

# Statement of account

## C-QUADRAT ARTS Total Return Balanced

1 January 2023 to 31 December 2023

UCITS Fund





## STATEMENT OF ACCOUNT

### of C-QUADRAT ARTS Total Return Balanced,

a co-ownership fund pursuant to section 2 (2) of the Austrian Investment Fund Act 2011 (Investmentfondsgesetz, InvFG 2011), for the financial year from 1. January 2023 to 31. December 2023.

Dear Investor,

Ampega Investment GmbH hereby presents the report of **C-QUADRAT ARTS Total Return Balanced** for the preceding financial year. The annual report was based on the price calculation from December 29, 2023.

Please refer to the "Information on the management company" section for detailed information on the management, the composition of the Supervisory Board as well as the shareholder structure.

#### Information about employee remuneration

|  |      |        |
|--|------|--------|
| Total amount of employee remuneration paid in the previous financial year of the management company (incl. risk takers of other companies of the Talanx Group) | kEUR | 10,426 |
| thereof fixed remuneration   | kEUR | 8,062  |
| thereof variable remuneration  | kEUR | 2,365  |
| Remuneration directly paid out of the fund   | kEUR | n.a.   |
| Number of employees of the management company (excl. risk takers of other companies of the Talanx Group)   |      | 84     |
| Amount of carried interest paid  | kEUR | n.a.   |
| Total amount of remuneration paid to risk takers in the previous financial year of the management company  | kEUR | 4,160  |
| Amount of carried interest paid  | kEUR | 1,526  |
| thereof other executives   | kEUR | 2,204  |
| thereof other risk takers  | kEUR | n.a.   |
| thereof employees with control functions   | kEUR | 430    |
| thereof employees with the same income level   | kEUR | n.a.   |

The details of remuneration are taken from the last adopted annual accounts of the management company and are determined from the payroll accounting data of the year. Employees and managers may receive a performance-oriented remuneration in addition to their basic remuneration. Further information and explanations of the remuneration system of the company are available on the company's website ([www.ampega.com](http://www.ampega.com)). The remuneration received by risk takers in the financial year from other companies of the Talanx Group was included in the calculation of the compensation.

The company's annual review of its remuneration policy has shown that changes to the remuneration policy are not required.

Therefore, the remuneration policy fixed was not materially amended in the reporting period.

ARTS Asset Management GmbH, to which the portfolio management has been outsourced, has provided us with the following information on employee remuneration:

|  |      |       |
|--|------|-------|
| Total amount of employee remuneration paid in the previous financial year of the outsourcing company | kEUR | 3,362 |
| thereof fixed remuneration   | kEUR | 3,304 |
| thereof variable remuneration  | kEUR | 58    |

|  |      |
|--|------|
| Remuneration directly paid out of the fund     | n.a. |
| Number of employees of the outsourcing company | 41   |

Status as at: 31/12/2022

Cologne, 29.04.2024

Ampega Investment GmbH  
The Management



Dr. Dirk Erdmann



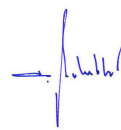
Stefan Kampmeyer



Dr. Thomas Mann



Jürgen Meyer



Djam Mohebbi-Ahari

## Comparative overview of the last four financial years of the fund

### Total fund assets in EUR

|            |                |
|------------|----------------|
| 31/12/2023 | 216,730,455.49 |
| 31/12/2022 | 227,039,489.47 |
| 31/12/2021 | 252,147,353.90 |
| 31/12/2020 | 240,773,816.55 |
| 31/12/2019 | 261,188,767.45 |

### Accumulation fund AT0000634704 in EUR

| Financial year | Calculated value per accumulation unit | Income used for accumulation | Disbursement in acc. with sec. 58 (2) InvFG |
|----------------|--|------------------------------|---|
| 31/12/2023     | 203.01                                 | -3.3859                      | 0.0386                                      |
| 31/12/2022     | 199.45                                 | -5.7822                      | 0.0000                                      |
| 31/12/2021     | 217.29                                 | 23.8369                      | 3.8038                                      |
| 31/12/2020     | 196.44                                 | -0.9050                      | 0.0000                                      |
| 31/12/2019     | 187.91                                 | 7.9100                       | 0.0000                                      |

### Full accumulation fund AT0000A08EU8 in EUR

| Financial year | Calculated value per full accumulation unit | Income used for full accumulation |
|----------------|---|-----------------------------------|
| 31/12/2023     | 213.45                                      | -3.5048                           |
| 31/12/2022     | 209.68                                      | -6.0404                           |
| 31/12/2021     | 224.36                                      | 28.5947                           |
| 31/12/2020     | 202.78                                      | -0.9204                           |
| 31/12/2019     | 193.96                                      | 8.1400                            |

### Financial year

|            |        |         |
|------------|--------|---------|
| 31/12/2023 | 213.59 | -3.5347 |
| 31/12/2022 | 209.85 | -6.1125 |
| 31/12/2021 | 224.61 | 28.5552 |
| 31/12/2020 | 203.07 | -0.8441 |
| 31/12/2019 | 194.16 | 8.2000  |

### Accumulation fund AT0000A06P08 in PLN

| Financial year | Calculated value per accumulation unit | Income used for accumulation | Disbursement in acc. with sec. 58 (2) InvFG |
|----------------|--|------------------------------|---|
| 31/12/2023     | 863.13                                 | -15.5887                     | 0.1691                                      |
| 31/12/2022     | 915.47                                 | -28.6549                     | 0.0000                                      |
| 31/12/2021     | 978.68                                 | 102.3845                     | 15.8759                                     |
| 31/12/2020     | 892.55                                 | -16.7994                     | 0.0000                                      |
| 31/12/2019     | 800.24                                 | 33.8700                      | 0.0000                                      |

### Accumulation fund AT0000A0XH66 in CHF

| Financial year | Calculated value per accumulation unit | Income used for accumulation | Disbursement in acc. with sec. 58 (2) InvFG |
|----------------|--|------------------------------|---|
| 31/12/2023     | 109.26                                 | -1.1807                      | 0.0203                                      |
| 31/12/2022     | 110.36                                 | 2.4704                       | 0.4898                                      |
| 31/12/2021     | 121.33                                 | 17.2448                      | 2.1096                                      |
| 31/12/2020     | 109.56                                 | 0.0361                       | 0.0000                                      |
| 31/12/2019     | 105.61                                 | 7.5900                       | 0.0000                                      |

| Full accumulation fund AT0000A139C4 in CZK | Calculated value per full accumulation unit | Income used for full accumulation |
|--|---|-----------------------------------|
| <b>Financial year</b>                      |   |                                   |
| 31/12/2023                                 | 1,304.02                                    | 0.9092                            |
| 31/12/2022                                 | 1,244.19                                    | 85.2929                           |
| 31/12/2021                                 | 1,267.07                                    | 198.8115                          |
| 31/12/2020                                 | 1,137.34                                    | -36.1844                          |
| 31/12/2019                                 | 1,089.55                                    | 75.6400                           |

| Full accumulation fund AT0000A1H6A3 in PLN hedged | Calculated value per full accumulation unit | Income used for full accumulation |
|---|---|-----------------------------------|
| <b>Financial year</b>                             |   |                                   |
| 31/12/2023  | 128.61                                      | 10.7079                           |
| 31/12/2022  | 122.62                                      | 2.3717                            |
| 31/12/2021  | 124.16                                      | 9.2871                            |
| 31/12/2020  | 112.31                                      | -4.5416                           |
| 31/12/2019  | 107.65                                      | 6.3100                            |

| Accumulation fund AT0000A218G7 in EUR | Calculated value per accumulation unit | Income used for accumulation | Disbursement in acc. with sec. 58 (2) InvFG |
|---------------------------------------|--|------------------------------|---|
| <b>Financial year</b>                 |  |                              |   |
| 31/12/2023                            | 108.50                                 | -0.9575                      | 0.0195                                      |
| 31/12/2022                            | 105.76                                 | -2.2305                      | 0.0000                                      |
| 31/12/2021                            | 114.67                                 | 12.4318                      | 2.3222                                      |
| 31/12/2020                            | 103.49                                 | -0.7756                      | 0.0000                                      |
| 31/12/2019                            | 99.92                                  | 4.1800                       | 0.6400                                      |

# Income statement and development of fund assets

## Performance in the financial year (fund performance)

Determination in accordance with the calculation method applied by Oesterreichische Kontrollbank AG per unit in fund currency taking no account of a front-end load

|   |          |
|---|----------|
| <b>Accumulation unit (AT0000634704)</b>   |          |
| Calculated value per unit at the beginning of the financial year                                  | 199.45   |
| Calculated value per unit at the end of the financial year  | 203.01   |
| Net income / net reduction per unit   | 3.56     |
| Performance of an accumulation unit in the financial year in %                                    | 1.78     |
| <b>Full accumulation unit I (AT0000A08EU8)</b>  |          |
| Calculated value per unit at the beginning of the financial year                                  | 209.68   |
| Calculated value per unit at the end of the financial year  | 213.45   |
| Net income / net reduction per unit   | 3.77     |
| Performance of full accumulation unit in the financial year in %                                  | 1.80     |
| <b>Full accumulation unit IA (AT0000A08EV6)</b>   |          |
| Calculated value per unit at the beginning of the financial year                                  | 209.85   |
| Calculated value per unit at the end of the financial year  | 213.59   |
| Net income / net reduction per unit   | 3.74     |
| Performance of full accumulation unit in the financial year in %                                  | 1.78     |
| <b>Accumulation unit PLN (AT0000A06P08)</b>   |          |
| Calculated value per unit at the beginning of the financial year                                  | 915.47   |
| Calculated value per unit at the end of the financial year  | 863.13   |
| Net income / net reduction per unit   | -52.34   |
| Performance of an accumulation unit in the financial year in %                                    | -5.72    |
| <b>Accumulation unit CHF (AT0000A0XH66)</b>   |          |
| Calculated value per unit at the beginning of the financial year                                  | 110.36   |
| Disbursement of CHF 0.4898 on 02/05/2023(calculated value: 109.16)(corresponds to 0.004487 units) |          |
| Calculated value per unit at the end of the financial year  | 109.26   |
| Total value of units acquired through disbursement (1.0045 * 109.26)                              | 109.75   |
| Net income / net reduction per unit   | -0.61    |
| Performance of an accumulation unit in the financial year in %                                    | -0.55    |
| <b>Full accumulation unit IA CZK (AT0000A139C4)</b>   |          |
| Calculated value per unit at the beginning of the financial year                                  | 1,244.19 |
| Calculated value per unit at the end of the financial year  | 1,304.02 |
| Net income / net reduction per unit   | 59.83    |
| Performance of full accumulation unit in the financial year in %                                  | 4.81     |
| <b>Full accumulation unit A PLN H (AT0000A1H6A3)</b>  |          |
| Calculated value per unit at the beginning of the financial year                                  | 122.62   |
| Calculated value per unit at the end of the financial year  | 128.61   |
| Net income / net reduction per unit   | 5.99     |
| Performance of full accumulation unit in the financial year in %                                  | 4.89     |

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**Accumulation unit H (AT0000A218G7)**

|  |        |
|--|--------|
| Calculated value per unit at the beginning of the financial year | 105.76 |
| Calculated value per unit at the end of the financial year       | 108.50 |
| Net income / net reduction per unit                              | 2.74   |
| Performance of an accumulation unit in the financial year in %   | 2.59   |

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## Fund result

Fund result for the period from 01/01/2023 to 31/12/2023

| Fund result   | EUR            | EUR                  |
|---|----------------|----------------------|
| Account group / account   |                |                      |
| <b>A) Realised fund result (excl. income equalisation)</b>                            |                | <b>-3,005,215.64</b> |
| <b>Net profit or loss from ordinary fund activities</b>                               |                | <b>-2,347,674.76</b> |
| <b>Income (without exchange gains and losses)</b>                                     |                | <b>2,238,910.55</b>  |
| Dividend yields from sub-funds  | 620,705.47     |                      |
| Income from sub-funds (incl. actual distribut.)                                       | 1,332,156.43   |                      |
| Other income (incl. tax reclaim)  | 43,115.48      |                      |
| Interest expense (incl. negative interest on deposits)                                | 41,863.28      |                      |
| Net interest income/loss from cash collateral   | 82.22          |                      |
| Interest income   | 200,987.67     |                      |
| <b>Expense</b>  |                | <b>-4,586,585.31</b> |
| Authorisation cost abroad   | -22,961.19     |                      |
| Custodian bank fees   | -112,383.39    |                      |
| Custodial fees  | -62,366.39     |                      |
| Audit costs   | -14,058.71     |                      |
| Administration fee of custodian bank: Refund of administrative expense from sub-funds | 68,941.61      |                      |
| Management charges  | -4,347,899.95  |                      |
| Compulsory costs and publication costs  | -23,483.00     |                      |
| Performance fees  | -72,374.29     |                      |
| <b>Realised exchange gains and losses</b>   |                | <b>-657,540.88</b>   |
| Deemed distributed income   | 1,351,481.90   |                      |
| Realised gains  | 7,249,282.61   |                      |
| Losses from derivative instruments  | -1,354,951.09  |                      |
| Realised losses   | -10,010,799.15 |                      |
| Gains from derivative instruments   | 2,107,444.85   |                      |
| <b>B) Unrealised profit or loss from fund activities</b>                              |                | <b>7,472,842.32</b>  |
| Change in unrealised exchange gains and losses  | 7,554,824.01   |                      |
| Change in dividend receivables  | -81,981.69     |                      |
| <b>C) Income equalisation</b>   |                | <b>145,552.23</b>    |
| Income equalisation for income realised in the financial year                         | 145,552.23     |                      |
| <b>Total profit or loss from fund activities</b>                                      |                | <b>4,613,178.91</b>  |

The result of the accounting year declaration-related transaction costs in the amount of 343,919.78 EUR



**Performance of fund assets**

| <b>Performance of fund assets</b>                                      | <b>Assets in EUR</b>  |
|--|-----------------------|
| <b>Fund assets on 31/12/2022 (1,526,791.615 units)</b>                 | <b>227,039,489.47</b> |
| Disbursement on 02/05/2023 (CHF 0.4898 x 14,342.77 accumulation units) | -7,114.01             |
| <b>Funds fluctuation</b>   | <b>-14,915,098.88</b> |
| From sales of unit certificates  | 7,336,890.79          |
| From redemption of unit certificates                                   | -22,106,437.44        |
| Pro-rata income equalisation   | -145,552.23           |
| <b>Total profit or loss from fund activities</b>                       | <b>4,613,178.91</b>   |
| <b>Fund assets on 31/12/2023 (1,437,105.259 units)</b>                 | <b>216,730,455.49</b> |

# Development of the markets and investment strategy

## Development of the markets

The international share indices made an ambivalent start to the first trading week of the new stock market year 2023. While European indices opened January with a veritable upward rally, neither U.S. nor Far Eastern indices were able to match this. The EuroSTOXX 50, for example, achieved an increase of over 10%. However, the German DAX also impressed with a gain of over 9%. While U.S. indices caught up in mid-January, the Japanese share index Nikkei 225 was unable to keep pace. Until May, both U.S. and Far Eastern stocks had to contend with repeated downward movements, meaning that they were no longer able to build on their interim positive trends and suffered corresponding losses which could not be offset despite repeated recoveries. In addition to the interest rate hikes by the European Central Bank and the U.S. Federal Reserve and the geopolitical tensions between the U.S. and China, the main media focus was on the emergency takeover of the major Swiss bank Credit Suisse by UBS, the collapse of the Silicon Valley Bank SVB that had already taken place and the resulting fears of another “banking crisis”: In addition, the ongoing tensions in the Ukraine conflict and the first settlement of a liquefied natural gas (LNG) trade in yuan were highlighted in the media. Against this backdrop, the EuroSTOXX 50, for example, lost 6.46% of its value at its peak while the Nikkei 225 in Japan also fell by just under 6% and the S&P 500 overseas by just under 5%. At the beginning of June, share indices from Europe and overseas recorded upward movements again with Japan’s Nikkei 225 leading the way, rising by 9.12% at its peak. However, U.S. technology stocks also performed well during this phase. The summer, on the other hand, was divided into two parts. While a positive mood prevailed in the first half of the summer, August did not match this and even an upward trend towards the end of the summer was unable to offset the negative tendencies. The main reasons for this were the slight decline in inflation, the renewed interest rate hike by the ECB and Fed, which predicted further rate hikes for 2023, and China’s weakening economy. At the beginning of September, there was a renewed downward trend; only indices from the Far East, such as the Japanese Nikkei 225, showed positive trends in September. This was followed by a reversal in October with indices from the Far East again losing out on their positive performance. European trading centres in particular led the negative sentiment with the U.S. indices also following suit. This period was overshadowed above all by the attack on a music festival in Israel and the subsequent flare-up of conflict in the Middle East. A recovery was recorded in the last two months of the period under review. In addition to new highs overseas, the EuroSTOXX 50 also rose above 4,500 points for the first time

since 2007. Only Far Eastern indices, such as the Nikkei 225, did not keep pace. The latter lost more than 3% points in the first half of December. In addition to the conflict in the Middle East, the media was dominated by the prospect of a possible end to interest rate hikes by central banks.

## Investment strategy

C-QUADRAT ARTS Total Return Balanced has flexible investment guidelines. Up to 50% of it may be invested in equity funds and up to 100% in bond funds and money market funds or near-money market funds. In implementing the investment policy, the fund management increasingly follows a “total return approach” using a technical trading software developed by ARTS Asset Management with a short- to medium-term trend-following alignment. Funds that show a positive behavioural trend in the short to medium term are given the highest weighting in the portfolio. The investment strategy is not geared to a benchmark, the aim is rather to realise an absolute increase in value in all market phases in the long term. The fund is actively managed. If times are difficult on the stock exchanges, the equity fund portion may be reduced to zero. In such a case the moneys are primarily invested in investment funds with short-dated fixed-term deposits, bonds and products with strong negative correlation to the traditional equity indices.

# Composition of fund assets

## Statement of assets as of 31/12/2023

| Class designation                          | ISIN         | Currency | Holdings<br>31/12/2023 | Purchase/<br>accruals | Sales/<br>disposals | Rate                | Market value<br>in EUR | % of<br>fund<br>assets |
|--|--------------|----------|------------------------|-----------------------|---------------------|---------------------|------------------------|------------------------|
|  |              |          |                        |                       |                     | period under review |                        |                        |
| <b>INVESTMENT CERTIFICATES</b>             |              |          |                        |                       |                     |                     | <b>208,662,590.27</b>  | <b>96.28</b>           |
| <b>INVESTMENT CERTIFICATES EURO</b>        |              |          |                        |                       |                     |                     | <b>197,383,003.58</b>  | <b>91.07</b>           |
| AB FCP I-EUROP.INC.I2                      | LU0249549782 | EUR      | 360,000                | 360,000               | 0                   | 14.2000             | 5,112,000.00           | 2.36                   |
| ACATIS IFK VALUE RENTEN A                  | DE000A0X7582 | EUR      | 31,100                 | 212,000               | 180,900             | 40.8200             | 1,269,502.00           | 0.59                   |
| ALLIANZ INV OSTEU RF (T)                   | AT0000739255 | EUR      | 39,000                 | 0                     | 0                   | 0.0000              | 1.00                   | 0.00                   |
| AMPEGA CR.OPPS R.FDS I(A)                  | DE000A2QFHD8 | EUR      | 23,200                 | 37,800                | 14,600              | 94.4700             | 2,191,704.00           | 1.01                   |
| ASS.CR.-A.C.SUBD.A.COCCO I                 | LU0990655838 | EUR      | 3,850                  | 9,950                 | 6,100               | 839.2000            | 3,230,920.00           | 1.49                   |
| BGF-EMER.MKTS BD D2ACCEOH                  | LU0827877399 | EUR      | 182,000                | 182,000               | 0                   | 16.1800             | 2,944,760.00           | 1.36                   |
| BL.STR.-B.EM.MK.SH.D.D2EH                  | LU1706560163 | EUR      | 40,500                 | 40,500                | 0                   | 107.1700            | 4,340,385.00           | 2.00                   |
| COMGEST MONDE I                            | FR0011007251 | EUR      | 165,000                | 166,650               | 1,650               | 32.1200             | 5,299,800.00           | 2.45                   |
| DWS I.EO HY CORP. FC                       | LU0616840772 | EUR      | 31,500                 | 60,500                | 29,000              | 174.3500            | 5,492,025.00           | 2.53                   |
| FID.FDS-EO CORP.BDS YA EO                  | LU0370787359 | EUR      | 288,000                | 288,000               | 0                   | 33.2100             | 9,564,480.00           | 4.41                   |
| FID.II-MSCI JAPAN I.PEOHA                  | IE00BYX5NH74 | EUR      | 192,000                | 330,000               | 138,000             | 7.7688              | 1,491,609.60           | 0.69                   |
| GS E.M.D.HC ICEOHI                         | LU0555020725 | EUR      | 580                    | 580                   | 0                   | 5,090.6600          | 2,952,582.80           | 1.36                   |
| HSBC EURO CRED.SUB.BD ID                   | DE000A0HORA1 | EUR      | 77,000                 | 77,000                | 0                   | 65.5300             | 5,045,810.00           | 2.33                   |
| ISHSIV-MSCI INDIA UC.ETF                   | IE00BZCQB185 | EUR      | 1,140,000              | 1,140,000             | 0                   | 7.7830              | 8,872,620.00           | 4.09                   |
| ISHSIV-EM DIVID.U.ETF DLD                  | IE00B652H904 | EUR      | 380,000                | 380,000               | 0                   | 13.3340             | 5,066,920.00           | 2.34                   |
| ISIV-E.MSCI WMF U.ETF DLA                  | IE00BP3QZ825 | EUR      | 246,000                | 246,000               | 0                   | 55.7100             | 13,704,660.00          | 6.32                   |
| ISIV-MWMFEETF DLA                          | IE000L5NW549 | EUR      | 2,330,000              | 2,330,000             | 0                   | 4.1165              | 9,591,445.00           | 4.43                   |
| JPM-EO.HY SH.DUR.B CAEO                    | LU1533169881 | EUR      | 24,000                 | 28,000                | 24,200              | 115.5150            | 2,772,360.00           | 1.28                   |
| JPM-GL.SUS.EQ.JPMGSRCD EOH                 | LU1420294560 | EUR      | 6,900                  | 6,900                 | 0                   | 222.8000            | 1,537,320.00           | 0.71                   |
| JPM.FDS-US HED.EQ.CACCEOH                  | LU1297691492 | EUR      | 17,300                 | 26,500                | 9,200               | 146.2800            | 2,530,644.00           | 1.17                   |
| LA FRANCAISE SUB DEB C                     | FR0010674978 | EUR      | 2,280                  | 3,950                 | 6,540               | 2,246.4300          | 5,121,860.40           | 2.36                   |
| LIF-600 MEDIA EOA                          | LU1834988195 | EUR      | 104,000                | 170,000               | 66,000              | 56.7330             | 5,900,232.00           | 2.72                   |
| MAGNA UMB.FD-M.N.FR.GA EO                  | IE00BFTW8Z27 | EUR      | 236,000                | 440,000               | 204,000             | 22.6190             | 5,338,084.00           | 2.46                   |
| MAN-GL.INV.G.OP I HGDEOA                   | IE000VA5W9H0 | EUR      | 86,600                 | 86,600                | 0                   | 107.0900            | 9,273,994.00           | 4.28                   |
| NORDEA 1-EUR.FIN.DBT BIEO                  | LU0772943501 | EUR      | 73,600                 | 118,000               | 44,400              | 192.8534            | 14,194,010.24          | 6.55                   |
| OAKSEMUF-FIERA OEMS A1EOA                  | IE00BKTNQ673 | EUR      | 250,000                | 250,000               | 0                   | 13.6010             | 3,400,250.00           | 1.57                   |
| PFGIS.-PIM.C.SEC. INSTEOH                  | IE00B6VHBN16 | EUR      | 345,000                | 345,000               | 0                   | 14.5000             | 5,002,500.00           | 2.31                   |
| ROBECO C.G.F-R.F.I.B.I EO                  | LU0622664224 | EUR      | 57,650                 | 57,650                | 0                   | 176.6800            | 10,185,602.00          | 4.70                   |
| ROBECO EUROP.HGH YLD IHEO                  | LU0226955762 | EUR      | 19,100                 | 28,200                | 29,200              | 264.7600            | 5,056,916.00           | 2.33                   |
| SISF-EO CREDIT CONV.CA EO                  | LU0995119822 | EUR      | 9,600                  | 39,000                | 29,400              | 135.0529            | 1,296,507.84           | 0.60                   |
| SISF-FRONT.MKTS EQ.C A EO                  | LU0968301142 | EUR      | 23,000                 | 23,000                | 0                   | 224.6459            | 5,166,855.70           | 2.38                   |
| VONTOBEL-US EQUITY HI-EOH                  | LU0368557038 | EUR      | 12,200                 | 12,200                | 0                   | 433.0800            | 5,283,576.00           | 2.44                   |
| WMF(I)-W.EO HI.YI.BD SUNH                  | IE00BJRHVH04 | EUR      | 785,000                | 785,000               | 0                   | 12.0662             | 9,471,967.00           | 4.37                   |
| X(IE)-MSCI WRLD MOM. 1CDL                  | IE00BL25JP72 | EUR      | 420,000                | 420,000               | 0                   | 46.8550             | 19,679,100.00          | 9.08                   |
| <b>INVESTMENT CERTIFICATES U.S. DOLLAR</b> |              |          |                        |                       |                     |                     | <b>11,279,586.69</b>   | <b>5.20</b>            |
| GS-INDIA EQUITY I ACC DL                   | LU0333811072 | USD      | 210,000                | 210,000               | 0                   | 40.9800             | 7,749,133.31           | 3.58                   |
| MSI-INDIAN EQUITY NA.Z DL                  | LU0360485733 | USD      | 44,500                 | 44,500                | 0                   | 71.4900             | 2,864,621.13           | 1.32                   |
| T.ROWE P.-FRON.MK.EQ.Q DL                  | LU1079764939 | USD      | 52,000                 | 106,000               | 54,000              | 14.2200             | 665,832.25             | 0.31                   |
| <b>FORWARD EXCHANGE DEALINGS</b>           |              |          |                        |                       |                     |                     | <b>-47,753.61</b>      | <b>-0.02</b>           |
| DTG EUR CHF 05.01.24                       | DTG173701    | EUR      | -1,462,985             | 0                     | 1,462,985           | 0.9284              | 39,554.16              | 0.02                   |
| DTG EUR CZK 05.01.24                       | DTG173697    | EUR      | -15,609,210            | 0                     | 15,609,210          | 24.7308             | -107,552.19            | -0.05                  |
| DTG EUR PLN 05.01.24                       | DTG173695    | EUR      | -3,442,799             | 0                     | 3,442,799           | 4.3315              | 20,244.42              | 0.01                   |
| <b>CASH AT BANK</b>                        |              |          |                        |                       |                     |                     | <b>8,490,907.97</b>    | <b>3.92</b>            |
| <b>EUR balances</b>                        |              |          |                        |                       |                     |                     | <b>8,488,013.05</b>    | <b>3.92</b>            |
| EUR balances                               |              |          |                        |                       |                     |                     | 8,488,013.05           | 3.92                   |
| <b>BALANCES IN OTHER EU CURRENCIES</b>     |              |          |                        |                       |                     |                     | <b>1,517.03</b>        | <b>0.00</b>            |
| CZK  |              |          |                        |                       |                     |                     | 511.40                 | 0.00                   |

## Statement of assets as of 31/12/2023

| Class designation   | ISIN | Currency | Holdings<br>31/12/2023 | Purchase/<br>accruals | Sales/<br>disposals | Rate       | Market value<br>in EUR | % of<br>fund<br>assets     |
|---|------|----------|------------------------|-----------------------|---------------------|------------|------------------------|----------------------------|
|   |      |          |                        | period under review   |                     |            |                        |                            |
| PLN   |      |          |                        |                       |                     |            | 1,005.63               | 0.00                       |
| <b>BALANCES/LIABILITIES IN NON-EU CURRENCIES</b>  |      |          |                        |                       |                     |            | <b>1,377.89</b>        | <b>0.00</b>                |
| CHF   |      |          |                        |                       |                     |            | 1,377.89               | 0.00                       |
| <b>DEFERRED INCOME</b>  |      |          |                        |                       |                     |            | <b>-375,289.14</b>     | <b>-0.17</b>               |
| VARIOUS CHARGES   |      |          |                        |                       |                     |            | -454,180.58            | -0.21                      |
| PORTFOLIO-BASED COM-<br>MISSION RECEIVABLES   |      |          |                        |                       |                     |            | 1,929.54               | 0.00                       |
| ZIFO_COL CASH_COLL_RECEIVABLE_IC  |      |          |                        |                       |                     |            | -195.11                | -0.00                      |
| INTEREST CLAIMS   |      |          |                        |                       |                     |            | 77,157.01              | 0.04                       |
| <b>Fund assets</b>  |      |          |                        |                       |                     | <b>EUR</b> | <b>216,730,455.49</b>  | <b>100.00<sup>1)</sup></b> |
| Unit value class C-QUADRAT ARTS Total Return Balanced (TTH)                             |      |          |                        |                       |                     | EUR        | 203.01                 |                            |
| Unit value class C-QUADRAT ARTS Total Return Balanced (VTH) I                           |      |          |                        |                       |                     | EUR        | 213.45                 |                            |
| Unit value class C-QUADRAT ARTS Total Return Balanced (VTH) IA                          |      |          |                        |                       |                     | EUR        | 213.59                 |                            |
| Unit value class C-QUADRAT ARTS Total Return Balanced (TTH) PLN                         |      |          |                        |                       |                     | PLN        | 863.13                 |                            |
| Unit value class C-QUADRAT ARTS Total Return Balanced (TTH) CHF                         |      |          |                        |                       |                     | CHF        | 109.26                 |                            |
| Unit value class C-QUADRAT ARTS Total Return Balanced (VTH) IA CZK                      |      |          |                        |                       |                     | CZK        | 1,304.02               |                            |
| Unit value class C-QUADRAT ARTS Total Return Balanced (VTH) A PLN H                     |      |          |                        |                       |                     | PLN        | 128.61                 |                            |
| Unit value class C-QUADRAT ARTS Total Return Balanced (TTH) H                           |      |          |                        |                       |                     | EUR        | 108.50                 |                            |
| Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (TTH)         |      |          |                        |                       |                     | Units      | 772,198.800            |                            |
| Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (VTH) I       |      |          |                        |                       |                     | Units      | 9,944.710              |                            |
| Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (VTH) IA      |      |          |                        |                       |                     | Units      | 78,885.451             |                            |
| Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (TTH) PLN     |      |          |                        |                       |                     | Units      | 50,803.000             |                            |
| Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (TTH) CHF     |      |          |                        |                       |                     | Units      | 12,908.621             |                            |
| Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (VTH) IA CZK  |      |          |                        |                       |                     | Units      | 301,628.783            |                            |
| Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (VTH) A PLN H |      |          |                        |                       |                     | Units      | 119,660.000            |                            |
| Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (TTH) H       |      |          |                        |                       |                     | Units      | 91,075.894             |                            |

<sup>1)</sup> Rounding the percentage during the calculation may have caused minor rounding differences.

## Exchange rates (indirect quotation) as of 28/12/2023

|              |       |          |           |
|--------------|-------|----------|-----------|
| Euro         | (EUR) | 1.00000  | = 1 (EUR) |
| Polish zloty | (PLN) | 4.33025  | = 1 (EUR) |
| Swiss franc  | (CHF) | 0.92880  | = 1 (EUR) |
| Czech koruna | (CZK) | 24.71900 | = 1 (EUR) |
| US Dollar    | (USD) | 1.11055  | = 1 (EUR) |

## Note on risk

There is a risk that, due to the formation of market prices on illiquid markets, the valuation prices of certain securities may differ from their actual sales (valuation risk).

The value of a unit is calculated by dividing the total value of the investment fund inclusive of its income by the number of units. The total value of the investment fund is to be determined by the custodian bank on the basis of the respective market values of the securities, money market instruments and subscription rights forming part of it plus the value of the financial assets, amounts of money, credit balances, claims and other rights less liabilities forming part of the fund.

The net assets are determined according to the following principles:

a) The value of assets that are quoted or traded on a stock exchange or another regulated market is generally determined on the basis of the last available price.

b) If an asset is not quoted or traded on a stock exchange or another regulated market or if the price of an asset quoted or traded on a stock exchange or another regulated market does not adequately reflect the actual market price, the prices supplied by reliable data providers or, alternatively, the market prices for equivalent securities will be taken or other recognised valuation methods employed.

## Transactions concluded during the reporting period if they are no longer stated in the statement of assets

| Purchases and sales of securities, investment units and promissory note loans (market attribution as of the reporting date) |              |          |                       |                     |
|---|--------------|----------|-----------------------|---------------------|
| Class designation   | ISIN         | Currency | Purchase/<br>accruals | Sales/<br>disposals |
| <b>INVESTMENT CERTIFICATES INCLUDED IN OTHER ORGANISED MARKETS SWISS FRANC</b>  |              |          |                       |                     |
| AXA WF-SWITZERLE.EQU. FT  | LU0087657408 | CHF      | 67,600                | 67,600              |
| LO FDS.-SF CR.BD(FOR.)NA  | LU0209983930 | CHF      | 365,000               | 365,000             |
| SISF SWISS EQUITY C ACC   | LU0106244444 | CHF      | 52,000                | 52,000              |
| VONTOBEL-SU.SF.BD I-SF  | LU0278084768 | CHF      | 39,500                | 39,500              |
| <b>INVESTMENT CERTIFICATES INCLUDED IN OTHER ORGANISED MARKETS CZECH KORUNA</b>   |              |          |                       |                     |
| GS CZ CROWN BD PCCZK  | LU0082087437 | CZK      | 98,500                | 98,500              |
| <b>INVESTMENT CERTIFICATES INCLUDED IN OTHER ORGANISED MARKETS EURO</b>   |              |          |                       |                     |
| A.C.-ASS.CR.SE.ESG I  | LU0890803710 | EUR      | 5,900                 | 5,900               |
| AB FCP I-GL.HGH.YLD.I2HEO   | LU0448042472 | EUR      | 200,000               | 200,000             |
| AB FCP I-MORTG.INC. I2EOH   | LU1699968225 | EUR      | 680,000               | 680,000             |
| AB S.I-EM COR.DT P.I2AEOH   | LU0736563544 | EUR      | 0                     | 270,000             |
| ABSALON-EM CORP.DEBT.I EO   | LU1138630998 | EUR      | 76                    | 76                  |
| ABSALON-GLBL HIGH YL.I EO   | LU1138630212 | EUR      | 180                   | 180                 |
| AF-AF.EQU.JAPTARG. IEOHC  | LU0797053906 | EUR      | 2,040                 | 2,040               |
| AF-AM.F.EM CO.BD IEOHC  | LU0755947800 | EUR      | 0                     | 6,000               |
| AF-AMU.F.E.HY BD IEOC   | LU0119109980 | EUR      | 0                     | 1,290               |
| AGIF-EUROPEQU.VAL. A EO   | LU1143163779 | EUR      | 9,100                 | 9,100               |
| AIS-AM.JAPT.EOCDHC  | LU1681037864 | EUR      | 6,900                 | 6,900               |
| ALLIANZ INV. NACH. RFD (A)  | AT0000A19NT8 | EUR      | 47,000                | 47,000              |
| AMF-E.M.S.T.BD I2 HGDEOA  | LU1882464198 | EUR      | 5,000                 | 5,000               |
| AMF-STRAT.BD I2 UH.EOA  | LU1883302660 | EUR      | 0                     | 95,500              |
| AMUNDI EO L.RAT.SRI ICAP3   | FR0007038138 | EUR      | 29                    | 29                  |
| AMUNDI ETF STOXX EURO.50  | FR0010790980 | EUR      | 8,600                 | 80,600              |
| AMUNDI GERMAN EQUITY H DA   | DE000A0RL2F6 | EUR      | 24,100                | 24,100              |
| APOLLO NACH.HIGH YIELD T  | AT0000496179 | EUR      | 52,000                | 52,000              |
| ASHMORE-EM.MKTS L.C.B.EOR   | LU0493866056 | EUR      | 108,000               | 108,000             |
| ASSCVI-EM.CO.BD IAHEO   | LU0700927352 | EUR      | 0                     | 240,000             |

## Transactions concluded during the reporting period if they are no longer stated in the statement of assets

| Purchases and sales of securities, investment units and promissory note loans (market attribution as of the reporting date) |              |          |                       |                     |
|---|--------------|----------|-----------------------|---------------------|
| Class designation   | ISIN         | Currency | Purchase/<br>accruals | Sales/<br>disposals |
| AXA WLD-EURO STR.BDS ITEO   | LU0227128450 | EUR      | 0                     | 30,500              |
| BANTL.SEL.-BANT.RET. IA   | LU0109659770 | EUR      | 41,000                | 41,000              |
| BGF-E.MKT.CORP.BD D2C EOH   | LU1728038495 | EUR      | 0                     | 530,000             |
| BGF-EUROPEAN VALUE D2 EO  | LU0329592454 | EUR      | 51,000                | 51,000              |
| BGF-SUST.EM.COR.BD D2EOAH   | LU1817796326 | EUR      | 0                     | 345,000             |
| BLACK.ST.-FIX.INC.STR.DE0   | LU0438336421 | EUR      | 0                     | 38,500              |
| BLUEBAY FDS-EM.HY.C.B.IEO   | LU0720470953 | EUR      | 19,200                | 19,200              |
| BLUEBAY-H.Y.ESG BD I-EO   | LU0242579596 | EUR      | 20,500                | 20,500              |
| BLUEBAY-I.G.ABS.RTN B.IEO   | LU0627763740 | EUR      | 39,000                | 49,700              |
| BNPP LOCAL EM BD IRHEOC   | LU0823386916 | EUR      | 58,000                | 58,000              |
| BNPP US SHORT DUR.BD CHEO   | LU0194436803 | EUR      | 41,000                | 41,000              |
| BNYMGF-G.SH.-D.H.Y.B.HEOH   | IE00BD5CTX77 | EUR      | 4,750,000             | 4,750,000           |
| CANDR.BDS-EUR HY INH.I  | LU0144746509 | EUR      | 0                     | 3,950               |
| CANDR.BDS-GLOBAL GOV.IEOH   | LU0391256509 | EUR      | 69,500                | 69,500              |
| CS I.F.1-CS FIN.BD IBEO   | LU1160526791 | EUR      | 0                     | 9,650               |
| DEKA-EUROPASELECT CF  | DE0009786186 | EUR      | 17,300                | 17,300              |
| DEKA-EUROPAVALUE CF   | LU0100187060 | EUR      | 60,000                | 60,000              |
| DNCA INV.-ALPHA BDS I EO  | LU1694789378 | EUR      | 24,600                | 89,400              |
| DNCA INV.-VALUE EUROPE I  | LU0284395984 | EUR      | 47,200                | 47,200              |
| DPAM BDS L-GOV. GL.FEOHA  | LU1554272481 | EUR      | 34,500                | 34,500              |
| DPAM L-BDS.EM SUST.FCEO   | LU0907928062 | EUR      | 25,000                | 25,000              |
| DWS INS.-ESG EO MO.M.IC   | LU0099730524 | EUR      | 1,960                 | 1,960               |
| DWS QI EUROP.EQUITY TFC   | DE000DWS25Q1 | EUR      | 29,500                | 29,500              |
| DWS QI EUROZONE EQUITY RC   | DE0009778563 | EUR      | 37,500                | 37,500              |
| EDRF-EMERGING CDT I EO  | LU1080016071 | EUR      | 41,500                | 41,500              |
| FID.FDS-GL INDUSTR.YACCEO   | LU0346389181 | EUR      | 0                     | 71,500              |
| FID.II-S+P 500 IDX PEOHA  | IE00BYX5N110 | EUR      | 640,000               | 640,000             |
| GAM M.B.-LOC.EM.BD BEOCAP   | LU0256064774 | EUR      | 31,000                | 31,000              |
| GEN.INV.- EURO BOND BXEO  | LU0145476148 | EUR      | 24,100                | 24,100              |
| GEN.INV.-C.+E.EUR.BD BXEO   | LU0145480769 | EUR      | 47,100                | 79,100              |
| GSF-EM.MKTS COR.BD IA EOH   | LU0622306495 | EUR      | 0                     | 36,000              |
| HSBC GIF-EURO HGH YLD I C   | LU0165129072 | EUR      | 0                     | 29,500              |
| INVESCO-INV.EURO EQ.CA.EO   | LU1240329117 | EUR      | 146,000               | 146,000             |
| INVESCO-JAP.EQ.AD.CEOHCAP   | LU0955866511 | EUR      | 216,000               | 216,000             |
| INVESCOMI STXE600 HEALC A   | IE00B5MJYY16 | EUR      | 7,000                 | 7,000               |
| INVESCOMI STXE600 UTILITY   | IE00B5MTXK03 | EUR      | 25,000                | 25,000              |
| IQAM SRI SPARTRUST M (AT)   | AT0000A0NVC5 | EUR      | 44,500                | 44,500              |
| ISH.STOXX EUROPE 50 U.ETF   | DE0005933949 | EUR      | 0                     | 174,000             |
| ISH3-I.JPM.EMLGB.UETF DLD   | IE00B5M4WH52 | EUR      | 180,000               | 180,000             |
| ISHSII-EO FR BD ESG EOD   | IE00BF5GB717 | EUR      | 3,710,000             | 3,710,000           |
| ISHSIV-ISH.C HGDEO ACC  | IE00BKT6VQ12 | EUR      | 3,660,000             | 3,660,000           |
| ISHSVII-MSCI E.DL H.ACC   | IE00BWNZ1T31 | EUR      | 0                     | 940,000             |
| JAMS-JP.ST.AB.RE.BD IAE0H   | IE00BLP58Q81 | EUR      | 0                     | 242,000             |
| JAMS-MERIAN G.DY.BD AEOHA   | IE00B553LK51 | EUR      | 0                     | 207,000             |
| JPM FDS-EU.SEL.EQ.I AC.EO   | LU0247995813 | EUR      | 19,000                | 19,000              |
| JPM-E.M.C.B JPMEMCB IAE0H   | LU1306423655 | EUR      | 0                     | 52,000              |
| JPM-EO.HYB.JPMEHYB IAE0   | LU0248062605 | EUR      | 0                     | 48,500              |
| JPM-GLOB REI EQ EUR HDG A   | IE0000UW95D6 | EUR      | 275,000               | 275,000             |
| JSS-JSS S.BD.TR GL.IEOAH  | LU1332518478 | EUR      | 54,600                | 54,600              |
| KATHREIN S.EM L BD(I)(T)  | AT0000A2HU91 | EUR      | 9,300                 | 9,300               |
| LA FRANCAISE-TRESORERIE I   | FR0010609115 | EUR      | 165                   | 165                 |
| LIF-600 INSURA. EOA   | LU1834987973 | EUR      | 86,000                | 86,000              |
| LOYS - LOYS GLOBAL S  | LU0277768098 | EUR      | 4,450                 | 4,450               |
| LYX I.-L.MSCIEMU VA. D  | LU1598690169 | EUR      | 56,000                | 56,000              |
| LYXOR FTSE MIB(DR)U.ETF D   | FR0010010827 | EUR      | 198,000               | 198,000             |

**Transactions concluded during the reporting period if they are no longer stated in the statement of assets**

Purchases and sales of securities, investment units and promissory note loans (market attribution as of the reporting date)

| Class designation  | ISIN         | Currency | Purchase/<br>accruals | Sales/<br>disposals |
|--|--------------|----------|-----------------------|---------------------|
| LYXOR IF-LYX.SM.O.R.U.ECEO   | LU1190417599 | EUR      | 0                     | 90,500              |
| M+G(L)1-E.IN.L.COR. CAEO   | LU1582984222 | EUR      | 0                     | 197,000             |
| M+G1-PAEUSUPAAL EOAC   | LU1670717674 | EUR      | 158,000               | 158,000             |
| MFVI-M.GLG G.EM.D.TR.ILHE  | IE00BD3B6G86 | EUR      | 0                     | 4,600               |
| MUF-AMU.IBEX 35 UE DIS   | FR0010251744 | EUR      | 152,000               | 152,000             |
| MUF-AMU.MSCI INDIA2 UEEOA  | FR0010361683 | EUR      | 380,000               | 380,000             |
| MUL-LYX.EO 2-10Y I.EX. A   | LU1390062245 | EUR      | 285,400               | 285,400             |
| N.B.I.FD.E.M.D.L.C.ACCIEO  | IE00B975F507 | EUR      | 370,000               | 370,000             |
| NIFLI-OST.EUR.H.INC. IAEO  | LU0556616935 | EUR      | 0                     | 34,400              |
| NORDEA 1-FLEX.FI BI-EO   | LU0915363070 | EUR      | 11,000                | 11,000              |
| R.(L)F.III-R.Q.LSDD. I EO  | LU0230242686 | EUR      | 6,000                 | 6,000               |
| SISF E.M.D.A.R.C ACC E HD  | LU0177222394 | EUR      | 363,000               | 363,000             |
| SISF EURO HIGH YIELD CAEO  | LU0849400030 | EUR      | 32,500                | 32,500              |
| SPDR MSCI EUR.CO.SER.UETF  | IE00BKWQ0N82 | EUR      | 50,700                | 50,700              |
| SPDR MSCI EUR.UTILUETF   | IE00BKWQ0P07 | EUR      | 23,700                | 23,700              |
| UBAM-DYNAMIC EURO BD I CP  | LU0132662635 | EUR      | 5,200                 | 5,200               |
| UBS FDSO-CMCI CO.CR.SFHEO  | IE00BMC5DV85 | EUR      | 80,600                | 169,600             |
| UBS FDSO-MSCI ACW.SF AAHE  | IE00BYM11K57 | EUR      | 122,000               | 122,000             |
| UBS(I).JETF-SP500 UE AAEHO   | IE00BD34DK07 | EUR      | 275,000               | 275,000             |
| UBSLFS-F.MSCI EMU LV EOAD  | LU1215454460 | EUR      | 146,000               | 146,000             |
| UBSLFS-MSCI EMU VAL. EOAA  | LU0950669845 | EUR      | 460,000               | 460,000             |
| UNIRENTA OSTEUROPA A   | LU0097169550 | EUR      | 351,500               | 351,500             |
| VANECK MSTR.DM DIV.UC.ETF  | NL0011683594 | EUR      | 0                     | 260,000             |
| VANGU. FTSE JPU ETF EOHA   | IE00BFMYX33  | EUR      | 132,000               | 132,000             |
| VON.TW.FOUR M.E.A.B.S.IEO  | LU1602255561 | EUR      | 26,500                | 26,500              |
| XTR.II EU.GO.BD S.D.S. 1C  | LU0321463258 | EUR      | 20,600                | 20,600              |
| XTR.II IT.GOV.BD0-1SW. 1C  | LU0613540268 | EUR      | 0                     | 178,000             |
| XTR.MSCI EUR.COMM.SERV.1C  | LU0292104030 | EUR      | 50,500                | 50,500              |
| XTR.MSCIEUUTESGSC 1C   | LU0292104899 | EUR      | 60,500                | 60,500              |
| <b>INVESTMENT CERTIFICATES INCLUDED IN OTHER ORGANISED MARKETS BRITISH POUND</b> |              |          |                       |                     |
| PFI ETF-PLS SH.MA.LSI  | IE00B6225G73 | GBP      | 99,000                | 99,000              |
| <b>INVESTMENT CERTIFICATES INCLUDED IN OTHER ORGANISED MARKETS U.S. DOLLAR</b>   |              |          |                       |                     |
| AXA WLD-GL.HGH Y.N.F T.DL  | LU0184631215 | USD      | 15,000                | 15,000              |
| BGF-USD H.YLD BD D ACC.DL  | LU0552552704 | USD      | 82,000                | 82,000              |
| HSBC GIF-GL.EM.MESGLDICDL  | LU0992595826 | USD      | 1,680,000             | 1,680,000           |
| ISHS V-M.WHCS ESG ETF DLD  | IE00BJ5JNZ06 | USD      | 0                     | 3,010,000           |
| MSI-INTL EQU.(E.US) Z  | LU1121079674 | USD      | 87,000                | 87,000              |
| PGIF-FU.EM F.I DL ACC  | IE00BD2ZKP80 | USD      | 460,000               | 460,000             |
| SISF GL.HIGH YLD C ACC   | LU0189893794 | USD      | 95,000                | 95,000              |

**Derivatives**

(option premiums or volume of option transactions sold in opening transactions, purchases and sales in the case of warrants)

| Class designation                            | ISIN      | Currency | Purchase/<br>accruals | Sales/<br>disposals |
|--|-----------|----------|-----------------------|---------------------|
| <b>FORWARD EXCHANGE DEALINGS SWISS FRANC</b> |           |          |                       |                     |
| DTG EUR CHF 01.12.23                         | DTG172721 | CHF      | 1,373,000             | 1,373,000           |
| DTG EUR CHF 01.12.23                         | DTG173700 | CHF      | 1,373,000             | 1,373,000           |
| DTG EUR CHF 03.11.23                         | DTG171898 | CHF      | 1,404,000             | 1,404,000           |
| DTG EUR CHF 03.11.23                         | DTG172720 | CHF      | 1,404,000             | 1,404,000           |
| DTG EUR CHF 06.01.23                         | DTG158103 | CHF      | 0                     | 84,000              |
| DTG EUR CHF 06.01.23                         | DTG158669 | CHF      | 84,000                | 84,000              |
| DTG EUR CHF 06.10.23                         | DTG171099 | CHF      | 1,434,000             | 1,434,000           |
| DTG EUR CHF 06.10.23                         | DTG171897 | CHF      | 1,434,000             | 1,434,000           |

## Derivatives

(option premiums or volume of option transactions sold in opening transactions, purchases and sales in the case of warrants)

| Class designation                             | ISIN      | Currency | Purchase/<br>accruals | Sales/<br>disposals |
|---|-----------|----------|-----------------------|---------------------|
| DTG EUR CHF 08.09.23                          | DTG170110 | CHF      | 1,429,000             | 1,429,000           |
| DTG EUR CHF 08.09.23                          | DTG171098 | CHF      | 1,429,000             | 1,429,000           |
| DTG EUR CHF 10.02.23                          | DTG158670 | CHF      | 82,000                | 82,000              |
| DTG EUR CHF 10.02.23                          | DTG158891 | CHF      | 1,441,000             | 1,441,000           |
| DTG EUR CHF 10.02.23                          | DTG160723 | CHF      | 1,523,000             | 1,523,000           |
| DTG EUR CHF 10.03.23                          | DTG160724 | CHF      | 1,569,000             | 1,569,000           |
| DTG EUR CHF 10.03.23                          | DTG162512 | CHF      | 1,569,000             | 1,569,000           |
| DTG EUR CHF 11.08.23                          | DTG169199 | CHF      | 1,412,000             | 1,412,000           |
| DTG EUR CHF 11.08.23                          | DTG170109 | CHF      | 1,412,000             | 1,412,000           |
| DTG EUR CHF 12.05.23                          | DTG163994 | CHF      | 1,560,000             | 1,560,000           |
| DTG EUR CHF 12.05.23                          | DTG165746 | CHF      | 1,560,000             | 1,560,000           |
| DTG EUR CHF 13.01.23                          | DTG158225 | CHF      | 0                     | 1,432,000           |
| DTG EUR CHF 13.01.23                          | DTG158890 | CHF      | 1,432,000             | 1,432,000           |
| DTG EUR CHF 14.04.23                          | DTG162513 | CHF      | 1,591,000             | 1,591,000           |
| DTG EUR CHF 14.04.23                          | DTG163993 | CHF      | 1,591,000             | 1,591,000           |
| DTG EUR CHF 14.07.23                          | DTG167818 | CHF      | 1,569,000             | 1,569,000           |
| DTG EUR CHF 14.07.23                          | DTG168826 | CHF      | 117,000               | 117,000             |
| DTG EUR CHF 14.07.23                          | DTG169198 | CHF      | 1,452,000             | 1,452,000           |
| DTG EUR CHF 16.06.23                          | DTG165747 | CHF      | 1,573,000             | 1,573,000           |
| DTG EUR CHF 16.06.23                          | DTG167817 | CHF      | 1,573,000             | 1,573,000           |
| <b>FORWARD EXCHANGE DEALINGS CZECH KORUNA</b> |           |          |                       |                     |
| DTG EUR CZK 01.12.23                          | DTG172711 | CZK      | 380,410,000           | 380,410,000         |
| DTG EUR CZK 01.12.23                          | DTG173696 | CZK      | 380,410,000           | 380,410,000         |
| DTG EUR CZK 03.11.23                          | DTG171890 | CZK      | 384,860,000           | 384,860,000         |
| DTG EUR CZK 03.11.23                          | DTG172710 | CZK      | 384,860,000           | 384,860,000         |
| DTG EUR CZK 06.10.23                          | DTG171097 | CZK      | 391,400,000           | 391,400,000         |
| DTG EUR CZK 06.10.23                          | DTG171889 | CZK      | 391,400,000           | 391,400,000         |
| DTG EUR CZK 08.09.23                          | DTG170112 | CZK      | 390,340,000           | 390,340,000         |
| DTG EUR CZK 08.09.23                          | DTG171096 | CZK      | 390,340,000           | 390,340,000         |
| DTG EUR CZK 10.02.23                          | DTG158889 | CZK      | 398,660,000           | 398,660,000         |
| DTG EUR CZK 10.02.23                          | DTG160719 | CZK      | 398,660,000           | 398,660,000         |
| DTG EUR CZK 10.03.23                          | DTG160720 | CZK      | 403,290,000           | 403,290,000         |
| DTG EUR CZK 10.03.23                          | DTG162514 | CZK      | 403,290,000           | 403,290,000         |
| DTG EUR CZK 11.08.23                          | DTG169209 | CZK      | 386,690,000           | 386,690,000         |
| DTG EUR CZK 11.08.23                          | DTG170111 | CZK      | 386,690,000           | 386,690,000         |
| DTG EUR CZK 12.05.23                          | DTG163984 | CZK      | 388,420,000           | 388,420,000         |
| DTG EUR CZK 12.05.23                          | DTG165742 | CZK      | 388,420,000           | 388,420,000         |
| DTG EUR CZK 13.01.23                          | DTG158221 | CZK      | 0                     | 396,400,000         |
| DTG EUR CZK 13.01.23                          | DTG158888 | CZK      | 396,400,000           | 396,400,000         |
| DTG EUR CZK 14.04.23                          | DTG162515 | CZK      | 398,910,000           | 398,910,000         |
| DTG EUR CZK 14.04.23                          | DTG163983 | CZK      | 398,910,000           | 398,910,000         |
| DTG EUR CZK 14.07.23                          | DTG167820 | CZK      | 390,530,000           | 390,530,000         |
| DTG EUR CZK 14.07.23                          | DTG169208 | CZK      | 390,530,000           | 390,530,000         |
| DTG EUR CZK 16.06.23                          | DTG165743 | CZK      | 391,580,000           | 391,580,000         |
| DTG EUR CZK 16.06.23                          | DTG167819 | CZK      | 391,580,000           | 391,580,000         |
| <b>FORWARD EXCHANGE DEALINGS EURO</b>         |           |          |                       |                     |
| DTG EUR CHF 01.12.23                          | DTG172721 | EUR      | 1,433,613             | 1,433,613           |
| DTG EUR CHF 01.12.23                          | DTG173700 | EUR      | 1,436,042             | 1,436,042           |
| DTG EUR CHF 03.11.23                          | DTG171898 | EUR      | 1,460,401             | 1,460,401           |
| DTG EUR CHF 03.11.23                          | DTG172720 | EUR      | 1,462,805             | 1,462,805           |
| DTG EUR CHF 06.01.23                          | DTG158103 | EUR      | 85,353                | 0                   |
| DTG EUR CHF 06.01.23                          | DTG158669 | EUR      | 85,305                | 85,305              |
| DTG EUR CHF 06.10.23                          | DTG171099 | EUR      | 1,503,822             | 1,503,822           |
| DTG EUR CHF 06.10.23                          | DTG171897 | EUR      | 1,488,478             | 1,488,478           |
| DTG EUR CHF 08.09.23                          | DTG170110 | EUR      | 1,486,730             | 1,486,730           |



**Derivatives****(option premiums or volume of option transactions sold in opening transactions, purchases and sales in the case of warrants)**

| Class designation    | ISIN      | Currency | Purchase/<br>accruals | Sales/<br>disposals |
|----------------------|-----------|----------|-----------------------|---------------------|
| DTG EUR CHF 08.09.23 | DTG171098 | EUR      | 1,495,865             | 1,495,865           |
| DTG EUR CHF 10.02.23 | DTG158670 | EUR      | 83,402                | 83,402              |
| DTG EUR CHF 10.02.23 | DTG158891 | EUR      | 1,436,948             | 1,436,948           |
| DTG EUR CHF 10.02.23 | DTG160723 | EUR      | 1,544,155             | 1,544,155           |
| DTG EUR CHF 10.03.23 | DTG160724 | EUR      | 1,593,330             | 1,593,330           |
| DTG EUR CHF 10.03.23 | DTG162512 | EUR      | 1,582,930             | 1,582,930           |
| DTG EUR CHF 11.08.23 | DTG169199 | EUR      | 1,469,089             | 1,469,089           |
| DTG EUR CHF 11.08.23 | DTG170109 | EUR      | 1,466,251             | 1,466,251           |
| DTG EUR CHF 12.05.23 | DTG163994 | EUR      | 1,586,349             | 1,586,349           |
| DTG EUR CHF 12.05.23 | DTG165746 | EUR      | 1,597,215             | 1,597,215           |
| DTG EUR CHF 13.01.23 | DTG158225 | EUR      | 1,456,439             | 0                   |
| DTG EUR CHF 13.01.23 | DTG158890 | EUR      | 1,426,153             | 1,426,153           |
| DTG EUR CHF 14.04.23 | DTG162513 | EUR      | 1,608,240             | 1,608,240           |
| DTG EUR CHF 14.04.23 | DTG163993 | EUR      | 1,614,901             | 1,614,901           |
| DTG EUR CHF 14.07.23 | DTG167818 | EUR      | 1,606,627             | 1,606,627           |
| DTG EUR CHF 14.07.23 | DTG168826 | EUR      | 119,803               | 119,803             |
| DTG EUR CHF 14.07.23 | DTG169198 | EUR      | 1,507,945             | 1,507,945           |
| DTG EUR CHF 16.06.23 | DTG165747 | EUR      | 1,615,156             | 1,615,156           |
| DTG EUR CHF 16.06.23 | DTG167817 | EUR      | 1,607,891             | 1,607,891           |
| DTG EUR CZK 01.12.23 | DTG172711 | EUR      | 15,379,733            | 15,379,733          |
| DTG EUR CZK 01.12.23 | DTG173696 | EUR      | 15,520,604            | 15,520,604          |
| DTG EUR CZK 03.11.23 | DTG171890 | EUR      | 15,742,563            | 15,742,563          |
| DTG EUR CZK 03.11.23 | DTG172710 | EUR      | 15,589,582            | 15,589,582          |
| DTG EUR CZK 06.10.23 | DTG171097 | EUR      | 16,062,049            | 16,062,049          |
| DTG EUR CZK 06.10.23 | DTG171889 | EUR      | 16,041,641            | 16,041,641          |
| DTG EUR CZK 08.09.23 | DTG170112 | EUR      | 16,052,343            | 16,052,343          |
| DTG EUR CZK 08.09.23 | DTG171096 | EUR      | 16,052,805            | 16,052,805          |
| DTG EUR CZK 10.02.23 | DTG158889 | EUR      | 16,539,369            | 16,539,369          |
| DTG EUR CZK 10.02.23 | DTG160719 | EUR      | 16,777,913            | 16,777,913          |
| DTG EUR CZK 10.03.23 | DTG160720 | EUR      | 16,920,785            | 16,920,785          |
| DTG EUR CZK 10.03.23 | DTG162514 | EUR      | 17,065,420            | 17,065,420          |
| DTG EUR CZK 11.08.23 | DTG169209 | EUR      | 16,211,854            | 16,211,854          |
| DTG EUR CZK 11.08.23 | DTG170111 | EUR      | 15,936,122            | 15,936,122          |
| DTG EUR CZK 12.05.23 | DTG163984 | EUR      | 16,590,496            | 16,590,496          |
| DTG EUR CZK 12.05.23 | DTG165742 | EUR      | 16,570,819            | 16,570,819          |
| DTG EUR CZK 13.01.23 | DTG158221 | EUR      | 16,291,973            | 0                   |
| DTG EUR CZK 13.01.23 | DTG158888 | EUR      | 16,504,288            | 16,504,288          |
| DTG EUR CZK 14.04.23 | DTG162515 | EUR      | 16,818,730            | 16,818,730          |
| DTG EUR CZK 14.04.23 | DTG163983 | EUR      | 17,083,940            | 17,083,940          |
| DTG EUR CZK 14.07.23 | DTG167820 | EUR      | 16,383,835            | 16,383,835          |
| DTG EUR CZK 14.07.23 | DTG169208 | EUR      | 16,408,824            | 16,408,824          |
| DTG EUR CZK 16.06.23 | DTG165743 | EUR      | 16,654,474            | 16,654,474          |
| DTG EUR CZK 16.06.23 | DTG167819 | EUR      | 16,466,779            | 16,466,779          |
| DTG EUR PLN 01.12.23 | DTG172715 | EUR      | 3,298,243             | 3,298,243           |
| DTG EUR PLN 01.12.23 | DTG173694 | EUR      | 3,395,992             | 3,395,992           |
| DTG EUR PLN 03.11.23 | DTG171896 | EUR      | 3,236,353             | 3,236,353           |
| DTG EUR PLN 03.11.23 | DTG172714 | EUR      | 3,337,734             | 3,337,734           |
| DTG EUR PLN 06.10.23 | DTG171093 | EUR      | 3,401,742             | 3,401,742           |
| DTG EUR PLN 06.10.23 | DTG171895 | EUR      | 3,391,484             | 3,391,484           |
| DTG EUR PLN 08.09.23 | DTG170106 | EUR      | 3,461,562             | 3,461,562           |
| DTG EUR PLN 08.09.23 | DTG171092 | EUR      | 3,388,886             | 3,388,886           |
| DTG EUR PLN 10.02.23 | DTG158885 | EUR      | 3,316,408             | 3,316,408           |
| DTG EUR PLN 10.02.23 | DTG160717 | EUR      | 3,291,860             | 3,291,860           |
| DTG EUR PLN 10.03.23 | DTG160718 | EUR      | 3,346,207             | 3,346,207           |
| DTG EUR PLN 10.03.23 | DTG162506 | EUR      | 3,397,623             | 3,397,623           |

**Derivatives**

(option premiums or volume of option transactions sold in opening transactions, purchases and sales in the case of warrants)

| Class designation                             | ISIN      | Currency | Purchase/<br>accruals | Sales/<br>disposals |
|---|-----------|----------|-----------------------|---------------------|
| DTG EUR PLN 11.08.23                          | DTG169203 | EUR      | 3,446,718             | 3,446,718           |
| DTG EUR PLN 11.08.23                          | DTG170105 | EUR      | 3,430,028             | 3,430,028           |
| DTG EUR PLN 12.05.23                          | DTG163992 | EUR      | 3,345,319             | 3,345,319           |
| DTG EUR PLN 12.05.23                          | DTG165748 | EUR      | 3,449,410             | 3,449,410           |
| DTG EUR PLN 13.01.23                          | DTG158219 | EUR      | 3,296,178             | 0                   |
| DTG EUR PLN 13.01.23                          | DTG158884 | EUR      | 3,309,021             | 3,309,021           |
| DTG EUR PLN 14.04.23                          | DTG162507 | EUR      | 3,379,566             | 3,379,566           |
| DTG EUR PLN 14.04.23                          | DTG163991 | EUR      | 3,416,321             | 3,416,321           |
| DTG EUR PLN 14.07.23                          | DTG167814 | EUR      | 3,459,658             | 3,459,658           |
| DTG EUR PLN 14.07.23                          | DTG169202 | EUR      | 3,486,197             | 3,486,197           |
| DTG EUR PLN 16.06.23                          | DTG165749 | EUR      | 3,464,823             | 3,464,823           |
| DTG EUR PLN 16.06.23                          | DTG167813 | EUR      | 3,529,939             | 3,529,939           |
| <b>FORWARD EXCHANGE DEALINGS POLISH ZLOTY</b> |           |          |                       |                     |
| DTG EUR PLN 01.12.23                          | DTG172715 | PLN      | 14,760,000            | 14,760,000          |
| DTG EUR PLN 01.12.23                          | DTG173694 | PLN      | 14,760,000            | 14,760,000          |
| DTG EUR PLN 03.11.23                          | DTG171896 | PLN      | 14,918,000            | 14,918,000          |
| DTG EUR PLN 03.11.23                          | DTG172714 | PLN      | 14,918,000            | 14,918,000          |
| DTG EUR PLN 06.10.23                          | DTG171093 | PLN      | 15,611,000            | 15,611,000          |
| DTG EUR PLN 06.10.23                          | DTG171895 | PLN      | 15,611,000            | 15,611,000          |
| DTG EUR PLN 08.09.23                          | DTG170106 | PLN      | 15,515,000            | 15,515,000          |
| DTG EUR PLN 08.09.23                          | DTG171092 | PLN      | 15,515,000            | 15,515,000          |
| DTG EUR PLN 10.02.23                          | DTG158885 | PLN      | 15,610,000            | 15,610,000          |
| DTG EUR PLN 10.02.23                          | DTG160717 | PLN      | 15,610,000            | 15,610,000          |
| DTG EUR PLN 10.03.23                          | DTG160718 | PLN      | 15,925,000            | 15,925,000          |
| DTG EUR PLN 10.03.23                          | DTG162506 | PLN      | 15,925,000            | 15,925,000          |
| DTG EUR PLN 11.08.23                          | DTG169203 | PLN      | 15,336,000            | 15,336,000          |
| DTG EUR PLN 11.08.23                          | DTG170105 | PLN      | 15,336,000            | 15,336,000          |
| DTG EUR PLN 12.05.23                          | DTG163992 | PLN      | 15,621,000            | 15,621,000          |
| DTG EUR PLN 12.05.23                          | DTG165748 | PLN      | 15,621,000            | 15,621,000          |
| DTG EUR PLN 13.01.23                          | DTG158219 | PLN      | 0                     | 15,516,000          |
| DTG EUR PLN 13.01.23                          | DTG158884 | PLN      | 15,516,000            | 15,516,000          |
| DTG EUR PLN 14.04.23                          | DTG162507 | PLN      | 15,904,000            | 15,904,000          |
| DTG EUR PLN 14.04.23                          | DTG163991 | PLN      | 15,904,000            | 15,904,000          |
| DTG EUR PLN 14.07.23                          | DTG167814 | PLN      | 15,470,000            | 15,470,000          |
| DTG EUR PLN 14.07.23                          | DTG169202 | PLN      | 15,470,000            | 15,470,000          |
| DTG EUR PLN 16.06.23                          | DTG165749 | PLN      | 15,740,000            | 15,740,000          |
| DTG EUR PLN 16.06.23                          | DTG167813 | PLN      | 15,740,000            | 15,740,000          |

## Transactions in accordance with regulation (EU) 2015/2365 (SFTR)

Securities lending transactions within the meaning of Regulation (EU) 2015/2365 (The Regulation on Transparency of Securities Financing Transactions and of Reuse) must not be used for the fund. For this reason, securities lending transactions were not used in the reporting period.

Repurchase agreements within the meaning of Regulation (EU) 2015/2365 (The Regulation on Transparency of Securities Financing Transactions and of Reuse) must not be used for the fund. For this reason, repurchase agreements were not used in the reporting period.

Total return swaps within the meaning of Regulation (EU) 2015/2365 (The Regulation on Transparency of Securities Financing Transactions and of Reuse) may be used for the fund. There were no total return swaps during the reporting period.

## Performance-related remuneration in the reporting period

In addition, a performance fee is charged in accordance with the fund regulations. For the unit class C-QUADRAT ARTS Total Return Balanced (VTH) CZK a performance fee of 1,308,135.56 CZK ( 0.333 % of the net asset value) was levied in the reporting period. For the unit class C-QUADRAT ARTS Total Return Balanced (VTH) A PLN H a performance fee of 83,357.15 PLN ( 0.542 % of the net asset value) was levied in the reporting period. For the other unit classes no performance-related compensation (performance fee) was levied during the reporting period.

The sub-funds contained therein which are not managed by the company itself are reimbursed management compensations at a rate of 0.2% to 1.72% p.a. by the respective managing investment company. These investment companies did not invoice any front-end fees for the purchase of the units.

# Audit certificate

## Report on the statement of account

### Audit opinion

We have audited the attached statement of account of Ampega Investment GmbH pertaining to

C-QUADRAT ARTS Total Return Balanced, a co-ownership fund pursuant to the Austrian Investment Fund Act (Investmentfondsgesetz (InvFG)) 2011,

which consists of the statement of net assets effective 31. December 2023, the income statement for the financial year ending on this reporting date and the other information provided in Annex I Schedule B of the InvFG 2011.

In our opinion, the statement of accounts complies with the legal requirements and gives a true and fair view of the financial position, cash flows and financial performance as at 31. December 2023 as well as the results of operations of the fund for the financial year ending on this reporting date in accordance with Austrian corporate law and the provisions set out in InvFG 2011.

### Basis of the audit opinion

We conducted our audit in accordance with sec. 49 (5) InvFG 2011 and in accordance with the Austrian principles of proper auditing. These principles require the application of International Standards on Auditing (ISA). Our responsibilities under these regulations and standards are described further in the section "Responsibilities of the auditor for the audit of the statement of account" of our audit certificate. We are independent of the company in accordance with Austrian corporate and professional regulations and we have fulfilled our other professional duties in accordance with these requirements. We believe that the audit evidence we obtained until the date of issue of the audit certificate is sufficient and appropriate to serve as a basis for our audit opinion.

### Other information

The legal representatives are responsible for the other information. The other information comprises all information contained in the statement of account, with the exception of the statement of net assets, the income statement, the other information provided in Annex I, Scheme B of the Austrian Investment Fund Act 2011.

Our audit opinion on the statement of account does not cover this other information and we do not make any type of representation hereon.

In connection with our audit of the statement of account, we have a responsibility to read that other information and, in doing so, to consider whether the other information is materially inconsistent with the statement of account or our knowledge obtained in the audit or otherwise appears to be misrepresented.

If, based on the work we have performed on the other information obtained prior to the date of the audit certificate, we conclude that there is a material misrepresentation of that other information, we are required to report that fact. We have nothing to report in this regard.

### Responsibility of the legal representatives and the Supervisory Board for the statement of account

The legal representatives are responsible for the preparation of the statement of account and for the latter to provide a true and fair view of the financial position, cash flows and financial performance of the fund in accordance with Austrian company law and the provisions set out in InvFG 2011. In addition, the legal representatives are responsible for the internal controls that they consider necessary to allow the establishment of a statement of account that is free from material - intended or unintentional - misrepresentations, whether due to fraud or error.

The Supervisory Board is responsible for overseeing the accounting of the company regarding the funds it manages.

### Responsibilities of the auditor for the audit of the statement of account

Our objectives are to obtain reasonable assurance as to whether or not the statement of account as a whole is free from material misstatements, whether intentional or unintentional, due to fraud or error, and to certify the statement of account, which includes our audit opinion. Sufficient security is a high degree of security, but it does not guarantee that an audit carried out in accordance with the Austrian principles of proper auditing, which requires the application of the ISA, will always reveal a material misrepresentation, if any. Misrepresentations may result from fraud or errors and are deemed to be material if they individually or collectively could reasonably be expected to affect the economic decisions made by users on the basis of this statement of account. As part of an audit in accordance with the Austrian principles of proper auditing, which require the application of ISA, we exercise obligatory discretion throughout the entire audit and maintain a critical underlying attitude.

In addition, the following applies:

- We identify and assess the risks of material - intentional or unintentional - misrepresentations in the statement of account due to fraud or error, plan audit procedures in response to these risks, perform such audits and obtain audit evidence that is sufficient and appropriate to serve as a basis for our audit opinion. The risk that material misrepresentations resulting from fraud will not be revealed is higher than a risk resulting from errors, since acts of fraud may include fraudulent co-operation, counterfeiting, intended incompleteness, misleading representations or the abolition of internal controls.
  - We gain an understanding of the internal control system relevant to the audit to plan audit procedures that are appropriate in the circumstances, but not with the objective of issuing an audit opinion on the effectiveness of the company's internal control system.
  - We assess the appropriateness of the accounting methods used by the legal representatives as well as the verifiability of the estimated values presented by the legal representatives in accounting and related information.
  - We assess the overall presentation, the structure and the content of the statement of account, including the information as well as if the statement of account reflects the underlying transactions and events in such a way as to achieve the most accurate view possible.
- We exchange information with the Supervisory Board, inter alia, about the planned scope and the scheduled timing of the audit, as well as significant audit findings, including any significant deficiencies in the internal control system that we recognise during our audit.

Vienna, 29.04.2024

Deloitte Audit Wirtschaftsprüfungs GmbH

Dipl.-Kffr. Karen Burghardt

Auditor

Note: The audit opinion issued by Deloitte Audit Wirtschaftsprüfungs GmbH only applies for the German-language version.

## Annex to the Sustainable Finance Discloser Regulation

**Sustainable investment**

means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system, establishing a list of environmentally sustainable economic activities. For the time being, it does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Name des Produkts:

C-QUADRAT ARTS Total Return Balanced

Unternehmenskennung (LEI-Code):

5299003BG980I9OJQG18

## Ecological and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: \_%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of \_% of sustainable investments

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It made **sustainable investments with a social objective**: \_%

It promoted E/S characteristics, but **did not make any sustainable investments**



## To what extent were the environmental and/or social characteristics promoted by this financial product met?

**Sustainability indicators** measure how the sustainable objectives of this financial product are attained

This financial product does not contribute to any environmental objective within the meaning of Art. 9 of the Taxonomy Regulation.

C-QUADRAT ARTS Total Return Balanced aims for moderate capital growth.

The investment strategy of the C-QUADRAT ARTS Total Return Balanced fund is actively managed and is not based on a benchmark. Rather, the aim is to generate absolute value growth over the long term.

The following assets were selected for the fund in accordance with the Investment Act.

The investment fund invested at least 51% of the fund's assets in units of other investment funds that are classified in accordance with Art. 8 or 9 pursuant to Regulation (EU) 2019/2088 ("Disclosure Regulation"). The acquisition of equity funds was limited to 50% of the fund assets. Units were also acquired in investment funds that aim to achieve a neutral or opposing performance in relation to a specific market trend.

The direct acquisition of equities and equity-equivalent securities as well as bonds was limited in total to 49% of the fund assets whereby the total share quota, i.e. equities and equity-equivalent securities as well as equity funds, did not exceed 50% of the fund assets. Securities (including securities with embedded derivative instruments) may be acquired up to 49% of the fund assets.

Derivative instruments may be used as part of the investment strategy up to 49% of the fund assets (calculated according to market prices) and for hedging purposes.

Sight deposits and callable deposits with a maximum term of 12 months may be held up to 49% of the fund assets. No minimum bank balance is to be held.

### ● How did the sustainability indicators perform?

#### **Indicator**

Funds that are classified in accordance with Article 8 or 9 of the Disclosure Regulation

#### **Description**

Funds that promote environmental or social characteristics and observe the principles of corporate governance or aim for sustainable investment are considered sustainable. Particular care is taken to ensure that investments are made exclusively in target funds that are classified as funds in accordance with Article 8 or 9 of Regulation (EU) 2019/2088 on sustainability-related disclosure requirements in the financial services sector and are promoted as such.

#### **Methodology**

Verification that the funds are classified in accordance with the Disclosure Regulation pursuant to Article 8 or 9.

#### **Indicator**

Funds classified under MiFID II

#### **Description**

Investments are made in target funds which, according to Article 2 no. 7 of Delegated Regulation (EU) 2017/565 (as amended by Delegated Regulation 2021/1253) (MiFID II) show or correspond to a combination of

- (a) A Minimum proportion in environmentally sustainable investments within the meaning of Article 2 number 1 of Regulation (EU) 2020/852;
- (b) A Minimum proportion in sustainable investments within the meaning of Article 2 number 7 of Regulation (EU) 2019/2088;
- (c) A consideration of the most significant adverse impacts on sustainability factors or a combination thereof.

#### Methodology

Verification that the funds comply with at least one of the requirements (a) to (c) described above under MiFID II.

#### ● ESG figures

| reference period   | 31.12.2023 |
|--|------------|
| Fonds, die gemäß Artikel 8 oder 9 der OffVO klassifiziert sind | 58.30 %    |
| Fonds, die nach MiFID-II klassifiziert sind                    | 32.27 %    |
| Aligned with E/S - characteristics                             | 58.26%     |
| Other investments  | 41.74%     |

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



#### How did this financial product consider principal adverse impacts on sustainability factors?

The management according to the principal adverse impact of investment decisions on sustainability factors is not part of the investment strategy in this fund.





### What were the top investments of this financial product?

Principal investments include the 15 positions in the securities portfolio with the highest average market value across all valuation dates. The valuation dates are the last valuation dates of each month in the period under review including the reporting date. The information is given as a percentage of the average fund assets over all reporting dates.

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 01/01/2023 - 31/12/2023

| Largest investments   | Sector                      | Assets | Country    |
|---|-----------------------------|--------|------------|
| UBS ETF CMCI Commodity Carry SF UCITS ETF (IE00BMC5DV85)          | Trust funds and other funds | 4.41%  | Ireland    |
| DWS Invest - Euro High Yield Corporates FC (LU0616840772)         | Trust funds and other funds | 3.58%  | Luxembourg |
| AB - Mortgage Income Portfolio-I2 (LU1699968225)                  | Trust funds and other funds | 2.87%  | Luxembourg |
| iShares China CNY Bond UCITS ETF (IE00BKT6VQ12)                   | Trust funds and other funds | 2.52%  | Ireland    |
| Lyxor EUR 2-10Y Inflation Expectations UCITS ETF (LU1390062245)   | Trust funds and other funds | 2.15%  | Luxembourg |
| JPM Europe High Yield Short Duration Bond (LU1533169881)          | Trust funds and other funds | 2.02%  | Luxembourg |
| UniEuroAspirant A (LU0097169550)                                  | Trust funds and other funds | 1.91%  | Luxembourg |
| Generali Investments SICAV - Central & Eastern Eur (LU0145480769) | Trust funds and other funds | 1.68%  | Luxembourg |
| Deutsche Institutional-ESG Money Plus IC (LU0099730524)           | Trust funds and other funds | 1.63%  | Luxembourg |
| UBS ETF MSCI ACWI SF UCITS ETF (IE00BY-M11K57)                    | Trust funds and other funds | 1.51%  | Ireland    |
| DNCA Invest - Value Europe (LU0284395984)                         | Trust funds and other funds | 1.51%  | Luxembourg |
| Invesco Euro Equity Fund (LU1240329117)                           | Trust funds and other funds | 1.50%  | Luxembourg |
| HSBC Global Investment Funds - Global Emerging Mar (LU0992595826) | Trust funds and other funds | 1.46%  | Luxembourg |
| M&G Lux Investment Funds 1 - M&G Lux Pan European (LU1670717674)  | Trust funds and other funds | 1.37%  | Luxembourg |
| Robeco European High Yield Bonds Class I (LU0226955762)           | Trust funds and other funds | 1.35%  | Luxembourg |



### What was the proportion of sustainability-related investments?

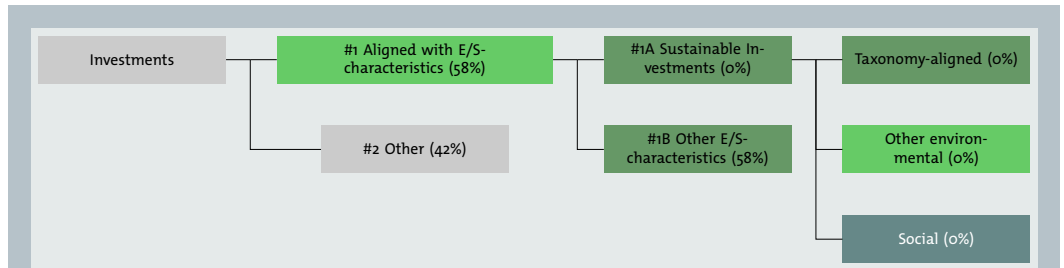
**Asset allocation** describes the share of investments in specific assets.

#### ● What was the proportion of sustainability-related investments?

The assets of the fund are divided into different categories in the chart below. "Investments" covers all assets that can be acquired for the fund.

Category "#1 Aligned with E/S characteristics" comprises those assets that are transacted within the framework of the investment strategy to attain the promoted ecological or social characteristics.

Category "#2 Other investments" includes, for example, derivatives, bank deposits or financial instruments for which there is not enough data to be able to assess it for the sustainable investment strategy of the fund.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category #1 Aligned with E/S characteristics covers:

- The Subcategory #1A Sustainable covers environmentally and socially sustainable investments.
- The sub-category #1B Other E/S characteristics covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

#### ● In which economic sectors were the investments made?

The average of the market values over all valuation dates per economic sector is calculated for all positions of the securities portfolio. The valuation dates are the last valuation dates of each month in the period under review, including the reporting date. The information is given as a percentage of the average fund assets over all reporting dates.

| Sector                             | proportion |
|------------------------------------|------------|
| Trust funds and other funds        | 89.41%     |
| Other financial service activities | 5.33%      |
| Fund management                    | 2.36%      |
| Associated companies               | 0.26%      |



#### To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The fund has not made any sustainable investments with an environmental objective according to the EU Taxonomy Regulation. The minimum share of Taxonomy-aligned investments is therefore shown as 0 per cent as at the reporting date.

#### Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?

Yes

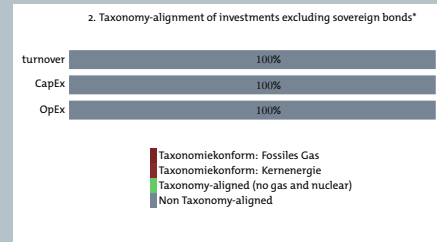
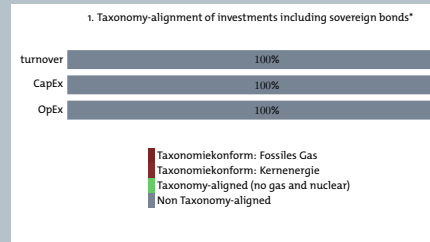
In fossil Gas  In nuclear energy

No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflects the “greenness” of investee companies today.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds\*, the first graph shows the Taxonomy-alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy-alignment only in relation to the investments of the financial product other than sovereign bonds.



\* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

**Enabling activities** directly enable other activities to make a substantial contribution to an environmental objective.

● **What was the share of investments made in transitional and enabling activities?**

No investments were made for this fund that flowed into transitional activities or enabling activities. The minimum share of Taxonomy-aligned investments is therefore shown as 0 per cent as at the reporting date.

**Transitional activities** are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



**What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

“Other investments” included investments that do not contribute to environmental or social characteristics. These include, for example, derivatives, investments for diversification purposes, investments for which no data is available or cash for liquidity management. With the exception of the minimum exclusions that apply to investments for diversification purposes, no minimum environmental or social protection was taken into account in the acquisition of these assets.



### What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The fund applied exclusion criteria.

Investments in companies that violate the UN Global Compact were not considered eligible for investment. The topics of forced labour, child labour and discrimination were also covered in this context. The Best Available Technique (BAT) principle and international environmental legislation, amongst others, were used as assessment guidelines for controversies in the area of environmental

problems. Investments in companies to outlawed weapons (according to the “Ottawa Convention”, “Oslo Convention” and the UN conventions “UN BWC”, “UN CWC”) were not made. Investments in companies that generate a significant proportion of their turnover from the extraction of oil sands or conversion of coal into electricity are excluded.

For investments in countries, countries with a low sustainability rating were excluded. Dimensions of the assessment included environmental, social and governmental activities that comply with international conventions and standards. This was based on an analysis of relevant controversies, such as corruption, environmental pollution or freedom of expression. Countries that violate global norms such

as the Freedom House Index were also excluded.

The investment fund invests at least 51% of the fund’s assets in units of other investment funds that are classified in accordance with Art. 8 or 9 of the Disclosure Regulation.



### How did this financial product perform compared to the reference benchmark?

**Reference benchmarks** are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- Not relevant for this fund.

#### How does the reference benchmark differ from a broad market index?

Not relevant for this fund.

#### How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not relevant for this fund.

#### How did this financial product perform compared with the reference benchmark?

Not relevant for this fund.

#### How did this financial product perform compared with the broad market index?

Not relevant for this fund.

## Tax treatment

Upon the entry into force of the new reporting scheme (from 6 June 2016), the tax treatment will be prepared by Oesterreichische Kontrollbank AG (OeKB) and published at [www.profitweb.at](http://www.profitweb.at). The tax files are available for download for all funds. Please refer to the homepage [www.profitweb.at](http://www.profitweb.at) for further information on eligible or refundable foreign taxes.

## Calculation method of the overall risk: Value at Risk

Reference assets: NONE because of 14% absolute VaR

Risk model:

Multi-factor model with Monte Carlo simulation

Minimum VaR: 1.50%

Average VaR: 3.71%

Maximum VaR: 5.94%

## Disclosures on transparency pursuant to Regulation (EU) 2020/852 or disclosures according to Art. 11 of the Sustainable Finance Disclosure Regulation

The investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

The management according to the principal adverse impact of investment decisions on sustainability factors is not part of the investment strategy in this fund.

However, consideration of principal adverse impact on sustainability factors, including the impact of issuers on sustainability factors, is an integral part of the fund's investment analysis. Sustainability factors include environmental, social and labour concerns, respect for human rights and the fight against corruption and bribery. Investments that are classified as controversial arms manufacturers according to the ESG data underlying the monitoring are subject to an

absolute exclusion. Such exclusion also applies – subject to agreed limits – to investments by or related to issuers that are not compliant with the UN Global Compact criteria according to the data used by the company.

In accordance with the principal adverse sustainability impacts identified at company level, measures are defined for the various asset classes in this context in order to reduce the adverse sustainability impacts. In addition, the company is a signatory to the Principles for Responsible Investment (PRI) and is thus committed to the expansion of sustainable investments and to compliance with the six principles for responsible investment established by the UN.

## Fund regulations pursuant to the Austrian Investment Fund Act (InvFG) 2011

The Austrian Financial Market Authority (FMA) has approved the fund regulations for the investment fund **C-QUADRAT ARTS Total Return Balanced**, a Miteigentumsfonds (co-ownership fund) pursuant to the **Austrian Investment Fund Act 2011 as amended (InvFG)**.

The investment fund is an undertaking for collective investment in transferable securities (UCITS) and is managed by Ampega Investment GmbH (hereinafter: the "Management Company") which is headquartered in Cologne/Germany.

### Article 1 Co-ownership units

The co-ownership units are embodied in unit certificates with the character of financial instruments which are issued to bearer.

The unit certificates are represented by global certificates for each unit class. Therefore, actual securities cannot be issued.

### Article 2 Custodian bank (custodian)

The investment fund's custodian bank (custodian) is Raiffeisen Bank International AG, Vienna.

The custodian bank (custodian) is the paying agent for unit certificates.

### Article 3 Investment instruments and principles

#### The following assets may be selected for the investment fund in accordance with InvFG.

C-QUADRAT Total Return Balanced does not follow any benchmark in terms of its investment strategy. It seeks to realise absolute long-term growth.

The investment fund invests at least 51% of its fund assets in units of other investment funds whereby the acquisition of equity funds is limited to 50% of the fund's assets. The fund may thus acquire units in investment funds which seek to achieve a neutral or opposite performance by comparison with a specific market trend.

Overall the direct acquisition of equities and equity-equivalent securities as well as bonds is limited 49% of the fund's assets, whereby the entire equity-backing ratio, i.e. equities and equity-equivalent securities as well as equity funds, does not exceed 50% of the fund's assets.

The following investment instruments are purchased for the fund's assets subject to compliance with the above description.

#### Securities

Securities (including securities with embedded derivative instruments) may account for up to 49% of the fund assets.

#### Money market instruments

Not applicable.

#### Securities and money market instruments

The acquisition of securities not fully paid in and subscription rights on such instruments or the acquisition of other financial instruments not fully paid in shall be permitted **up to a maximum of 10%** of the fund assets.

Securities may be acquired where they comply with the criteria for listing and trading on a regulated market or a stock exchange pursuant to InvFG.

Securities which do not fulfil the criteria outlined in the above paragraph may account for **up to 10%** of the overall fund assets.

#### Units in investment funds

Units in investment funds (UCITS, UCI) may each and overall amount to **up to 20%** of the fund assets and may be purchased within legally permissible limits unless these UCITS or UCI for their part invest more than 10% of their fund assets in units in other investment funds.

Units in UCI may be purchased for **up to 30%** of the fund assets in total.

#### Derivative instruments

Derivative instruments may account for **up to 49%** of the fund assets (calculated according to market prices) within the framework of the investment fund's strategy and for hedging purposes.

#### Investment fund's risk measurement method:

The investment fund uses the following risk measurement method:

- value at risk
- **absolute VaR**

The VaR figure is calculated pursuant to the 4th chapter of the 4th Austrian Derivatives Risk Calculation and Reporting Ordinance (Derivate-Risikoberechnungs- und Meldeverordnung) as amended.

The allocable risk amount for the overall risk - calculated as the value-at-risk amount for the fund's investments - is limited to a maximum of **14%** of the net asset value of the fund assets (absolute VaR).

#### Sight deposits and deposits at notice

Sight deposits and deposits at notice with notice periods not exceeding 12 months may amount to **up to 49%** of the fund assets.

No minimum bank balance need be maintained.

#### Short-term loans

The Management Company may take up short-term loans of **up to 10%** of the fund assets for account of the investment fund.

#### Repurchase agreements

Not applicable.

#### Securities lending

Not applicable.

Investment instruments may only be acquired uniformly for the entire investment fund, not for an individual unit class or for a group of unit classes. However, this does not apply for currency hedge transactions. These transactions may only be entered into in relation to a single unit class. Expenses and income resulting from a currency hedge transaction shall exclusively be allocated to the relevant unit class.

### Article 4 Issue and redemption modalities

The unit value shall be calculated in EUR.

The value of units will be calculated on each banking day.

#### Issue and front-end load

The issue price is the unit value plus a front-end load per unit of **up to 5.00%** to cover the Management Company's issuing costs, rounded up to the nearest cent. There is currently no front-end load for the retro-free unit class "H".

Issue of the units shall not be limited in principle; however, the Management Company hereby reserves the right to cease issuing unit certificates either temporarily or permanently.

### Redemption and redemption fee

No redemption fee will be charged. The redemption price shall correspond to the unit value rounded down to the nearest cent.

At the request of a unitholder, his unit shall be redeemed out of the investment fund at the applicable redemption price against surrender of the unit certificate.

### Article 5 Financial year

The investment fund's financial year corresponds to the calendar year.

### Article 6 Unit classes and appropriation of income

Both accumulation unit certificates with payment of withholding tax on investment income and accumulation unit certificates without payment of withholding tax on investment income may be issued for the investment fund. Various classes of unit certificates may be issued for this investment fund. The Management Company may decide to establish unit classes or to issue units in a given unit class.

#### Appropriation of income in case of accumulation unit certificates with payment of withholding tax on investment income deducted (accumulation)

The income accumulating over the financial year is not distributed after the costs have been covered. For accumulation unit certificates, the amount determined in accordance with InvG is to be paid from January 1, which, if applicable, is to be used to cover the mandatory amount of withholding tax on investment income to be attributable to deemed-distributed income of the unit certificate

#### Appropriation of income in case of accumulation unit certificates without payment of withholding tax on investment income (fully accumulation)

The income accumulating over the financial year that remains after the deduction of expenses shall not be distributed. No payment pursuant to InvFG will be made. January 1 of the following financial year shall be the key date pursuant to InvFC in case of failure to pay withholding tax on investment income on the annual yield.

The Management Company must ensure by furnishing evidence from the custodial account providers that, at the time of payment, the unit certificates are only held by unitholders who are either not subject to Austrian personal income tax or corporation income tax or who fulfil the requirements for exemption pursuant to section 94 of the Austrian Income Tax Act or for exemption from withholding tax on investment income.

If these preconditions have not been met as of the payment date, the amount calculated pursuant to InvFG shall be paid out by the custodian in the form of credit.

### Article 7 Management fee, reimbursement of expenses, liquidation fee

For its management activity the Management Company receives annual remuneration of up to 2.00% p.a. of the fund assets, calculated on the basis of the values at the end of each month.

In addition, the Management Company receives a monthly variable management fee (performance fee) of 20% of the fund's net performance (development of the unit value) in relation to the "high water mark". The "high water mark" corresponds to the unit value at the end of the previous month when a performance fee was last paid and is continuously calculated on the basis of the average fund volume and will influence the calculated net asset value, within the scope of income. The calculation shall be based on the number of units in circulation at the end of the relevant month.

The costs arising at the introduction of new unit classes for existing asset portfolios shall be deducted from the unit prices of the new unit classes.

At the liquidation of the investment fund, the liquidating party shall receive remuneration amounting to 0.50% of the fund assets.

The Management Company is entitled to reimbursement of all expenses associated with its management of the fund.

Please refer to the prospectus for further information regarding this investment fund.

# ANNEX

## List of stock exchanges with official trading and regulated markets

### 1. Stock exchanges with official trading and regulated markets in the Member States of the EEA as well as stock exchanges in European countries outside the EEA Member States that are considered equivalent to regulated markets

Each Member State is required to maintain an updated list of regulated markets authorised by it. Such list is to be made available to the other Member States and to the European Commission.

Pursuant to the Directive, the European Commission is obliged to publish once per year a list of the regulated markets of which it has received notice.

Due to increasing deregulation and to trading segment specialisation, the list of “regulated markets” is undergoing great changes. The European Commission will therefore provide an updated version on its official website in addition to annual publication of the list in the Official Journal of the European Union.

#### 1.1. The current list of regulated markets is available at:

[https://registers.esma.europa.eu/publication/searchRegister?core=esma\\_registers\\_upreg](https://registers.esma.europa.eu/publication/searchRegister?core=esma_registers_upreg) <sup>1)</sup>

#### 1.2. The following stock exchanges are included in the list of regulated markets:

- |                     |  |
|---------------------|--|
| 1.2.1. Luxembourg:  | Euro MTF Luxembourg                              |
| 1.2.2. Switzerland: | SIX Swiss Exchange AG, BX Swiss AG <sup>2)</sup> |

#### 1.3. Recognised markets in the EEA pursuant to section 67 (2) Item 2 InvFG:

Markets in the EEA that are classified as recognised markets by the respective competent supervisory authorities.

#### NOTE

With the expected withdrawal of the United Kingdom of Great Britain and Northern Ireland (GB) from the EU, GB is losing its status as an EEA Member State and subsequently the local stock exchanges / regulated markets are losing their status as EEA stock exchanges / regulated markets. For this case, we would like to point out that the GB-based stock exchanges and regulated markets Cboe Europe Equities Regulated Market – Integrated Book Segment, London Metal Exchange, Cboe Europe Equities Regulated Market – Reference Price Book Segment, Cboe Europe Equities Regulated Market – Off-Book Segment, London Stock Exchange Regulated Market (derivatives), NEX Exchange Main Board (non-equity), London Stock Exchange Regulated Market, NEX Exchange Main Board (equity), Euronext London Regulated Market, ICE FUTURES EUROPE, ICE FUTURES EUROPE - AGRICULTURAL PRODUCTS DIVISION, ICE FUTURES EUROPE - FINANCIAL PRODUCTS DIVISION, ICE FUTURES EUROPE - EQUITY PRODUCTS DIVISION und Gibraltar Stock Exchange are considered as stock exchanges or recognised regulated markets of a third country within the meaning of InvFG 2011 and/or the UCITS Directive that are expressly provided in these fund regulations.

<sup>1)</sup> To open the directory in the column on the left under “Entity Type”, select the restriction to “Regulated market” and click “Search” (or “Show table columns” and “Update”). The link can be changed by ESMA.

<sup>2)</sup> In the event that the stock exchange equivalence for Switzerland expires, SIX Swiss Exchange AG and BX Swiss AG are to be subsumed under point 2 “Stock exchanges in European countries outside the EEA Member States” until further notice.



**2. Stock exchanges in European countries that are not members of the EEA**

- |      |                     |   |
|------|---------------------|---|
| 2.1. | Bosnia Herzegovina: | Sarajevo, Banja Luka  |
| 2.2. | Montenegro:         | Podgorica   |
| 2.3. | Russia:             | Moscow (RTS Stock Exchange); Moscow Interbank Currency Exchange (MICEX) |
| 2.4. | Switzerland:        | SWX Swiss-Exchange  |
| 2.5. | Serbia:             | Belgrade  |
| 2.6. | Turkey:             | Istanbul (for stock market, "National Market" only)                     |

**3. Stock exchanges in non-European countries**

- |       |                       |   |
|-------|-----------------------|---|
| 3.1.  | Australia:            | Sydney, Hobart, Melbourne, Perth  |
| 3.2.  | Argentina:            | Buenos Aires  |
| 3.3.  | Brazil:               | Rio de Janeiro, Sao Paulo   |
| 3.4.  | Chile:                | Santiago  |
| 3.5.  | China:                | Shanghai Stock Exchange, Shenzhen Stock Exchange  |
| 3.6.  | Hong Kong:            | Hong Kong Stock Exchange  |
| 3.7.  | India:                | Mumbai  |
| 3.8.  | Indonesia:            | Jakarta   |
| 3.9.  | Israel:               | Tel Aviv  |
| 3.10. | Japan:                | Tokyo, Osaka, Nagoya, Kyoto, Fukuoka, Niigata, Sapporo, Hiroshima   |
| 3.11. | Canada:               | Toronto, Vancouver, Montreal  |
| 3.12. | Colombia:             | Bolsa de Valores de Colombia  |
| 3.13. | Korea:                | Korea Exchange (Seoul, Busan)   |
| 3.14. | Malaysia:             | Kuala Lumpur, Bursa Malaysia Berhad   |
| 3.15. | Mexico:               | Mexico City   |
| 3.16. | New Zealand:          | Wellington, Christchurch / Invercargill, Auckland   |
| 3.17. | Peru:                 | Bolsa de Valores de Lima  |
| 3.18. | Philippines:          | Manila  |
| 3.19. | Singapore:            | Singapore Stock Exchange  |
| 3.20. | South Africa:         | Johannesburg  |
| 3.21. | Taiwan:               | Taipei  |
| 3.22. | Thailand:             | Bangkok   |
| 3.23. | USA:                  | New York, American Stock Exchange (AMEX), New York Stock Exchange (NYSE), Los Angeles / Pacific Stock Exchange, San Francisco / Pacific Stock Exchange, Philadelphia, Chicago, Boston, Cincinnati |
| 3.24. | Venezuela:            | Caracas   |
| 3.25. | United Arab Emirates: | Abu Dhabi Securities Exchange (ADX)   |

**4. Organised markets in countries that are not members of the European Community**

- |      |              |   |
|------|--------------|---|
| 4.1. | Japan:       | Over the Counter Market   |
| 4.2. | Canada:      | Over the Counter Market   |
| 4.3. | Korea:       | Over the Counter Market   |
| 4.4. | Switzerland: | SWX-Swiss Exchange, BX Berne eXchange; Over the Counter Market der Mitglieder der International Capital Market Association (ICMA), Zürich |
| 4.5. | USA:         | Over the Counter Market (unter behördlicher Beaufsichtigung wie z.B. durch SEC, FINRA)  |

## 5. Stock exchanges with futures and options markets

- 5.1. Argentina: Bolsa de Comercio de Buenos Aires
- 5.2. Australia: Australian Options Market, Australian Securities Exchange (ASX)
- 5.3. Brazil: Bolsa Brasileira de Futuros, Bolsa de Mercadorias & Futuros, Rio de Janeiro Stock Exchange, Sao Paulo Stock Exchange
- 5.4. Hong Kong: Hong Kong Futures Exchange Ltd.
- 5.5. Japan: Osaka Securities Exchange, Tokyo International Financial Futures Exchange, Tokyo Stock Exchange
- 5.6. Canada: Montreal Exchange, Toronto Futures Exchange
- 5.7. Korea: Korea Exchange (KRX)
- 5.8. Mexico: Mercado Mexicano de Derivados
- 5.9. New Zealand: New Zealand Futures & Options Exchange
- 5.10. Philippines: Manila International Futures Exchange
- 5.11. Singapore: The Singapore Exchange Limited (SGX)
- 5.12. Slovakia: RM-System Slovakia
- 5.13. South Africa: Johannesburg Stock Exchange (JSE), South African Futures Exchange (SAFEX)
- 5.14. Switzerland: EUREX
- 5.15. Turkey: TurkDEX
- 5.16. USA: Amercian Stock Exchange, Chicago Board Options Exchange, Chicago, Board of Trade, Chicago Mercantile Exchange, Comex, FINEX, Mid America Commodity Exchange, ICE Future US Inc. New York, Pacific Stock Exchange, Philadelphia Stock Exchange, New York Stock Exchange, Boston Options Exchange (BOX)

## Information on the management company

### Management company

Ampega Investment GmbH  
Charles-de-Gaulle-Platz 1  
50679 Cologne  
P.O. Box 101665  
50456 Köln  
Germany

Phone +49 (221) 790 799-799

Fax +49 (221) 790 799-729

Email [fonds@ampega.com](mailto:fonds@ampega.com)

Web [www.ampega.com](http://www.ampega.com)

Local Court Cologne: HRB 3495

VAT ID No. DE 115658034

Subscribed capital: 6 mn. EUR (as of 31/12/2023)

The subscribed capital has been fully paid in.

### Management Board

Dr. Thomas Mann, Spokesman  
Member of the Management Board of  
Ampega Asset Management GmbH, Cologne

Dr. Dirk Erdmann  
Member of the Management Board of  
Ampega Asset Management GmbH, Cologne

Stefan Kampmeyer  
Member of the Management Board of  
Ampega Asset Management GmbH, Cologne

Jürgen Meyer

Djam Mohebbi-Ahari

### Supervisory Board

Dr. Jan Wicke, Chairman  
Member of the Management Board  
of Talanx AG, Hanover

Clemens Jungsthöfel, Deputy Chairman  
Member of the Management Board  
of Hannover Rück SE, Hannover

Jens Hagemann  
Master of Business Administration, Munich

Dr. Christian Hermelingmeier  
Member of the Management Board  
of HDI Global SE, Hannover

Sven Lixenfeld  
Member of the Management Board  
of HDI Deutschland AG, Düsseldorf

### Fund management

ARTS Asset Management GmbH  
Schottenfeldgasse 20  
1070 Vienna  
Austria

### Custodian bank

Raiffeisen Bank International AG  
Am Stadtpark 3  
1030 Vienna  
Austria

### Distribution offices

Other than the custodian bank/custodian, additional distribution offices may be specified.

### Auditors

Deloitte Audit Wirtschaftsprüfungs GmbH  
Renngasse 1/Freyung  
1010 Vienna  
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