

Semi-annual report

C-QUADRAT ARTS Total Return Balanced

1 January 2023 to 30 June 2023

UCITS Fund



Composition of fund assets

Statement of assets as of 30/06/2023

Class designation	ISIN	Currency	Holdings 30/06/2023	Purchase/ accruals	Sales/ disposals	Rate	Market value in EUR	% of fund assets
						period under review		
INVESTMENT CERTIFICATES							219,110,924.01	98.35
INVESTMENT CERTIFICATES EURO							176,322,437.55	79.15
AB FCP I-MORTG.INC. I2EOH	LU1699968225	EUR	680,000	680,000	0	14.9100	10,138,800.00	4.55
ACATIS IFK VALUE RENTEN A	DE000A0X7582	EUR	90,000	212,000	122,000	40.5200	3,646,800.00	1.64
ALLIANZ INV OSTEU RF (T)	AT0000739255	EUR	39,000	0	0	0.0000	1.00	0.00
ALLIANZ INV. NACH. RFD (A)	AT0000A19NT8	EUR	23,400	47,000	23,600	89.1500	2,086,110.00	0.94
AMUNDI ETF STOXX EURO.50	FR0010790980	EUR	8,600	8,600	72,000	102.4000	880,640.00	0.40
AMUNDI GERMAN EQUITY H DA	DE000A0RL2F6	EUR	24,100	24,100	0	205.3300	4,948,453.00	2.22
APOLLO NACH.HIGH YIELD T	AT0000496179	EUR	52,000	52,000	0	41.9300	2,180,360.00	0.98
ASHMORE-EM.MKTS L.C.B.EOR	LU0493866056	EUR	12,900	108,000	95,100	46.2800	597,012.00	0.27
BLUEBAY FDS-EM.HY.C.B.IEO	LU0720470953	EUR	19,200	19,200	0	121.7300	2,337,216.00	1.05
BLUEBAY-H.Y.ESG BD I-EO	LU0242579596	EUR	20,500	20,500	0	231.1700	4,738,985.00	2.13
BNPP LOCAL EM BD IRHEOC	LU0823386916	EUR	7,000	58,000	51,000	86.8700	608,090.00	0.27
BNYMGF-G.SH.-D.H.Y.B.HEOH	IE00BD5CTX77	EUR	4,050,000	4,750,000	700,000	1.0626	4,303,530.00	1.93
COMGEST MONDE I	FR0011007251	EUR	1,650	1,650	0	3,062.1500	5,052,547.50	2.27
DEKA-EUROPASELECT CF	DE0009786186	EUR	17,300	17,300	0	94.6300	1,637,099.00	0.73
DEKA-EUROPAVALUE CF	LU0100187060	EUR	60,000	60,000	0	57.7400	3,464,400.00	1.56
DNCA INV.-ALPHA BDS I EO	LU1694789378	EUR	24,600	24,600	64,800	120.8300	2,972,418.00	1.33
DPAM L-BDS.EM SUST.FCEO	LU0907928062	EUR	25,000	25,000	0	145.1800	3,629,500.00	1.63
DWS I.EO HY CORP. FC	LU0616840772	EUR	60,500	60,500	0	164.8800	9,975,240.00	4.48
DWS QI EUROPEQUITY TFC	DE000DWS25Q1	EUR	29,500	29,500	0	136.6900	4,032,355.00	1.81
DWS QI EUROZONE EQUITY RC	DE0009778563	EUR	37,500	37,500	0	129.1900	4,844,625.00	2.17
FID.II-MSCI JAPAN I.PEOHA	IE00BYX5NH74	EUR	330,000	330,000	0	7.3856	2,437,248.00	1.09
GAM M.B.-LOC.EM.BD BEOCAP	LU0256064774	EUR	3,750	31,000	27,250	163.7700	614,137.50	0.28
GEN.INV.-C.+E.EUR.BD BXEO	LU0145480769	EUR	40,800	47,100	38,300	173.1480	7,064,438.40	3.17
INVECO-INV.EURO EQ.CA.EO	LU1240329117	EUR	146,000	146,000	0	35.6700	5,207,820.00	2.34
INVECO-JAP.EQ.AD.CEOHCAP	LU0955866511	EUR	216,000	216,000	0	23.6000	5,097,600.00	2.29
JPM FDS-EU.SEL.EQ.I AC.EO	LU0247995813	EUR	19,000	19,000	0	274.4600	5,214,740.00	2.34
JPM-EO.H.Y SH.DUR.B CAEO	LU1533169881	EUR	48,200	28,000	0	110.0180	5,302,867.60	2.38
JPM.FDS-US HED.EQ.CACCEO	LU1297691492	EUR	26,500	26,500	0	144.5600	3,830,840.00	1.72
KATHREIN S.EM L BD(I)(T)	AT0000A2HU91	EUR	9,300	9,300	0	98.9200	919,956.00	0.41
LOYS - LOYS GLOBAL S	LU0277768098	EUR	2,220	4,450	2,230	1,101.8900	2,446,195.80	1.10
M+G1-PAEUSUPAAL EOAC	LU1670717674	EUR	158,000	158,000	0	32.8145	5,184,691.00	2.33
N.B.I.FD.E.M.D.L.C.ACCIEO	IE00B975F507	EUR	45,000	370,000	325,000	7.4900	337,050.00	0.15
OAKS EMUF-FIERA OEMS BEOA	IE00BKTNQ673	EUR	250,000	250,000	0	12.5170	3,129,250.00	1.40
ROBECO EUROP.HGH YLD IHEO	LU0226955762	EUR	4,700	9,100	24,500	246.8900	1,160,383.00	0.52
SISF E.M.D.A.R.C ACC E HD	LU0177222394	EUR	186,000	270,000	84,000	27.7880	5,168,568.00	2.32
SISF EURO HIGH YIELD CAEO	LU0849400030	EUR	32,500	32,500	0	152.4519	4,954,686.75	2.22
SPDR MSCI EUR.UTIL.UETF	IE00BKWQOP07	EUR	23,700	23,700	0	161.0000	3,815,700.00	1.71
UBS FDSO-CMCI CO.CR.SFHEO	IE00BMC5DV85	EUR	169,600	80,600	0	115.5000	19,588,800.00	8.79
UBSLFS-F.MSCI EMU LV EOAD	LU1215454460	EUR	146,000	146,000	0	15.2340	2,224,164.00	1.00
UNIRENTA OSTEUROPA A	LU0097169550	EUR	351,500	351,500	0	28.0900	9,873,635.00	4.43
VON.TW.FOUR M.E.A.B.S.IEO	LU1602255561	EUR	26,500	26,500	0	103.9100	2,753,615.00	1.24
XTR.MSCIEUUTESGSC 1C	LU0292104899	EUR	60,500	60,500	0	130.9400	7,921,870.00	3.56
INVESTMENT CERTIFICATES U.S. DOLLAR							22,226,710.75	9.98
HSBC GIF-GL.EM.MESGLDICDL	LU0992595826	USD	1,680,000	1,680,000	0	9.3730	14,461,716.49	6.49
MSI-INTL EQU.(E.US) Z	LU1121079674	USD	87,000	87,000	0	34.5600	2,761,372.09	1.24
PGIF-F.U.EM F.I.I DL ACC	IE00BD2ZKP80	USD	460,000	460,000	0	11.8439	5,003,622.17	2.25

Statement of assets as of 30/06/2023

Class designation	ISIN	Currency	Holdings 30/06/2023	Purchase/ accruals	Sales/ disposals	Rate	Market value in EUR	% of fund assets
						period under review		
INVESTMENT CERTIFICATES BRITISH POUND							11,647,801.15	5.23
PFI ETF-PLS SH.MA.LSI	IE00B6225G73	GBP	99,000	99,000	0	101.5300	11,647,801.15	5.23
INVESTMENT CERTIFICATES SWISS FRANC							8,913,974.56	4.00
AXA WF-SWITZERL.EQU. FT	LU0087657408	CHF	67,600	67,600	0	103.4900	7,162,084.36	3.21
SISF SWISS EQUITY C ACC	LU0106244444	CHF	25,500	52,000	26,500	67.1077	1,751,890.20	0.79
FORWARD EXCHANGE DEALINGS							90,734.36	0.04
DTG EUR CHF 14.07.23	DTG167818	EUR	-1,606,627	0	1,606,627	0.9761	742.60	0.00
DTG EUR CHF 14.07.23	DTG168826	EUR	119,803	119,803	0	0.9761	-57.83	-0.00
DTG EUR CZK 14.07.23	DTG167820	EUR	-16,383,835	0	16,383,835	23.7315	72,432.40	0.03
DTG EUR PLN 14.07.23	DTG167814	EUR	-3,459,658	0	3,459,658	4.4489	17,617.19	0.01
CASH AT BANK							3,879,853.12	1.74
EUR balances							2,059,384.65	0.92
EUR balances							2,059,384.65	0.92
BALANCES IN OTHER EU CURRENCIES							1,944.80	0.00
CZK							752.38	0.00
PLN							1,192.42	0.00
BALANCES/LIABILITIES IN NON-EU CURRENCIES							1,529.25	0.00
CHF							1,529.25	0.00
DELIVERY TRANSACTIONS/PAYMENT TRANSACTIONS							1,816,994.42	0.82
DELIVERY TRANSACTIONS/ PAYMENT TRANSACTIONS							1,816,994.42	0.82
DEFERRED INCOME							-301,196.75	-0.14
VARIOUS CHARGES							-410,421.95	-0.18
PORTFOLIO-BASED COM- MISSION RECEIVABLES							27,199.68	0.01
OTHER RECEIVABLES							34,531.43	0.02
INTEREST CLAIMS							47,357.27	0.02
VARIOUS							136.82	0.00
ZIFO_COL CASH_COLL_RECEIVABLE_IG		EUR	137	742	605	1.0000	136.82	0.00
Fund assets						EUR	222,780,314.74	100.00¹⁾
Unit value class C-QUADRAT ARTS Total Return Balanced (TTH)						EUR	199.10	
Unit value class C-QUADRAT ARTS Total Return Balanced (VTH) I						EUR	209.33	
Unit value class C-QUADRAT ARTS Total Return Balanced (VTH) IA						EUR	209.48	
Unit value class C-QUADRAT ARTS Total Return Balanced (TTH) PLN						PLN	868.66	
Unit value class C-QUADRAT ARTS Total Return Balanced (TTH) CHF						CHF	108.57	
Unit value class C-QUADRAT ARTS Total Return Balanced (VTH) IA CZK						CZK	1,266.16	
Unit value class C-QUADRAT ARTS Total Return Balanced (VTH) A PLN H						PLN	124.93	
Unit value class C-QUADRAT ARTS Total Return Balanced (TTH) H						EUR	106.00	
Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (TTH)						Units	811,914.584	
Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (VTH) I						Units	10,444.710	
Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (VTH) IA						Units	83,560.821	
Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (TTH) PLN						Units	53,543.000	
Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (TTH) CHF						Units	13,071.297	
Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (VTH) IA CZK						Units	307,637.479	
Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (VTH) A PLN H						Units	123,630.000	
Number of units in circulation class C-QUADRAT ARTS Total Return Balanced (TTH) H						Units	90,607.463	

¹⁾ Rounding the percentage during the calculation may have caused minor rounding differences.

Exchange rates (indirect quotation) as of 29/06/2023

British pound	(GBP)	0.86295	= 1 (EUR)
Euro	(EUR)	1.00000	= 1 (EUR)
Polish zloty	(PLN)	4.44325	= 1 (EUR)
Swiss franc	(CHF)	0.97680	= 1 (EUR)
Czech koruna	(CZK)	23.70000	= 1 (EUR)
US Dollar	(USD)	1.08885	= 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/ accruals	Sales/ disposals
INVESTMENT CERTIFICATES INCLUDED IN OTHER ORGANISED MARKETS SWISS FRANC				
LO FDS.-SF CR.BD(FOR.)NA	LU0209983930	CHF	365,000	365,000
VONTOBEL-SU.SF.BD I-SF	LU0278084768	CHF	39,500	39,500
INVESTMENT CERTIFICATES INCLUDED IN OTHER ORGANISED MARKETS CZECH KORUNA				
GS CZ CROWN BD PCCZK	LU0082087437	CZK	98,500	98,500
INVESTMENT CERTIFICATES INCLUDED IN OTHER ORGANISED MARKETS EURO				
A.C.-ASS.CR.SE.ESG I	LU0890803710	EUR	5,900	5,900
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-AM.F.EM CO.BD IE0HC	LU0755947800	EUR	0	6,000
AF-AMU.F.E.HY BD IE0C	LU0119109980	EUR	0	1,290
AGIF-EUROPEQU.VAL. A EO	LU1143163779	EUR	9,100	9,100
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
ASSCVI-EM.CO.BD IAHEO	LU0700927352	EUR	0	240,000
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-I.G.ABS.RTN B.IEO	LU0627763740	EUR	0	10,700
BNPP US SHORT DUR.BD CHEO	LU0194436803	EUR	41,000	41,000
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
DNCA INV.-VALUE EUROPE I	LU0284395984	EUR	47,200	47,200

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/ accruals	Sales/ disposals
DPAM BDS L-GOV. GL.FEOHA	LU1554272481	EUR	34,500	34,500
FID.FDS-GL INDUSTR.YACCEO	LU0346389181	EUR	0	71,500
GEN.INV.- EURO BOND BXEO	LU0145476148	EUR	24,100	24,100
GSF-EM.MKTS COR.BD IA EOH	LU0622306495	EUR	0	36,000
HSBC GIF-EURO HGH YLD I C	LU0165129072	EUR	0	29,500
INVESCOMI STXE600 HEALC A	IE00B5MJYY16	EUR	7,000	7,000
INVESCOMI STXE600 UTILITY	IE00B5MTXK03	EUR	25,000	25,000
IQAM SRI SPARTRUST M (AT)	AT0000AONVC5	EUR	44,500	44,500
ISH.STOXX EUROPE 50 U.ETF	DE0005933949	EUR	0	174,000
ISHSVII-MSCI E.DL H.ACC	IE00BWZN1T31	EUR	0	940,000
JAMS-JP.ST.AB.RE.BD IAEOH	IE00BLP58Q81	EUR	0	242,000
JAMS-MERIAN G.DY.BD AEOHA	IE00B553LK51	EUR	0	207,000
JPM-E.M.C.B JPMEMCB IAEOH	LU1306423655	EUR	0	52,000
JPM-EO.HYB.JPMEHYB IAEO	LU0248062605	EUR	0	48,500
JSS-JSS S.BD.TR GL.IEOAH	LU1332518478	EUR	54,600	54,600
LA FRANCAISE SUB DEB C	FR0010674978	EUR	0	4,870
LA FRANCAISE-TRESORERIE I	FR0010609115	EUR	165	165
LIF-600 INSURA. EOA	LU1834987973	EUR	86,000	86,000
LIF-600 MEDIA EOA	LU1834988195	EUR	66,000	66,000
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
LYXOR IBEX35 (DR) U.ETF D	FR0010251744	EUR	152,000	152,000
LYXOR IF-LYX.SM.O.R.UECEO	LU1190417599	EUR	0	90,500
M+G(L)1-E.IN.L.COR. CAEO	LU1582984222	EUR	0	197,000
MFVI-M.GLG G.EM.D.TR.ILHE	IE00BD3B6G86	EUR	0	4,600
MUL-LYX.EO 2-10Y I.EX. A	LU1390062245	EUR	230,400	230,400
NIFLI-OST.EUR.H.INC. IAEO	LU0556616935	EUR	0	34,400
NORDEA 1-EUR.FIN.DBT BIEO	LU0772943501	EUR	44,400	44,400
NORDEA 1-FLEX.FI BI-EO	LU0915363070	EUR	11,000	11,000
SPDR MSCI EUR.CO.SER.UETF	IE00BKWQ0N82	EUR	50,700	50,700
UBSLFS-MSCI EMU VAL. EOAA	LU0950669845	EUR	460,000	460,000
VANECK MSTR.DM DIV.UC.ETF	NL0011683594	EUR	0	260,000
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
INVESTMENT CERTIFICATES INCLUDED IN OTHER ORGANISED MARKETS U.S. DOLLAR				
ISHS V-M.WHCS ESG ETF DLD	IE00BJ5JNZ06	USD	0	3,010,000

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/ accruals	Sales/ disposals
FORWARD EXCHANGE DEALINGS SWISS FRANC				
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 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 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

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/ accruals	Sales/ disposals
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 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
FORWARD EXCHANGE DEALINGS CZECH KORUNA				
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 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 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
FORWARD EXCHANGE DEALINGS EURO				
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 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 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 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 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 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 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 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
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

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/ accruals	Sales/ disposals
DTG EUR PLN 14.04.23	DTG163991	EUR	3,416,321	3,416,321
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
FORWARD EXCHANGE DEALINGS POLISH ZLOTY				
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 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 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) A PLN H a performance fee of 21,777.53 PLN (0.141 % 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.

Information on the management company

Management company

Ampega Investment GmbH
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Fax +49 (221) 790 799-729

Email fonds@ampega.com

Web www.ampega.com

Local Court Cologne: HRB 3495

VAT ID No. DE 115658034

Subscribed capital: 6 mn. EUR (as of 30/06/2023)

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
Chairman 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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