunikation	USA	1.10%
TPEIR VAR 04/30 EMTN	Corporates	Banken	Griechenland	1.09%
EPEN 6.651% 11/28 EMTN	Corporates	Elektrizität	Tschechische Republik	1.00%
CABKSM VAR 05/34 EMTN	Corporates	Banken	Spanien	0.99%
ISPIM 6.625% 05/33 EMTN	Corporates	Banken	Italien	0.95%
EDF VAR PERP	Corporates	Elektrizität	Frankreich	0.95%
LAMON VAR PERP(5.05%)	Corporates	Versicherung	Frankreich	0.95%

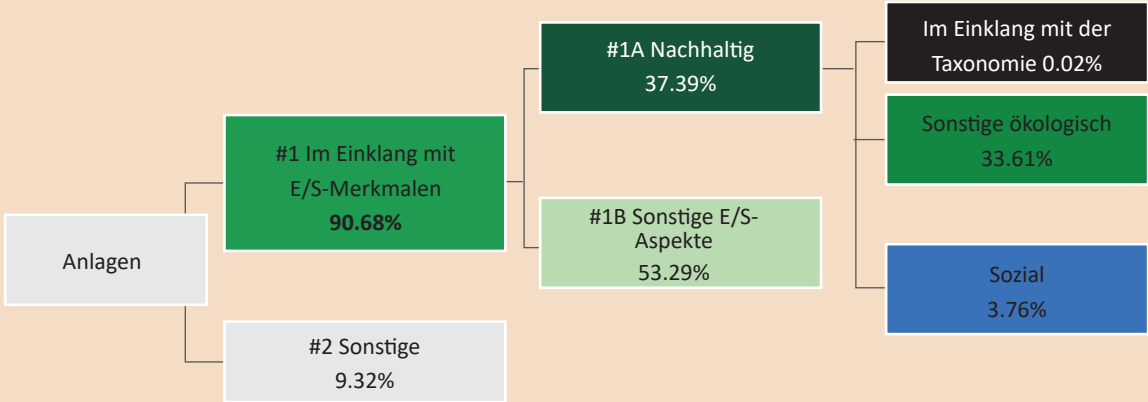


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	37.13%
Corporates	Versicherung	9.58%
Corporates	Nicht-Basiskonsumgüter	7.93%
Schatzbriefe	Schatzbriefe	7.85%
Corporates	Kommunikation	7.66%
Corporates	Elektrizität	4.38%
Corporates	Basiskonsumgüter	4.05%

<i>Corporates</i>	<i>Energie</i>	3.27%
<i>Corporates</i>	<i>Transport</i>	2.26%
<i>Corporates</i>	<i>Finanzunternehmen</i>	1.97%
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	1.29%
<i>Corporates</i>	<i>Erdgas</i>	0.90%
<i>Corporates</i>	<i>Grundstoffindustrie</i>	0.86%
<i>Corporates</i>	<i>Immobilien (REIT)</i>	0.66%
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	0.59%
<i>Regierungsnah</i>	<i>Staatlich</i>	0.53%
<i>Corporates</i>	<i>BROKERAGE</i>	0.39%
<i>Corporates</i>	<i>Anlagegüter</i>	0.38%
<i>Verbriefte</i>	<i>Forderungsbesicherte Wertpapiere (ABS)</i>	0.30%
<i>Sonstiges</i>	<i>Sonstiges</i>	-0.19%
<i>Forex</i>	<i>Forex</i>	-0.60%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	8.82%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.02% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐ Ja:

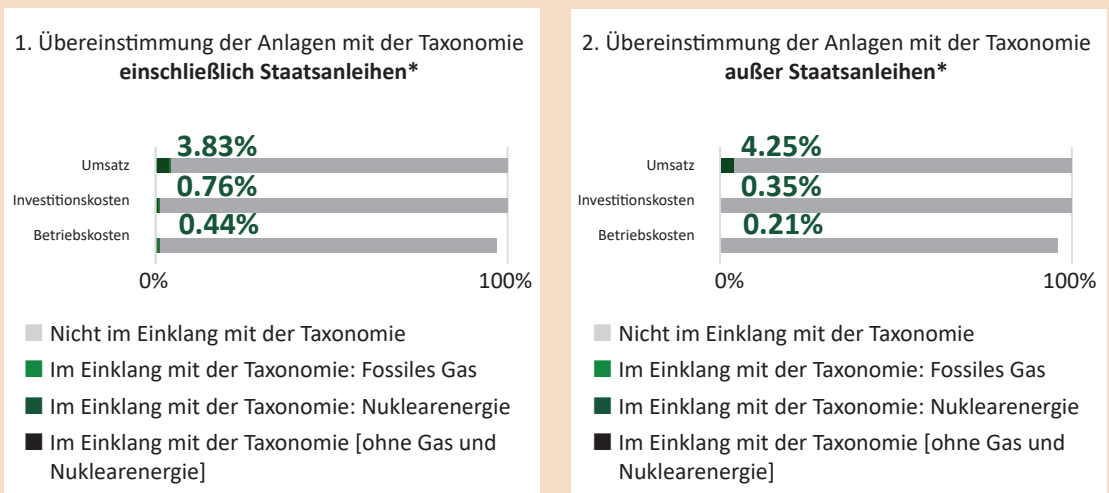
☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von jeweils 0.00%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 10.46%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

- **Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?**

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **33.61%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

- **Welchen Anteil hatten sozial nachhaltige Anlagen?**

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 3.76%.

- **Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?**

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



- **Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?**

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder

sozialen Aspekte erfüllt.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
ABSOLUTE RETURN MULTI-STRATEGY

Rechtsträgerkennung:
549300G94XO1UF8XMQ66

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **32.62%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.466 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.58 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.00 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

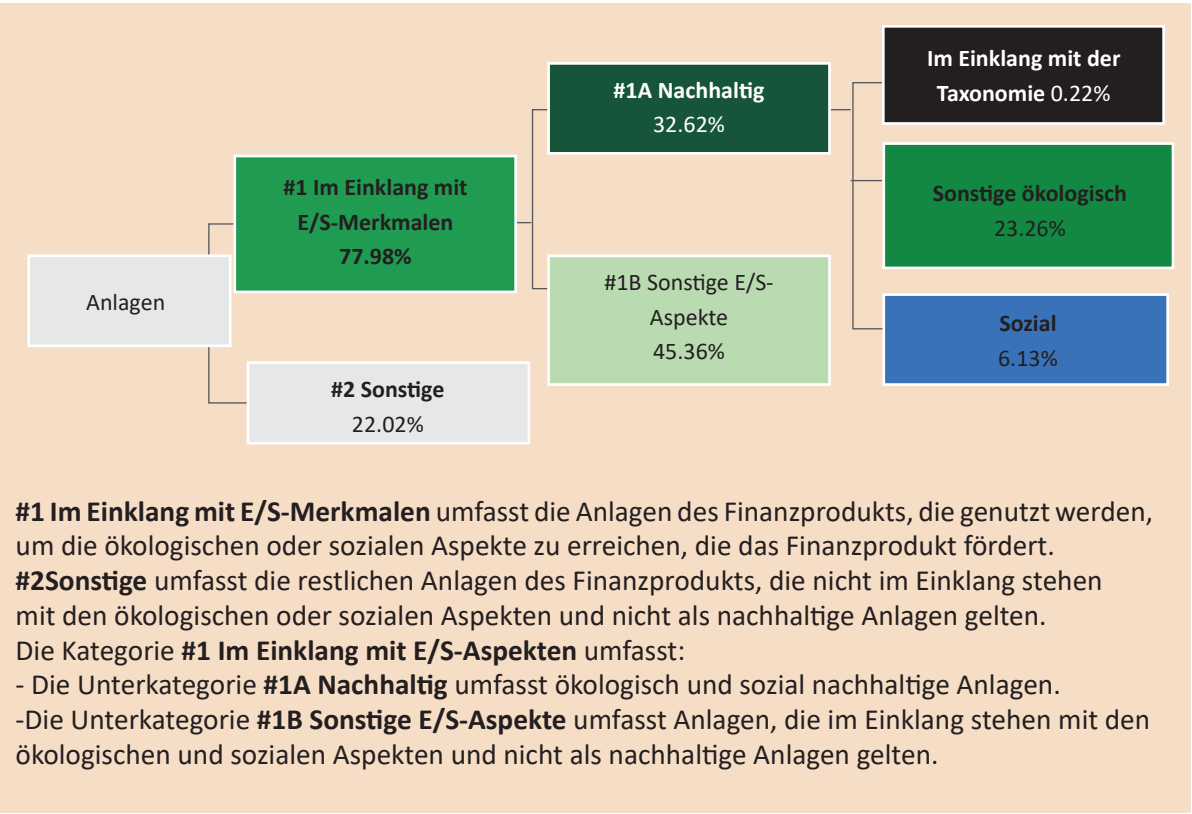
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMUNDI PHYSICAL GOLD ETC	Finanzwerte	Anlagefonds	Irland	3.35%
INVESCO BLOOMBERG COMMODITY UCIT ETF(LSE	Finanzwerte	Anlagefonds	Irland	3.35%
FRLBP 3.5% 06/30 EMTN	Corporates	Banken	Frankreich	1.33%
AMND STXAA5 ENR ETF(MIL)	Finanzwerte	Anlagefonds	Luxemburg	1.29%
BRAZIL 10% 01/33 NTN	Schatzbriefe	Schatzbriefe	Brasilien	1.09%
AMUNDI EURO LIQUIDITY RATED SRI I2 (C)	Finanzwerte	Anlagefonds	Frankreich	1.02%
AMUNDI EURO LIQ SHORT TERM SRI SRI-I2	Finanzwerte	Anlagefonds	Frankreich	1.02%
IS20240814_US CPI/1.787	Sonstiges	Sonstiges	Deutschland	0.98%
ISHARES AUTOMATION / ROBOTICS -A	Finanzwerte	Anlagefonds	Irland	0.77%
BRAZIL 10% 01/29 NTN	Schatzbriefe	Schatzbriefe	Brasilien	0.73%
INDOGB 6.625% 02/34 100	Schatzbriefe	Schatzbriefe	Indonesien	0.63%
SCD CDX NA HY S41 V2 5Y	Sonstiges	Sonstiges		0.56%
MONTE 1.875% 01/26	Corporates	Banken	Italien	0.54%
NOVBNC VAR 12/33	Corporates	Banken	Portugal	0.53%
HGB 4.75% 11/32 32/A	Schatzbriefe	Schatzbriefe	Ungarn	0.52%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

- **Wie war das Portfolio strukturiert?**





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	22.44%
Finanzwerte	Anlagefonds	12.31%
Regierungsnah	Staatlich	7.24%
Corporates	Nicht-Basiskonsumgüter	6.42%
Corporates	Basiskonsumgüter	4.13%
Corporates	Basiskonsumgüter	4.13%
Corporates	Kommunikation	3.82%
Schatzbriefe	Schatzbriefe	3.42%

<i>Corporates</i>	<i>Elektrizität</i>	<i>2.47%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>2.35%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>1.95%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>1.87%</i>
<i>Corporates</i>	<i>Transport</i>	<i>1.68%</i>
<i>Corporates</i>	<i>Energie</i>	<i>1.55%</i>
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	<i>1.39%</i>
<i>Corporates</i>	<i>Versicherung</i>	<i>1.38%</i>
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	<i>1.23%</i>
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>1.18%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>1.06%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>0.94%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>0.84%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.82%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>0.68%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>0.61%</i>
<i>Industriewerte</i>	<i>Anlagegüter</i>	<i>0.58%</i>

<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.56%</i>
<i>Verbriefte</i>	<i>Hypothekenbesicherte Anlagen</i>	<i>0.56%</i>
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	<i>0.51%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>0.46%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>0.37%</i>
<i>Forex</i>	<i>Forex</i>	<i>0.34%</i>
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	<i>0.32%</i>
<i>Regierungsnah</i>	<i>Lokale Behörden</i>	<i>0.28%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>0.27%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>0.24%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>0.20%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>0.17%</i>
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>0.16%</i>
<i>Regierungsnah</i>	<i>Agenturen</i>	<i>0.10%</i>
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	<i>0.10%</i>

<i>Sonstiges</i>	<i>Sonstiges</i>	-0.80%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	13.32%



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.22% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

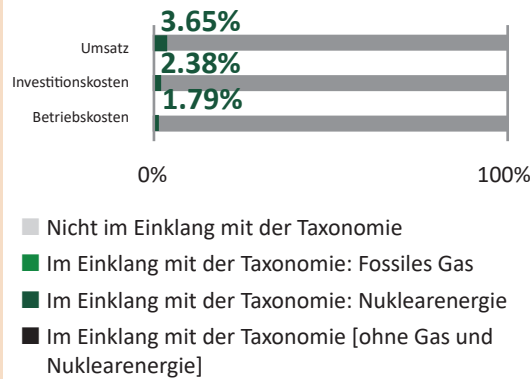
Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

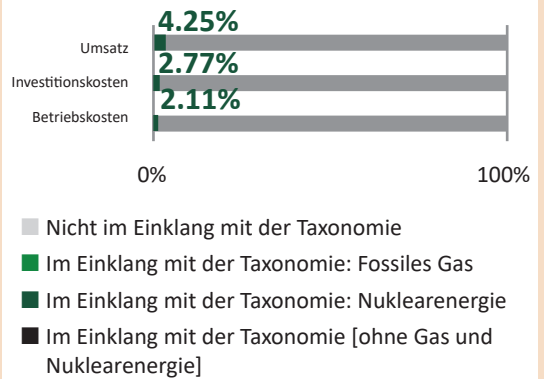
Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:
-des Umsatzes, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
-der Investitionskosten (CapEx), also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- der Betriebskosten (OpEx), also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.50%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 3.81%.

 sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **26.26%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 6.13%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Vorlage für regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
ABSOLUTE RETURN GLOBAL
OPPORTUNITIES BOND

Rechtsträgerkennung:
549300BBK38MPT8QZI59

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt:



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen, **34.92%** auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **BLOOMBERG GLOBAL AGGREGATE**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.876 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.699 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.94 (D) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.00 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung

Wesentliche negative Auswirkungen
sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter.

Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit dem größten Anteil in folgendem Referenzzeitraum: Vom 01.07.2023. bis 30.06.2024

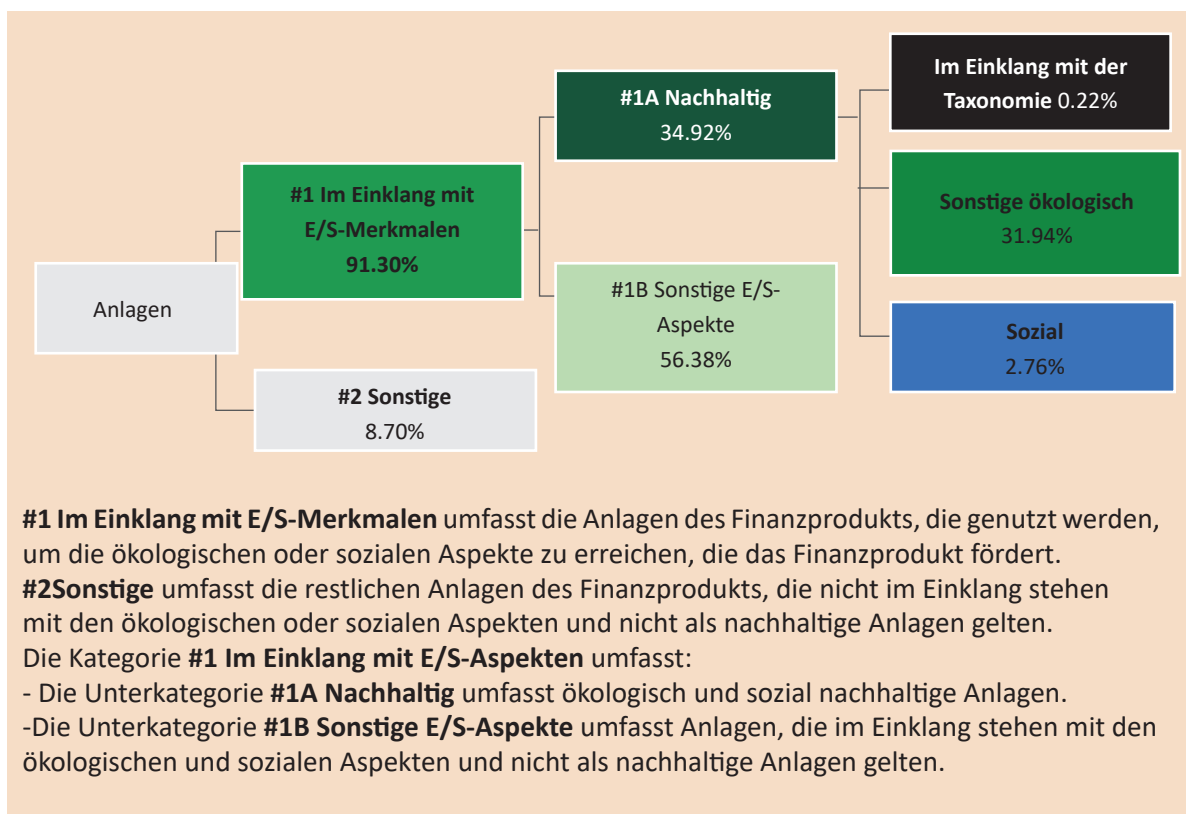
Größe Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
BTPS 2.5% 12/24	Schatzbriefe	Schatzbriefe	Italien	5.88%
BTPS 1.5% 6/25	Schatzbriefe	Schatzbriefe	Italien	5.80%
US TSY 4.875% 11/25	Schatzbriefe	Schatzbriefe	USA	5.74%
BGTB 0 13/03/25	Schatzbriefe	Schatzbriefe	Belgien	3.84%
SGLT 0% 11/04/25 12M	Schatzbriefe	Schatzbriefe	Spanien	3.83%
BOTS 30/09/24 186D	Schatzbriefe	Schatzbriefe	Italien	3.12%
OAT % 02/25 OAT	Schatzbriefe	Schatzbriefe	Frankreich	2.88%
BTF 26/02/25 52W	Schatzbriefe	Schatzbriefe	Frankreich	2.88%
BKO 3.1% 12/25 2Y	Schatzbriefe	Schatzbriefe	Deutschland	2.86%
BUBILL 15/01/25 364D	Schatzbriefe	Schatzbriefe	Deutschland	2.70%
BBVASM VAR 01/30 GMTN	Corporates	Banken	Spanien	1.78%
ISPIM VAR PERP(4.75%)	Corporates	Versicherung	Italien	1.61%
AT&T VAR PERP B	Corporates	Kommunikation	USA	1.55%
SANUK 0.5% 01/25	Verbrieft	Hypothekenbesicherte Anlagen	Vereinigtes Königreich	1.36%
LA CAIXA 3.875% 2/25	Verbrieft	Hypothekenbesicherte Anlagen	Spanien	1.20%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Schatzbriefe	Schatzbriefe	39.53%
Corporates	Banken	29.57%
Verbriefte	Hypothekenbesicherte Anlagen	8.39%
Corporates	Nicht-Basiskonsumgüter	4.23%
Corporates	Versicherung	3.23%
Corporates	Transport	2.54%
Finanzwerte	Kommunikation	1.68%

<i>Corporates</i>	<i>Energie</i>	1.67%
<i>Corporates</i>	<i>Elektrizität</i>	1.65%
<i>Corporates</i>	<i>Erdgas</i>	0.72%
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	0.68%
<i>Corporates</i>	<i>Basiskonsumgüter</i>	0.23%
<i>Regierungsnah</i>	<i>Staatlich</i>	0.01%
<i>Corporates</i>	<i>Grundstoffindustrie</i>	-0.14%
<i>Corporates</i>	<i>Anlagegüter</i>	-0.35%
<i>Forex</i>	<i>Forex</i>	-0.54%
<i>Sonstiges</i>	<i>Sonstiges</i>	-0.76%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	7.67%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.22% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

- **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

☐ Ja:

☐ In fossiles Gas ☐ In Nuklearenergie

☒ Nein

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

-**des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger

-**der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.

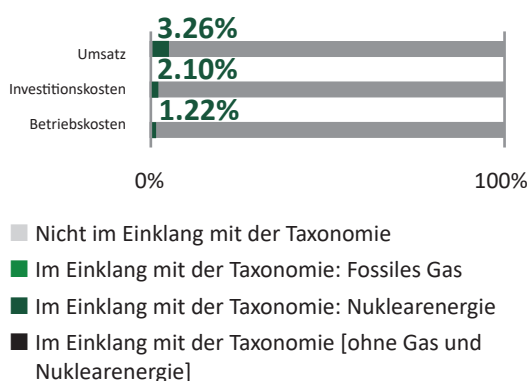
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

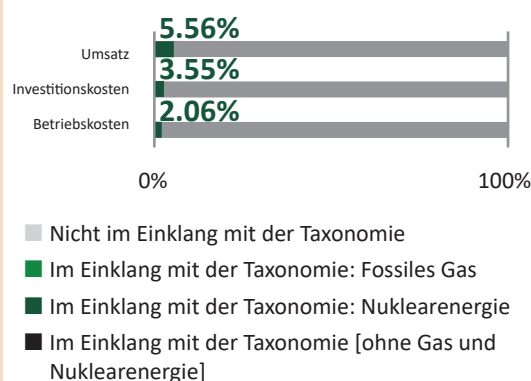
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.06%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 10.35%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **31.94%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 2.76%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex

● **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

● **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
QUANTITATIVE GLOBAL ABSOLUTE
RETURN BOND

Rechtsträgerkennung:
213800ADK5DD5CTZQ486

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **18.52%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **1.067 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 1.21 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor

gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

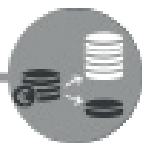


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AMUNDI FUNDS GLOBAL SHORT TERM BOND Z	Finanzwerte	Anlagefonds	Luxemburg	5.04%
BOTS 14/05/25 365D	Schatzbriefe	Schatzbriefe	Italien	4.10%
TBIP USA 05/07/24	Schatzbriefe	Schatzbriefe	USA	3.94%
TBIP USA 05/09/24	Schatzbriefe	Schatzbriefe	USA	3.90%
BRAZIL 01/04/25 LTN	Schatzbriefe	Schatzbriefe	Brasilien	3.47%
NDASS 1.125% 2/25	Corporates	Banken	Finnland	2.93%
OKB 2.625% 11/24	Corporates	Banken	Österreich	2.08%
A-F EURO HIGH YIELD S-TERM BD-X EUR	Finanzwerte	Anlagefonds	Luxemburg	2.04%
UBIIM 1.25% 02/25	Verbriefte	Hypothekenbesicherte Anlagen	Italien	1.95%
TRNT 2.45% 2/25	Regierungsnah	Lokale Behörden	Kanada	1.91%
BTPS % 08/24 3Y	Schatzbriefe	Schatzbriefe	Italien	1.68%
KDB 0.445% 05/25 EMTN	Corporates	Banken	Korea	1.44%
TD FRN 02/27	Corporates	Banken	Kanada	1.42%
IDF 0.5% 06/25	Regierungsnah	Lokale Behörden	Frankreich	1.37%
KOREAN 4.75% 09/25	Corporates	Transport	Korea	1.32%

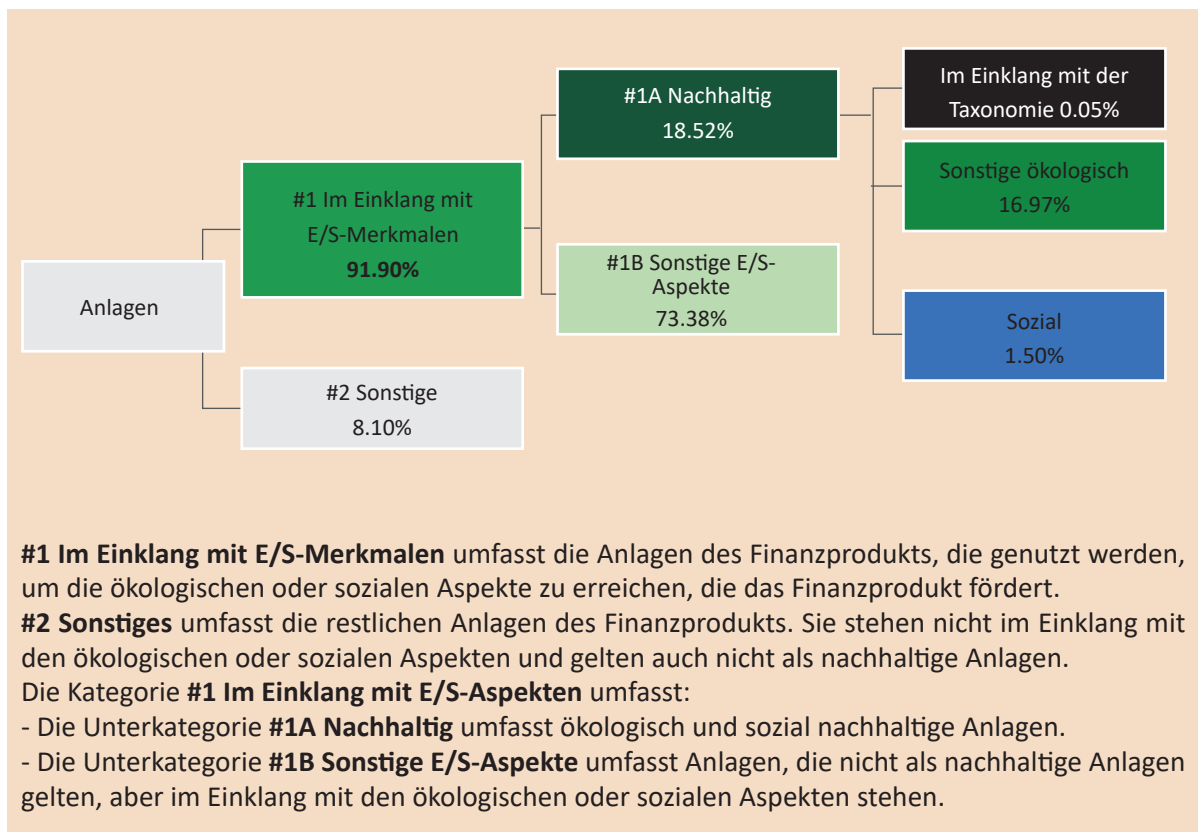


Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?





● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Schatzbriefe	Schatzbriefe	27.28%
Corporates	Banken	17.80%
Regierungsnah	Agenturen	12.37%
Regierungsnah	Staatlich	8.37%
Regierungsnah	Lokale Behörden	7.20%
Finanzwerte	Anlagefonds	7.08%
Verbriefte	Hypothekenbesicherte Anlagen	6.76%

<i>Corporates</i>	<i>Transport</i>	<i>1.47%</i>
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	<i>1.46%</i>
<i>Corporates</i>	<i>Basiskonsumgüter</i>	<i>1.01%</i>
<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	<i>0.70%</i>
<i>Corporates</i>	<i>Energie</i>	<i>0.27%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>0.00%</i>
<i>Forex</i>	<i>Forex</i>	<i>-1.99%</i>
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	<i>10.22%</i>



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.05% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

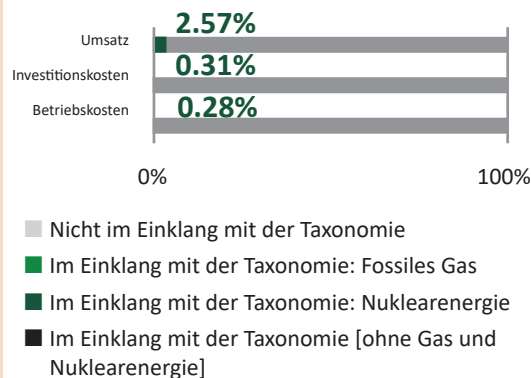
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

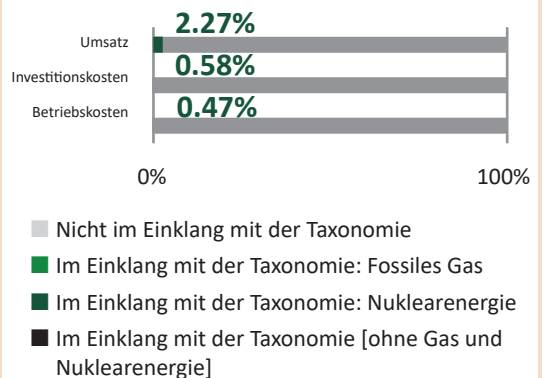
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.01%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 1.47%.



sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **16.97%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 1.50%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) 2020/852 genannten Finanzprodukte.

Name des Produkts: AMUNDI FUNDS
MULTISTRATEGY GROWTH

Rechtsträgerkennung:
549300U03843Z1MQX452

Ökologische und/oder soziale Aspekte

Nachhaltige Anlagen sind Anlagen in eine Wirtschaftsaktivität, die zu einem ökologischen oder sozialen Ziel beiträgt, unter der Voraussetzung, dass die Anlage ökologische oder soziale Ziele nicht erheblich beeinträchtigt und dass sich die Investitionsempfänger an bewährte Verfahren der Unternehmensführung halten.

Die **EU-Taxonomie** ist ein in der Verordnung (EU) 2020/852 festgelegtes Klassifizierungssystem mit einer Liste **ökologisch nachhaltiger Wirtschaftsaktivitäten**. Diese Verordnung legt keine Liste mit sozial nachhaltigen Wirtschaftsaktivitäten fest. Nachhaltige Anlagen mit ökologischem Ziel können im Einklang mit der Taxonomie stehen oder nicht.

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil nachhaltiger Anlagen in Höhe von **26.65%**, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.386 (D)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.54 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

Wesentliche negative

Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das

spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

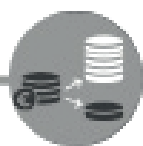


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **dem größten Anteil** in folgendem Referenzzeitraum: **01.07.2023 bis 30.06.2024**

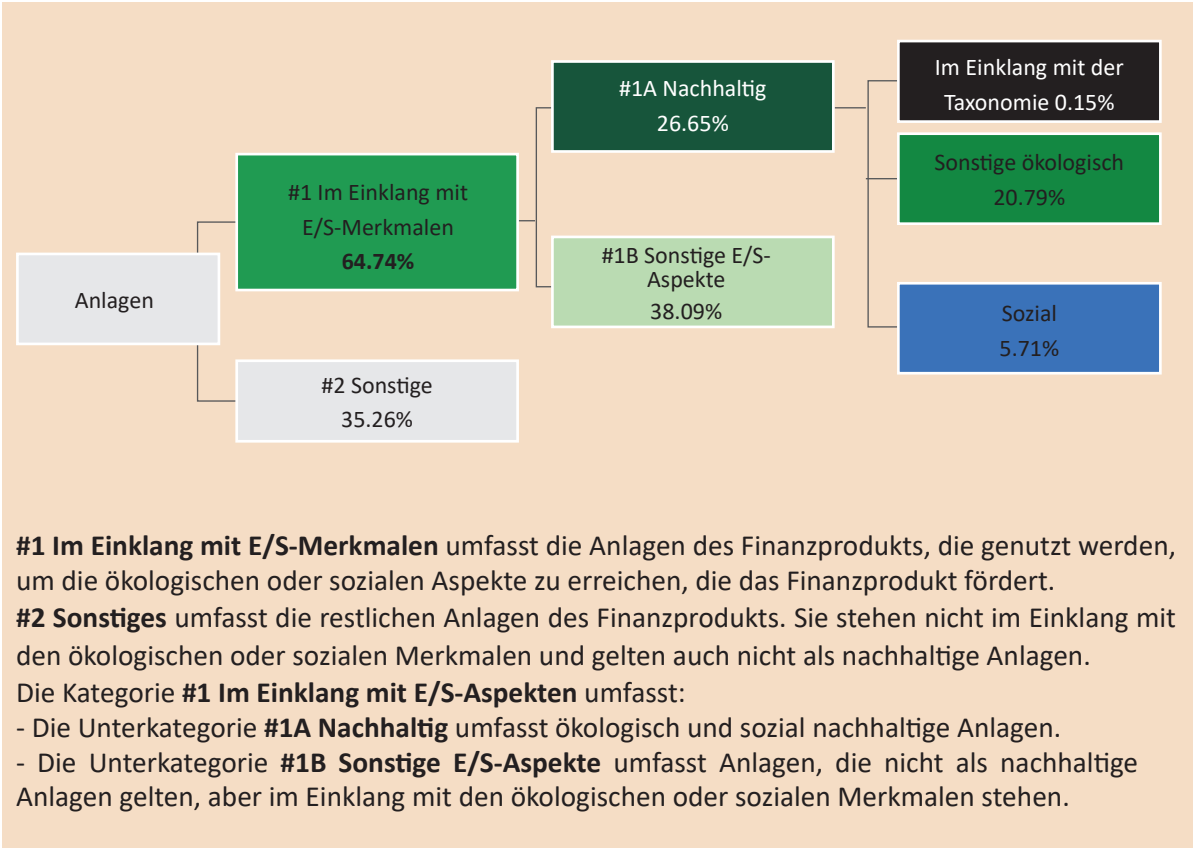
Größe Anlagen	Sektor	Untersektor	Land	% Vermögenwerte
AMUNDI PHYSICAL GOLD ETC	Finanzwerte	Anlagefonds	Irland	6.02%
INVESCO BLOOMBERG COMMODITY UCIT ETF(LSE	Finanzwerte	Anlagefonds	Irland	5.85%
AMND STXAA5 ENR ETF(MIL)	Finanzwerte	Anlagefonds	Luxemburg	1.92%
BRAZIL 10% 01/33 NTNf	Schatzbriefe	Schatzbriefe	Brasilien	1.24%
ISHARES AUTOMATION / ROBOTICS -A	Finanzwerte	Anlagefonds	Irland	1.15%
INDOGB 6.625% 02/34 100	Schatzbriefe	Schatzbriefe	Indonesien	0.84%
ETFS WTI CRUDE OIL -USD	Finanzwerte	Anlagefonds	Jersey	0.83%
SCD CDX NA HY S41 V2 5Y	Sonstiges	Sonstiges		0.71%
BRAZIL 10% 01/29 NTNf	Schatzbriefe	Schatzbriefe	Brasilien	0.68%
SCD ITRAXX S40 5Y MAIN V1	Sonstiges	Sonstiges		0.66%
SAP SE / XETRA	Informationstechnologie	Software und Dienstleistungen	Deutschland	0.63%
MICROSOFT CORP	Informationstechnologie	Software und Dienstleistungen	USA	0.62%
NVIDIA CORP	Informationstechnologie	Halbleiter und Zubehör für Halbleiter	USA	0.61%
SCD ITRAXX S40 5Y XOVER V1	Sonstiges	Sonstiges		0.61%
NOVO NORDISK A/S-B	Gesundheit	Pharmaunternehmen, Biotechnologie und Life Sciences	Dänemark	0.61%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Anlagefonds	17.24%
Corporates	Banken	16.42%
Regierungsnah	Staatlich	6.28%
Schatzbriefe	Schatzbriefe	3.75%
Corporates	Nicht-Basiskonsumgüter	3.19%
Corporates	Kommunikation	3.15%
Corporates	Basiskonsumgüter	3.07%

Zusätzliche Informationen (ungeprüft)

<i>Corporates</i>	<i>Elektrizität</i>	<i>2.08%</i>
<i>Corporates</i>	<i>Grundstoffindustrie</i>	<i>2.01%</i>
<i>Informationstechnologie</i>	<i>Halbleiter und Zubehör für Halbleiter</i>	<i>1.88%</i>
<i>Sonstiges</i>	<i>Sonstiges</i>	<i>1.83%</i>
<i>Gesundheit</i>	<i>Pharmaunternehmen, Biotechnologie und Life Sciences</i>	<i>1.65%</i>
<i>Corporates</i>	<i>Anlagegüter</i>	<i>1.59%</i>
<i>Forex</i>	<i>Forex</i>	<i>1.29%</i>
<i>Corporates</i>	<i>Sonstige Finanzwerte</i>	<i>1.25%</i>
<i>Informationstechnologie</i>	<i>Software und Dienstleistungen</i>	<i>1.25%</i>
<i>Finanzwerte</i>	<i>Banken</i>	<i>1.24%</i>
<i>Corporates</i>	<i>Energie</i>	<i>1.24%</i>
<i>Corporates</i>	<i>Versicherung</i>	<i>1.23%</i>
<i>Regierungsnah</i>	<i>Supranationale Organisationen</i>	<i>1.15%</i>
<i>Finanzwerte</i>	<i>Versicherung</i>	<i>0.98%</i>
<i>Kommunikationsdienste</i>	<i>Medien und Unterhaltung</i>	<i>0.91%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Nicht-Basiskonsumgüter Vertrieb und Einzelhandel</i>	<i>0.86%</i>

<i>Industriewerte</i>	<i>Anlagegüter</i>	<i>0.83%</i>
<i>Corporates</i>	<i>Transport</i>	<i>0.82%</i>
<i>Informationstechnologie</i>	<i>Technologie Hardware und Geräte</i>	<i>0.77%</i>
<i>Corporates</i>	<i>Erdgas</i>	<i>0.77%</i>
<i>Corporates</i>	<i>Finanzunternehmen</i>	<i>0.43%</i>
<i>Corporates</i>	<i>Immobilien (REIT)</i>	<i>0.42%</i>
<i>Corporates</i>	<i>Technologie</i>	<i>0.36%</i>
<i>Nicht-Basiskonsumgüter</i>	<i>Automobilsektor und Fahrzeugkomponenten</i>	<i>0.34%</i>
<i>Versorgungswirtschaft</i>	<i>Stromversorger</i>	<i>0.30%</i>
<i>Kommunikationsdienste</i>	<i>Telekommunikation</i>	<i>0.30%</i>
<i>Regierungsnah</i>	<i>Lokale Behörden</i>	<i>0.28%</i>
<i>Corporates</i>	<i>BROKERAGE</i>	<i>0.27%</i>
<i>Energie</i>	<i>Öl, Gas und Brennstoffe</i>	<i>0.20%</i>
<i>Corporates</i>	<i>Sonstige Industriewerte</i>	<i>0.17%</i>
<i>Immobilien</i>	<i>Verwaltung und Entwicklung von Immobilien</i>	<i>0.17%</i>
<i>Basiskonsumgüter</i>	<i>Nahrungsmittel, Getränke und Tabak</i>	<i>0.17%</i>
<i>Verbriefte</i>	<i>Hypothekenbesicherte Anlagen</i>	<i>0.16%</i>

<i>Corporates</i>	<i>Sonstige Versorgungsunternehmen</i>	0.11%
<i>Regierungsnah</i>	<i>Agenturen</i>	0.07%
<i>Bargeldanlagen</i>	<i>Bargeldanlagen</i>	17.52%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung.

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter anderem die bestmöglichen Treibhausgasemissionen.



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.15% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

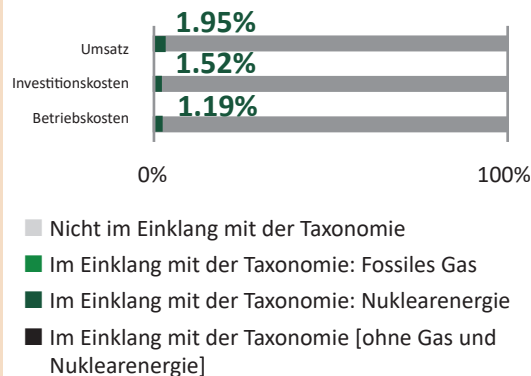
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

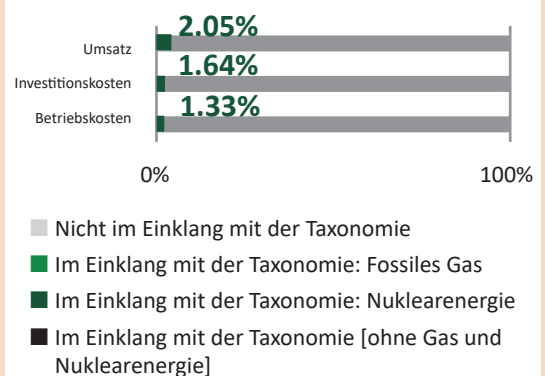
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **der Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.18%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 3.12%.



sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.



Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **20.79%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 5.71%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

- **Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?**

Dieses Produkt hat keinen ESG-Vergleichsindex.

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS
PROTECT 90

Rechtsträgerkennung:
22210055YWH87PNEL252

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **32.67%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **INDEX AMUNDI RATING D**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.648 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.000 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmensemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.71 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.00 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener

Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

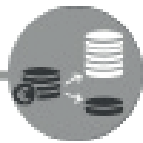


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

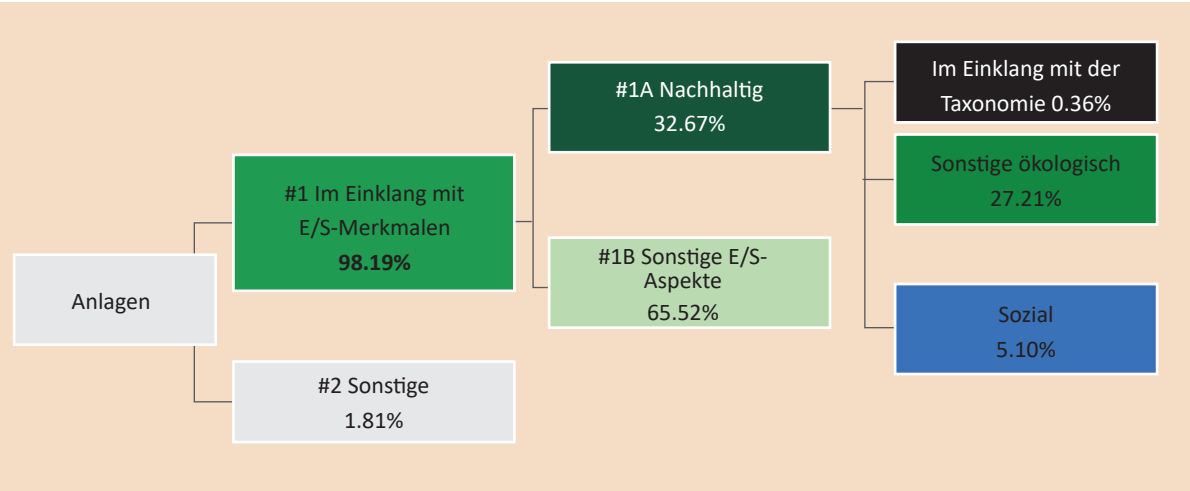
Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
AM US TREASURY 7 10Y UCTS ETF C	Finanzwerte	Anlagefonds	Luxemburg	18.92%
AMUNDI S&P 500 ESG UCITS AEH	Finanzwerte	Anlagefonds	Luxemburg	6.63%
A-I BARCL EUR CORP BBB 1-5- UCETF	Finanzwerte	Anlagefonds	Luxemburg	6.62%
Amundi Euro Corporate SRI - DR C	Finanzwerte	Anlagefonds	Luxemburg	6.61%
Amundi IS Gvt Bd Lwst Rtd Er InvGr ETF-C	Finanzwerte	Anlagefonds	Luxemburg	4.42%
AMUN ITA BTP Gov Bd10Y UCTS ETF Acc (MIL	Finanzwerte	Anlagefonds	Luxemburg	4.26%
Amundi US Corp SRI - DR C	Finanzwerte	Anlagefonds	Luxemburg	3.81%
Amundi Euro Corporate SRI 0-3Y - DR C	Finanzwerte	Anlagefonds	Luxemburg	3.76%
AMUNDI ABS - IC	Finanzwerte	Anlagefonds	Frankreich	3.37%
AM MSCI USA ESG LEAD UCI ETF EUR HGD (DE	Finanzwerte	Anlagefonds	Irland	2.95%
AMUNDI EURO LIQ SHORT TERM SRI SRI-I2	Finanzwerte	Anlagefonds	Frankreich	2.75%
AMUNDI EURO LIQUIDITY SRI-I2	Finanzwerte	Anlagefonds	Frankreich	2.65%
Amundi Euro Govt Infl-Lnkd Bd ETF Acc	Finanzwerte	Anlagefonds	Luxemburg	2.62%
BFT AUREUS ISR - Z (C)	Finanzwerte	Anlagefonds	Frankreich	2.42%
AMUNDI EURO LIQUIDITY RATED SRI I2 (C)	Finanzwerte	Anlagefonds	Frankreich	2.38%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?

Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Finanzwerte	Anlagefonds	95.52%
Corporates	Banken	1.49%
Corporates	Immobilien (REIT)	1.18%
Sonstiges	Sonstiges	0.13%
Forex	Forex	0.05%
Schatzbriefe	Schatzbriefe	0.00%

Bargeldanlagen	Bargeldanlagen	1.64%
----------------	----------------	-------



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.36% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

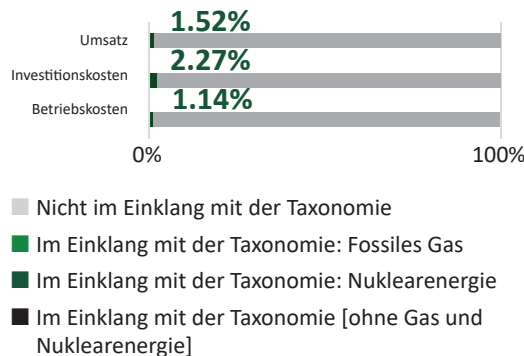
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil:

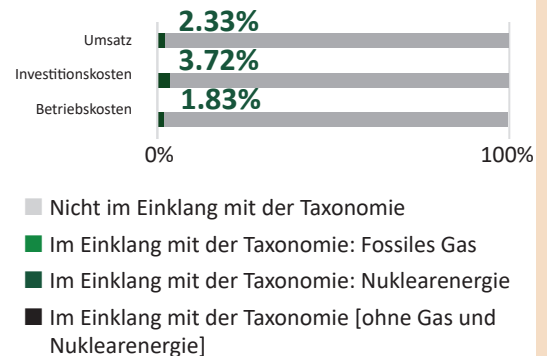
- **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger
- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.01% bzw. 0.36%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 3.34%.

 sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **27.21%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 5.10%.

Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?***

Dieses Produkt hat keinen ESG-Vergleichsindex.

- ***Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

- ***Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?***

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS CASH
EUR

Rechtsträgerkennung:
5299002SSK89DA5VPJ96

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **59.52%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **ICE BOFA 1-3 YEAR GLOBAL CORPORATE INDEX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.849 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.051 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.66 (C) und der gewichtete Durchschnitt der ESG-Einstufung des Vergleichsindex ist 0.04 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener

Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren.

Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● ***Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?***

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- ***Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?***

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung.

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- ***Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:***

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei den dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.

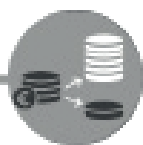


Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

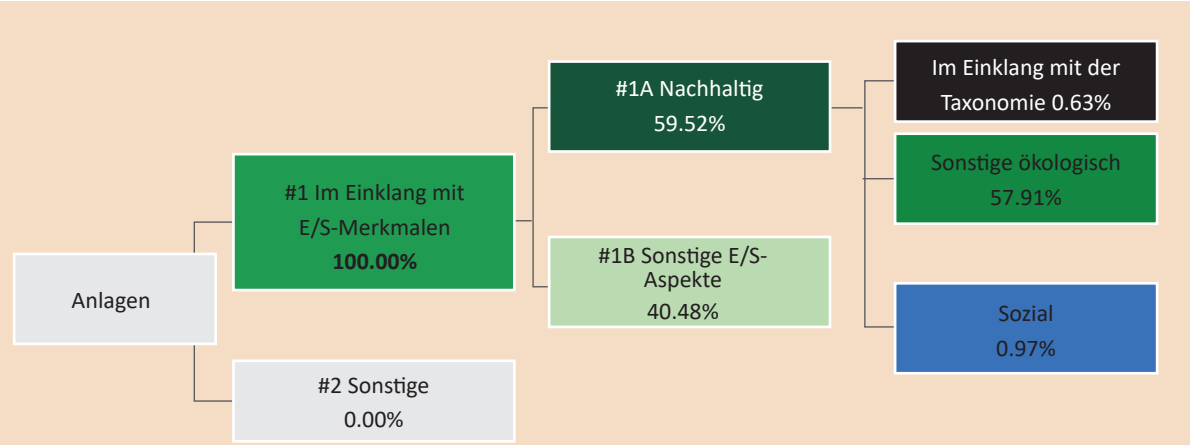
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
ITALY 5.125% 07/24	Regierungsnah	Agenturen	Italien	3.05%
DAT 03/07/24 LBP EUR F 3.66	Sonstiges	Sonstiges	Frankreich	3.03%
SPAIN 3.5% 05/29	Schatzbriefe	Schatzbriefe	Spanien	2.18%
RCP 16/07/24 BNGS EUR F 3.68	Regierungsnah	Agenturen	Niederlande	1.74%
RCP 11/07/24 KOEUPT EUR F 3.75	Corporates	Basiskonsumgüter	Großbritannien	1.45%
RCP 16/07/24 KOEUPT EUR F 3.76	Corporates	Basiskonsumgüter	Großbritannien	1.45%
TBIP PORTUG 17/01/25	Schatzbriefe	Schatzbriefe	Portugal	1.43%
BTPS IE IE 1.8% 05/36 CPI	Schatzbriefe	Schatzbriefe	Italien	1.41%
BTPS IE IE 2.4% 05/39 CPI	Schatzbriefe	Schatzbriefe	Italien	1.39%
NCP 29/07/24 CA-CONFSI EUR V ESTR OIS +0.	Corporates	Finanzunternehmen	Frankreich	1.17%
RCP 10/07/24 BOT-MITS EUR F 3.78	Corporates	Banken	Japan	1.16%
RCP 31/07/24 KREDIET EUR F 3.9	Verbriefte	Hypothekenbesicherte Anlagen	Belgien	1.16%
NCP 04/09/24 BOUY EUR F 3.805	Corporates	Anlagegüter	Frankreich	1.16%
RCP 09/09/24 AAH EUR F 3.87	Corporates	Banken	Niederlande	1.16%
RCP 23/09/24 KREDIET EUR F 3.75	Verbriefte	Hypothekenbesicherte Anlagen	Belgien	1.15%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● In welchen Wirtschaftssektoren wurden Anlagen getätigt?

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	51.74%
Schatzbriefe	Schatzbriefe	12.53%
Sonstiges	Sonstiges	10.39%
Regierungsnah	Agenturen	7.27%
Corporates	Anlagegüter	5.71%
Corporates	Basiskonsumgüter	4.57%

Corporates	Kommunikation	3.14%
Corporates	Technologie	3.13%
Verbriefte	Hypothekenbesicherte Anlagen	2.31%
Corporates	Finanzunternehmen	1.75%
Corporates	Nicht-Basiskonsumgüter	1.16%
Corporates	Grundstoffindustrie	1.01%
Corporates	Sonstige Finanzwerte	0.31%
Bargeldanlagen	Bargeldanlagen	-4.38%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossiles Gas** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffe mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung;

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.63% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen zur Eindämmung des Klimawandels der EU-Taxonomie.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?**

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

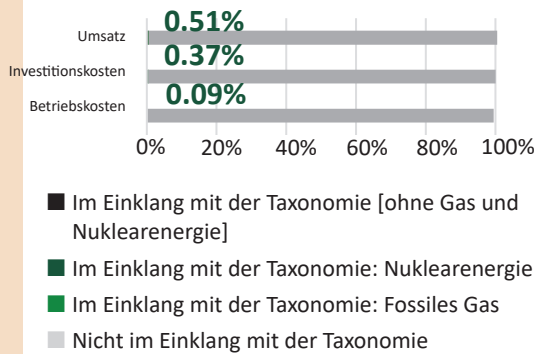
¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

haben unter anderem die bestmöglichen Treibhausgasemissionen.

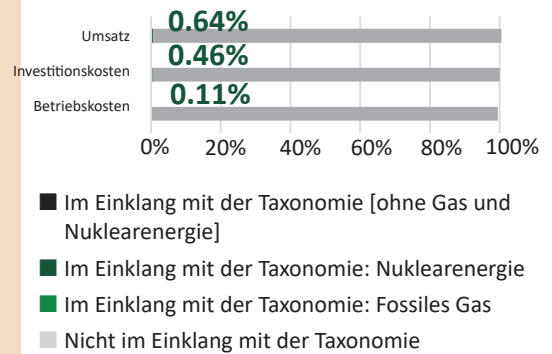
Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil: - **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger - **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft. - **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.46%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 1.21%.

sind nachhaltige Anlagen mit ökologischem Ziel, **welche die Kriterien** für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **57.91%**.

Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.



Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 0.97%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Vergleichsindizes messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?

Dieses Produkt hat keinen ESG-Vergleichsindex

● Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex

● Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex

Regelmäßige Offenlegungen zu den in Artikel 8, Absätze 1, 2 und 2a der Verordnung (EU) 2019/2088 und in Artikel 6, Absatz 1 der Verordnung (EU) genannten Finanzprodukte

Name des Produkts: AMUNDI FUNDS CASH
USD

Rechtsträgerkennung:
529900YRTK94MJYXUO62

Ökologische und/oder soziale Aspekte

Hatte dieses Finanzprodukt ein nachhaltiges Anlageziel?



Ja



X

Nein



Es wurden **nachhaltige Anlagen mit ökologischem Ziel** getätigt:



in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



Es wurden **nachhaltige Anlagen mit sozialem Ziel** getätigt: _____



Es wurden **ökologische/soziale (E/S) Aspekte gefördert** und es gab einen Anteil **51.17%** nachhaltiger Anlagen, auch wenn nachhaltige Anlagen kein Anlageziel waren



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem ökologischen Ziel in Wirtschaftsaktivitäten, die nicht als ökologisch nachhaltig im Sinne der EU-Taxonomie gelten



mit einem sozialen Ziel



Es wurden E/S-Aspekte gefördert, aber **keine nachhaltigen Anlagen** getätigt



Inwieweit wurden die von diesem Finanzprodukt geförderten ökologischen und/oder sozialen Aspekte erfüllt?

Das Produkt förderte während des Geschäftsjahrs fortlaufend ökologische und/oder soziale Aspekte und zielte dabei darauf ab, eine höhere ESG-Punktzahl zu erreichen als sein Anlagebereich **ICE BOFA 1-3 YEAR GLOBAL CORPORATE INDEX**. Durch Bestimmung der ESG-Punktzahl des Produkts und des ESG-Anlagebereichs wurde das ESG-Ergebnis fortlaufend geprüft. Es wurde verglichen, wie das Wertpapier im Durchschnitt bei den ökologischen und sozialen Aspekten und den Aspekten der Unternehmensführung gegenüber der Branche des Wertpapieremittenten abschneidet.

Der Anlagebereich ist ein breiter Marktbereich und seine Bestandteile werden nicht nach ökologischen und/oder sozialen Aspekten beurteilt oder berücksichtigt. Er soll also nicht mit den vom Fonds geförderten Aspekten übereinstimmen. Es wurde kein ESG-Vergleichsindex bestimmt.

Nachhaltigkeitsindikatoren messen den Grad der Erreichung der vom Finanzprodukt geförderten ökologischen oder sozialen Aspekte.

● **Wie schnitten die Nachhaltigkeitsindikatoren ab?**

In Bezug auf ESG hat Amundi ein eigenes, internes Einstufungsverfahren entwickelt, das auf dem Ansatz der „erstklassigen Anlagen“ basiert. Die Einstufungen werden an den jeweiligen Sektor der Aktivität angepasst und berücksichtigen die Dynamik der operativen Tätigkeit der Unternehmen.

Der Nachhaltigkeitsindikator ist die ESG-Punktzahl des gemessenen Produkts im Vergleich zur ESG-Punktzahl des ESG-Anlagebereichs des Produkts.

Ergebnis am Ende des Zeitraums:

- Der gewichtete Durchschnitt der ESG-Einstufung des Portfolios ist **0.736 (C)**.
- Der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs ist **0.051 (D)**.

Die ESG-Einstufung von Amundi zur Ermittlung der ESG-Punktzahl ist eine quantitative ESG-Punktzahl, die in sieben Abstufungen von A (am besten) bis G (am schlechtesten) zum Ausdruck gebracht wird. Wertpapiere mit einem G auf der Skala der ESG-Einstufung von Amundi landen auf der Ausschlussliste. Das ESG-Ergebnis von Unternehmenemittenten wird global auf Ebene relevanter Kriterien bewertet durch den Vergleich mit dem durchschnittlichen Ergebnis der entsprechenden Branche und durch Kombination der folgenden drei ESG-Dimensionen:

- **Ökologische Dimension:** Untersucht wird hier die Fähigkeit des Emittenten zur Steuerung seiner direkten und indirekten Umwelteinwirkung durch Begrenzung des Stromverbrauchs, Verringerung der Treibhausgasemissionen, Bekämpfung der Ressourcenausbeutung und Schutz der Artenvielfalt.
- **Soziale Dimension:** Gemessen wird hier die Vorgehensweise des Emittenten in zwei unterschiedlichen Bereichen: seine Strategie zur Erschließung von Humankapital und die allgemeine Einhaltung der Menschenrechte;
- **Dimension der Unternehmensführung:** Beurteilt wird hier die Fähigkeit des Emittenten zur Sicherstellung der Grundlage eines wirksamen Rahmens der Unternehmensführung und langfristigen Wertschöpfung.

Die Methode der ESG-Einstufung von Amundi umfasst 38 Kriterien. Es handelt sich dabei um allgemeine Kriterien (die für alle Unternehmen unabhängig von ihrer Aktivität gleich sind) und sektorspezifische Kriterien. Sie werden je nach Sektor gewichtet und es wird berücksichtigt, wie sie sich auf das Ansehen und die Betriebsleistung eines Emittenten und in regulatorischer Hinsicht auswirken. Zum Ausdruck gebracht werden die ESG-Einstufungen von Amundi wahrscheinlich allgemein im Hinblick auf die drei Dimensionen E, S und G oder im Hinblick auf einzelne ökologische oder soziale Faktoren.

● **... und im Vergleich zu früheren Zeiträumen?**

Zum Ende des Berichtszeitraums hatte das Portfolio eine ESG-Einstufung mit einem gewichteten Durchschnitt von 0.62 (C) und der gewichtete Durchschnitt der ESG-Einstufung des ESG-Anlagebereichs betrug 0.04 (D).

● **Was waren die Ziele der nachhaltigen Anlagen, die das Finanzprodukt teilweise zu tätigen beabsichtigt und welchen Beitrag leisteten die nachhaltigen Anlagen zu diesen Zielen?**

Nachhaltige Anlagen zielen darauf ab, in Investitionsempfänger zu investieren, die zwei Kriterien erfüllen wollen:

1. Einhaltung bewährter ökologischer und sozialer Verfahren; und
2. Vermeidung der Herstellung von Produkten oder Bereitstellung von Dienstleistungen, die schädlich sind für Umwelt und Gesellschaft.

Damit davon ausgegangen wird, dass der Investitionsempfänger zum vorstehenden Ziel beiträgt, muss er im Sektor seiner Aktivität bei mindestens einer seiner wesentlichen ökologischen oder sozialen Faktoren zu den Besten zählen.

Die Definition als „Bester“ beruht auf der eigenen ESG-Methode von Amundi zur Messung des ESG-Ergebnisses eines Investitionsempfängers. Um als „Bester“ zu gelten muss ein Investitionsempfänger bei mindestens einem wesentlichen ökologischen oder sozialen Faktor eine der drei besten Einstufungen haben (A, B oder C auf einer Skala von A bis G). Wesentliche ökologische und soziale Faktoren werden auf Sektorebene bestimmt. Die Bestimmung wesentlicher Faktoren basiert auf dem ESG-Analyserahmen von Amundi. Dieser kombiniert nicht-finanzielle Daten und eine qualitative Analyse entsprechender sektor- und nachhaltigkeitsbezogener Aspekte. Als wesentlich bestimmte Faktoren leisten einen Beitrag von mehr als 10% zur

allgemeinen ESG-Punktzahl. Im Energiesektor gibt es beispielsweise folgende wesentliche Faktoren: Emissionen und Energie, Artenvielfalt und Verschmutzung, Gesundheit und Sicherheit, lokale Gemeinschaften und Menschenrechte. Die Regulatorische Erklärung von Amundi unter www.amundi.lu enthält einen vollständigen Überblick über die Sektoren und Faktoren. Um einen Beitrag zu den vorstehenden Zielen zu leisten, darf sich der Investitionsempfänger nicht in erheblichem Maße in Aktivitäten engagieren, die mit diesen Kriterien unvereinbar sind (z. B. Tabak, Waffen, Glücksspiel, Kohle, Luftfahrt, Fleischproduktion, Herstellung von Düngemitteln und Pestiziden, Produktion von Einwegplastik).

Die Nachhaltigkeit einer Anlage wird auf Ebene des Investitionsempfängers bewertet.

● **Inwiefern führten die nachhaltigen Anlagen, die das Finanzprodukt teilweise tätigte, nicht zu einer erheblichen Beeinträchtigung ökologisch oder sozial nachhaltiger Anlageziele?**

Amundi stellt durch zwei Filter sicher, dass nachhaltige Anlagen nicht zu einer erheblichen Beeinträchtigung („DNSH“) führen:

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der RTS vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind (z. B. Treibhausgasemissionen der Investitionsempfänger). Die Indikatoren (z. B. CO₂-Ausstoß) werden kombiniert mit spezifischen Grenzwerten oder Regeln (z. B. der CO₂-Ausstoß des Investitionsempfängers darf nicht dem letzten Zehntel des Sektors angehören).

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

Über die spezifischen Nachhaltigkeitsfaktoren des ersten Filters hinaus hat Amundi einen zweiten Filter definiert. Dieser lässt die vorstehenden vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen unberücksichtigt. Es soll überprüft werden, ob das Unternehmen aus allgemeiner ökologischer oder sozialer Sicht nicht schlechter abschneidet als andere Unternehmen seines Sektors. Auf der Skala der ESG-Einstufung von Amundi entspricht dies einer ökologischen oder sozialen Punktzahl von mindestens E.

- **Wie wurden die Indikatoren für negative Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt?**

Die Indikatoren für negative Auswirkungen wurden entsprechend der vorstehenden Angaben zum ersten Filter (führen nicht zu einer erheblichen Beeinträchtigung, „DNSH“) berücksichtigt.

Der erste DNSH-Filter beruht auf der Überwachung der in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen Indikatoren für wesentliche negative Auswirkungen, sofern solide Daten vorhanden sind. Dabei werden folgende Indikatoren und spezifischen Grenzwerte oder Regeln kombiniert:

- der CO₂-Ausstoß des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören (gilt nur für Sektoren mit hohem Ausstoß), und
- die Diversität des Verwaltungsrats des Unternehmens darf nicht dem letzten Zehntel des Sektors angehören, und
- es darf keine Kontroversen geben im Zusammenhang mit Arbeitsbedingungen und Menschenrechten.
- es darf keine Kontroversen geben im Zusammenhang mit Artenvielfalt und Verschmutzung

Im Rahmen der Ausschlussrichtlinien seiner verantwortungsvollen Anlagepolitik berücksichtigt Amundi bereits spezifische wesentliche negative Auswirkungen. Diese Ausschlüsse gelten zusätzlich zu den vorstehend genannten Tests und gelten für Folgendes: Umstrittene Waffen, Verstöße gegen die Grundsätze des globalen Pakts der Vereinten Nationen, Kohle und Tabak.

- **Standen die nachhaltigen Anlagen im Einklang mit den OECD-Leitsätzen für multinationale Unternehmen und den UN-Leitprinzipien für Wirtschaft und Menschenrechte? Einzelheiten:**

Ja, die OECD-Leitsätze für multinationale Unternehmen und die UN-Leitprinzipien für Wirtschaft und Menschenrechte werden im Rahmen unserer Methode der ESG-Bewertung berücksichtigt. Unser eigenes Instrument zur ESG-Einstufung bewertet Emittenten anhand

Wesentliche negative Auswirkungen sind die wichtigsten negativen Auswirkungen einer Anlageentscheidung auf Nachhaltigkeitsfaktoren im Zusammenhang mit ökologischen, sozialen und arbeitnehmerbezogenen Aspekten, der Einhaltung der Menschenrechte und der Bekämpfung von Korruption und Geldwäsche.

verfügbarer Daten unserer Datenanbieter. Das Modell verfügt beispielsweise über das spezielle Kriterium „Gesellschaftliches Engagement und Menschenrechte“. Es gilt für alle Sektoren zusätzlich zu anderen menschenrechtsbezogenen Kriterien, darunter sozial verantwortungsvolle Lieferketten, Arbeitsbedingungen und Arbeitsbeziehungen. Weiterhin überwachen wir mindestens vierteljährlich Kontroversen, etwa bei Unternehmen, die bekannt sind für Menschenrechtsverstöße. Bei Kontroversen bewerten Analysten die Lage, geben der Kontroverse eine Punktzahl (anhand unserer eigenen Bewertungsmethode) und bestimmen die beste Vorgehensweise. Die Punktzahlen für Kontroversen werden vierteljährlich aktualisiert, um die Entwicklung und die Bemühungen um eine Korrektur zu verfolgen.

Dem DNSH-Prinzip der EU-Taxonomie zufolge dürfen Anlagen im Einklang mit der Taxonomie nicht zu einer erheblichen Beeinträchtigung der Ziele der EU-Taxonomie führen. Dies ist verbunden mit spezifischen EU-Kriterien.

Das DNSH-Prinzip gilt nur für dem Finanzprodukt zugrunde liegende Anlagen, bei denen die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten berücksichtigt werden. Bei dem restlichen Anteil dieses Finanzprodukts zugrunde liegenden Anlagen werden die Kriterien der EU für ökologisch nachhaltige Wirtschaftsaktivitäten nicht berücksichtigt.

Andere nachhaltige Anlagen dürfen ebenfalls nicht zu einer erheblichen Beeinträchtigung ökologischer oder sozialer Ziele führen.



Inwiefern berücksichtigte dieses Finanzprodukt wesentliche negative Auswirkungen auf Nachhaltigkeitsfaktoren?

Das Produkt berücksichtigt alle in Tabelle 1 von Anhang 1 der Delegierten Verordnung (EU) 2022/1288 vorgeschriebenen und für die Strategie des Produkts geltenden Indikatoren für wesentliche negative Auswirkungen. Grundlage hierfür ist eine Kombination aus Ausschlussrichtlinien (normativ und sektorbezogen) und Ansätzen des Engagements und Abstimmungsverhaltens:

- **Ausschluss:** Für einige der wichtigsten negativen Nachhaltigkeitsindikatoren der Offenlegungsverordnung hat Amundi normative, aktivitäten- und sektorbezogene Ausschlussregeln festgelegt.
- **Berücksichtigung von ESG-Faktoren:** Bei seinen aktiv verwalteten offenen Anlagefonds wendet Amundi standardmäßig Mindeststandards für die Berücksichtigung von ESG-Faktoren an (Ausschluss von Emittenten mit der Einstufung G und bessere gewichtete, durchschnittliche ESG-Punktzahl als der anwendbare Vergleichsindex). Die 38 Kriterien des Ansatz von Amundi zur ESG-Einstufung sind zudem so gestaltet, dass wichtige Auswirkungen auf Nachhaltigkeitsfaktoren berücksichtigt werden. Dabei wird auch die Art der Eindämmungsmaßnahmen berücksichtigt.
- **Engagement:** Engagement ist ein fortlaufender, zweckorientierter Prozess zur Beeinflussung der Aktivitäten oder des Verhaltens der Investitionsempfänger. Für engagementbezogene Aktivitäten gibt es zwei Kategorien: der Emittent soll dazu verpflichtet werden, die Art und Weise seiner Berücksichtigung der ökologischen und sozialen Dimension zu verbessern; und der Emittent soll dazu verpflichtet werden, seine Auswirkung auf ökologische, soziale und menschenrechts- oder andere nachhaltigkeitsbezogene Aspekte zu verbessern, die für die Gesellschaft und die Weltwirtschaft von wesentlicher Bedeutung sind.
- **Abstimmung:** Die Abstimmungspolitik von Amundi hängt ab von einer ganzheitlichen Analyse aller langfristigen Aspekte mit etwaigem Einfluss auf die Wertschöpfung, darunter wesentliche ESG-Aspekte. Weitere Informationen finden Sie in der Abstimmungspolitik von Amundi.
- **Überwachung von Kontroversen:** Amundi hat ein System zur systematischen Überwachung und Verfolgung von Kontroversen und ihrem Ausmaß entwickelt. Es beruht auf drei externen Datenanbietern. Dieser quantitative Ansatz wird dann ergänzt durch die ausführliche Einschätzung einzelner schwerwiegender Kontroversen durch ESG-Analysten und die regelmäßige Überprüfung der Entwicklung. Dieser Ansatz gilt für alle Fonds von Amundi.

Weitere Einzelheiten zur Berücksichtigung vorgeschriebener Indikatoren für wesentliche negative Auswirkungen finden Sie im Offenlegungsbericht von Amundi zu nachhaltigem Finanzwesen unter www.amundi.com.



Welches waren die wichtigsten Anlagen dieses Finanzprodukts?

Die Liste umfasst die Anlagen des Finanzprodukts mit **mit dem größten Anteil** in folgendem Referenzzeitraum: **Vom 01.07.2023. bis 30.06.2024**

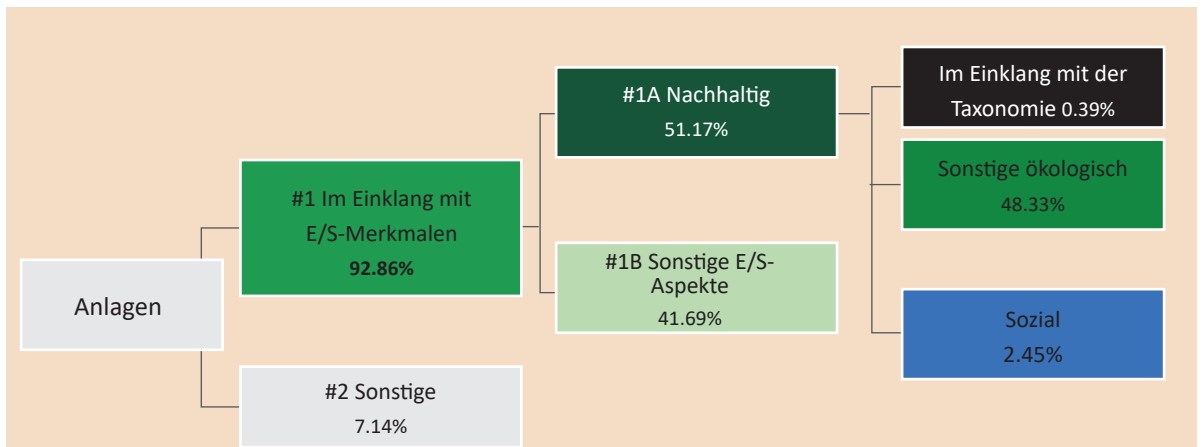
Größte Anlagen	Sektor	Untersektor	Land	% Vermögenswerte
DAT 03/07/24 BRED USD F 5.32	Sonstiges	Sonstiges	Frankreich	7.14%
DAT 03/07/24 BSCH USD F 5.31	Sonstiges	Sonstiges	Spanien	3.57%
AMUNDI MMST (USD)-OV	Finanzwerte	Anlagefonds	Luxemburg	3.00%
RCP 23/07/24 9432JP USD F 5.64	Corporates	Kommunikation	Japan	1.42%
DAT 26/08/21 BNPP USD F 0.07	Sonstiges	Sonstiges	Frankreich	1.19%
RCP 15/07/24 SUMI USD F 5.515	Corporates	Banken	Japan	1.19%
RCP 16/07/24 MTFGB USD F 5.52	Corporates	Banken	Japan	1.19%
CPE 16/07/24 MAGNA USD F 5.57	Corporates	Nicht-Basiskonsumgüter	Kanada	1.19%
RCP 17/07/24 BAN USD F 5.52	Corporates	Banken	Korea	1.19%
CPE 23/07/24 HP INC USD F 5.48	Corporates	Technologie	USA	1.19%
CPE 24/07/24 AVANGRID USD F 5.49	Corporates	Elektrizität	USA	1.19%
CPE 31/07/24 AVANGRID USD F 5.58	Corporates	Elektrizität	USA	1.18%
RCP 09/09/24 AAH USD F 5.485	Corporates	Banken	Niederlande	1.18%
RCP 18/10/24 KREDIET USD F 5.49	Verbriefte	Hypothekenbesicherte Anlagen	Belgien	1.17%
CPE 06/11/24 TLSCA USD F 5.46	Corporates	Kommunikation	Australien	1.17%



Wie hoch war der Anteil nachhaltigkeitsbezogener Anlagen?



Wie war das Portfolio strukturiert?



Die Portfoliostrukturierung beschreibt den Anteil von Anlagen in spezifische Vermögenswerte.

#1 Im Einklang mit E/S-Merkmalen umfasst die Anlagen des Finanzprodukts, die genutzt werden, um die ökologischen oder sozialen Aspekte zu erreichen, die das Finanzprodukt fördert.

#2 Sonstiges umfasst die restlichen Anlagen des Finanzprodukts. Sie stehen nicht im Einklang mit den ökologischen oder sozialen Merkmalen und gelten auch nicht als nachhaltige Anlagen.

Die Kategorie **#1 Im Einklang mit E/S-Aspekten** umfasst:

- Die Unterkategorie **#1A Nachhaltig** umfasst ökologisch und sozial nachhaltige Anlagen.
- Die Unterkategorie **#1B Sonstige E/S-Aspekte** umfasst Anlagen, die nicht als nachhaltige Anlagen gelten, aber im Einklang mit den ökologischen oder sozialen Merkmalen stehen.

● **In welchen Wirtschaftssektoren wurden Anlagen getätigt?**

Sektor	Untersektor	% Vermögenswerte
Corporates	Banken	51.90%
Sonstiges	Sonstiges	15.05%
Corporates	Kommunikation	7.70%
Corporates	Elektrizität	5.13%
Corporates	Nicht-Basiskonsumgüter	4.07%
Finanzwerte	Anlagefonds	3.00%

Corporates	Technologie	1.67%
Corporates	Basiskonsumgüter	1.66%
Verbriefte	Hypothekenbesicherte Anlagen	1.17%
Corporates	Anlagegüter	0.96%
Corporates	Erdgas	0.71%
Corporates	Versicherung	0.71%
Regierungsnah	Agenturen	0.70%
Bargeldanlagen	Bargeldanlagen	7.96%

Zur Einhaltung der EU-Taxonomie enthalten die Kriterien für **fossile Gase** Emissionsgrenzen und einen Wechsel zu vollständig erneuerbaren Energien oder Brennstoffen mit geringem CO₂-Ausstoß bis Ende 2035. Die Kriterien für **Nuklearenergie** enthalten umfassende Vorschriften für Sicherheit und Abfallentsorgung

Ermöglichende Aktivitäten ermöglichen es anderen Aktivitäten direkt, einen wesentlichen Beitrag zu einem Umweltziel zu leisten.

Bei Übergangsaktivitäten stehen noch keine Alternativen mit geringen CO₂-Emissionen zur Verfügung und sie haben unter ande-



Inwieweit standen nachhaltige Anlagen mit ökologischem Ziel im Einklang mit der EU-Taxonomie?

Der Fonds fördert sowohl ökologische als auch soziale Aspekte. Der Fonds verpflichtete sich zwar nicht zu Anlagen im Einklang mit der EU-Taxonomie, investierte im Berichtszeitraum aber 0.39% in nachhaltige Anlagen im Einklang mit der EU-Taxonomie. Diese Anlagen leisteten einen Beitrag zu den Zielen der EU-Taxonomie bezüglich der Klimaschutzverpflichtung und der Eindämmung des Klimawandels.

Die Übereinstimmung der Investitionsempfänger mit den vorstehend genannten Zielen der EU-Taxonomie wird gemessen anhand von Daten zum Verwendungszweck des Umsatzes (bzw. der Einnahmen) und/oder grüner Anleihen.

Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

Investierte das Finanzprodukt in Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie im Einklang mit der EU-Taxonomie¹?

☐

Ja:

☐

In fossiles Gas

☐

In Nuklearenergie

☒

Nein

Im Zeitraum standen keine zuverlässige Daten zu fossilem Gas und Nuklearenergie in Übereinstimmung mit der EU-Taxonomie zur Verfügung.

¹Aktivitäten im Zusammenhang mit fossilem Gas und/oder Nuklearenergie stehen nur im Einklang mit der EU-Taxonomie, wenn sie zur Begrenzung des Klimawandels beitragen („Eindämmung des Klimawandels“) und Ziele der EU-Taxonomie nicht in erheblichem Maße beeinträchtigen. Die Delegierte Verordnung (EU) 2022/1214 schreibt die vollständigen Kriterien für Wirtschaftsaktivitäten im Zusammenhang mit fossilem Gas und Nuklearenergie fest, die im Einklang mit der EU-Taxonomie stehen.

rem die bestmöglichen Treibhausgasemissionen.

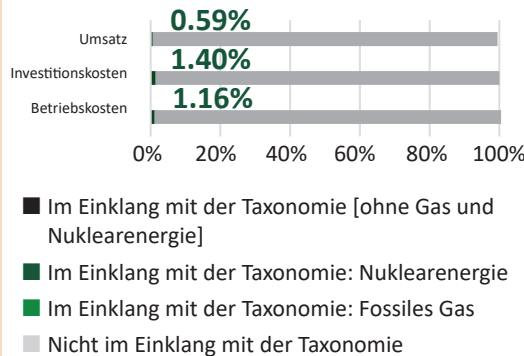
Aktivitäten im Einklang mit der Taxonomie werden angegeben als Anteil: - **des Umsatzes**, also als Anteil der Einnahmen aus grünen Aktivitäten der Investitionsempfänger

- **der Investitionskosten (CapEx)**, also als Anteil der grünen Investitionen der Investitionsempfänger, z. B. für den Übergang zu einer grünen Wirtschaft.

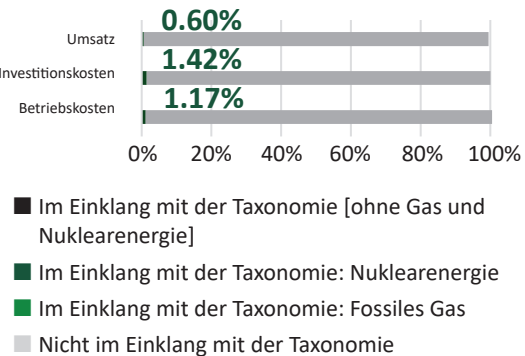
- **Betriebskosten (OpEx)**, also als Anteil der grünen betrieblichen Aktivitäten der Investitionsempfänger.

Die nachstehenden Grafiken zeigen in grün den Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie. Es gibt keine geeignete Methode, um die Übereinstimmung von Staatsanleihen mit der Taxonomie zu bestimmen*. Daher zeigt die erste Grafik die Übereinstimmung aller Anlagen des Finanzprodukts einschließlich Staatsanleihen mit der Taxonomie. Die zweite Grafik zeigt dagegen die Übereinstimmung der Anlagen des Finanzprodukts mit der Taxonomie, die keine Staatsanleihen sind.

1. Übereinstimmung der Anlagen mit der Taxonomie einschließlich Staatsanleihen*



2. Übereinstimmung der Anlagen mit der Taxonomie außer Staatsanleihen*



* „Staatsanleihen“ umfassen für die Zwecke dieser Grafik alle staatlichen Engagements

● **Wie hoch war der Anteil der Anlagen in Übergangsaktivitäten und ermöglichende Aktivitäten?**

Anhand der Daten zum Verwendungszweck des Umsatzes und/oder grüner Anleihen hatten Übergangsaktivitäten und ermöglichende Aktivitäten zum 30.06.2024 einen Fondsanteil von 0.00% bzw. 0.22%. Die Rechnungsprüfer des Fonds oder andere externe Parteien haben den ausgewiesenen Prozentanteil der Fondsanlagen, die im Einklang mit der EU-Taxonomie stehen, nicht geprüft.

● **Wie schnitt der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie im Vergleich zu früheren Berichtszeiträumen ab?**

Der Prozentanteil der Anlagen im Einklang mit der EU-Taxonomie betrug zum Ende des Berichtszeitraums 2.34%.

 sind nachhaltige Anlagen mit ökologischem Ziel, welche die Kriterien für ökologisch nachhaltige Wirtschaftsaktivitäten gemäß der Verordnung (EU) 2020/852 nicht erfüllen.

 Welchen Anteil hatten nachhaltige Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen?

Der Anteil nachhaltiger Anlagen mit ökologischem Ziel, die nicht im Einklang mit der EU-Taxonomie stehen, lag zum Ende des Zeitraums bei **48.33%**. Dies ist zurückzuführen auf die Tatsache, dass einige Emittenten gemäß der SFDR-Verordnung zwar als nachhaltige Anlagen gelten. Ihre Aktivitäten stehen aber teilweise nicht im Einklang mit den Standards der EU-Taxonomie oder es stehen noch keine Daten zur Verfügung, um die Übereinstimmung mit der EU-Taxonomie zu prüfen.

 Welchen Anteil hatten sozial nachhaltige Anlagen?

Zum Ende des Zeitraums hatten sozial nachhaltige Anlagen einen Anteil von 2.45%.



Welche Anlagen sind unter „Sonstige“ enthalten, welchen Zweck verfolgten sie und gab es ökologische oder soziale Mindestgarantien?

Unter „#2 Sonstiges“ enthalten sind Barmittel und andere Instrumente zur Steuerung der Liquidität und des Portfoliorisikos. Für Anleihen und Aktien ohne Einstufung gelten ökologische und soziale Mindestsicherungsmaßnahmen durch eine Untersuchung von Kontroversen anhand der Grundsätze des globalen Pakts der Vereinten Nationen. Dies gilt möglicherweise auch für Wertpapiere ohne ESG-Einstufung, für die keine Daten verfügbar sind zur Messung der Erreichung ökologischer oder sozialer Merkmale.



Welche Maßnahmen wurden ergriffen, um die ökologischen und/oder sozialen Aspekte während des Bezugszeitraums zu erfüllen?

Das System zur Steuerung des Portfolios stellt fortlaufend Nachhaltigkeitsindikatoren zur Verfügung, sodass Portfolioverwalter die Wirkung ihrer Anlageentscheidungen einschätzen können.

Diese Indikatoren sind eingebettet in den Kontrollrahmen von AMUNDI. Die Zuständigkeiten sind verteilt auf die Anlageteams selbst auf der ersten Kontrollebene und die Risikoteams auf der zweiten Kontrollebene. Sie überwachen fortlaufend die Einhaltung der vom Fonds geförderten ökologischen oder sozialen Aspekte.

Zudem sieht die verantwortungsvolle Anlagepolitik von AMUNDI beim Engagement einen Ansatz vor, der den aktiven Dialog mit den Investitionsempfängern fördert. Dies gilt auch für die Unternehmen, die dem Portfolio dieses Produkts angehören. Unser Jahresbericht zum Engagement enthält genauere Angaben und Ergebnisse und ist einsehbar unter <https://about.amundi.com/esg-documentation>.



Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Inwiefern unterscheidet sich der Vergleichsindex von einem breiten Marktindex?

Dieses Produkt hat keinen ESG-Vergleichsindex

● Wie hat dieses Finanzprodukt abgeschnitten bei Nachhaltigkeitsindikatoren zur Bestimmung der Übereinstimmung des Vergleichsindex mit den geförderten ökologischen oder sozialen Merkmalen?

Dieses Produkt hat keinen ESG-Vergleichsindex.

● Wie hat dieses Finanzprodukt im Vergleich zum Vergleichsindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex

● Wie hat dieses Finanzprodukt im Vergleich zum breiten Marktindex abgeschnitten?

Dieses Produkt hat keinen ESG-Vergleichsindex

Vergleichsindizes
messen, ob ein Finanzprodukt die von ihm geförderten ökologischen oder sozialen Aspekte erfüllt.

AMUNDI FUNDS

Investmentgesellschaft mit veränderlichem Grundkapital

R.C.S. Luxemburg B 68.806

5, allée Scheffer - L-2520 Luxemburg

Tel. + 352 2686 8080