



iMGP

Société d'Investissement à Capital Variable (SICAV)
Luxemburg

**Geprüfter Jahresbericht
per 31. Dezember 2023**

R.C.S. Luxemburg B-55740

Zeichnungen auf Grundlage der Finanzberichte sind nicht statthaft. Die Zeichnungen sind einzig dann rechtsgültig, wenn sie ausgehend von der Emissionsbroschüre unter Anlage des letzten Jahresberichts und des letzten Halbjahresberichts nach seiner Veröffentlichung getätigt werden.

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Zeichnungen können nicht auf der Grundlage des Jahresberichts angenommen werden. Zeichnungen sind nur dann gültig, wenn sie auf der Grundlage des Verkaufsprospektes und der wesentlichen Anlagerinformationen zusammen mit dem aktuellsten Jahresbericht und, sofern anschließend veröffentlicht, dem aktuellsten Halbjahresbericht angenommen werden.

Verwaltung und Administration

Verwaltungsratsvorsitzender

iM Square SAS vertreten durch Hr. Phillippe Couvrecelle,
Conducting Officer
Paris
Frankreich

Hr. Philippe Dupuis
Vorsitzende
Tigrou Consulting SASU,
Paris
Frankreich

Hr. Claude Kremer
Partner,
Arendt & Medernach S.A.,
Luxemburg
Großherzogtum Luxemburg

iM Global Partner SAS vertreten durch Hr. Philippe Uzan
iM Global Partner SAS, Deputy CEO
Paris
Frankreich

Verwaltungsrat der Verwaltungsgesellschaft

Hr. Phillippe Couvrecelle
Geschäftsführer,
iM Global Partner SAS,
Paris
Frankreich

Hr. Philippe Uzan
Stellvertretender Geschäftsführer,
iM Global Partner SAS,
Paris
Frankreich

Hr. Massimo Paolo Gentili
Partner,
Gentili & Partners,
Luxemburg
Großherzogtum Luxemburg

Hr. Jamie Hammond
Stellvertretender CEO - Leiter der Region EMEA,
iM Global Partner UK Limited
Großbritannien

Geschäftssitz

5, Allée Scheffer
L-2520 Luxemburg

Verwaltungsgesellschaft

iM Global Partner Asset Management S.A.
10-12, Boulevard Franklin Delano Roosevelt
L-2450 Luxemburg

Depotbank und Zentrale Verwaltung

CACEIS Bank, Luxembourg Branch 5, Allée Scheffer
L-2520 Luxemburg

Verwaltung und Administration

Transfer- und Eintragungsstelle

CACEIS Bank, Luxemburg Branch
5, Allée Scheffer
L-2520 Luxemburg

Rechnungsprüfer

PricewaterhouseCoopers,
Société coopérative
2, Rue Gerhard Mercator,
L-2182 Luxemburg

Rechtsberater

Arendt & Medernach S.A.
41A, Avenue J. F. Kennedy
L-2082 Luxemburg

Allgemeine Informationen

Der Nettoinventarwert je Anteil jedes Teilfonds, der Emissions-, Rückkauf- und Umtauschpreis sind der Öffentlichkeit an jedem Bewertungstag am Geschäftssitz der Gesellschaft in Luxemburg und des Vertreters in der Schweiz zugänglich. Gleichzeitig werden sie in der Schweiz auf www.fundinfo.com veröffentlicht.

Das Geschäftsjahr beginnt am 1. Januar jeden Jahres und endet am 31. Dezember desselben Jahres.

Die Gesellschaft veröffentlicht jährlich einen ausführlichen Bericht über ihre Geschäftstätigkeit und die Vermögensverwaltung, dem auch die Bilanz in USD, die detaillierte Aufstellung der Vermögenswerte jedes Teilfonds und der Bericht des „réviseur d'entreprises agréé“ beiliegen.

Darüber hinaus veröffentlicht sie jeweils halbjährlich einen ungeprüften Bericht.

Die Jahreshauptversammlung der Anteilinhaber findet jährlich am Geschäftssitz der Gesellschaft oder an einem anderen Ort in Luxemburg statt, der auf der Einladung zu vermerken ist.

Die Jahreshauptversammlung der Anteilinhaber findet jeweils am dritten Donnerstag im April um 15.00 Uhr bzw. - sofern dieser auf einen Feiertag fällt - am folgenden Werktag statt.

Entsprechende Mitteilungen zu den Hauptversammlungen werden den Anteilinhabern auf ihren Namen lautend mindestens acht Tage vor der Hauptversammlung an ihre im Anteilinhaberverzeichnis vermerkte Anschrift gesandt.

Diesen Mitteilungen sind die Uhrzeit und der Ort der Hauptversammlung und die Zulassungsbedingungen, die Tagesordnung und die Anforderungen des luxemburgischen Gesetzes im Hinblick auf die erforderliche Stimmenzahl und Mehrheit zu entnehmen. Mitteilungen können im Falle des Großherzogtums Luxemburg bzw. der Schweiz auch im „RESA“ und in einer Luxemburger Zeitung (Luxemburger Wort) sowie auf der Website www.fundinfo.com und in der Presse oder in anderen Medien veröffentlicht werden, die vom Verwaltungsrat bzw. der Verwaltungsgesellschaft in den jeweiligen Ländern, in denen der Fonds vertrieben wird, ausgewählt werden, sowie auf www.fundsquare.net. Die Anforderungen im Hinblick auf die Teilnahme, die Stimmenzahl und die Stimmenmehrheit anlässlich der Hauptversammlungen sind § 67 und 67-1 (in ihrer geänderten Fassung) des Gesetzes vom 10. August 1915 zu Handelsgesellschaften und der Satzung der Gesellschaft zu entnehmen.

Etwaige Mitteilungen an die Anteilinhaber werden auf folgenden Websites veröffentlicht: www.fundinfo.com und www.fundsquare.net.

Bericht der Verwaltungsrats

2023 erwies sich für Strategen als ein bescheidenes Jahr, für Anleger hingegen als ein großartiges Jahr, in dem fast alle wichtigen Anlageklassen positive Renditen erzielten, da Inflations- und Rezessionsängste sowie die Folgen höherer Zinsen den globalen Märkten nichts anhaben konnten. 2023 setzten die Zentralbanken ihre geldpolitische Straffung fort, allen voran die US-Notenbank, die nach sieben Zinsanhebungen auf insgesamt 4,25 % im Jahr 2022 ihre Straffungspolitik mit vier weiteren Zinsanhebungen zwischen Januar und Juli fortführte. Damit stieg die Obergrenze ihres Leitzinses auf 5,5 %, das ist der höchste Stand seit dem Jahr 2000.

Die globalen Aktienmärkte verzeichneten im Jahr 2023 eine kräftige Erholung und trotzten den negativen Erwartungen angesichts der sich verschärfenden wirtschaftlichen Rahmenbedingungen, zumal die Zentralbanken weltweit ihre Zinssätze weiter anhoben, um die Inflation zu bekämpfen. Der MSCI AC World Index schloss das Jahr mit einem Plus von 22,2 % in US-Dollar ab.

Der drastische Zinsanstieg blieb nicht ohne Folgen: Im März und April kam es innerhalb weniger Wochen zu drei der vier größten Bankenpleiten in der Geschichte der USA, und die Schweizer Bank Credit Suisse wurde zur Übernahme durch den Erzrivalen UBS gezwungen. Trotz dieser Turbulenzen und der im Jahresverlauf stagnierenden Unternehmensgewinne auf Indexebene legten die Aktienmärkte dank der positiven Stimmung unter den Anlegern und der vielfältigen Erweiterung zu.

Unter normalen Umständen würde man davon ausgehen, dass eine derart restriktive Geldpolitik Wachstumswerte benachteiligen würde, die in der Regel eine längere Laufzeit haben oder einen höheren Anteil ihrer Gewinne in der Zukunft generieren. Jedoch übertrafen die wachstumsorientierten Verwaltungsansätze im Laufe des Jahres die wertorientierten, wie die Wertentwicklung des MSCI AC World Growth Index mit einer Rendite von 33,2 % im Vergleich zu einem Plus von 11,8 % für den MSCI AC World Value Index belegt.

Der wichtigste Einzelfaktor, der die Jahresperformance beeinflusste, war die Outperformance der „Magnificent 7“, einer Gruppe von US-Mega-Cap-Unternehmen: Apple, Alphabet (Google), Microsoft, Amazon.com, Meta Platforms (Facebook), Tesla und Nvidia. Der Bloomberg Magnificent 7 Index erzielte im Jahr 2023 eine Rendite von über 107 %, während der S&P 500 ohne die „Magnificent 7“ lediglich ein Plus von 15,4 % erzielte.

Diese Performancekonzentration auf die wichtigsten Indexkomponenten bescherte aktiven Aktienanlegern ein schwieriges Umfeld, um Wertsteigerungen zu erzielen, da es nur sehr wenige Unternehmen gab, die die kleine Gruppe der großen Gewinner des Jahres übertrafen. Allerdings schwächte sich die Outperformance der „Magnificent 7“ im Verlauf der Jahresend-Rally in den letzten beiden Monaten des Jahres ab, nachdem die US-Notenbank angekündigt hatte, dass sie 2024 voraussichtlich Zinssenkungen vornehmen werde. Dies lässt auf ein besseres Umfeld für eine aktive Anlageverwaltung im kommenden Jahr schließen.

Überraschungssieger des Jahres 2023 war die Wertentwicklung des japanischen Marktes, wo der Referenzindex Topix Net Return Index das Jahr mit einem Plus von 27,8 % in Lokalwährung schloss. Ausschlaggebend hierfür waren positive Meldungen über die Inflation, den Konsum und eine Lockerung der Maßnahmen zur Kontrolle der Zinskurve durch die Bank of Japan. Auch der Eurostoxx 50 Index legte ein erfolgreiches Jahr mit einer Rendite von knapp über 22 % in Lokalwährung hin, wenngleich er, bedingt durch die geringere Konzentration im Technologiesektor und das Engagement im Luxussektor in einem schwächer tendierenden China, hinter seinen US- und globalen Pendanten zurückblieb. Im Unterschied zu den positiven Renditen in der übrigen Welt gerieten chinesische Aktien 2023 unter Druck, nachdem zu Jahresbeginn ein starkes Wachstum infolge der Wiederbelebung der Wirtschaft nach den COVID-Lockdowns erwartet worden war. Der Hang Seng Index in Hongkong gab im Jahr 2023 um 12,8 % in Lokalwährung nach und verzeichnete damit seine erste vierjährige Verlustserie seit seiner erstmaligen Berechnung im Jahr 1969. Diese Abschwächung wirkte sich auch auf die Aktien des chinesischen Festlands aus, wo der CSI 300 gegenüber dem Vorjahr um 11,4 % in Lokalwährung sank.

Die Rendite zehnjähriger US-Staatsanleihen schloss zum Jahresende auf demselben Niveau wie zu Jahresbeginn bei 3,87 %, wenn auch unter sehr unterschiedlichen finanziellen Bedingungen. Zwar standen die Renditen nicht unter dem Eindruck unmittelbarer Ausschläge, doch lag ihre Schwankungsbreite im Jahresverlauf immerhin zwischen 3,31 % und 4,99 %.

Die Kreditspreads (der Aufschlag, den Unternehmensanleihen gegenüber ihren staatlichen Pendanten erhalten) verengten sich im Jahresverlauf. Zu Beginn des Jahres 2023 wies der Bloomberg US Intermediate Credit Option Adjusted Spread einen Aufschlag von 104 Basispunkten (Bp.) gegenüber US-Staatsanleihen mit gleicher Laufzeit auf. Dieser Spread weitete sich im Laufe des ersten Quartals aus und erreichte Mitte März, als die Silicon Valley Bank und die Signature Bank einen Kollaps erlitten, einen Höchststand von 133 Bp. Im weiteren Verlauf des Jahres verengte er sich jedoch zunehmend und erreichte zum Jahresende mit 81 Bp. sein engstes Niveau in diesem Jahr.

In der Eurozone verzeichneten zehnjährige deutsche Staatsanleihen ebenfalls eine volatile Entwicklung, konnten aber nach einer kräftigen Erholung im November und Dezember das Jahr mit einer Rendite von knapp 2 % schließen. Ende 2022 lag sie bei 2,6 %. Angesichts des zweistelligen Inflationsdrucks setzte die Europäische Zentralbank ihren aggressiven Straffungskurs in den ersten Monaten des Jahres 2023 fort und hob die Zinssätze im Februar und März um weitere 50 Bp. an. Im Anschluss daran drosselte sie das Tempo ihrer Zinsanhebungen auf 25 Bp. pro Sitzung zwischen Mai und September und erhöhte ihren Einlagezinssatz auf 4 %.

Insbesondere die Korrelation zwischen den einzelnen Anlageklassen war bemerkenswert hoch, da die wichtigsten Anlageklassen im Jahresverlauf parallel zueinander tendierten. Legt man den S&P 500 als Maßstab zugrunde, würde man erwarten, dass andere globale Aktienmärkte im Jahresverlauf Korrelationen zwischen 0,8 und 0,9 verzeichnen. Noch bemerkenswerter ist jedoch, dass auch Anleihen gleich hohe Werte oder Korrelationen zwischen 0,8 und 0,9 aufwiesen.

In diesem Umfeld erzielten Managed Futures eine negative Rendite, da mehrere größere Risikoänderungen und Trendwenden am Ende des ersten Quartals und zu Beginn des zweiten Quartals (der Zusammenbruch der SVB und der First Republic Bank in den USA und der Credit Suisse in Europa) sowie im November (die "Everything-Rally") eine rasche Umkehrung der mittel- und längerfristigen Trends bewirkten.

26. Februar 2024

Die Angaben in diesem Bericht beziehen sich auf die Vergangenheit und sind für künftige Ergebnisse nicht repräsentativ.



Prüfungsvermerk

An die Anteilhaber der
iMGP

Prüfungsurteil

Nach unserer Beurteilung vermittelt der beigefügte Abschluss in Übereinstimmung mit den in Luxemburg geltenden gesetzlichen Bestimmungen und Verordnungen betreffend die Aufstellung und Darstellung des Abschlusses ein den tatsächlichen Verhältnissen entsprechendes Bild der Vermögens- und Finanzlage der iMGP und ihrer jeweiligen Teilfonds (der „Fonds“) zum 31. Dezember 2023 sowie der Ertragslage und der Entwicklung der Nettogesamtaktiva für das an diesem Datum endende Geschäftsjahr.

Gegenstand unserer Prüfung

Der Abschluss des Fonds umfasst:

- die kombinierte Aufstellung des Nettovermögens zum 31. Dezember 2023;
- die Aufstellung des Wertpapierportfolios zum 31. Dezember 2023;
- die Aufstellung der Veränderungen des Nettovermögens für das zu diesem Zeitpunkt endende Jahr;
- Portfolioübersicht zum 31. Dezember 2023; Und
- die Anmerkungen zum Jahresabschluss, einschließlich einer Zusammenfassung der wichtigsten Rechnungslegungsgrundsätze.

Grundlage des Prüfungsurteils

Wir haben unsere Prüfung in Übereinstimmung mit dem Gesetz vom 23. Juli 2016 über den Beruf des Abschlussprüfers (Gesetz vom 23. Juli 2016) unter Beachtung der von der „Commission de Surveillance du Secteur Financier“ (CSSF) für Luxemburg übernommenen International Standards on Auditing (ISA) durchgeführt. Die uns nach dem Gesetz vom 23. Juli 2016 und den ISA obliegende Verantwortung ist im Abschnitt „Verantwortung des zugelassenen Abschlussprüfers („Réviseur d'entreprises agréé“) für die Prüfung des Abschlusses“ unseres Berichts weitergehend beschrieben.

Wir sind der Auffassung, dass die von uns erlangten Prüfungsnachweise ausreichend und geeignet sind, um als Grundlage für unser Prüfungsurteil zu dienen.

Wir sind gemäß dem International Code of Ethics for Professional Accountants, einschließlich der International Independence Standards, der vom International Ethics Standard Board for Accountants (IESBA Code) herausgegeben wurde, entsprechend dessen Übernahme in Luxemburg durch die CSSF in Verbindung mit den für unsere Prüfung des Abschlusses einschlägigen ethischen Anforderungen vom Fonds unabhängig. Wir haben unsere sonstigen ethischen Pflichten, die aus diesen ethischen Anforderungen erwachsen, erfüllt.

Sonstige Angaben

Der Verwaltungsrat des Fonds ist für die sonstigen Angaben verantwortlich. Die sonstigen Angaben umfassen die im Jahresbericht ausgewiesenen Informationen, jedoch nicht den Jahresabschluss und unseren Prüfungsvermerk hierzu.

Unser Prüfungsurteil zum Jahresabschluss umfasst nicht die sonstigen Angaben und wir geben hierzu kein Urteil mit Prüfungssicherheit ab.



Im Zusammenhang mit unserer Prüfung des Abschlusses liegt es in unserer Verantwortlichkeit, die vorstehend identifizierten sonstigen Angaben zu lesen und dabei zu prüfen, ob die sonstigen Angaben wesentliche Unstimmigkeiten zum Abschluss oder unseren bei der Prüfung erlangten Kenntnissen aufweisen oder auf sonstige Weise in wesentlicher Hinsicht unzutreffend erscheinen. Wenn wir auf der Basis der erbrachten Prüfungsarbeiten zu dem Schluss kommen, dass in diesen sonstigen Angaben wesentliche unzutreffende Angaben enthalten sind, sind wir verpflichtet, auf diesen Umstand hinzuweisen. Wir haben diesbezüglich nichts zu berichten.

Verantwortung des Verwaltungsrats des Fonds für den Abschluss

Der Verwaltungsrat des Fonds ist verantwortlich für die Aufstellung und sachgerechte Gesamtdarstellung des Abschlusses in Übereinstimmung mit den in Luxemburg geltenden gesetzlichen Bestimmungen und Verordnungen zur Aufstellung und Darstellung des Abschlusses und für die internen Kontrollen, die der Verwaltungsrat des Fonds als notwendig erachtet, um die Aufstellung eines Abschlusses zu ermöglichen, der frei von wesentlichen unzutreffenden Angaben ist, unabhängig davon, ob diese aus Verstößen oder Unrichtigkeiten resultieren.

Bei der Erstellung des Abschlusses ist der Verwaltungsrat des Fonds dafür verantwortlich, die Fähigkeit des Fonds und jedes seiner Teilfonds zur Fortführung der Unternehmenstätigkeit zu beurteilen und, gegebenenfalls, Sachverhalte im Zusammenhang mit der Fortführung der Unternehmenstätigkeit anzugeben und den Rechnungslegungsgrundsatz der Fortführung der Unternehmenstätigkeit anzuwenden, sofern der Verwaltungsrat des Fonds nicht beabsichtigt, den Fonds oder einen seiner Teilfonds aufzulösen oder dessen Geschäftstätigkeit einzustellen, oder für ihn keine realistische Alternative mehr besteht, als so zu handeln.

Verantwortung des zugelassenen Abschlussprüfers („Réviseur d’entreprises agréé“) für die Prüfung des Abschlusses

Die Zielsetzung unserer Prüfung ist es, hinreichende Sicherheit darüber zu erlangen, ob der Abschluss als Ganzes frei von wesentlichen – beabsichtigten oder unbeabsichtigten – unzutreffenden Angaben ist, und einen Prüfungsvermerk zu erteilen, der unser Prüfungsurteil beinhaltet. Hinreichende Sicherheit ist ein hohes Maß an Sicherheit, aber keine Garantie dafür, dass eine in Übereinstimmung mit dem Gesetz vom 23. Juli 2016 unter Beachtung der von der CSSF für Luxemburg übernommenen ISA durchgeführte Prüfung wesentliche unzutreffende Angaben stets aufdeckt. Unzutreffende Angaben können aus Verstößen oder Unrichtigkeiten resultieren und werden als wesentlich angesehen, wenn vernünftigerweise erwartet werden kann, dass sie, einzeln oder insgesamt, die auf Grundlage dieses Abschlusses getroffenen wirtschaftlichen Entscheidungen von Adressaten beeinflussen.

Während der Prüfung in Übereinstimmung mit dem Gesetz vom 23. Juli 2016 und unter Beachtung der von der CSSF für Luxemburg übernommenen ISA üben wir pflichtgemäßes Ermessen aus und bewahren während der gesamten Prüfung eine kritische Grundhaltung. Darüber hinaus:

- identifizieren und beurteilen wir die Risiken wesentlicher – beabsichtigter oder unbeabsichtigter – unzutreffender Angaben im Abschluss, planen und führen Prüfungshandlungen als Reaktion auf diese Risiken durch und erlangen Prüfungsnachweise, die ausreichend und geeignet sind, um als Grundlage für unser Prüfungsurteil zu dienen. Das Risiko, dass wesentliche unzutreffende Angaben nicht aufgedeckt werden, ist bei Verstößen höher als bei Unrichtigkeiten, da Verstöße betrügerisches Zusammenwirken, Fälschungen und beabsichtigte Unvollständigkeiten, irreführende Darstellungen bzw. das Außerkraftsetzen interner Kontrollen beinhalten können;
- gewinnen wir ein Verständnis von den für die Prüfung relevanten internen Kontrollen, um Prüfungshandlungen zu planen, die unter den gegebenen Umständen angemessen sind, jedoch nicht mit dem Ziel, ein Prüfungsurteil zur Wirksamkeit der internen Kontrollen des Fonds abzugeben;



- beurteilen wir die Angemessenheit der vom Verwaltungsrat des Fonds angewandten Rechnungslegungsmethoden und der Vertretbarkeit der vom Verwaltungsrat des Fonds ermittelten Schätzwerte sowie der damit zusammenhängenden Angaben;
- ziehen wir Schlussfolgerungen über die Angemessenheit des vom Verwaltungsrat des Fonds angewandten Rechnungslegungsgrundsatzes der Fortführung der Unternehmenstätigkeit sowie, auf Grundlage der erlangten Prüfungsnachweise, ob eine wesentliche Unsicherheit im Zusammenhang mit Ereignissen oder Gegebenheiten besteht, die bedeutsame Zweifel an der Fähigkeit des Fonds oder eines seiner Teilfonds zur Fortführung der Unternehmenstätigkeit aufwerfen können. Falls wir zu dem Schluss kommen, dass eine wesentliche Unsicherheit besteht, sind wir verpflichtet, im Prüfungsvermerk auf die dazugehörigen Angaben im Abschluss aufmerksam zu machen oder, falls diese Angaben unangemessen sind, unser Prüfungsurteil zu modifizieren. Wir ziehen unsere Schlussfolgerungen auf Grundlage der bis zum Datum unseres Prüfungsvermerks erlangten Prüfungsnachweise. Zukünftige Ereignisse oder Gegebenheiten können jedoch dazu führen, dass der Fonds oder einer seiner Teilfonds seine Unternehmenstätigkeit nicht mehr fortführen kann;
- beurteilen wir die Gesamtdarstellung, den Aufbau und den Inhalt des Abschlusses, einschließlich der Angaben, und ob der Abschluss die zugrunde liegenden Geschäftsvorfälle und Ereignisse so darstellt, dass er ein den tatsächlichen Verhältnissen entsprechendes Bild vermittelt.

Wir erörtern mit den für die Überwachung verantwortlichen Personen unter anderem den geplanten Umfang und die Zeitplanung der Prüfung sowie bedeutsame Prüfungsfeststellungen, einschließlich etwaiger Mängel der internen Kontrollen, die wir während unserer Prüfung feststellen.

PricewaterhouseCoopers, Société coopérative
Vertreten durch

Luxembourg, den 29. April 2024

Sébastien Sadzot

iMGP

Konsolidiert

Kombinierte Zusammensetzung des Nettofondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Aktiva		1.488.172.833,60
Wertpapierbestand zum Marktwert	2.2	1.416.946.981,46
<i>Anschaffungskosten</i>		<i>1.310.136.373,18</i>
Bankguthaben		54.525.168,70
Forderungen aus Verkauf von Wertpapieren		3.138.271,06
Forderungen aus Zeichnungen		1.259.480,62
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2.7	2.773.175,13
Nicht realisierter Nettogewinn aus Finanzterminkontrakten	2.8	837.051,78
Nettodividendenforderungen		784.278,29
Nettozinsforderungen		7.018.431,06
Forderungen aus Devisengeschäften		114.878,12
Sonstige Aktiva		775.117,38
Passiva		11.837.313,40
Kurzfristige Bankverbindlichkeiten		704.588,20
Verbindlichkeiten aus Kauf von Wertpapieren		167.997,98
Verbindlichkeiten aus Rücknahmen		8.235.329,32
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2.7	146.964,84
Nicht realisierter Nettoverlust aus Finanzterminkontrakten	2.8	680.379,18
Fondsmanagementvergütung	3	1.121.981,27
Nettozinsverbindlichkeiten		5.204,91
Verbindlichkeiten aus Devisengeschäften		115.488,57
Sonstige Verbindlichkeiten		659.379,13
Nettofondsvermögen		1.476.335.520,20

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Kombinierte Ertrags- und Aufwandsrechnung und Veränderung des Nettovermögens am 31/12/23 endende Geschäftsjahr

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Erträge		34.681.156,17
Nettodividenden aus Wertpapieren		14.692.586,50
Nettozinsen aus Anleihen und Geldmarktinstrumente		18.024.034,81
Zinsen aus Bankguthaben		1.378.573,92
Zinsen aus Termineinlagen		99.151,67
Erträge aus Wertpapierleihe	2.12,8	43.580,65
Sonstige Erträge		443.228,62
Aufwendungen		21.447.735,95
Fondsmanagement- und Verwaltungsvergütung	3	14.235.164,33
Verwahrstellen- und Unterverwahrstellenvergütung	5	124.396,01
Hauptverwaltungsvergütung		3.473.587,92
Prüfungskosten		465.563,24
Rechtskosten		771.602,59
Transaktionskosten	2.14	82.201,04
Kosten der Verwaltungsrat		393.531,62
"Taxe d'abonnement"	6	83.040,67
Zinsen aus Bankverbindlichkeiten		5.810,85
Bankkosten		1.812.837,68
Sonstige Aufwendungen	11	21.447.735,95
Nettogewinn / (-verlust) aus Anlagen		55.188.503,31
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2,3	32.519.729,95
- Optionen	2.6	-1.621.802,40
- Devisentermingeschäften	2.7	15.258.290,10
- Finanzterminkontrakten	2.8	-1.524.107,67
- Devisengeschäften	2.4	-2.677.026,89
Realisierter Nettogewinn / (-verlust)		55.188.503,31
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	153.320.441,87
- Optionen	2.6	48.479,61
- Devisentermingeschäften	2.7	4.971.960,45
- Finanzterminkontrakten	2.8	316.369,21
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		213.845.754,45
Dividendenausschüttungen	9	-225.014,24
Ausgabe von Thesaurierende Aktien		438.078.472,87
Ausgabe von Aktien mit Ausschüttung		3.369.347,27
Rücknahme von Thesaurierende Aktien		-707.325.686,26
Rücknahme von Aktien mit Ausschüttung		-7.220.552,16
Zunahme / (abnahme) des Nettovermögens		-59.477.678,07
Währungsdifferenz		-410.435,17
Nettovermögen am Beginn des Geschäftsjahres		1.536.223.633,45
Nettovermögen am Ende des Geschäftsjahres		1.476.335.520,20

iMGP - Absolute Return GBP (fusioniert am 06/03/23)

iMGP - Absolute Return GBP (fusioniert am 06/03/23)

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 06/03/23

	<i>Anm.</i>	<i>Ausgedrückt in GBP</i>
Erträge		19,632.64
Nettodividenden aus Wertpapieren		3,148.59
Nettozinsen aus Anleihen und Geldmarktinstrumente		14,488.96
Zinsen aus Bankguthaben		1,065.10
Erträge aus Wertpapierleihe	2.12,8	28.93
Sonstige Erträge		901.06
Aufwendungen		10,659.94
Fondsmanagement- und Verwaltungsvergütung	3	3,405.10
Verwahrstellenvergütung	5	97.24
Hauptverwaltungsvergütung		1,897.72
Prüfungskosten		294.76
Rechtskosten		3,696.43
Transaktionskosten	2.14	41.36
"Taxe d'abonnement"	6	237.80
Zinsen aus Bankverbindlichkeiten		2.25
Sonstige Aufwendungen	11	987.28
Nettogewinn / (-verlust) aus Anlagen		8,972.70
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2.3	-211,520.24
- Devisentermingeschäften	2.7	-32,899.30
- Finanzterminkontrakten	2.8	9,601.21
- Devisengeschäften	2.4	96,200.27
Realisierter Nettogewinn / (-verlust)		-129,645.36
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	151,429.15
- Devisentermingeschäften	2.7	23,015.28
- Finanzterminkontrakten	2.8	2,863.82
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		47,662.89
Rücknahme von Thesaurierende Aktien		-2,403,612.78
Rücknahme von Aktien mit Ausschüttung		-2,709,593.86
Zunahme / (abnahme) des Nettovermögens		-5,065,543.75
Nettovermögen am Beginn des Geschäftsperiode		5,065,543.75
Nettovermögen am Ende des Geschäftsperiode		-

iMGP - Absolute Return GBP (fusioniert am 06/03/23)

Statistische Angaben

		06/03/23	31/12/22	31/12/21
Nettoteilfondsvermögen	GBP	-	5.065.543,75	24.898.596,05
I M - GBP - Thesaurierend				
Anzahl Aktien		-	164,908	1.308,522
Nettoinventarwert pro Aktie	GBP	-	14.418,36	16.285,94
R - GBP - Ausschüttend				
Anzahl Aktien		-	280.241,600	328.424,503
Nettoinventarwert pro Aktie	GBP	-	9,59	10,93

iMGP - Absolute Return GBP (fusioniert am 06/03/23)

Veränderungen im Anteilumlauf vom 01/01/23 bis 06/03/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 06/03/23
I M - GBP - Thesaurierend	164,908	0,000	164,908	0,000
R - GBP - Ausschüttend	280.241,600	0,000	280.241,600	0,000

iMGP - Balanced Strategy Portfolio USD Fund

iMGP - Balanced Strategy Portfolio USD Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Aktiva		34.250.110,97
Wertpapierbestand zum Marktwert	2.2	33.089.161,22
<i>Anschaffungskosten</i>		31.233.579,02
Bankguthaben		702.982,05
Forderungen aus Verkauf von Wertpapieren		273.659,00
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2.7	122.138,43
Nettodividendenforderungen		2.745,05
Nettozinsforderungen		59.425,22
Passiva		643.097,79
Verbindlichkeiten aus Rücknahmen		606.562,06
Fondsmanagementvergütung	3	29.208,24
Sonstige Verbindlichkeiten		7.327,49
Nettofondsvermögen		33.607.013,18

iMGP - Balanced Strategy Portfolio USD Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Erträge		317.489,22
Nettodividenden aus Wertpapieren		110.611,45
Nettozinsen aus Anleihen		174.340,76
Zinsen aus Bankguthaben		32.124,44
Sonstige Erträge		412,57
Aufwendungen		510.870,72
Fondsmanagement- und Verwaltungsvergütung	3	349.077,96
Verwahrstellenvergütung	5	2.482,15
Hauptverwaltungsvergütung		83.851,08
Prüfungskosten		4.711,07
Rechtskosten		15.458,64
Transaktionskosten	2.14	2.430,41
Kosten der Verwaltungsrat		1.939,95
"Taxe d'abonnement"	6	11.951,66
Zinsen aus Bankverbindlichkeiten		22,29
Sonstige Aufwendungen	11	38.945,51
Nettogewinn / (-verlust) aus Anlagen		-193.381,50
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2.3	-547.272,38
- Optionen	2.6	-167.460,00
- Devisentermingeschäften	2.7	-141.655,26
- Devisengeschäften	2.4	-19.331,41
Realisierter Nettogewinn / (-verlust)		-1.069.100,55
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	3.669.865,80
- Optionen	2.6	89.733,00
- Devisentermingeschäften	2.7	115.343,50
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		2.805.841,75
Ausgabe von Thesaurierende Aktien		8.380.638,41
Rücknahme von Thesaurierende Aktien		-9.537.222,73
Zunahme / (abnahme) des Nettovermögens		1.649.257,43
Nettovermögen am Beginn des Geschäftsjahres		31.957.755,75
Nettovermögen am Ende des Geschäftsjahres		33.607.013,18

iMGP - Balanced Strategy Portfolio USD Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	USD	33.607.013,18	31.957.755,75	44.449.312,98
C - EUR - HP - Thesaurierend				
Anzahl Aktien		3.312,974	11.482,776	33.784,636
Nettoinventarwert pro Aktie	EUR	133,57	125,89	151,46
R - EUR - HP - Thesaurierend				
Anzahl Aktien		31.862,000	38.711,596	75.232,416
Nettoinventarwert pro Aktie	EUR	134,78	126,56	151,44
R - USD - Thesaurierend				
Anzahl Aktien		160.244,185	154.858,000	135.404,000
Nettoinventarwert pro Aktie	USD	177,07	162,64	189,61

iMGP - Balanced Strategy Portfolio USD Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - EUR - HP - Thesaurierend	11.482,776	0,000	8.169,802	3.312,974
R - EUR - HP - Thesaurierend	38.711,596	33.183,000	40.032,596	31.862,000
R - USD - Thesaurierend	154.858,000	21.988,000	16.601,815	160.244,185

iMGP - Balanced Strategy Portfolio USD Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			10.922.296,26	11.544.108,37	34,35
Aktien			3.725.333,22	4.233.805,40	12,60
Großbritannien			487.212,57	640.707,60	1,91
LINDE PLC	USD	1.560	487.212,57	640.707,60	1,91
Vereinigte Staaten von Amerika			3.238.120,65	3.593.097,80	10,69
ALPHABET INC -A-	USD	6.700	778.227,40	935.923,00	2,78
AMAZON.COM INC	USD	3.050	483.793,02	463.417,00	1,38
BERKSHIRE HATHAWAY -B-	USD	1.000	357.322,50	356.660,00	1,06
MASTERCARD INC -A-	USD	1.700	579.071,85	725.067,00	2,16
MICROSOFT CORP	USD	1.670	505.932,63	627.986,80	1,87
PEPSICO INC	USD	2.850	533.773,25	484.044,00	1,44
Anleihen			7.196.963,04	7.310.302,97	21,75
Deutschland			589.319,61	612.788,52	1,82
DEUTSCHE LUFTHANSA AG 2.00 21-24 14/07A	EUR	100.000	97.866,11	109.007,52	0,32
KREDITANSTALT FUER W 4.125 23-33 15/07S	USD	500.000	491.453,50	503.781,00	1,50
Frankreich			105.482,15	109.690,97	0,33
AIR FRANCE - KLM 3.0 21-24 01/07A	EUR	100.000	105.482,15	109.690,97	0,33
Jersey			865.948,65	955.920,94	2,84
WISDOMTREE METAL SEC - SPOT GOLD LBMA	USD	4.819	865.948,65	955.920,94	2,84
Kanada			877.447,70	878.375,05	2,61
PROVINCE OF BRITISH 1.75 19-24 27/09S	USD	900.000	877.447,70	878.375,05	2,61
Vereinigte Staaten von Amerika			4.758.764,93	4.753.527,49	14,14
AMAZON.COM INC 4.7000 22-32 01/12S	USD	750.000	747.023,50	772.425,45	2,30
INTL BK FOR RECONS A 3.875 23-30 14/02S	USD	950.000	967.489,50	944.295,57	2,81
INTL DEV ASSOCIATION 1 20-30 03/12S	USD	500.000	404.255,00	407.894,26	1,21
MERCK AND 4.3 23-30 17/05S	USD	700.000	687.463,00	701.202,25	2,09
UNITED STATES 2.875 22-32 15/05S	USD	500.000	466.796,88	464.257,81	1,38
UNITED STATES 3.50 23-33 15/02S	USD	750.000	755.278,07	728.862,31	2,17
UNITED STATES 3.5 23-30 31/01S	USD	750.000	730.458,98	734.589,84	2,19
Organismen für gemeinsame Anlagen			20.311.282,76	21.545.052,85	64,11
Aktien/Anteile aus Investmentfonds			20.311.282,76	21.545.052,85	64,11
Deutschland			490.366,15	513.510,91	1,53
ISHARES STOXX EUROPE 600 UCITS ETF DE	EUR	9.800	490.366,15	513.510,91	1,53
Irland			10.488.470,06	11.349.686,79	33,77
CON DBX WRL EN -1C- USD	USD	13.870	597.579,24	649.601,45	1,93
DBX SP EW DR ETF 1C USD	USD	18.200	1.411.519,57	1.551.368,00	4,62
ISHARES III ISHARES CORE MSCI WLD UCITS	USD	13.000	1.128.176,86	1.182.350,00	3,52
ISHARES II PLC USD TREASURY BD 7-10Y	USD	6.175	1.123.290,42	1.087.047,00	3,23
ISHARES IV EDGE MSCI WORLD VALUE FACTOR UCITS ETF	USD	20.103	718.518,04	819.800,34	2,44
ISHARES IV PLC ISHARES MSCI GLOBAL SEM	USD	66.000	360.228,00	418.077,00	1,24
ISHARES USD TIPS CAP	USD	3.000	668.541,00	703.170,00	2,09
ISHARES VII PLC ISHARES CORE S&P 500	USD	7.000	3.015.601,57	3.514.000,00	10,46
ISHARES VII PLC ISH MSCI EM ASIA ETF ACC	USD	5.600	885.252,26	889.840,00	2,65
ISHS IV USD TSY BD 20Y ETF	USD	146.000	579.763,10	534.433,00	1,59
Luxemburg			9.332.446,55	9.681.855,15	28,81
ARTEMIS US EXTENDED ALPHA B USD ACC	USD	490.000	756.585,65	876.365,00	2,61
AXIOM OBLIGATAIRE IB USD	USD	775	775.000,00	809.766,50	2,41
iMGP - STABLE RETURN R USD	USD	8.000	1.459.951,48	1.544.160,00	4,59

iMGP - Balanced Strategy Portfolio USD Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
iMGP - US CORE PLUS R USD	USD	15.000	2.712.410,10	2.750.250,00	8,18
JPMIF GLOBAL SELECT EQUITY FD -C-USD CAP	USD	650	339.592,50	354.347,50	1,05
JPMORGAN EMERGING MARKET CORPORATE BOND -C- USD CAP	USD	4.750	832.244,72	790.875,00	2,35
PICTET SICAV USD LIQUIDITY -I- CAP	USD	8.500	1.259.913,22	1.334.687,00	3,97
UBS ETF-MSCI JAPAN UCITS ETF-A ACC	JPY	56.300	1.196.748,88	1.221.404,15	3,63
Summe Wertpapiervermögen			31.233.579,02	33.089.161,22	98,46
Bankguthaben/(-verbindlichkeiten)				702.982,05	2,09
Sonstige Nettoaktiva/(-passiva)				-185.130,09	-0,55
Summe				33.607.013,18	100,00

iMGP - BM Alternativos Fund

iMGP - BM Alternativos Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in EUR</i>
Aktiva		89.215.454,66
Wertpapierbestand zum Marktwert	2.2	85.578.813,69
<i>Anschaffungskosten</i>		79.769.516,58
Bankguthaben		1.132.318,01
Forderungen aus Verkauf von Wertpapieren		2.419.296,12
Forderungen aus Zeichnungen		84.808,56
Nettozinsforderungen		218,28
Passiva		2.953.286,99
Verbindlichkeiten aus Rücknahmen		2.691.421,67
Fondsmanagementvergütung	3	79.836,36
Sonstige Verbindlichkeiten		182.028,96
Nettofondsvermögen		86.262.167,67

iMGP - BM Alternativos Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in EUR</i>
Erträge		94.670,16
Zinsen aus Bankguthaben		94.670,16
Aufwendungen		2.219.570,41
Fondsmanagement- und Verwaltungsvergütung	3	1.662.583,25
Verwahrstellenvergütung	5	15.409,92
Hauptverwaltungsvergütung		246.412,53
Prüfungskosten		21.095,55
Rechtskosten		41.185,98
Transaktionskosten	2.14	6.385,95
Kosten der Verwaltungsrat		9.243,15
"Taxe d'abonnement"	6	31.791,41
Sonstige Aufwendungen	11	185.462,67
Nettogewinn / (-verlust) aus Anlagen		-2.124.900,25
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2.3	3.343.633,81
- Devisengeschäften	2.4	718,33
Realisierter Nettogewinn / (-verlust)		1.219.451,89
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	1.554.918,68
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		2.774.370,57
Ausgabe von Thesaurierende Aktien		11.057.930,14
Rücknahme von Thesaurierende Aktien		-143.721.141,63
Zunahme / (abnahme) des Nettovermögens		-129.888.840,92
Nettovermögen am Beginn des Geschäftsjahres		216.151.008,59
Nettovermögen am Ende des Geschäftsjahres		86.262.167,67

iMGP - BM Alternativos Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	EUR	86.262.167,67	216.151.008,59	233.280.992,85
C - EUR - Thesaurierend				
Anzahl Aktien		263.199,018	868.601,096	952.288,033
Nettoinventarwert pro Aktie	EUR	156,04	153,03	163,85
I - EUR - Thesaurierend				
Anzahl Aktien		1.192,901	2.157,984	3.119,110
Nettoinventarwert pro Aktie	EUR	1.066,21	1.037,13	1.101,48
R - EUR - Thesaurierend				
Anzahl Aktien		272.174,570	515.913,747	442.607,152
Nettoinventarwert pro Aktie	EUR	161,37	156,99	166,76

iMGP - BM Alternativos Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - EUR - Thesaurierend	868.601,096	6.877,673	612.279,751	263.199,018
I - EUR - Thesaurierend	2.157,984	0,000	965,083	1.192,901
R - EUR - Thesaurierend	515.913,747	63.435,586	307.174,763	272.174,570

iMGP - BM Alternativos Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in EUR)	Marktwert (in EUR)	% des Netto- vermögen
Organismen für gemeinsame Anlagen			79.769.516,58	85.578.813,69	99,21
Aktien/Anteile aus Investmentfonds			79.769.516,58	85.578.813,69	99,21
Irland			37.047.533,14	40.341.179,04	46,77
AKO GLOBAL UCITS B2 EUR	EUR	13.275	2.239.988,71	2.463.490,15	2,86
CARRHAE CAPITAL UCITS FUND CL I EUR ACC	EUR	3.500	3.581.771,82	3.569.930,68	4,14
COOPER CREEK PARTNERS NORTH AMERICA LONG SHORT EQUITY UCITS FUND	EUR	29.996	4.279.356,01	5.047.970,24	5,85
LAZARD RATHMORE ALTERNATIVE FUND A ACC E	EUR	67.569	7.706.129,68	8.206.558,16	9,51
MAN GLG ALPHA SELECT ALT INH EUR	EUR	68.910	7.471.115,60	8.755.041,42	10,15
ME GLG EQ ABS ACCUM -I- HEDG EUR	EUR	3.916.825	6.727.138,53	7.175.622,67	8,32
SELWD EQY ABTE RETN UCI-EUR	EUR	44.823	5.042.032,79	5.122.565,72	5,94
Luxemburg			42.721.983,44	45.237.634,65	52,44
ALMA PLATINUM QUANTICA MANAG FUT I1CE C	EUR	20.915	2.394.346,68	2.454.630,41	2,85
BLACKROCK EMERGING COMPANIES ABSOLUTE RETURN FUND D2 EUR HED CAP	EUR	45.672	5.601.337,18	5.182.886,93	6,01
BREVAN HOWARD ABS RETURN GOV BD FD A2M	EUR	49.634	5.083.870,24	5.020.749,78	5,82
ELEVA ABSOLUTE RETURN EUROPE I	EUR	6.473	7.624.333,43	8.439.623,14	9,78
HELIUM SELECTION S EUR	EUR	4.523	7.564.703,30	7.897.766,09	9,16
LUMYNA FUNDS SICAV BLUECOVE ALTERNATIV	EUR	52.048	5.227.098,98	5.324.987,30	6,17
LUMYNA MARSHALL WACE UCITS SICAV LUMYN	EUR	34.284	7.231.431,16	8.705.654,36	10,09
SCHRODER GA-SEG US EQ-R3 EUR	EUR	10.017	1.994.862,47	2.211.336,64	2,56
Summe Wertpapiervermögen			79.769.516,58	85.578.813,69	99,21
Bankguthaben/(-verbindlichkeiten)				1.132.318,01	1,31
Sonstige Nettoaktiva/(-passiva)				-448.964,03	-0,52
Summe				86.262.167,67	100,00

**iMGP - DBi Managed Futures Fund (gestartet am
25/01/23)**

iMGP - DBi Managed Futures Fund (gestartet am 25/01/23)

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Aktiva		75.106.228,12
Wertpapierbestand zum Marktwert	2.2	64.839.288,40
<i>Anschaffungskosten</i>		67.297.523,04
Bankguthaben		8.715.526,60
Forderungen aus Zeichnungen		90.804,50
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2.7	435.601,78
Nettozinsforderungen		1.025.006,84
Passiva		636.092,86
Verbindlichkeiten aus Rücknahmen		396,65
Nicht realisierter Nettoverlust aus Finanzterminkontrakten	2.8	592.600,77
Fondsmanagementvergütung	3	28.732,11
Sonstige Verbindlichkeiten		14.363,33
Nettofondsvermögen		74.470.135,26

iMGP - DBi Managed Futures Fund (gestartet am 25/01/23)

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 25/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Erträge		2.420.290,02
Nettozinsen aus Anleihen und Geldmarktinstrumente		2.068.599,77
Zinsen aus Bankguthaben		252.235,62
Sonstige Erträge		99.454,63
Aufwendungen		436.424,12
Fondsmanagement- und Verwaltungsvergütung	3	251.507,36
Verwahrstellen- und Unterverwahrstellenvergütung	5	3.079,62
Hauptverwaltungsvergütung		112.654,98
Prüfungskosten		0,54
Rechtskosten		539,83
Transaktionskosten	2.14	52.547,21
"Taxe d'abonnement"	6	6.643,52
Zinsen aus Bankverbindlichkeiten		131,07
Bankkosten		2.883,66
Sonstige Aufwendungen	11	6.436,33
Nettogewinn / (-verlust) aus Anlagen		1.983.865,90
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2.3	-1.797.613,93
- Devisentermingeschäften	2.7	556.597,90
- Finanzterminkontrakten	2.8	-2.152.641,62
- Devisengeschäften	2.4	-374.451,59
Realisierter Nettogewinn / (-verlust)		-1.784.243,34
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	-2.458.234,64
- Devisentermingeschäften	2.7	435.601,78
- Finanzterminkontrakten	2.8	-592.600,77
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		-4.399.476,97
Ausgabe von Thesaurierende Aktien		81.985.652,87
Ausgabe von Aktien mit Ausschüttung		4.637,14
Rücknahme von Thesaurierende Aktien		-3.120.677,78
Zunahme / (abnahme) des Nettovermögens		74.470.135,26
Nettovermögen am Beginn des Geschäftsperiode		-
Nettovermögen am Ende des Geschäftsperiode		74.470.135,26

iMGP - DBi Managed Futures Fund (gestartet am 25/01/23)

Statistische Angaben

		31/12/23
Nettoteilfondsvermögen	USD	74.470.135,26
C - EUR - HP - Thesaurierend		
Anzahl Aktien		6,667
Nettoinventarwert pro Aktie	EUR	146,23
C- USD - Thesaurierend		
Anzahl Aktien		29,639
Nettoinventarwert pro Aktie	USD	142,58
I - CHF - Thesaurierend		
Anzahl Aktien		792,443
Nettoinventarwert pro Aktie	CHF	902,80
I - GBP - Thesaurierend		
Anzahl Aktien		0,981
Nettoinventarwert pro Aktie	GBP	990,33
I - USD - Thesaurierend		
Anzahl Aktien		5.096,284
Nettoinventarwert pro Aktie	USD	932,30
I M - EUR - HP - Thesaurierend		
Anzahl Aktien		7.313,814
Nettoinventarwert pro Aktie	EUR	919,16
I M - GBP - HP - Ausschüttend		
Anzahl Aktien		1,000
Nettoinventarwert pro Aktie	GBP	976,81
I M - USD - Thesaurierend		
Anzahl Aktien		12.298,828
Nettoinventarwert pro Aktie	USD	933,73
I M - SEK - HP - Thesaurierend		
Anzahl Aktien		7.456,863
Nettoinventarwert pro Aktie	SEK	9.172,17
I S - USD - Thesaurierend		
Anzahl Aktien		45.000,000
Nettoinventarwert pro Aktie	USD	935,48
R - EUR - HP - Ausschüttend		
Anzahl Aktien		6,667
Nettoinventarwert pro Aktie	EUR	146,35
R - CHF - HP - Thesaurierend		
Anzahl Aktien		600,000
Nettoinventarwert pro Aktie	CHF	95,74
R - GBP - Thesaurierend		
Anzahl Aktien		6,488
Nettoinventarwert pro Aktie	GBP	149,20
R - GBP - HP - Ausschüttend		
Anzahl Aktien		6,667
Nettoinventarwert pro Aktie	GBP	146,48
R - USD - Thesaurierend		
Anzahl Aktien		7.135,453
Nettoinventarwert pro Aktie	USD	139,47
R - USD - Ausschüttend		
Anzahl Aktien		6,667
Nettoinventarwert pro Aktie	USD	146,49

iMGP - DBi Managed Futures Fund (gestartet am 25/01/23)

Veränderungen im Anteilumlauf vom 25/01/23 bis 31/12/23

	Aktien in Umlauf zum 25/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - EUR - HP - Thesaurierend	0,000	6,667	0,000	6,667
C - USD - Thesaurierend	0,000	29,639	0,000	29,639
I - CHF - Thesaurierend	0,000	1.017,443	225,000	792,443
I - GBP - Thesaurierend	0,000	0,981	0,000	0,981
I - USD - Thesaurierend	0,000	6.449,058	1.352,774	5.096,284
I M - EUR - HP - Thesaurierend	0,000	8.303,814	990,000	7.313,814
I M - GBP - HP - Ausschüttend	0,000	1,000	0,000	1,000
I M - USD - Thesaurierend	0,000	12.298,828	0,000	12.298,828
I M - SEK - HP - Thesaurierend	0,000	7.765,601	308,738	7.456,863
I S - USD - Thesaurierend	0,000	45.000,000	0,000	45.000,000
R - EUR - HP - Ausschüttend	0,000	6,667	0,000	6,667
R - CHF - HP - Thesaurierend	0,000	1.000,000	400,000	600,000
R - GBP - Thesaurierend	0,000	6,488	0,000	6,488
R - GBP - HP - Ausschüttend	0,000	6,667	0,000	6,667
R - USD - Thesaurierend	0,000	8.605,453	1.470,000	7.135,453
R - USD - Ausschüttend	0,000	6,667	0,000	6,667

iMGP - DBi Managed Futures Fund (gestartet am 25/01/23)

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen	
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			7.230.758,91	4.736.366,72	3,36	
Anleihen			7.230.758,91	4.736.366,72	3,36	
Irland			7.230.758,91	4.736.366,72	3,36	
ARIES CAPITAL LIMITED	0.00 23-28 23/01U	USD	4.481.710	4.230.758,91	2.470.766,72	3,32
GREENLEAVES CAPITAL	0.000 23-28 16/06U	USD	3.000.000	3.000.000,00	2.265.600,00	3,04
Geldmarktinstrumente			60.066.764,13	60.102.921,68	80,71	
Schatzanweisungen			60.066.764,13	60.102.921,68	80,71	
Vereinigte Staaten von Amerika			60.066.764,13	60.102.921,68	80,71	
UNIT STAT TREA BIL ZCP 01-02-24		USD	5.500.000	5.358.004,21	5.359.385,38	7,20
UNIT STAT TREA BIL ZCP 02-05-24		USD	2.000.000	1.947.759,97	1.949.223,86	2,62
UNIT STAT TREA BIL ZCP 03-10-24		USD	3.000.000	2.850.642,54	2.861.392,74	3,84
UNIT STAT TREA BIL ZCP 04-04-24		USD	7.000.000	6.822.007,31	6.826.087,88	9,17
UNIT STAT TREA BIL ZCP 05-09-24		USD	3.625.000	3.457.914,76	3.469.865,08	4,66
UNIT STAT TREA BIL ZCP 08-08-24		USD	3.000.000	2.873.387,38	2.882.653,47	3,87
UNIT STAT TREA BIL ZCP 09-05-24		USD	3.000.000	2.922.458,75	2.924.336,22	3,93
UNIT STAT TREA BIL ZCP 16-05-24		USD	5.270.000	5.095.163,04	5.097.466,25	6,84
UNIT STAT TREA BIL ZCP 18-04-24		USD	7.000.000	6.732.703,47	6.727.756,08	9,03
UNIT STAT TREA BIL ZCP 21-03-24		USD	7.000.000	6.737.758,33	6.731.869,15	9,04
UNIT STAT TREA BIL ZCP 23-05-24		USD	4.300.000	4.205.579,17	4.206.885,12	5,65
UNIT STAT TREA BIL ZCP 25-01-24		USD	4.428.000	4.236.028,36	4.234.738,83	5,69
UNIT STAT TREA BIL ZCP 28-03-24		USD	7.000.000	6.827.356,84	6.831.261,62	9,17
Summe Wertpapiervermögen			67.297.523,04	64.839.288,40	87,07	
Bankguthaben/(-verbindlichkeiten)				8.715.526,60	11,70	
Sonstige Nettoaktiva/(-passiva)				915.320,26	1,23	
Summe				74.470.135,26	100,00	

iMGP - Euro Fixed Income Fund

iMGP - Euro Fixed Income Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in EUR</i>
Aktiva		37.208.229,39
Wertpapierbestand zum Marktwert	2.2	36.430.961,09
<i>Anschaffungskosten</i>		36.911.598,57
Bankguthaben		3.418,13
Forderungen aus Zeichnungen		123.746,00
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2.7	1.907,49
Nicht realisierter Nettogewinn aus Finanzterminkontrakten	2.8	245.890,00
Nettozinsforderungen		402.306,68
Passiva		211.741,69
Kurzfristige Bankverbindlichkeiten		108.998,79
Verbindlichkeiten aus Rücknahmen		62.596,00
Fondsmanagementvergütung	3	20.358,51
Sonstige Verbindlichkeiten		19.788,39
Nettofondsvermögen		36.996.487,70

iMGP - Euro Fixed Income Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in EUR</i>
Erträge		656.553,63
Nettozinsen aus Anleihen		643.887,14
Zinsen aus Bankguthaben		12.178,11
Erträge aus Wertpapierleihe	2.12,8	250,18
Sonstige Erträge		238,20
Aufwendungen		433.566,16
Fondsmanagement- und Verwaltungsvergütung	3	245.284,03
Verwahrstellenvergütung	5	3.443,00
Hauptverwaltungsvergütung		91.757,19
Prüfungskosten		5.135,11
Rechtskosten		14.534,64
Transaktionskosten	2.14	12.586,42
Kosten der Verwaltungsrat		2.140,78
"Taxe d'abonnement"	6	11.353,95
Zinsen aus Bankverbindlichkeiten		159,66
Sonstige Aufwendungen	11	47.171,38
Nettogewinn / (-verlust) aus Anlagen		222.987,47
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2,3	-1.895.246,49
- Devisentermingeschäften	2.7	43.512,98
- Finanzterminkontrakten	2.8	24.130,00
- Devisengeschäften	2.4	-781,55
Realisierter Nettogewinn / (-verlust)		-1.605.397,59
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	4.027.267,00
- Devisentermingeschäften	2.7	-8.726,94
- Finanzterminkontrakten	2.8	245.890,00
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		2.659.032,47
Dividendenausschüttungen	9	-71.585,79
Ausgabe von Thesaurierende Aktien		1.901.954,41
Rücknahme von Thesaurierende Aktien		-7.754.333,33
Zunahme / (abnahme) des Nettovermögens		-3.264.932,24
Nettovermögen am Beginn des Geschäftsjahres		40.261.419,94
Nettovermögen am Ende des Geschäftsjahres		36.996.487,70

iMGP - Euro Fixed Income Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	EUR	36.996.487,70	40.261.419,94	64.274.453,72
C - EUR - Thesaurierend				
Anzahl Aktien		14.198,674	18.175,733	54.778,191
Nettoinventarwert pro Aktie	EUR	253,55	236,61	278,22
I - CHF - HP - Thesaurierend				
Anzahl Aktien		120,000	120,000	646,157
Nettoinventarwert pro Aktie	CHF	962,17	914,60	1.078,98
I - EUR - Thesaurierend				
Anzahl Aktien		4.438,554	6.196,554	6.936,836
Nettoinventarwert pro Aktie	EUR	1.555,54	1.445,98	1.693,82
I - EUR - Ausschüttend				
Anzahl Aktien		10.969,288	10.969,288	10.969,288
Nettoinventarwert pro Aktie	EUR	954,95	893,79	1.046,98
R - EUR - Thesaurierend				
Anzahl Aktien		90.444,234	104.396,798	130.820,588
Nettoinventarwert pro Aktie	EUR	175,72	163,66	192,07

iMGP - Euro Fixed Income Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - EUR - Thesaurierend	18.175,733	82,989	4.060,048	14.198,674
I - CHF - HP - Thesaurierend	120,000	0,000	0,000	120,000
I - EUR - Thesaurierend	6.196,554	0,000	1.758,000	4.438,554
I - EUR - Ausschüttend	10.969,288	0,000	0,000	10.969,288
R - EUR - Thesaurierend	104.396,798	11.228,000	25.180,564	90.444,234

iMGP - Euro Fixed Income Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in EUR)	Marktwert (in EUR)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			36.121.598,57	35.483.774,79	95,91
Anleihen			31.654.929,71	31.096.180,68	84,05
Belgien			398.984,00	362.150,00	0,98
BELFIUS BANQUE SA/NV 0.375 21-27 08/06A	EUR	400.000	398.984,00	362.150,00	0,98
Bulgarien			299.627,11	243.596,10	0,66
BULGARIA 0.375 20-30 23/09A	EUR	300.000	299.627,11	243.596,10	0,66
Chile			397.340,00	363.996,40	0,98
CHILE 0.10 21-27 26/01A	EUR	400.000	397.340,00	363.996,40	0,98
Dänemark			399.408,00	401.957,80	1,09
ORSTED 3.625 23-26 01/03A	EUR	400.000	399.408,00	401.957,80	1,09
Deutschland			2.029.930,87	2.022.576,40	5,47
EON SE 0.625 19-31 07/11A	EUR	400.000	324.456,00	332.971,60	0,90
GERMANY 0 21-31 15/08A	EUR	1.950.000	1.705.474,87	1.689.604,80	4,57
Finnland			397.668,00	411.290,40	1,11
FINLAND 2.875 23-29 15/04A	EUR	400.000	397.668,00	411.290,40	1,11
Frankreich			8.572.747,28	8.498.482,86	22,97
ACCOR SA 2.375 21-28 29/11A	EUR	400.000	382.868,67	382.370,80	1,03
BANQUE STELLANTIS FRA 3.875 23-26 19/01A	EUR	400.000	400.797,00	403.167,60	1,09
BOUYGUES SA 0.5000 21-30 11/02A	EUR	800.000	670.864,00	695.498,40	1,88
BPCE 0.5 20-27 15/09A	EUR	400.000	398.154,85	369.286,80	1,00
CARMILA SAS 1.625 20-27 30/05A	EUR	400.000	400.807,06	370.263,60	1,00
CARREFOUR BQ 4.079 23-27 05/05A	EUR	300.000	300.000,00	304.926,30	0,82
CREDIT AGRICOLE 0.375 21-28 20/04A	EUR	400.000	396.844,00	353.726,00	0,96
ELECTRICITE DE FRANCE 4.25 23-32 25/01A	EUR	700.000	704.700,00	735.428,40	1,99
FRANCE 1.25 17-34 25/04A	EUR	2.500.000	2.207.504,20	2.199.498,60	5,95
GROUPAMA ASSURANCES 0.75 21-28 07/07A	EUR	400.000	398.020,00	355.568,00	0,96
HOLDING D'INFRASTRUC 0.625 21-28 14/05A	EUR	400.000	395.392,50	353.868,00	0,96
KERING 3.25 23-29 27/02A	EUR	400.000	398.057,00	407.285,36	1,10
LA BANQUE POSTALE 0.75 21-31 23/06A	EUR	400.000	322.592,00	328.846,40	0,89
RTE RESEAU DE TRANSP 3.50 23-31 07/12A	EUR	700.000	699.181,00	722.713,60	1,95
UNIBAIL RODAMCO SE 4.125 23-30 11/12A	EUR	500.000	496.965,00	516.035,00	1,39
Großbritannien			1.498.738,40	1.464.772,62	3,96
BARCLAYS PLC 0.577 21-29 09/08A	EUR	400.000	365.322,40	344.722,80	0,93
DIAGEO FINANCE PLC 2.5 20-32 27/03A	EUR	800.000	734.076,00	769.598,22	2,08
YORKSHIRE BUILDING S 0.5 21-28 01/07A	EUR	400.000	399.340,00	350.451,60	0,95
HongKong			499.525,00	458.910,00	1,24
HONG KONG MONETARY AUT 0.00 21-26 24/11A	EUR	500.000	499.525,00	458.910,00	1,24
Indonesien			383.370,00	309.565,23	0,84
INDONESIA 1.10 21-33 12/03A	EUR	390.000	383.370,00	309.565,23	0,84
Irland			761.016,00	730.998,51	1,98
ESB FINANCE LIMITED 2.125 18-33 05/11A	EUR	400.000	353.016,00	363.968,40	0,98
HAMMERSON IRL FIN 1.75 21-27 03/06A	EUR	400.000	408.000,00	367.030,11	0,99
Israel			298.122,00	231.588,90	0,63
ISRAEL 0.625 22-32 18/01A	EUR	300.000	298.122,00	231.588,90	0,63
Italien			3.506.970,14	3.468.365,80	9,37
AMCO - ASSET MANAGEM 0.75 21-28 20/04A	EUR	400.000	397.179,14	351.832,14	0,95
ASTM SPA 1.0 21-26 25/11A	EUR	400.000	394.726,00	373.328,71	1,01
CASSA DEPOSITI 0.75 21-29 30/06A 30/06A	EUR	500.000	499.845,00	433.691,95	1,17
ITALY 2.50 22-32 01/12S	EUR	2.500.000	2.215.220,00	2.309.513,00	6,24

iMGP - Euro Fixed Income Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in EUR)	Marktwert (in EUR)	% des Netto- vermögen
Japan			799.005,06	752.847,53	2,03
DEV BK OF JAPAN 2.125 22-26 01/09A	EUR	400.000	398.696,00	392.986,40	1,06
SUMITOMO MITSUI FINL 0.303 20-27 28/10A	EUR	400.000	400.309,06	359.861,13	0,97
Kanada			795.552,00	782.463,20	2,11
NATL BANK OF CANADA 3.75 23-28 25/01A	EUR	400.000	398.068,00	405.045,60	1,09
ROYAL BANK OF CANADA 2.125 22-29 26/04A	EUR	400.000	397.484,00	377.417,60	1,02
Luxemburg			2.050.913,00	2.094.157,23	5,66
BANQUE EUROP INVEST 0.25 22-32 20/01A	EUR	2.500.000	2.050.913,00	2.094.157,23	5,66
Niederlande			2.769.489,00	2.713.182,39	7,33
ABB FINANCE BV 3.25 23-27 16/01A	EUR	400.000	402.584,00	405.056,48	1,09
DE VOLKSBANK NV 0.375 21-28 03/03AA	EUR	400.000	397.308,00	348.351,61	0,94
NE PROPERTY BV 1.8750 19-26 09/10A	EUR	400.000	419.592,00	366.237,80	0,99
ROCHE FINANCE EUROPE 3.204 23-29 27/08A	EUR	500.000	499.975,00	513.799,50	1,39
SIEMENS FINANCIERING 1.25 19-31 28/02A	EUR	400.000	356.592,00	362.496,00	0,98
UNILEVER FINANCE NETH 3.25 23-31 23/02A	EUR	700.000	693.438,00	717.241,00	1,94
Schweden			383.025,00	352.650,36	0,95
SANDVIK AB 0.375 21-28 25/11A	EUR	400.000	383.025,00	352.650,36	0,95
Slowenien			1.007.584,00	1.058.997,30	2,86
SLOVENIA 3.625 23-33 11/03A	EUR	1.000.000	1.007.584,00	1.058.997,30	2,86
Spanien			3.611.625,00	3.704.062,85	10,01
ABERTIS INFRASTRUCT 4.125 23-29 07/08A	EUR	400.000	397.276,00	411.426,00	1,11
BANCO SANTANDER SA 1 21-31 04/11A	EUR	400.000	334.464,00	343.739,60	0,93
BBVA 3.125 23-27 17/07A	EUR	400.000	399.224,00	404.218,00	1,09
SPAIN 3.15 23-33 30/04A	EUR	2.500.000	2.480.661,00	2.544.679,25	6,88
Ungarn			395.613,85	314.918,80	0,85
HUNGARY 0.50 20-30 18/11A	EUR	400.000	395.613,85	314.918,80	0,85
Vereinigte Staaten von Amerika			398.676,00	354.650,00	0,96
AMERICAN HONDA FINAN 0.3 21-28 09/07A	EUR	400.000	398.676,00	354.650,00	0,96
Variabel verzinsliche Anleihen			4.466.668,86	4.387.594,11	11,86
Frankreich			775.761,40	756.891,20	2,05
BNP PARIBAS FL.R 23-29 23/02A	EUR	400.000	399.268,00	409.503,20	1,11
SOCIETE GENERALE SA FL.R 21-29 12/01A	EUR	400.000	376.493,40	347.388,00	0,94
Irland			698.488,00	727.223,50	1,97
AIB GROUP PLC FL.R 23-29 23/07A	EUR	400.000	399.832,00	413.198,80	1,12
BANK OF IRELAND GRP FL.R 23-28 16/07A	EUR	300.000	298.656,00	314.024,70	0,85
Italien			801.100,00	784.218,80	2,12
MEDIOBANCA DI C -30 01/02A	EUR	400.000	401.724,00	412.484,00	1,11
UNICREDIT FL.R 22-28 18/01A	EUR	400.000	399.376,00	371.734,80	1,00
Niederlande			394.501,33	367.261,20	0,99
COOPERATIEVE RABOBANK FL.R 21-27 01/12A	EUR	400.000	394.501,33	367.261,20	0,99
Portugal			199.054,00	187.103,65	0,51
BC PORTUGUES FL.R 21-28 07/04A	EUR	200.000	199.054,00	187.103,65	0,51
Spanien			1.200.154,00	1.217.622,56	3,29
IBERDROLA FINANZAS FL.R 29-XX 25/07A	EUR	400.000	399.798,00	404.230,00	1,09
KUTXABANK FL.R 23-28 01/02A	EUR	400.000	399.696,00	405.338,56	1,10
REDELA CORPORACTION 23-XX 07/08A	EUR	400.000	400.660,00	408.054,00	1,10
Tschechische Republik			397.610,13	347.273,20	0,94
CESKA SPORITELNA FLR 21-28 13/09A	EUR	400.000	397.610,13	347.273,20	0,94
Organismen für gemeinsame Anlagen			790.000,00	947.186,30	2,56

iMGP - Euro Fixed Income Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in EUR)	Marktwert (in EUR)	% des Netto- vermögen
Aktien/Anteile aus Investmentfonds			790.000,00	947.186,30	2,56
Luxemburg			790.000,00	947.186,30	2,56
iMGP - EUROPEAN SUBORDINATED BONDS I S EUR	EUR	790	790.000,00	947.186,30	2,56
Summe Wertpapiervermögen			36.911.598,57	36.430.961,09	98,47
Bankguthaben/(-verbindlichkeiten)				-105.580,66	-0,29
Sonstige Nettoaktiva/(-passiva)				671.107,27	1,81
Summe				36.996.487,70	100,00

iMGP - European Corporate Bonds Fund

iMGP - European Corporate Bonds Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in EUR</i>
Aktiva		21.529.738,52
Wertpapierbestand zum Marktwert	2.2	20.330.636,55
<i>Anschaffungskosten</i>		20.644.435,12
Bankguthaben		813.986,22
Nettozinsforderungen		385.115,75
Passiva		163.434,78
Verbindlichkeiten aus Rücknahmen		140.388,98
Fondsmanagementvergütung	3	17.403,35
Sonstige Verbindlichkeiten		5.642,45
Nettofondsvermögen		21.366.303,74

iMGP - European Corporate Bonds Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in EUR</i>
Erträge		749.272,73
Nettozinsen aus Anleihen		724.251,77
Zinsen aus Bankguthaben		23.833,72
Erträge aus Wertpapierleihe	2.12,8	36,60
Sonstige Erträge		1.150,64
Aufwendungen		366.041,96
Fondsmanagement- und Verwaltungsvergütung	3	236.857,45
Verwahrstellenvergütung	5	2.084,56
Hauptverwaltungsvergütung		61.200,22
Prüfungskosten		3.364,84
Rechtskosten		11.886,24
Kosten der Verwaltungsrat		1.424,83
"Taxe d'abonnement"	6	11.709,36
Zinsen aus Bankverbindlichkeiten		43,50
Sonstige Aufwendungen	11	37.470,96
Nettogewinn / (-verlust) aus Anlagen		383.230,77
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2,3	-1.932.746,62
- Optionen	2,6	-142.412,18
- Finanzterminkontrakten	2,8	-195.855,00
- Devisengeschäften	2,4	-34,52
Realisierter Nettogewinn / (-verlust)		-1.887.817,55
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2,2	3.187.706,39
- Optionen	2,6	-32.287,40
- Finanzterminkontrakten	2,8	-30.300,00
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		1.237.301,44
Dividendenausschüttungen	9	-65.715,29
Ausgabe von Thesaurierende Aktien		324.837,81
Ausgabe von Aktien mit Ausschüttung		24.861,19
Rücknahme von Thesaurierende Aktien		-9.558.499,26
Rücknahme von Aktien mit Ausschüttung		-1.029.011,82
Zunahme / (abnahme) des Nettovermögens		-9.066.225,93
Nettovermögen am Beginn des Geschäftsjahres		30.432.529,67
Nettovermögen am Ende des Geschäftsjahres		21.366.303,74

iMGP - European Corporate Bonds Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	EUR	21.366.303,74	30.432.529,67	52.508.769,00
C - EUR - Thesaurierend				
Anzahl Aktien		52.752,720	69.841,703	109.098,063
Nettoinventarwert pro Aktie	EUR	257,27	243,33	282,57
C - EUR - Ausschüttend				
Anzahl Aktien		33.130,215	39.420,977	51.214,796
Nettoinventarwert pro Aktie	EUR	143,55	137,66	160,58
I - EUR - Thesaurierend				
Anzahl Aktien		448,000	1.892,000	3.270,000
Nettoinventarwert pro Aktie	EUR	1.015,39	954,70	1.102,14
N - EUR - Thesaurierend				
Anzahl Aktien		2.400,021	18.748,021	24.557,021
Nettoinventarwert pro Aktie	EUR	141,60	134,31	156,44
R - EUR - Thesaurierend				
Anzahl Aktien		1.371,423	2.305,053	3.265,582
Nettoinventarwert pro Aktie	EUR	1.636,37	1.541,50	1.782,90
R - EUR - Ausschüttend				
Anzahl Aktien		-	148,046	180,046
Nettoinventarwert pro Aktie	EUR	-	901,95	1.052,11

iMGP - European Corporate Bonds Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - EUR - Thesaurierend	69.841,703	649,516	17.738,499	52.752,720
C - EUR - Ausschüttend	39.420,977	179,996	6.470,758	33.130,215
I - EUR - Thesaurierend	1.892,000	0,000	1.444,000	448,000
N - EUR - Thesaurierend	18.748,021	100,000	16.448,000	2.400,021
R - EUR - Thesaurierend	2.305,053	98,323	1.031,953	1.371,423
R - EUR - Ausschüttend	148,046	0,000	148,046	0,000

IMGP - European Corporate Bonds Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in EUR)	Marktwert (in EUR)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			20.644.435,12	20.330.636,55	95,15
Anleihen			12.706.828,49	12.353.170,26	57,82
Dänemark			1.016.600,00	890.174,00	4,17
CARLSBERG BREWERIES 0.875 19-29 01/07A	EUR	1.000.000	1.016.600,00	890.174,00	4,17
Deutschland			1.654.960,00	1.608.487,79	7,53
DEUTSCHE BANK AG 1.625 20-27 20/01A	EUR	800.000	827.840,00	752.271,79	3,52
FRESENIUS SE 5.0 22-29 28/11A	EUR	800.000	827.120,00	856.216,00	4,01
Frankreich			3.793.460,04	3.684.897,98	17,25
AIRBUS SE 1.625 20-30 09/06A	EUR	500.000	437.780,00	462.842,18	2,17
AUCHAN HOLDING SA 3.25 20-27 23/07A	EUR	800.000	874.765,34	777.800,00	3,64
BNP PARIBAS SA 1.625 19-31 02/07A	EUR	500.000	461.700,00	428.263,00	2,00
ORANO SA 2.75 20-28 08/09A	EUR	800.000	744.888,00	776.220,80	3,63
SOCIETE GENERALE SA 1.75 19-29 22/03A	EUR	800.000	782.387,20	728.110,40	3,41
THALES 3.625 23-29 14/06A	EUR	500.000	491.939,50	511.661,60	2,39
Großbritannien			1.184.765,00	1.054.051,64	4,93
ASTRAZENECA PLC 0.375 21-29 03/06A	EUR	800.000	748.120,00	705.355,38	3,30
UNILEVER PLC 1.5000 19-39 11/06A	EUR	200.000	206.785,00	163.199,45	0,76
VODAFONE GROUP 2.875 17-37 20/11A	EUR	200.000	229.860,00	185.496,81	0,87
Italien			3.039.195,85	3.073.896,46	14,39
BANCO BPM SPA 3.375 22-32 19/01A	EUR	200.000	193.250,00	189.743,60	0,89
ENI SPA 3.625 14-29 29/01A	EUR	800.000	789.214,40	823.587,20	3,85
ERG SPA 0.5 20-27 11/09A	EUR	700.000	694.731,45	633.265,18	2,96
ILLIMITY BANK SPA 6.625 22-25 09/12A	EUR	500.000	500.000,00	514.750,00	2,41
INTESA SANPAOLO 1.75 19-29 04/07A	EUR	1.000.000	862.000,00	912.550,48	4,27
Niederlande			2.017.847,60	2.041.662,39	9,56
ATHORA NETHERLANDS N 2.25 21-31 15/04A	EUR	500.000	503.911,60	446.433,00	2,09
EASYJET FINCO B.V. 1.875 21-28 03/03A	EUR	800.000	702.400,00	748.825,39	3,50
STELLANTIS NV 4.375 23-30 14/03A	EUR	800.000	811.536,00	846.404,00	3,96
Variabel verzinsliche Anleihen			7.937.606,63	7.977.466,29	37,34
Deutschland			770.440,00	819.511,20	3,84
CMZB FR FL.R 22-28 21/03A	EUR	800.000	770.440,00	819.511,20	3,84
Frankreich			743.600,00	779.593,60	3,65
BNP PARIBAS SA FL.R 22-28 25/07A	EUR	800.000	743.600,00	779.593,60	3,65
Großbritannien			801.600,00	830.452,80	3,89
HSBC FL.R 23-28 10/03A	EUR	800.000	801.600,00	830.452,80	3,89
Italien			2.804.437,50	2.701.423,78	12,64
ENEL FL.R 23-XX 16/07A	EUR	500.000	505.940,00	524.168,50	2,45
ENI SPA FL.R 21-99 31/12A	EUR	500.000	498.375,00	457.523,88	2,14
INTESA SANPAOLO FL.R 23-34 20/02A	EUR	550.000	550.000,00	581.845,55	2,72
POSTE ITALIANE FL.R 21-XX 24/06A	EUR	500.000	500.000,00	412.910,50	1,93
UNICREDIT SPA FL.R 20-27 22/07A	EUR	750.000	750.122,50	724.975,35	3,39
Niederlande			985.900,00	996.551,50	4,66
ABERTIS FINANCE BV FL.R 20-XX 24/02A	EUR	500.000	500.000,00	481.204,00	2,25
TELEFONICA EUROPE BV FL.R 23-XX 03/05A	EUR	500.000	485.900,00	515.347,50	2,41
Österreich			530.333,33	483.102,50	2,26
UNIQA INSURANCE GROUP FL.R 20-35 09/10A	EUR	500.000	530.333,33	483.102,50	2,26
Spanien			1.301.295,80	1.366.830,91	6,40
BANCO DE BADELL FL.R 23-29 07/06A	EUR	800.000	802.020,80	841.895,76	3,94
BANCO NTANDER FL.R 23-33 23/08A	EUR	500.000	499.275,00	524.935,15	2,46

iMGP - European Corporate Bonds Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in EUR)	Marktwert (in EUR)	% des Netto- vermögen
Summe Wertpapiervermögen			20.644.435,12	20.330.636,55	95,15
Bankguthaben/(-verbindlichkeiten)				813.986,22	3,81
Sonstige Nettoaktiva/(-passiva)				221.680,97	1,04
Summe				21.366.303,74	100,00

iMGP - European Subordinated Bonds Fund

iMGP - European Subordinated Bonds Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in EUR</i>
Aktiva		133.449.756,96
Wertpapierbestand zum Marktwert	2.2	125.963.359,74
<i>Anschaffungskosten</i>		127.481.277,59
Bankguthaben		4.727.093,28
Forderungen aus Zeichnungen		117.135,24
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2.7	80.063,23
Nettozinsforderungen		2.562.105,47
Passiva		405.008,71
Verbindlichkeiten aus Rücknahmen		286.855,62
Fondsmanagementvergütung	3	76.615,07
Sonstige Verbindlichkeiten		41.538,02
Nettofondsvermögen		133.044.748,25

iMGP - European Subordinated Bonds Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in EUR</i>
Erträge		6.104.190,32
Nettozinsen aus Anleihen und Geldmarktinstrumente		5.832.818,37
Zinsen aus Bankguthaben		258.563,61
Erträge aus Wertpapierleihe	2.12,8	325,65
Sonstige Erträge		12.482,69
Aufwendungen		1.353.796,10
Fondsmanagement- und Verwaltungsvergütung	3	850.692,54
Verwahrstellenvergütung	5	10.381,58
Hauptverwaltungsvergütung		297.863,42
Prüfungskosten		1.959,38
Rechtskosten		32.743,79
Transaktionskosten	2.14	5.285,67
Kosten der Verwaltungsrat		6.928,80
"Taxe d'abonnement"	6	22.888,84
Zinsen aus Bankverbindlichkeiten		1.294,19
Sonstige Aufwendungen	11	123.757,89
Nettogewinn / (-verlust) aus Anlagen		4.750.394,22
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2,3	-4.230.662,04
- Optionen	2.6	-654.848,00
- Devisentermingeschäften	2.7	12.661,94
- Finanzterminkontrakten	2.8	-971.825,00
- Devisengeschäften	2.4	104.586,90
Realisierter Nettogewinn / (-verlust)		-989.691,98
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	11.047.575,56
- Optionen	2.6	-129.149,60
- Devisentermingeschäften	2.7	66.646,92
- Finanzterminkontrakten	2.8	-151.500,00
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		9.843.880,90
Dividendenausschüttungen	9	-10.270,49
Ausgabe von Thesaurierende Aktien		52.276.758,72
Rücknahme von Thesaurierende Aktien		-45.456.656,76
Rücknahme von Aktien mit Ausschüttung		-83.282,96
Zunahme / (abnahme) des Nettovermögens		16.570.429,41
Nettovermögen am Beginn des Geschäftsjahres		116.474.318,84
Nettovermögen am Ende des Geschäftsjahres		133.044.748,25

iMGP - European Subordinated Bonds Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	EUR	133.044.748,25	116.474.318,84	152.837.933,05
C - EUR - Thesaurierend				
Anzahl Aktien		113.439,014	125.527,883	141.608,534
Nettoinventarwert pro Aktie	EUR	169,13	157,91	178,67
I - CHF - HP - Thesaurierend				
Anzahl Aktien		38,000	256,726	222,723
Nettoinventarwert pro Aktie	CHF	1.104,28	1.046,90	1.179,05
I - EUR - Thesaurierend				
Anzahl Aktien		85.781,571	67.536,637	68.667,389
Nettoinventarwert pro Aktie	EUR	1.187,86	1.101,44	1.237,70
I S - EUR - Thesaurierend				
Anzahl Aktien		4.462,869	6.974,103	10.248,915
Nettoinventarwert pro Aktie	EUR	1.199,22	1.111,92	1.249,48
N - EUR - Thesaurierend				
Anzahl Aktien		33.464,727	27.413,314	21.702,785
Nettoinventarwert pro Aktie	EUR	158,36	148,29	168,30
N - EUR - Ausschüttend				
Anzahl Aktien		2.653,721	3.284,560	10.613,207
Nettoinventarwert pro Aktie	EUR	137,46	132,46	153,25
R - EUR - Thesaurierend				
Anzahl Aktien		5.114,119	59.614,820	131.781,381
Nettoinventarwert pro Aktie	EUR	176,05	163,35	183,71

iMGP - European Subordinated Bonds Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - EUR - Thesaurierend	125.527,883	13.897,978	25.986,847	113.439,014
I - CHF - HP - Thesaurierend	256,726	24,000	242,726	38,000
I - EUR - Thesaurierend	67.536,637	42.267,941	24.023,007	85.781,571
I S - EUR - Thesaurierend	6.974,103	0,000	2.511,234	4.462,869
N - EUR - Thesaurierend	27.413,314	22.140,310	16.088,897	33.464,727
N - EUR - Ausschüttend	3.284,560	0,000	630,839	2.653,721
R - EUR - Thesaurierend	59.614,820	378,299	54.879,000	5.114,119

IMGP - European Subordinated Bonds Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in EUR)	Marktwert (in EUR)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			127.481.277,59	125.963.359,74	94,68
Anleihen			19.165.044,12	18.069.237,55	13,58
Deutschland			2.502.950,00	2.480.030,33	1,86
GERMANY 2.20 22-24 12/12A	EUR	2.500.000	2.502.950,00	2.480.030,33	1,86
Frankreich			5.284.225,00	4.888.864,90	3,67
BNP PARIBAS SA 1.625 19-31 02/07A	EUR	3.000.000	2.814.525,00	2.569.578,00	1,93
CREDIT AGRICOLE SA 2 19-29 25/03AA	EUR	2.500.000	2.469.700,00	2.319.286,90	1,74
Italien			8.115.331,25	7.910.898,74	5,95
ASSICURAZIONI GENERA 5.272 23-33 12/09A	EUR	2.000.000	1.999.000,00	2.114.148,00	1,59
BANCO BPM SPA 3.375 22-32 19/01A	EUR	1.000.000	931.562,50	948.718,00	0,71
INTESA SANPAOLO 2.375 20-30 22/12A	EUR	2.000.000	1.994.800,00	1.609.417,74	1,21
UNICREDIT SPA 4.4500 21-XX XX/XXS	EUR	2.000.000	1.598.300,00	1.783.990,00	1,34
UNIPOLSAI SPA FL.R 20-99 31/12S	EUR	1.500.000	1.591.668,75	1.454.625,00	1,09
Niederlande			2.018.337,20	1.785.732,00	1,34
ATHORA NETHERLANDS N 2.25 21-31 15/04A	EUR	2.000.000	2.018.337,20	1.785.732,00	1,34
Vereinigte Staaten von Amerika			1.244.200,67	1.003.711,58	0,75
DRESDNER FUNDING TR 8.151 99-31 30/06S	USD	1.000.000	1.244.200,67	1.003.711,58	0,75
Variabel verzinsliche Anleihen			108.316.233,47	107.894.122,19	81,10
Belgien			1.738.800,00	1.847.860,00	1,39
KBC GROUPE NV FL.R 18-XX XX/XXS	EUR	2.000.000	1.738.800,00	1.847.860,00	1,39
Deutschland			7.606.412,00	7.622.606,00	5,73
COMMERZBANK AG FL.R 20-99 31/12A	EUR	2.000.000	2.164.800,00	1.936.618,00	1,46
COMMERZBANK AG FL.R 21-31 29/12A	EUR	2.000.000	1.670.000,00	1.792.732,00	1,35
DEUTSCHE BANK AG FL.R 20-31 19/05A	EUR	2.000.000	1.932.000,00	2.028.512,00	1,52
DEUTSCHE BANK FL.R 22-XX 30/04A	EUR	2.000.000	1.839.612,00	1.864.744,00	1,40
Frankreich			18.008.208,33	19.262.987,65	14,48
AXA SA FL.R 04-XX 29/10A	EUR	1.000.000	690.042,50	797.197,57	0,60
BNP PARIBAS FL.R 22-99 31/12S	EUR	2.000.000	1.876.000,00	2.078.110,00	1,56
BNP PARIBAS FL.R 86-XX 22/03S	USD	2.000.000	1.400.247,83	1.801.475,58	1,35
BPCE FL.R 23-33 01/06A	EUR	2.000.000	2.002.000,00	2.117.112,20	1,59
BPCE SA FL.R 23-35 25/01A	EUR	2.000.000	1.951.680,00	2.061.682,00	1,55
CREDIT AGRICOLE FL.R 15-XX 13/01A	EUR	2.000.000	1.958.000,00	1.992.680,00	1,50
CREDIT AGRICOLE FL.R 23-XX 23/03Q	EUR	2.000.000	1.864.190,00	2.123.110,00	1,60
EDF FL.R 22-XX 06/12A	EUR	1.600.000	1.577.300,00	1.750.732,80	1,32
LA MONDIALE FL.R 19-49 31/12S	EUR	1.500.000	1.450.950,00	1.354.371,00	1,02
MACIF FL.R 21-XX 21/12S	EUR	1.500.000	1.487.848,00	1.118.854,50	0,84
SOCIETE GENERALE SA FL.R 23-XX 18/07S	EUR	2.000.000	1.749.950,00	2.067.662,00	1,55
Großbritannien			7.512.237,55	7.357.524,82	5,53
AVIVA PLC FL.R 14-44 03/07A	EUR	2.500.000	2.777.475,00	2.479.886,92	1,86
BARCLAYS PLC FL.R 22-99 31/12Q	USD	2.000.000	1.944.540,58	1.781.258,68	1,34
HSBC HOLDING PLC FL.R 18-XX XX/XXS	USD	2.000.000	1.576.271,97	1.750.270,22	1,32
VODAFONE GROUP PLC FL.R 20-80 27/08A/08A	EUR	1.500.000	1.213.950,00	1.346.109,00	1,01
Italien			25.204.512,00	24.540.724,35	18,45
BANCA POPOLARE FL.R 22-33 20/01A	EUR	2.000.000	2.066.900,00	2.187.988,00	1,64
BANCO BPM SPA FL.R 21-XX XX/XXA	EUR	2.000.000	2.040.150,00	1.988.170,00	1,49
ENEL FL.R 23-XX 16/07A	EUR	2.000.000	2.022.815,00	2.096.674,00	1,58
ENI SPA FL.R 21-99 31/12A	EUR	2.000.000	2.000.000,00	1.830.095,50	1,38
INTESA SANPAOLO FL.R 20-XX 31/12S	EUR	2.000.000	1.791.700,00	1.891.776,40	1,42
INTESA SANPAOLO FL.R 22-XX 30/09S	EUR	2.000.000	2.000.000,00	1.919.112,00	1,44
INTESA SANPAOLO FL.R 23-34 20/02A	EUR	2.150.000	2.150.000,00	2.274.487,15	1,71

iMGP - European Subordinated Bonds Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in EUR)	Marktwert (in EUR)	% des Netto- vermögen
INTESA SANPAOLO FL.R 23-XX 07/03S	EUR	1.400.000	1.400.000,00	1.543.894,80	1,16
POSTE ITALIANE FL.R 21-XX 24/06A	EUR	1.500.000	1.500.000,00	1.238.731,50	0,93
UNICREDIT SPA FL.R 19-29 20/02A	EUR	2.500.000	2.623.247,00	2.499.155,00	1,88
UNICREDIT SPA FL.R 19-49 19/03S	EUR	2.000.000	2.369.600,00	2.063.260,00	1,55
UNIPOLSAI SPA FL.R 14-XX 18/06A	EUR	3.000.000	3.240.100,00	3.007.380,00	2,26
Niederlande			20.212.425,91	19.773.320,11	14,86
ABERTIS FINANCE BV FL.R 20-XX 24/02A	EUR	1.500.000	1.559.480,00	1.443.612,00	1,09
ABN AMRO BANK FL.R 20-XX 22/09S	EUR	2.000.000	1.834.980,00	1.916.338,00	1,44
ABN AMRO BANK NV FL.R 22-33 22/02A	EUR	2.000.000	1.961.400,00	2.060.520,00	1,55
AEGON NV 5.625 19-49 29/12S	EUR	1.500.000	1.770.000,00	1.398.547,50	1,05
ASR NEDERLAND FL.R 17-XX 19/10S	EUR	1.500.000	1.563.353,02	1.342.500,00	1,01
GAS NAT FENOSA FL.R 15-49 29/12A	EUR	1.500.000	1.489.892,82	1.490.817,00	1,12
ING GROEP NV FL.R 23-XX 16/05S	USD	2.000.000	1.664.855,07	1.812.058,11	1,36
ING GROUP NV FL.R 22-33 24/08A	EUR	2.000.000	1.898.680,00	2.010.430,00	1,51
RABOBANK FL.R 22-XX 29/06S	EUR	2.000.000	2.001.200,00	1.810.850,00	1,36
REPSOL INTL FINANCE FL.R 20-49 31/12A	EUR	1.500.000	1.410.000,00	1.471.875,00	1,11
TELEFONICA EUROPE BV FL.R 23-XX 03/05A	EUR	1.500.000	1.458.750,00	1.546.042,50	1,16
VIVAT NV FL.R 18-XX XX/XXS	EUR	1.500.000	1.599.835,00	1.469.730,00	1,10
Österreich			13.898.537,68	13.428.769,66	10,09
BAWAG GROUP AG FL.R 18-XX XX/XXS	EUR	2.000.000	1.985.039,68	1.760.480,00	1,32
BAWAG GROUP AG FL.R 20-30 23/09A	EUR	2.000.000	2.029.020,00	1.795.000,00	1,35
ERSTE GROUP BANK AG FL.R 22-33 07/06A	EUR	2.000.000	1.865.360,00	1.969.807,66	1,48
ERSTE GROUP BANK AG FL.R 23-99 31/12S	EUR	2.000.000	2.005.000,00	2.118.294,00	1,59
OMV AG FL.R 20-XX 01/09A	EUR	2.000.000	1.940.750,00	1.889.418,00	1,42
UNIQA INSURANCE GROUP FL.R 20-35 09/10A	EUR	2.000.000	1.867.500,00	1.932.410,00	1,45
VOLKSBANK WIEN AG FL.R 19-XX 09/10S	EUR	2.000.000	2.205.868,00	1.963.360,00	1,48
Portugal			1.997.500,00	2.080.060,00	1,56
ENERGIAS DE PORTUGAL FL.R 23-83 23/04A	EUR	2.000.000	1.997.500,00	2.080.060,00	1,56
Schweden			1.100.570,00	576.675,00	0,43
HEIMSTADEN BOST FL.R 19-XX 19/02A	EUR	1.100.000	1.100.570,00	576.675,00	0,43
Spanien			11.037.030,00	11.403.594,60	8,57
BANCO SANTANDER FL.R 23-33 23/08A	EUR	2.000.000	1.997.100,00	2.099.740,60	1,58
BANCO SANTANDER SA FL.R 18-XX 19/06Q	EUR	2.000.000	1.717.000,00	1.855.912,00	1,39
BBVA FL.R 23-XX 21/09Q	EUR	2.000.000	1.992.800,00	2.172.500,00	1,63
CAIXABANK SA FL.R 21-XX 14/12Q	EUR	2.000.000	1.410.980,00	1.548.930,00	1,16
CAIXABANK SA FL.R 22-33 23/02A	EUR	2.000.000	2.011.800,00	2.113.802,00	1,59
UNICAJA BANCO SA FL.R 21-99 31/12Q	EUR	2.000.000	1.907.350,00	1.612.710,00	1,21
Summe Wertpapiervermögen			127.481.277,59	125.963.359,74	94,68
Bankguthaben/(-verbindlichkeiten)				4.727.093,28	3,55
Sonstige Nettoaktiva/(-passiva)				2.354.295,23	1,77
Summe				133.044.748,25	100,00

iMGP - Global Concentrated Equity Fund

iMGP - Global Concentrated Equity Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Aktiva		63.062.566,36
Wertpapierbestand zum Marktwert	2.2	61.806.954,75
<i>Anschaffungskosten</i>		56.560.167,46
Bankguthaben		1.041.550,46
Forderungen aus Zeichnungen		171.903,34
Nettodividendenforderungen		29.813,93
Nettozinsforderungen		248,76
Forderungen aus Devisengeschäften		12.095,12
Passiva		54.582,29
Kurzfristige Bankverbindlichkeiten		0,01
Verbindlichkeiten aus Rücknahmen		3.774,46
Fondsmanagementvergütung	3	22.246,95
Nettozinsverbindlichkeiten		2,95
Verbindlichkeiten aus Devisengeschäften		12.137,47
Sonstige Verbindlichkeiten		16.420,45
Nettofondsvermögen		63.007.984,07

iMGP - Global Concentrated Equity Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Erträge		627.257,09
Nettodividenden aus Wertpapieren		575.055,35
Zinsen aus Bankguthaben		49.866,46
Sonstige Erträge		2.335,28
Aufwendungen		372.521,77
Fondsmanagement- und Verwaltungsvergütung	3	211.574,26
Verwahrstellenvergütung	5	3.666,70
Hauptverwaltungsvergütung		72.625,44
Rechtskosten		2.049,70
Transaktionskosten	2.14	69.102,23
"Taxe d'abonnement"	6	5.470,45
Zinsen aus Bankverbindlichkeiten		499,94
Sonstige Aufwendungen	11	7.533,05
Nettogewinn / (-verlust) aus Anlagen		254.735,32
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2.3	445.099,39
- Devisentermingeschäften	2.7	-5.933,24
- Devisengeschäften	2.4	-9.681,47
Realisierter Nettogewinn / (-verlust)		684.220,00
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	5.352.401,20
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		6.036.621,20
Ausgabe von Thesaurierende Aktien		53.573.367,93
Rücknahme von Thesaurierende Aktien		-17.150.616,21
Zunahme / (abnahme) des Nettovermögens		42.459.372,92
Nettovermögen am Beginn des Geschäftsjahres		20.548.611,15
Nettovermögen am Ende des Geschäftsjahres		63.007.984,07

iMGP - Global Concentrated Equity Fund

Statistische Angaben

		31/12/23	31/12/22
Nettoteilfondsvermögen	USD	63.007.984,07	20.548.611,15
I - EUR - Thesaurierend			
Anzahl Aktien		2.897,038	-
Nettoinventarwert pro Aktie	EUR	1.051,28	-
I - GBP - Thesaurierend			
Anzahl Aktien		167,538	80,000
Nettoinventarwert pro Aktie	GBP	1.081,35	1.002,24
I - USD - Thesaurierend			
Anzahl Aktien		6.427,097	2.372,000
Nettoinventarwert pro Aktie	USD	1.121,18	980,56
I M - EUR - Thesaurierend			
Anzahl Aktien		291,366	154,556
Nettoinventarwert pro Aktie	EUR	1.084,23	977,06
I M - GBP - Thesaurierend			
Anzahl Aktien		14.767,952	2.011,062
Nettoinventarwert pro Aktie	GBP	1.099,52	1.014,52
I M - USD - Thesaurierend			
Anzahl Aktien		25.189,727	15.372,284
Nettoinventarwert pro Aktie	USD	1.158,94	1.009,02
R - GBP - Thesaurierend			
Anzahl Aktien		9.405,329	-
Nettoinventarwert pro Aktie	GBP	163,91	-

iMGP - Global Concentrated Equity Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C- USD - Thesaurierend	0,000	57,048	57,048	0,000
I - EUR - Thesaurierend	0,000	3.215,038	318,000	2.897,038
I - GBP - Thesaurierend	80,000	107,667	20,129	167,538
I - USD - Thesaurierend	2.372,000	10.348,999	6.293,902	6.427,097
I M - EUR - Thesaurierend	154,556	151,701	14,891	291,366
I M - GBP - Thesaurierend	2.011,062	16.614,241	3.857,351	14.767,952
I M - USD - Thesaurierend	15.372,284	14.491,766	4.674,323	25.189,727
R - GBP - Thesaurierend	0,000	9.528,996	123,667	9.405,329

iMGP - Global Concentrated Equity Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			56.560.167,46	61.806.954,75	98,09
Aktien			56.560.167,46	61.806.954,75	98,09
China			912.258,86	853.041,67	1,35
BAIDU INC -A- ADR REPR 8 SH -A-	USD	7.163	912.258,86	853.041,67	1,35
Großbritannien			5.814.071,47	5.962.137,01	9,46
COMPASS GROUP	GBP	75.150	1.955.790,91	2.055.842,18	3,26
SMITH AND NEPHEW PLC	GBP	184.085	2.446.944,33	2.530.868,75	4,02
UNILEVER SPONS ADR REPR.1 SHS	USD	28.371	1.411.336,23	1.375.426,08	2,18
HongKong			1.065.191,48	891.065,18	1,41
AIA GROUP LTD	USD	102.245	1.065.191,48	891.065,18	1,41
Japan			2.586.416,16	2.733.209,23	4,34
SONY CORP	USD	1.406	132.870,49	134.265,97	0,21
SONY GROUP CORPORATIO	USD	11.981	1.022.012,03	1.134.480,89	1,80
YAKULT HONSHA CO LTD	JPY	65.191	1.431.533,64	1.464.462,37	2,32
Kaimaninseln			1.166.094,80	1.006.056,00	1,60
TENCENT HOLDINGS	USD	26.700	1.166.094,80	1.006.056,00	1,60
Kanada			5.572.720,53	6.205.878,42	9,85
BROOKFIELD --- REGISTERED SHS	USD	95.851	3.340.579,75	3.845.542,12	6,10
CDN PACIFIC RAILWAY	USD	29.855	2.232.140,78	2.360.336,30	3,75
Niederlande			2.432.644,32	2.574.431,23	4,09
HEINEKEN HOLDING	EUR	29.230	2.333.653,28	2.473.331,23	3,93
HEINEKEN HOLDING	USD	1.200	98.991,04	101.100,00	0,16
Schweden			2.059.222,43	2.556.478,22	4,06
ASSA ABLOY AB	USD	87.228	2.059.222,43	2.556.478,22	4,06
Schweiz			1.711.675,35	1.988.099,30	3,16
NOVARTIS ADR.REP.1SH	USD	19.690	1.711.675,35	1.988.099,30	3,16
Südkorea			3.554.574,10	4.234.846,00	6,72
SAMSUNG ELEC GDR REP.0.5 VGT HS -144A-	USD	2.827	3.554.574,10	4.234.846,00	6,72
Vereinigte Staaten von Amerika			29.685.297,96	32.801.712,49	52,06
BERKSHIRE HATHAWAY -B-	USD	6.039	1.920.004,10	2.153.869,74	3,42
BOOKING HOLDINGS INC	USD	294	695.053,85	1.042.882,68	1,66
CENTENE CORP	USD	37.288	2.801.866,50	2.767.142,48	4,39
COMCAST CORP	USD	81.119	3.284.797,04	3.557.068,15	5,65
CVS HEALTH	USD	30.245	2.637.198,23	2.388.145,20	3,79
FISERV INC	USD	18.549	2.116.131,19	2.464.049,16	3,91
MARKEL GROUP INC	USD	1.661	2.235.742,27	2.358.453,90	3,74
MCKESSON CORP	USD	4.030	1.559.341,59	1.865.809,40	2,96
MICROSOFT CORP	USD	2.869	798.024,65	1.078.858,76	1,71
MILLERKNOLL INC	USD	84.672	1.872.138,68	2.259.048,96	3,59
ORACLE CORP	USD	18.646	1.688.172,77	1.965.847,78	3,12
REALTY INCOME CORP	USD	34.556	1.976.566,64	1.984.205,52	3,15
U-HAUL HOLDING COMPANY	USD	26.066	1.419.410,87	1.836.089,04	2,91
UNION PACIFIC CORP	USD	5.786	1.205.246,32	1.421.157,32	2,26
VISA INC -A-	USD	8.223	1.996.339,71	2.140.858,05	3,40
WALT DISNEY CO	USD	16.815	1.479.263,55	1.518.226,35	2,41
Summe Wertpapiervermögen			56.560.167,46	61.806.954,75	98,09

iMGP - Global Concentrated Equity Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bankguthaben/(-verbindlichkeiten)	1.041.550,45	1,65
Sonstige Nettoaktiva/(-passiva)	159.478,87	0,25
Summe	63.007.984,07	100,00

**iMGP - Global Core Equity Fund (gestartet am
18/12/23)**

iMGP - Global Core Equity Fund (gestartet am 18/12/23)

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Aktiva		1.014.028,20
Wertpapierbestand zum Marktwert	2.2	1.000.267,51
<i>Anschaffungskosten</i>		986.300,35
Bankguthaben		13.021,95
Nettodividendenforderungen		738,74
Passiva		368,35
Fondsmanagementvergütung	3	269,36
Sonstige Verbindlichkeiten		98,99
Nettofondsvermögen		1.013.659,85

iMGP - Global Core Equity Fund (gestartet am 18/12/23)

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 18/12/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Erträge		1.171,45
Nettodividenden aus Wertpapieren		753,44
Zinsen aus Bankguthaben		418,01
Aufwendungen		932,70
Fondsmanagement- und Verwaltungsvergütung	3	269,36
Verwahrstellenvergütung	5	1,81
Hauptverwaltungsvergütung		71,84
Transaktionskosten	2.14	497,77
"Taxe d'abonnement"	6	25,34
Sonstige Aufwendungen	11	66,58
Nettogewinn / (-verlust) aus Anlagen		238,75
Realisierter Nettogewinn / (-verlust) aus:		
- Devisengeschäften	2.4	-546,06
Realisierter Nettogewinn / (-verlust)		-307,31
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	13.967,16
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		13.659,85
Ausgabe von Thesaurierende Aktien		1.000.000,00
Zunahme / (abnahme) des Nettovermögens		1.013.659,85
Nettovermögen am Beginn des Geschäftsperiode		-
Nettovermögen am Ende des Geschäftsperiode		1.013.659,85

iMGP - Global Core Equity Fund (gestartet am 18/12/23)

Statistische Angaben

		<u>31/12/23</u>
Nettoteilfondsvermögen	USD	1.013.659,85
I - USD -		
Anzahl Aktien		1.000,000
Nettoinventarwert pro Aktie	USD	1.013,66

iMGP - Global Core Equity Fund (gestartet am 18/12/23)

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
I - USD - Thesaurierend	0,000	1.000,000	0,000	1.000,000

iMGP - Global Core Equity Fund (gestartet am 18/12/23)

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			915.046,35	927.127,51	91,46
Aktien			915.046,35	927.127,51	91,46
Australien			12.490,73	13.017,75	1,28
BHP GROUP LTD	AUD	55	1.814,03	1.891,84	0,19
COCHLEAR	AUD	10	2.004,77	2.037,96	0,20
COMMONWEALTH BANK OF AUSTRALIA	AUD	38	2.783,99	2.898,88	0,29
QBE INSURANCE GROUP	AUD	194	1.828,22	1.960,48	0,19
RIO TINTO	AUD	27	2.395,91	2.499,31	0,25
SONIC HEALTHCARE LTD	AUD	79	1.663,81	1.729,28	0,17
Belgien			3.928,46	4.065,62	0,40
ANHEUSER-BUSCH INBEV	EUR	63	3.928,46	4.065,62	0,40
Brasilien			3.599,05	3.759,79	0,37
PETROLEO BRASILEIRO SP.ADR REPR.2 SH	USD	153	2.346,13	2.443,41	0,24
VALE ADR REP 1SH	USD	83	1.252,92	1.316,38	0,13
China			11.554,44	11.598,38	1,14
BYD COMPANY LIMITED	USD	134	6.952,74	7.406,18	0,73
NETEASE SPONS ADR REPR 25 SHS	USD	45	4.601,70	4.192,20	0,41
Dänemark			3.752,49	3.919,06	0,39
NOVO NORDISK - BEARER AND/OR - REG SHS	DKK	23	2.277,70	2.379,30	0,23
NOVOZYMES -B-	DKK	28	1.474,79	1.539,76	0,15
Deutschland			45.866,47	46.584,37	4,60
ADIDAS AG - REG SHS	EUR	21	4.365,22	4.272,08	0,42
ALLIANZ SE PREFERENTIAL SHARE	EUR	10	2.629,42	2.672,70	0,26
BASF SE PREFERENTIAL SHARE	EUR	24	1.269,31	1.293,24	0,13
BECHTLE	EUR	69	3.423,17	3.459,66	0,34
BRENTTAG - REG SHS	EUR	46	4.074,37	4.228,73	0,42
CTS EVENTIM AG & CO KGAA	EUR	42	2.858,28	2.904,35	0,29
FRESENIUS SE	EUR	66	2.010,17	2.046,50	0,20
MERCEDES-BENZ GROUP	EUR	60	4.164,26	4.145,75	0,41
MERCK KGAA	EUR	13	1.983,97	2.069,34	0,20
MTU AERO ENGINES HOLDING AG	EUR	16	3.277,44	3.450,93	0,34
MUENCHENER RUECK - REG SHS	EUR	12	4.950,17	4.972,25	0,49
NEMETSCHKE	EUR	53	4.596,29	4.594,73	0,45
RATIONAL NAMEN	EUR	3	2.229,39	2.318,11	0,23
SIEMENS AG PREFERENTIAL SHARE	EUR	11	1.997,95	2.064,72	0,20
SYMRISE AG	EUR	19	2.037,06	2.091,28	0,21
Frankreich			25.133,27	25.540,39	2,52
AIRBUS SE	EUR	17	2.576,35	2.624,94	0,26
ARKEMA SA	EUR	16	1.743,52	1.820,46	0,18
BNP PARIBAS SA	EUR	32	2.199,14	2.212,48	0,22
DANONE SA	EUR	66	4.177,89	4.278,18	0,42
EIFFAGE	EUR	17	1.779,26	1.821,94	0,18
ESSILORLUXOTTICA SA	EUR	18	3.616,56	3.610,88	0,36
L'OREAL SA	EUR	6	2.905,19	2.986,86	0,29
PERNOD RICARD SA	EUR	21	3.718,69	3.705,82	0,37
SANOFI	EUR	25	2.416,67	2.478,83	0,24
Großbritannien			32.806,77	33.500,50	3,30
ASTRAZENECA PLC	GBP	34	4.407,04	4.594,26	0,45
BAE SYSTEMS PLC	GBP	198	2.665,36	2.802,95	0,28
BRITISH AMERICAN TOBACCO PLC	GBP	91	2.647,09	2.662,88	0,26
GSK REG SHS	GBP	112	2.024,32	2.070,50	0,20
LINDE PLC	USD	14	5.758,82	5.749,94	0,57

iMGP - Global Core Equity Fund (gestartet am 18/12/23)

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
MONDI PLC	GBP	87	1.669,21	1.705,17	0,17
NATIONAL GRID PLC	GBP	159	2.129,31	2.144,44	0,21
RECKITT BENCKISER GROUP PLC	GBP	17	1.163,31	1.174,57	0,12
SEVERN TRENT PLC	GBP	54	1.799,65	1.775,32	0,18
SHELL PLC	GBP	104	3.302,24	3.409,19	0,34
SMITH AND NEPHEW PLC	GBP	125	1.648,09	1.718,55	0,17
SMITHS GROUP -SHS-	GBP	91	1.985,65	2.045,73	0,20
UNILEVER	GBP	34	1.606,68	1.647,00	0,16
Indien			10.607,17	10.575,22	1,04
HOUSING DEVT FINANCE ADR REPR 3 SHS	USD	78	5.155,19	5.234,58	0,52
ICICI BANK ADR REPR.2 SHS	USD	113	2.771,05	2.693,92	0,27
INFOSYS TECHNOLOGIES ADR REPR.1 SHS	USD	144	2.680,93	2.646,72	0,26
Irland			8.079,19	8.228,92	0,81
EATON CORPORATION PUBLIC LIMITED COMPANY	USD	15	3.566,62	3.612,30	0,36
KERRY GROUP -A-	EUR	19	1.528,97	1.650,94	0,16
MEDTRONIC HLD	USD	36	2.983,60	2.965,68	0,29
Italien			5.220,67	5.352,69	0,53
ENEL SPA	EUR	720	5.220,67	5.352,69	0,53
Japan			71.408,70	73.163,58	7,22
AEON CO LTD	JPY	100	2.137,52	2.235,07	0,22
AEON FINANCIAL SERVICE CO LTD	JPY	200	1.705,33	1.794,58	0,18
ASTELLAS PHARMA	JPY	100	1.123,61	1.195,91	0,12
CENTRAL JAPAN RAILWAY CO	JPY	100	2.553,28	2.542,20	0,25
CHIBA BANK	JPY	200	1.457,62	1.444,89	0,14
COMSYS HOLDINGS CORP	JPY	100	2.136,82	2.205,99	0,22
DAIFUKU CO	JPY	100	1.959,33	2.023,34	0,20
DAIICHI SANKYO CO LTD	JPY	100	2.799,94	2.746,49	0,27
DAIWA HOUSE INDUSTRY CO LTD	JPY	100	2.907,56	3.030,22	0,30
EZAKI GLICO CO LTD	JPY	100	2.854,44	2.961,41	0,29
HOUSE FOODS GROUP INC	JPY	100	2.140,31	2.209,53	0,22
ITOCHU CORP	JPY	100	4.008,10	4.090,65	0,40
JAPAN TOBACCO	JPY	100	2.578,44	2.585,47	0,26
JTEKT CORP	JPY	200	1.652,23	1.693,15	0,17
KAGOME CO LTD	JPY	100	2.138,21	2.226,56	0,22
KANEKA CORP	JPY	100	2.429,60	2.540,79	0,25
KIRIN HOLDINGS CO LTD	JPY	100	1.453,42	1.465,46	0,14
KOITO MANUFACTURING	JPY	100	1.557,89	1.558,73	0,15
MITSUBISHI CORP	JPY	300	4.658,65	4.795,36	0,47
MITSUBISHI ESTATE	JPY	100	1.361,89	1.378,21	0,14
NOF CORP	JPY	100	4.764,87	4.969,50	0,49
ORIX CORP	JPY	100	1.814,34	1.883,96	0,19
OTSUKA CORP	JPY	100	4.242,89	4.123,28	0,41
SEINO HOLDINGS CO LTD	JPY	100	1.432,81	1.516,53	0,15
TAISEI	JPY	100	3.376,43	3.420,34	0,34
TAKEDA PHARMACEUTICAL	JPY	100	2.752,43	2.875,59	0,28
TOKIO MARINE HOLDINGS INC	JPY	100	2.398,16	2.503,19	0,25
TOYOTA MOTOR CORP	JPY	100	1.806,65	1.837,49	0,18
YAMATAKE CORP	JPY	100	3.205,93	3.309,69	0,33
Kaimaninseln			42.158,09	41.793,07	4,12
ALIBABA GROUP HOLDING LTD SADR	USD	214	15.761,83	16.587,14	1,64
TENCENT HOLDINGS LTD UNSPON ADR REP 1 SH	USD	667	26.396,26	25.205,93	2,49

iMGP - Global Core Equity Fund (gestartet am 18/12/23)

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
Kanada			27.121,73	28.140,23	2,78
ALIMENTATION COUCHE-TARD INC	CAD	47	2.607,05	2.781,27	0,27
BROOKFIELD ASSET MANAGEMENT LTD	CAD	72	2.764,88	2.905,97	0,29
BROOKFIELD --- REGISTERED SHS	CAD	53	2.047,78	2.136,31	0,21
CANADIAN NATIONAL RAILWAY	CAD	17	2.055,57	2.147,23	0,21
HYDRO ONE LTD	CAD	143	4.174,18	4.305,37	0,42
PRAIRIESKY ROYALTY LTD	CAD	154	2.753,14	2.709,52	0,27
SAPUTO	CAD	78	1.565,04	1.587,08	0,16
SHOPIFY -A- SUBORD VOTING	CAD	25	1.907,85	1.955,85	0,19
SUNCOR ENERGY	CAD	71	2.231,34	2.285,71	0,23
TC ENERGY - REG SHS	CAD	73	2.864,52	2.865,51	0,28
TFI INTERNATIONAL INC REGISTERED	CAD	18	2.150,38	2.460,41	0,24
Luxemburg			2.043,31	2.069,74	0,20
TENARIS - REG SHS	EUR	119	2.043,31	2.069,74	0,20
Niederlande			8.767,65	8.890,20	0,88
AKZO NOBEL NV	EUR	19	1.541,20	1.570,35	0,15
ASML HOLDING NV	EUR	5	3.773,42	3.765,20	0,37
HEINEKEN NV	EUR	35	3.453,03	3.554,65	0,35
Schweden			1.668,89	1.692,22	0,17
HEXAGON - REG SHS -B-	SEK	141	1.668,89	1.692,22	0,17
Schweiz			32.379,84	33.422,48	3,30
BARRY CALLEBAUT - NAMEN-AKT	CHF	1	1.617,72	1.686,03	0,17
EMS-CHEM HOLDINGS-NAMEN ACT.	CHF	3	2.380,49	2.427,45	0,24
NESTLE SA PREFERENTIAL SHARE	CHF	57	6.408,47	6.603,98	0,65
NOVARTIS AG PREFERENTIAL SHARE	CHF	57	5.566,51	5.747,92	0,57
PARTNERS GROUP HLDG - REG SHS	CHF	4	5.584,24	5.765,04	0,57
ROCHE HOLDING LTD	CHF	13	3.650,18	3.776,63	0,37
SIKA - REGISTERED SHS	CHF	10	3.105,81	3.252,05	0,32
SWISS LIFE HOLDING - REG SHS	CHF	6	4.066,42	4.163,38	0,41
Spanien			8.835,52	9.116,68	0,90
IBERDROLA SA	EUR	173	2.217,79	2.268,41	0,22
INDITEX SHARE FROM SPLIT	EUR	118	4.933,45	5.139,65	0,51
REPSOL SA	EUR	115	1.684,28	1.708,62	0,17
Südkorea			8.361,50	8.988,00	0,89
SAMSUNG ELEC GDR REP.0.5 VGT HS -144A-	USD	6	8.361,50	8.988,00	0,89
Taiwan			9.654,15	9.776,00	0,96
TAIWAN SEMICONDUCTOR CO ADR (REPR 5 SHS)	USD	94	9.654,15	9.776,00	0,96
Vereinigte Staaten von Amerika			539.608,26	543.932,62	53,66
ABBOTT LABORATORIES	USD	24	2.589,24	2.641,68	0,26
ABBVIE INC	USD	24	3.663,09	3.719,28	0,37
ADVANSIX INC	USD	54	1.609,63	1.617,84	0,16
AIRBNB INC	USD	13	1.917,53	1.769,82	0,17
ALARM COM HOLDINGS INC	USD	62	3.747,89	4.006,44	0,40
ALPHABET INC -A-	USD	91	12.123,90	12.711,79	1,25
ALPHABET INC -C-	USD	81	10.900,99	11.415,33	1,13
ALTRIA GROUP INC	USD	25	1.051,61	1.008,50	0,10
AMAZON.COM INC	USD	140	21.190,05	21.271,60	2,10
AMERICAN EXPRESS	USD	12	2.178,53	2.248,08	0,22
AMERICAN INTL	USD	32	2.119,44	2.168,00	0,21
AMGEN INC	USD	9	2.482,68	2.592,18	0,26
ANTERO MIDSTREAM CORPORATION	USD	170	2.152,01	2.130,10	0,21
API GROUP --- REGISTERED SHS	USD	69	2.302,70	2.387,40	0,24

iMGP - Global Core Equity Fund (gestartet am 18/12/23)

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Wahrung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermogen
APPLE INC	USD	237	46.415,43	45.629,61	4,50
ARES MANAGEMENT LP-REGISTERED SHS	USD	18	2.095,80	2.140,56	0,21
AT T INC	USD	134	2.229,57	2.248,52	0,22
AUTOMATIC DATA PROCESSING INC	USD	9	2.114,86	2.096,73	0,21
BAKER HUGHES - REG SHS -A-	USD	55	1.899,69	1.879,90	0,19
BANK OF AMERICA CORP	USD	111	3.729,19	3.737,37	0,37
BECTON DICKINSON	USD	9	2.144,19	2.194,47	0,22
BERKSHIRE HATHAWAY -B-	USD	23	8.226,61	8.203,18	0,81
BOEING CO	USD	6	1.568,00	1.563,96	0,15
BOSTON SCIENTIF CORP	USD	50	2.788,29	2.890,50	0,29
BRIGHTHOUSE - REG SHS	USD	41	2.174,73	2.169,72	0,21
BRIGHTSPHERE INVESTMENT GROUP	USD	99	1.924,13	1.896,84	0,19
BRISTOL-MYERS SQUIBB CO	USD	52	2.655,35	2.668,12	0,26
BROADCOM INC - REGISTERED SHS	USD	4	4.513,57	4.465,00	0,44
CALIFORNIA RESOURCES CORP	USD	42	2.214,00	2.296,56	0,23
CARDINAL HEALTH	USD	27	2.737,58	2.721,60	0,27
CARRIER GLOBAL CORP-WI	USD	55	3.153,82	3.159,75	0,31
CATERPILLAR - REG SHS	USD	9	2.583,67	2.661,03	0,26
CENCORA INC	USD	18	3.625,32	3.696,84	0,36
CENTENE CORP	USD	22	1.638,25	1.632,62	0,16
CENTERPOINT ENERGY	USD	62	1.797,14	1.771,34	0,17
CHAMPIONX CORPORATION	USD	55	1.739,91	1.606,55	0,16
CHENIERE ENERGY INC	USD	15	2.606,98	2.560,65	0,25
CHEVRON CORP	USD	42	6.367,46	6.264,72	0,62
CITIGROUP INC	USD	34	1.707,54	1.748,96	0,17
CITIZENS FINANCIAL GROUP INC	USD	62	2.074,48	2.054,68	0,20
CME GROUP -A-	USD	10	2.088,04	2.106,00	0,21
COCA-COLA CO	USD	110	6.473,04	6.482,30	0,64
CONOCOPHILLIPS CO	USD	30	3.489,57	3.482,10	0,34
COREBRIDGE FINANCIAL INCORPOTION	USD	101	2.227,26	2.187,66	0,22
CORTEVA - REG SHS	USD	39	1.825,01	1.868,88	0,18
CSW INDUSTRIALS INC	USD	9	1.834,99	1.866,69	0,18
CSX CORP	USD	73	2.500,53	2.530,91	0,25
DEERE AND CO	USD	6	2.325,11	2.399,22	0,24
DEVON ENERGY CORP	USD	44	2.014,90	1.993,20	0,20
DIAMONDBACK ENERGY	USD	13	2.034,56	2.016,04	0,20
DOMINION RESOURCES - REG SHS	USD	28	1.364,16	1.316,00	0,13
DOW - REG SHS	USD	85	4.638,57	4.661,40	0,46
DT MIDSTREAM	USD	43	2.320,40	2.356,40	0,23
DUKE ENERGY CORP	USD	20	1.947,68	1.940,80	0,19
EASTERN BANKSHARES INC	USD	136	1.982,05	1.931,20	0,19
ELI LILLY & CO	USD	14	8.123,46	8.160,88	0,81
ENACT HOLDINGS	USD	72	2.058,39	2.080,08	0,21
EQUINIX INC	USD	3	2.428,65	2.416,17	0,24
EQUITABLE HOLDINGS INC	USD	59	1.994,13	1.964,70	0,19
EXELON CORP	USD	45	1.587,96	1.615,50	0,16
EXXON MOBIL CORP	USD	75	7.699,38	7.498,50	0,74
FB FINANCIAL CORP	USD	59	2.311,01	2.351,15	0,23
FEDEX CORP	USD	7	1.988,72	1.770,79	0,17
FIRST HAWAIIAN INC	USD	114	2.581,36	2.606,04	0,26
FORD MOTOR	USD	168	2.012,22	2.047,92	0,20
FORTIVE CORPORATION	USD	55	3.948,29	4.049,65	0,40
FOUR CORNERS PROPERTY WI	USD	138	3.441,10	3.491,40	0,34
FOX CORP -B-	USD	71	1.962,60	1.963,15	0,19
FREEMPORT MCMORAN COPPER AND GOLD INC	USD	46	1.933,31	1.958,22	0,19
GENERAL DYNAMICS CORP	USD	16	4.043,04	4.154,72	0,41
GENERAL ELECTRI	USD	18	2.220,60	2.297,34	0,23
GILEAD SCIENCES INC	USD	19	1.525,40	1.539,19	0,15

iMGP - Global Core Equity Fund (gestartet am 18/12/23)

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
GMS IN	USD	27	2.170,94	2.225,61	0,22
HALLIBURTON	USD	51	1.871,81	1.843,65	0,18
HAMILTON LANE INCORPORATED	USD	18	1.961,43	2.041,92	0,20
HCA INC	USD	7	1.891,23	1.894,76	0,19
HESS CORP	USD	13	1.911,14	1.874,08	0,18
HOME DEPOT INC	USD	8	2.832,31	2.772,40	0,27
HONEYWELL INTERNATIONAL INC	USD	11	2.244,70	2.306,81	0,23
HOULIHAN LOKEY -A-	USD	16	1.946,24	1.918,56	0,19
HP ENTERPRISE CO	USD	162	2.706,40	2.750,76	0,27
ILLINOIS TOOL WORKS	USD	9	2.327,05	2.357,46	0,23
INSTALLED BUILDING PRODUCTS INC	USD	15	2.729,01	2.742,30	0,27
INTEL CORP	USD	46	2.107,74	2.311,50	0,23
INTUITIVE SURGICAL	USD	9	2.948,85	3.036,24	0,30
IQVIA HOLDINGS INC	USD	8	1.815,15	1.851,04	0,18
JOHNSON & JOHNSON	USD	29	4.503,56	4.545,46	0,45
JPMORGAN CHASE CO	USD	18	2.994,24	3.061,80	0,30
KNOWLES CORP WI	USD	151	2.688,40	2.704,41	0,27
L3HARRIS TECHNOLOGIES INC	USD	8	1.671,04	1.684,96	0,17
LABORATORY CORP OF AMERICA HOLDINGS	USD	9	1.981,60	2.045,61	0,20
LOCKHEED MARTIN CORP	USD	6	2.666,66	2.719,44	0,27
MAGNOLIA OIL AND GAS CORP	USD	87	1.909,49	1.852,23	0,18
MARATHON OIL CORP	USD	75	1.873,15	1.812,00	0,18
MARKEL GROUP INC	USD	2	2.799,42	2.839,80	0,28
MASTERCARD INC -A-	USD	3	1.263,23	1.279,53	0,13
MCKESSON CORP	USD	8	3.547,69	3.703,84	0,37
MERCK & CO INC	USD	40	4.255,20	4.360,80	0,43
META PLATFORMS INC A	USD	33	11.206,07	11.680,68	1,15
MICROSOFT CORP	USD	112	41.437,20	42.116,48	4,15
MID-AMER APARTMENT COMMUNITIES INC	USD	10	1.350,41	1.344,60	0,13
MOELIS AND CO -A-	USD	32	1.861,28	1.796,16	0,18
NEWS CORP -B-	USD	92	2.252,18	2.366,24	0,23
NISOURCE	USD	70	1.858,37	1.858,50	0,18
NORTHROP GRUMMAN CORP	USD	9	4.165,60	4.213,26	0,42
NVIDIA CORP	USD	38	18.753,06	18.818,36	1,86
OCCIDENTAL PETROLEUM CORP	USD	31	1.848,73	1.851,01	0,18
OTIS WORLDWIDE CORPORATION	USD	27	2.425,58	2.415,69	0,24
PACCAR INC	USD	39	3.748,77	3.808,35	0,38
PARSONS - REGISTERED SHS	USD	36	2.242,53	2.257,56	0,22
PAYCOM SOFTWARE INC	USD	6	1.214,55	1.240,32	0,12
PAYPAL HOLDINGS	USD	34	2.082,88	2.087,94	0,21
PEPSICO INC	USD	18	3.019,79	3.057,12	0,30
PFIZER INC	USD	120	3.239,56	3.454,80	0,34
PHILIP MORRIS INTERNATIONAL INC	USD	24	2.268,99	2.257,92	0,22
PHILLIPS 66	USD	16	2.100,72	2.130,24	0,21
PROCTER & GAMBLE CO	USD	14	2.029,13	2.051,56	0,20
PROLOGIS	USD	12	1.611,37	1.599,60	0,16
REALTY INCOME CORP	USD	28	1.605,80	1.607,76	0,16
REGENERON PHARMACEUTICALS INC	USD	3	2.568,14	2.634,87	0,26
RESIDEO TECHNOLOGIES INC/WI	USD	114	2.108,76	2.145,48	0,21
RTX CORPORATION	USD	25	2.019,56	2.103,50	0,21
SCHNEIDER NTL -B-	USD	71	1.786,15	1.806,95	0,18
SCIENCE APPLICATION INTL CORP	USD	19	2.399,43	2.362,08	0,23
SILGAN HOLDINGS	USD	47	2.081,32	2.126,75	0,21
SLB	USD	42	2.238,36	2.185,68	0,22
SLM	USD	114	2.083,35	2.179,68	0,22
SONOCO PRODUCTS	USD	36	2.015,87	2.011,32	0,20
SOUTHERN CO	USD	33	2.342,41	2.313,96	0,23
STELLAR BANCORP INC	USD	72	1.982,14	2.004,48	0,20

iMGP - Global Core Equity Fund (gestartet am 18/12/23)

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
STRYKER CORP	USD	7	2.033,32	2.096,22	0,21
SYNCHRONY FINANCIAL	USD	50	1.864,92	1.909,50	0,19
TARGA RESOURCES CORP	USD	30	2.606,36	2.606,10	0,26
TESLA MOTORS INC	USD	43	10.963,68	10.684,64	1,05
TRADEWEB MKTS/REGSH	USD	26	2.328,30	2.362,88	0,23
TRI POINTE HOMES INC	USD	108	3.578,82	3.823,20	0,38
UBER TECH PREFERENTIAL SHARE	USD	42	2.603,18	2.585,94	0,26
U-HAUL HOLDING COMPANY	USD	31	1.955,04	2.183,64	0,22
UNION PACIFIC CORP	USD	9	2.187,16	2.210,58	0,22
UNITEDHEALTH GROUP INC	USD	16	8.466,33	8.423,52	0,83
UNITED PARCEL SERVICE INC	USD	11	1.796,36	1.729,53	0,17
VERITEX HLDNGS --- REGISTERED SHS	USD	88	2.050,40	2.047,76	0,20
VERRA MOBILITY - REGISTERED SHS -A-	USD	111	2.493,12	2.556,33	0,25
VERTEX PHARMACEUTICALS INC	USD	6	2.461,61	2.441,34	0,24
VICI PROPERTIES	USD	56	1.765,75	1.785,28	0,18
VICTORY CAPITAL HOLDINGS INC	USD	59	2.038,74	2.031,96	0,20
VISA INC -A-	USD	8	2.073,52	2.082,80	0,21
WALMART INC	USD	27	4.149,18	4.256,55	0,42
WASTE MANAGEMENT	USD	13	2.281,56	2.328,30	0,23
WELLS FARGO AND CO	USD	53	2.664,83	2.608,66	0,26
Organismen für gemeinsame Anlagen			71.254,00	73.140,00	7,22
Aktien/Anteile aus Investmentfonds			71.254,00	73.140,00	7,22
Irland			71.254,00	73.140,00	7,22
ISHARES CORE MSCI EM IMI UCITS ETF	USD	2.300	71.254,00	73.140,00	7,22
Summe Wertpapiervermögen			986.300,35	1.000.267,51	98,68
Bankguthaben/(-verbindlichkeiten)				13.021,95	1,28
Sonstige Nettoaktiva/(-passiva)				370,39	0,04
Summe				1.013.659,85	100,00

iMGP - Global Diversified Income Fund

iMGP - Global Diversified Income Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Aktiva		31.372.699,95
Wertpapierbestand zum Marktwert	2.2	29.005.156,01
<i>Anschaffungskosten</i>		28.494.027,27
Bankguthaben		956.901,35
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2.7	786.396,62
Nicht realisierter Nettogewinn aus Finanzterminkontrakten	2.8	319.253,50
Nettozinsforderungen		273.033,69
Sonstige Aktiva		31.958,78
Passiva		1.141.960,96
Verbindlichkeiten aus Rücknahmen		1.103.084,66
Fondsmanagementvergütung	3	35.170,31
Nettozinsverbindlichkeiten		2,67
Sonstige Verbindlichkeiten		3.703,32
Nettofondsvermögen		30.230.738,99

iMGP - Global Diversified Income Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Erträge		1.181.514,28
Nettodividenden aus Wertpapieren		79.040,43
Nettozinsen aus Anleihen und Geldmarktinstrumente		1.043.830,96
Zinsen aus Bankguthaben		40.940,94
Erträge aus Wertpapierleihe	2.12,8	235,93
Sonstige Erträge		17.466,02
Aufwendungen		736.270,00
Fondsmanagement- und Verwaltungsvergütung	3	522.740,52
Verwahrstellenvergütung	5	3.205,98
Hauptverwaltungsvergütung		103.427,95
Prüfungskosten		461,06
Rechtskosten		17.253,13
Transaktionskosten	2.14	8.021,93
Kosten der Verwaltungsrat		2.416,12
"Taxe d'abonnement"	6	14.692,53
Zinsen aus Bankverbindlichkeiten		2.615,73
Sonstige Aufwendungen	11	61.435,05
Nettogewinn / (-verlust) aus Anlagen		445.244,28
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2,3	-1.294.395,50
- Optionen	2.6	-176.310,00
- Devisentermingeschäften	2.7	-1.226.360,63
- Finanzterminkontrakten	2.8	771.496,44
- Devisengeschäften	2.4	760.522,28
Realisierter Nettogewinn / (-verlust)		-719.803,13
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	2.879.304,59
- Devisentermingeschäften	2.7	743.839,63
- Finanzterminkontrakten	2.8	425.071,22
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		3.328.412,31
Ausgabe von Thesaurierende Aktien		458.898,04
Rücknahme von Thesaurierende Aktien		-25.493.921,27
Zunahme / (abnahme) des Nettovermögens		-21.706.610,92
Nettovermögen am Beginn des Geschäftsjahres		51.937.349,91
Nettovermögen am Ende des Geschäftsjahres		30.230.738,99

iMGP - Global Diversified Income Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	USD	30.230.738,99	51.937.349,91	102.559.937,74
C - CHF - HP - Thesaurierend				
Anzahl Aktien		27.202,888	29.159,648	41.755,512
Nettoinventarwert pro Aktie	CHF	176,84	171,01	220,37
C - EUR - HP - Thesaurierend				
Anzahl Aktien		32.875,647	60.591,853	117.112,206
Nettoinventarwert pro Aktie	EUR	284,59	269,80	347,87
C - USD - Thesaurierend				
Anzahl Aktien		914,751	914,751	5.909,751
Nettoinventarwert pro Aktie	USD	161,16	149,38	187,11
I - EUR - HP - Thesaurierend				
Anzahl Aktien		4.217,654	13.351,853	10.936,853
Nettoinventarwert pro Aktie	EUR	1.284,85	1.208,83	1.541,84
I - USD - Thesaurierend				
Anzahl Aktien		-	190,000	402,583
Nettoinventarwert pro Aktie	USD	-	1.124,30	1.396,56
N - EUR HP - Thesaurierend				
Anzahl Aktien		26.854,239	34.863,081	53.704,942
Nettoinventarwert pro Aktie	EUR	192,45	184,17	238,84
R - EUR HP - Thesaurierend				
Anzahl Aktien		7.425,927	14.876,219	25.491,965
Nettoinventarwert pro Aktie	EUR	181,15	170,64	218,43
R - USD - Thesaurierend				
Anzahl Aktien		2.062,063	5.166,931	9.239,813
Nettoinventarwert pro Aktie	USD	412,87	380,01	472,68

iMGP - Global Diversified Income Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - CHF - HP - Thesaurierend	29.159,648	0,000	1.956,760	27.202,888
C - EUR - HP - Thesaurierend	60.591,853	167,777	27.883,983	32.875,647
C - USD - Thesaurierend	914,751	0,000	0,000	914,751
I - EUR - HP - Thesaurierend	13.351,853	292,700	9.426,899	4.217,654
I - USD - Thesaurierend	190,000	0,000	190,000	0,000
N - EUR HP - Thesaurierend	34.863,081	16,433	8.025,275	26.854,239
R - EUR HP - Thesaurierend	14.876,219	0,000	7.450,292	7.425,927
R - USD - Thesaurierend	5.166,931	11,104	3.115,972	2.062,063

iMGP - Global Diversified Income Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			22.957.453,86	23.600.906,23	78,07
Aktien			4.705.379,22	5.240.735,34	17,34
Großbritannien			309.049,55	410.710,00	1,36
LINDE PLC	USD	1.000	309.049,55	410.710,00	1,36
Schweiz			899.047,99	882.680,34	2,92
NESTLE SA PREFERENTIAL SHARE	CHF	2.500	286.252,19	289.648,33	0,96
NOVARTIS AG PREFERENTIAL SHARE	CHF	3.000	293.097,86	302.522,25	1,00
ROCHE HOLDING LTD	CHF	1.000	319.697,94	290.509,76	0,96
Vereinigte Staaten von Amerika			3.497.281,68	3.947.345,00	13,06
ALPHABET INC -A-	USD	3.000	357.389,34	419.070,00	1,39
AMAZON.COM INC	USD	3.100	442.222,52	471.014,00	1,56
APPLE INC	USD	2.300	410.222,47	442.819,00	1,46
BERKSHIRE HATHAWAY -B-	USD	1.200	433.846,31	427.992,00	1,42
COCA-COLA CO	USD	7.500	407.681,97	441.975,00	1,46
HONEYWELL INTERNATIONAL INC	USD	2.100	352.773,71	440.391,00	1,46
JOHNSON & JOHNSON	USD	2.600	395.937,20	407.524,00	1,35
MASTERCARD INC -A-	USD	1.000	354.443,31	426.510,00	1,41
MICROSOFT CORP	USD	1.250	342.764,85	470.050,00	1,55
Anleihen			16.584.489,64	16.670.329,06	55,14
Australien			500.000,00	491.940,46	1,63
WESTPAC BANKING CORP 3.735 22-25 26/08S	USD	500.000	500.000,00	491.940,46	1,63
Frankreich			1.482.188,50	1.478.043,85	4,89
COUNCIL OF EURO DEVE 3.625 23-28 26/01S	USD	1.500.000	1.482.188,50	1.478.043,85	4,89
Großbritannien			297.741,00	296.656,24	0,98
ASTRAZENECA 4.0 18-29 17/08S	USD	300.000	297.741,00	296.656,24	0,98
Irland			788.084,00	803.975,00	2,66
ISHARES PHYSICAL GOLD ETC	USD	20.000	788.084,00	803.975,00	2,66
Italien			798.031,34	740.181,44	2,45
ITALY 1.25 20-30 25/11A	USD	800.000	798.031,34	740.181,44	2,45
Kanada			275.646,00	274.317,13	0,91
TORONTO DOMINION BK 1.25 21-26 10/09S	USD	300.000	275.646,00	274.317,13	0,91
Luxemburg			978.333,33	996.769,56	3,30
BANQUE EUROP INVEST 3.875 23-28 15/03S	USD	1.000.000	978.333,33	996.769,56	3,30
Polen			496.086,00	508.135,00	1,68
POLAND 4.875 23-33 04/10S	USD	500.000	496.086,00	508.135,00	1,68
Schweden			400.000,00	391.837,90	1,30
SWEDBANK AB 3.356 22-25 04/04Q	USD	400.000	400.000,00	391.837,90	1,30
Serbien			298.881,00	307.693,50	1,02
SERBIA INTERNATIONAL B 6.25 23-28 26/05S	USD	300.000	298.881,00	307.693,50	1,02
Vereinigte Staaten von Amerika			10.269.498,47	10.380.778,98	34,34
7-ELEVEN INC 0.95 21-26 10/02S	USD	300.000	295.224,60	277.500,68	0,92
AMAZON.COM INC 4.7000 22-32 01/12S	USD	500.000	497.595,00	514.950,30	1,70
APPLE 4.15 23-30 10/05S	USD	500.000	495.029,44	502.170,15	1,66
BMW US LLC 3.25 22-25 01/04S	USD	500.000	499.530,00	490.829,44	1,62
CATERPILLAR FINANCIA 0.8 20-25 13/11S	USD	300.000	294.222,37	280.243,26	0,93
DEUTSCHE BANK AG NEW 1.686 21-26 19/03S	USD	300.000	300.000,00	279.026,55	0,92
IBM CORP 3.0 19-24 15/05S	USD	300.000	301.960,50	297.351,79	0,98
INTEL CORP 5.2000 23-33 10/02S	USD	500.000	496.385,00	523.127,95	1,73

iMGP - Global Diversified Income Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
INTER AMERICAN DEV BANK 1.125 21-28 20/0	USD	1.500.000	1.288.614,00	1.322.333,33	4,37
JOHN DEERE CAPITAL 5.15 23-33 08/09S	USD	500.000	497.040,00	527.469,45	1,74
MORGAN STANLEY 3.875 14-24 29/04S	USD	500.000	509.380,00	497.339,28	1,65
NIKE INC 2.4 20-25 27/03S	USD	600.000	595.605,00	584.003,75	1,93
PEPSI 4.45 23-33 15/02S	USD	500.000	497.930,00	513.298,05	1,70
THE WALT DISNEY COMP 3.35 20-25 23/03S	USD	400.000	404.796,00	392.401,67	1,30
US TREASURY N/B 3.8750 23-33 15/08S	USD	2.000.000	1.915.351,56	2.001.875,00	6,62
VISA INC 3.15 15-25 14/12S	USD	500.000	504.555,00	488.228,76	1,62
VOLKSWAGEN GROUP 3.95 22-25 06/06S	USD	400.000	399.820,00	392.188,88	1,30
WALMART INC 4.1000 23-33 15/04S	USD	500.000	476.460,00	496.440,69	1,64
Variabel verzinsliche Anleihen			1.667.585,00	1.689.841,83	5,59
Großbritannien			700.900,00	695.232,73	2,30
HSBC HOLDINGS PLC FL.R 22-28 11/08S	USD	300.000	300.900,00	300.130,95	0,99
LLOYDS BANKING FL.R 22-26 11/08S	USD	400.000	400.000,00	395.101,78	1,31
Vereinigte Staaten von Amerika			966.685,00	994.609,10	3,29
BANK OF AMERICA CORP FL.R 23-27 20/01S	USD	500.000	495.095,00	499.278,78	1,65
JPMORGAN CHASE & CO FL.R 22-33 25/07S	USD	500.000	471.590,00	495.330,32	1,64
Andere übertragbare Wertpapiere			130.155,93	-	-
Anleihen			130.155,93	-	-
Spanien			130.155,93	-	-
ABENGOA ABEN 2 CV 1.5 19-24 26/10Q	USD	163.470	65.077,96	-	-
ABENGOA ABENEWCO CV 1.5 19-24 26/10Q	USD	163.469	65.077,97	-	-
Geldmarktinstrumente			2.886.321,38	2.882.904,78	9,54
Schatzanweisungen			2.886.321,38	2.882.904,78	9,54
Vereinigte Staaten von Amerika			2.886.321,38	2.882.904,78	9,54
UNIT STAT TREA BIL ZCP 18-04-24	USD	2.000.000	1.912.519,44	1.908.928,07	6,31
UNIT STAT TREA BIL ZCP 25-01-24	USD	1.000.000	973.801,94	973.976,71	3,22
Organismen für gemeinsame Anlagen			2.520.096,10	2.521.345,00	8,34
Aktien/Anteile aus Investmentfonds			2.520.096,10	2.521.345,00	8,34
Irland			1.671.261,10	1.652.755,00	5,47
DBX SP EW DR ETF 1C USD	USD	11.500	938.147,00	980.260,00	3,24
ISHARES IV PLC ISHARES MSCI GLOBAL SEM	USD	60.000	328.428,00	380.070,00	1,26
KRANESHARES MSCI CHINA ESG LEADERS UCITS	USD	14.000	404.686,10	292.425,00	0,97
Luxemburg			848.835,00	868.590,00	2,87
iMGP - STABLE RETURN R USD	USD	4.500	848.835,00	868.590,00	2,87
Summe Wertpapiervermögen			28.494.027,27	29.005.156,01	95,95
Bankguthaben/(-verbindlichkeiten)				956.901,35	3,17
Sonstige Nettoaktiva/(-passiva)				268.681,63	0,89
Summe				30.230.738,99	100,00

iMGP - Global Risk-Balanced Fund

iMGP - Global Risk-Balanced Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Aktiva		1.786.255,95
Wertpapierbestand zum Marktwert	2.2	1.706.788,47
<i>Anschaffungskosten</i>		1.663.407,76
Bankguthaben		73.560,51
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2.7	5.889,40
Nettozinsforderungen		17,57
Passiva		1.333,67
Fondsmanagementvergütung	3	820,95
Sonstige Verbindlichkeiten		512,72
Nettofondsvermögen		1.784.922,28

iMGP - Global Risk-Balanced Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Erträge		17.688,07
Nettodividenden aus Wertpapieren		11.757,96
Zinsen aus Bankguthaben		3.262,89
Sonstige Erträge		2.667,22
Aufwendungen		16.222,25
Fondsmanagement- und Verwaltungsvergütung	3	8.476,25
Verwahrstellenvergütung	5	132,29
Hauptverwaltungsvergütung		4.363,59
Rechtskosten		857,96
Transaktionskosten	2.14	852,70
"Taxe d'abonnement"	6	166,17
Sonstige Aufwendungen	11	1.373,29
Nettogewinn / (-verlust) aus Anlagen		1.465,82
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2.3	-52.574,70
- Devisentermingeschäften	2.7	1.048,16
- Devisengeschäften	2.4	-9.910,67
Realisierter Nettogewinn / (-verlust)		-59.971,39
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	134.797,55
- Devisentermingeschäften	2.7	5.889,40
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		80.715,56
Ausgabe von Thesaurierende Aktien		275.260,00
Zunahme / (abnahme) des Nettovermögens		355.975,56
Nettovermögen am Beginn des Geschäftsjahres		1.428.946,72
Nettovermögen am Ende des Geschäftsjahres		1.784.922,28

iMGP - Global Risk-Balanced Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	USD	1.784.922,28	1.428.946,72	1.009.709,07
I - EUR - HP - Thesaurierend				
Anzahl Aktien		250,000	-	-
Nettoinventarwert pro Aktie	EUR	1.008,50	-	-
I - GBP - Thesaurierend				
Anzahl Aktien		45.000,000	45.000,000	-
Nettoinventarwert pro Aktie	GBP	10,11	10,16	-
I - USD - Thesaurierend				
Anzahl Aktien		100.000,000	100.000,000	100.000,000
Nettoinventarwert pro Aktie	USD	9,27	8,79	10,10

iMGP - Global Risk-Balanced Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
I - EUR - HP - Thesaurierend	0,000	250,000	0,000	250,000
I - GBP - Thesaurierend	45.000,000	0,000	0,000	45.000,000
I - USD - Thesaurierend	100.000,000	0,000	0,000	100.000,000

iMGP - Global Risk-Balanced Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			37.709,87	41.605,71	2,33
Anleihen			37.709,87	41.605,71	2,33
Irland			37.709,87	41.605,71	2,33
ISHARES PHYSICAL GOLD ETC	USD	1.035	37.709,87	41.605,71	2,33
Organismen für gemeinsame Anlagen			1.625.697,89	1.665.182,76	93,29
Aktien/Anteile aus Investmentfonds			1.625.697,89	1.665.182,76	93,29
Irland			1.406.963,44	1.451.352,92	81,31
DB-X TR MSCI WORLD HEALTH CARE UCITS ETF-1C-USD	USD	1.230	58.998,26	62.096,55	3,48
INVESCO MSCI CHINA ALL SHARES STOCK CONNECT UCTIS ETF	USD	3.233	82.143,69	68.248,63	3,82
INVESCO S P SMALLCAP 600 UCITS ETF	USD	473	27.330,70	29.198,29	1,64
ISHARES IV-ISHARES USD TREASURY BD 20+YR	USD	10.023	52.467,01	47.889,89	2,68
ISHARES MSCI EM XCHINA	USD	15.078	71.288,51	74.535,83	4,18
ISHARES MSCI WORLD SMALL CAP UCITS USD AC	USD	5.070	35.880,05	35.740,97	2,00
ISHARES S&P 500 INDUSTRIALS SECTOR DIS	USD	4.887	40.161,30	46.011,11	2,58
ISHARES S&P U.S. BANKS UCITS ETF USD CAP	USD	6.426	25.279,88	32.245,67	1,81
ISHARES SP 500 CONSUMER DISCRET SECT UEC	USD	1.829	19.323,39	22.190,34	1,24
ISHARES US MBS USD ACC	USD	62.083	307.965,84	314.729,77	17,63
ISHARES VII MSCI CANADA UC ETF USD	USD	122	20.109,26	22.295,50	1,25
ISHARES IV EDGE MSCI USA VALUE FACTOR UCITS ETF USD	USD	6.154	51.955,15	56.793,73	3,18
ISHARES SP500 ENERGY SECTOR UCITS ETF USD	USD	4.773	43.052,46	39.466,74	2,21
SPDR SP US DIVIDEND ARISTOCRATS UCTIS ETF USD	USD	791	56.386,07	54.760,93	3,07
VANGUARD FTSE DEVELOPED EUROPE	USD	2.141	91.053,44	97.212,11	5,45
WISDOMTREE USD FLOAT RATE TREASURY BOND UCITS ETF	USD	4.442	223.471,19	226.075,59	12,67
XTRACKERS IE MSCI WORLD CONSUMER STAPLES UCIS ETF-1C-	USD	488	21.809,83	21.791,64	1,22
XTRACKERS MSCI WORLD INFO TECHNOUE 1C	USD	853	49.797,56	61.462,92	3,44
XTRACKERS MSCI WORLD QUALITY UCITS ETF1C	USD	2.299	128.489,85	138.606,71	7,77
Luxemburg			218.734,45	213.829,84	11,98
DB X TRACKERS MSCI JAPAN UCITS ETF -1C- CAP	USD	850	61.357,03	63.277,49	3,55
MULS LYXOR US TREASURY10+Y DR UCITS ETF	USD	20.535	157.377,42	150.552,35	8,43
Summe Wertpapiervermögen			1.663.407,76	1.706.788,47	95,62
Bankguthaben/(-verbindlichkeiten)				73.560,51	4,12
Sonstige Nettoaktiva/(-passiva)				4.573,30	0,26
Summe				1.784.922,28	100,00

iMGP - Growth Strategy Portfolio USD Fund

iMGP - Growth Strategy Portfolio USD Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Aktiva		54.301.077,27
Wertpapierbestand zum Marktwert	2.2	50.164.972,52
<i>Anschaffungskosten</i>		45.076.669,32
Bankguthaben		4.108.145,72
Nettodividendenforderungen		5.313,00
Nettozinsforderungen		22.646,03
Passiva		706.546,53
Kurzfristige Bankverbindlichkeiten		584.182,68
Verbindlichkeiten aus Rücknahmen		46.214,85
Fondsmanagementvergütung	3	44.881,16
Nettozinsverbindlichkeiten		189,74
Sonstige Verbindlichkeiten		31.078,10
Nettofondsvermögen		53.594.530,74

IMGP - Growth Strategy Portfolio USD Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Erträge		345.719,99
Nettodividenden aus Wertpapieren		228.244,02
Nettozinsen aus Anleihen und Geldmarktinstrumente		38.305,66
Zinsen aus Bankguthaben		58.143,27
Sonstige Erträge		21.027,04
Aufwendungen		791.675,07
Fondsmanagement- und Verwaltungsvergütung	3	525.447,85
Verwahrstellenvergütung	5	3.938,61
Hauptverwaltungsvergütung		126.919,19
Prüfungskosten		7.202,91
Rechtskosten		22.110,60
Transaktionskosten	2.14	16.935,62
Kosten der Verwaltungsrat		2.961,11
"Taxe d'abonnement"	6	20.147,51
Zinsen aus Bankverbindlichkeiten		1.189,01
Sonstige Aufwendungen	11	64.822,66
Nettogewinn / (-verlust) aus Anlagen		-445.955,08
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2.3	1.913.741,22
- Optionen	2.6	-260.150,00
- Devisengeschäften	2.4	25.504,60
Realisierter Nettogewinn / (-verlust)		1.233.140,74
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	3.891.167,93
- Optionen	2.6	137.078,00
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		5.261.386,67
Ausgabe von Thesaurierende Aktien		2.852.165,56
Rücknahme von Thesaurierende Aktien		-3.971.216,07
Zunahme / (abnahme) des Nettovermögens		4.142.336,16
Nettovermögen am Beginn des Geschäftsjahres		49.452.194,58
Nettovermögen am Ende des Geschäftsjahres		53.594.530,74

iMGP - Growth Strategy Portfolio USD Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	USD	53.594.530,74	49.452.194,58	63.640.182,96
R - USD - Thesaurierend				
Anzahl Aktien		269.090,273	274.857,765	293.806,131
Nettoinventarwert pro Aktie	USD	199,17	179,92	216,61

iMGP - Growth Strategy Portfolio USD Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
R - USD - Thesaurierend	274.857,765	15.388,000	21.155,492	269.090,273

IMGP - Growth Strategy Portfolio USD Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			9.581.294,53	10.707.826,40	19,98
Aktien			6.819.895,50	7.795.876,51	14,55
Frankreich			508.343,15	532.128,68	0,99
SCHNEIDER ELECTRIC SE	EUR	2.650	508.343,15	532.128,68	0,99
Großbritannien			1.187.276,90	1.458.493,60	2,72
LINDE PLC	USD	2.320	689.765,90	952.847,20	1,78
UNILEVER SPONS ADR REPR.1 SHS	USD	10.430	497.511,00	505.646,40	0,94
Niederlande			518.395,09	538.423,53	1,00
ASML HOLDING NV	EUR	715	518.395,09	538.423,53	1,00
Vereinigte Staaten von Amerika			4.605.880,36	5.266.830,70	9,83
ALPHABET INC -A-	USD	4.400	337.627,72	614.636,00	1,15
BERKSHIRE HATHAWAY -B-	USD	2.250	803.975,40	802.485,00	1,50
COCA-COLA CO	USD	8.500	505.325,00	500.905,00	0,93
CONOCOPHILLIPS CO	USD	4.500	501.750,00	522.315,00	0,97
ELI LILLY & CO	USD	850	495.771,00	495.482,00	0,92
HONEYWELL INTERNATIONAL INC	USD	2.525	511.565,00	529.517,75	0,99
MASTERCARD INC -A-	USD	1.600	477.059,19	682.416,00	1,27
MCDONALD'S CORP	USD	1.745	508.999,05	517.409,95	0,97
MICROSOFT CORP	USD	1.600	463.808,00	601.664,00	1,12
Anleihen			2.761.399,03	2.911.949,89	5,43
Jersey			1.254.116,37	1.428.228,00	2,66
WISDOMTREE METAL SEC - SPOT GOLD LBMA	USD	7.200	1.254.116,37	1.428.228,00	2,66
Vereinigte Staaten von Amerika			1.507.282,66	1.483.721,89	2,77
INTL BK FOR RECONS A 3.875 23-30 14/02S	USD	1.000.000	1.020.310,00	993.995,33	1,85
UNITED STATES 3.5 23-30 31/01S	USD	500.000	486.972,66	489.726,56	0,91
Organismen für gemeinsame Anlagen			35.495.374,79	39.457.146,12	73,62
Aktien/Anteile aus Investmentfonds			35.495.374,79	39.457.146,12	73,62
Deutschland			2.443.717,81	2.829.952,85	5,28
ISHARES STOXX EUROPE 600 UCITS ETF DE	EUR	54.050	2.443.717,81	2.829.952,85	5,28
Irland			20.751.466,28	23.318.192,50	43,51
CON DBX WRL EN -1C- USD	USD	33.000	1.418.698,98	1.545.555,00	2,88
DBX SP EW DR ETF 1C USD	USD	22.000	1.679.017,97	1.875.280,00	3,50
GUARDCAP GLOBAL EQUITY FUND I USD	USD	143.000	3.211.553,47	3.896.178,00	7,27
ISHARES II PLC USD TREASURY BD 7-10Y	USD	8.500	1.546.385,45	1.496.340,00	2,79
ISHARES IV EDGE MSCI WORLD VALUE FACTOR UCITS ETF	USD	83.700	2.985.201,39	3.413.286,00	6,37
ISHARES IV PLC ISHARES MSCI GLOBAL SEM	USD	150.000	826.335,00	950.175,00	1,77
ISHARES USD TIPS CAP	USD	3.400	757.724,34	796.926,00	1,49
ISHARES USD TREASURY BOND 1-3YR USD ACC	USD	320.000	1.676.448,00	1.726.720,00	3,22
ISHARES VII PLC ISHARES CORE S&P 500	USD	10.100	4.095.542,55	5.070.200,00	9,46
ISHARES VII PLC ISH MSCI EM ASIA ETF ACC	USD	11.425	1.759.299,13	1.815.432,50	3,39
ISHS IV USD TSY BD 20Y ETF	USD	200.000	795.260,00	732.100,00	1,37
Luxemburg			12.300.190,70	13.309.000,77	24,83
ARTEMIS US EXTENDED ALPHA B USD ACC	USD	900.000	1.113.300,58	1.609.650,00	3,00
AXIOM OBLIGATAIRE IB USD	USD	1.170	1.170.000,00	1.222.486,20	2,28
iMGP - STABLE RETURN R USD	USD	11.700	2.036.331,82	2.258.334,00	4,21
iMGP - US CORE PLUS R USD	USD	7.800	1.354.745,35	1.430.130,00	2,67
PICTET SICAV USD LIQUIDITY -I- CAP	USD	26.100	3.940.297,61	4.098.274,20	7,65
UBS ETF-MSCI JAPAN UCITS ETF-A ACC	JPY	124.000	2.685.515,34	2.690.126,37	5,02
Summe Wertpapiervermögen			45.076.669,32	50.164.972,52	93,60

iMGP - Growth Strategy Portfolio USD Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bankguthaben/(-verbindlichkeiten)	3.523.963,04	6,58
Sonstige Nettoaktiva/(-passiva)	-94.404,82	-0,18
Summe	53.594.530,74	100,00

iMGP - Italian Opportunities Fund

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Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in EUR</i>
Aktiva		17.550.758,27
Wertpapierbestand zum Marktwert	2.2	17.531.881,92
<i>Anschaffungskosten</i>		13.487.044,22
Bankguthaben		15.389,86
Forderungen aus Zeichnungen		3.483,50
Nettozinsforderungen		2,99
Passiva		42.073,12
Fondsmanagementvergütung	3	19.632,67
Sonstige Verbindlichkeiten		22.440,45
Nettofondsvermögen		17.508.685,15

iMGP - Italian Opportunities Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in EUR</i>
Erträge		706.508,06
Nettodividenden aus Wertpapieren		702.237,34
Zinsen aus Bankguthaben		4.244,43
Erträge aus Wertpapierleihe	2.12,8	17,49
Sonstige Erträge		8,80
Aufwendungen		342.970,65
Fondsmanagement- und Verwaltungsvergütung	3	229.135,56
Verwahrstellenvergütung	5	2.083,38
Hauptverwaltungsvergütung		42.282,97
Prüfungskosten		2.345,36
Rechtskosten		9.614,24
Transaktionskosten	2.14	29.904,59
Kosten der Verwaltungsrat		972,48
"Taxe d'abonnement"	6	4.448,52
Sonstige Aufwendungen	11	22.183,55
Nettogewinn / (-verlust) aus Anlagen		363.537,41
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2.3	711.009,32
- Devisengeschäften	2.4	-1.231,30
Realisierter Nettogewinn / (-verlust)		1.073.315,43
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	2.793.286,28
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		3.866.601,71
Ausgabe von Thesaurierende Aktien		804.340,73
Rücknahme von Thesaurierende Aktien		-3.583.891,59
Zunahme / (abnahme) des Nettovermögens		1.087.050,85
Nettovermögen am Beginn des Geschäftsjahres		16.421.634,30
Nettovermögen am Ende des Geschäftsjahres		17.508.685,15

iMGP - Italian Opportunities Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	EUR	17.508.685,15	16.421.634,30	30.799.283,54
C - EUR - Thesaurierend				
Anzahl Aktien		93.980,560	114.255,878	162.352,640
Nettoinventarwert pro Aktie	EUR	56,02	45,03	53,69
I - EUR - Thesaurierend				
Anzahl Aktien		4.641,916	5.383,993	8.098,427
Nettoinventarwert pro Aktie	EUR	2.328,15	1.856,77	2.196,34
I M - EUR - Thesaurierend				
Anzahl Aktien		-	317,468	409,468
Nettoinventarwert pro Aktie	EUR	-	110,17	130,31
N - EUR - Thesaurierend				
Anzahl Aktien		5.365,769	5.732,410	6.434,476
Nettoinventarwert pro Aktie	EUR	267,77	216,32	259,20
R - EUR - Thesaurierend				
Anzahl Aktien		-	20,000	8.962,000
Nettoinventarwert pro Aktie	EUR	-	242,18	287,35

iMGP - Italian Opportunities Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - EUR - Thesaurierend	114.255,878	11.173,228	31.448,546	93.980,560
I - EUR - Thesaurierend	5.383,993	109,060	851,137	4.641,916
I M - EUR - Thesaurierend	317,468	0,000	317,468	0,000
N - EUR - Thesaurierend	5.732,410	12,302	378,943	5.365,769
R - EUR - Thesaurierend	20,000	0,000	20,000	0,000

iMGP - Italian Opportunities Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in EUR)	Marktwert (in EUR)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			13.487.044,22	17.531.881,92	100,13
Aktien			13.487.044,22	17.531.881,92	100,13
Frankreich			199.410,57	254.240,00	1,45
ESSILORLUXOTTICA SA	EUR	1.400	199.410,57	254.240,00	1,45
Großbritannien			192.158,32	188.360,00	1,08
CNH INDUSTRIAL REG SHS (USD)	EUR	17.000	192.158,32	188.360,00	1,08
Italien			10.610.060,96	13.834.748,01	79,02
AMPLIFON SPA	EUR	5.900	173.461,97	184.906,00	1,06
ARISTON HOLDING N.V.	EUR	18.000	140.695,63	112.770,00	0,64
ASSICURAZIONI GENERALI SPA	EUR	34.435	587.448,73	657.880,68	3,76
BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	60.000	160.641,78	182.760,00	1,04
BANCA POPOLARE DI SONDRIO	EUR	16.000	80.705,04	93.760,00	0,54
BANCO BPM - REG SHS	EUR	60.000	209.950,82	286.860,00	1,64
BREMBO SPA	EUR	15.500	175.719,57	172.050,00	0,98
BRUNELLO CUCINELLI	EUR	3.400	161.031,01	301.240,00	1,72
CARELIndustr --- REGISTERED SHS	EUR	3.700	92.751,75	91.760,00	0,52
CREDITO EMILIANO SPA	EUR	40.000	193.734,16	321.600,00	1,84
DANIELI (ORD)	EUR	6.000	162.899,25	176.100,00	1,01
DANIELI AND CO SPA NON CONV	EUR	21.500	310.917,78	466.550,00	2,66
DIASORIN	EUR	765	72.311,55	71.328,60	0,41
EL.EN	EUR	6.500	54.398,10	63.375,00	0,36
ENEL SPA	EUR	136.000	830.167,79	915.280,00	5,23
ENI SPA	EUR	58.185	674.328,90	893.023,38	5,10
EQUITA GROUP - BEARER REGISTERED	EUR	24.000	81.521,15	88.320,00	0,50
ERG SPA	EUR	6.100	175.740,02	176.046,00	1,01
FERRARI	EUR	2.900	522.869,16	885.080,00	5,06
FINECOBANK	EUR	28.000	336.560,84	380.380,00	2,17
INTERCOS SPA	EUR	12.870	188.744,49	184.041,00	1,05
INTERPUMP GROUP	EUR	3.570	146.918,94	167.325,90	0,96
INTESA SANPAOLO	EUR	502.300	1.128.803,76	1.327.830,05	7,58
ITALIAN DESIGN BRANDS SPA	EUR	11.000	120.969,87	111.980,00	0,64
IVECO GROUP N.V.	EUR	34.000	186.601,93	276.964,00	1,58
LEONARDO SPA	EUR	14.000	120.081,01	209.090,00	1,19
LOTTOMATICA GROUP SPA	EUR	15.000	129.965,48	146.850,00	0,84
MAIRE TECNIMONT	EUR	66.120	266.697,59	324.649,20	1,85
MEDIOBANCA	EUR	35.429	257.449,89	396.981,95	2,27
MFE-MEDIAFOREUROPE NV-CL B	EUR	20.147	66.585,94	65.820,25	0,38
MONCLER SPA	EUR	5.800	236.496,28	323.060,00	1,85
POSTE ITALIANE SPA	EUR	10.000	96.281,46	102.750,00	0,59
PRYSMIAN SPA	EUR	13.427	327.700,08	552.789,59	3,16
REPLY SPA	EUR	1.700	161.055,35	203.150,00	1,16
SAES GETTERS	EUR	3.000	101.747,80	102.150,00	0,58
SARAS RAFFINERIE SARDE SPA	EUR	110.000	137.367,43	177.760,00	1,02
SOL	EUR	6.000	87.410,23	166.800,00	0,95
STEV GRP	USD	4.000	74.533,87	98.818,63	0,56
TAMBURI INVESTMENT PARTNERS SPA	EUR	10.000	82.992,65	93.000,00	0,53
TECHNOGYM SPA (ITA)	EUR	11.000	87.977,75	99.715,00	0,57
TECHNOPR PREFERENTIAL SHARE	EUR	17.000	116.233,80	146.965,00	0,84
TELECOM ITALIA - RSP	EUR	806.400	238.537,86	244.258,56	1,40
TERNA SPA	EUR	23.720	179.243,27	179.180,88	1,02
TOD'S SPA	EUR	3.200	101.201,60	109.248,00	0,62
UGF	EUR	24.320	113.658,79	125.539,84	0,72
UNICREDIT SPA - REG SHS	EUR	51.700	550.639,47	1.270.010,50	7,25
ZIGNAGO VETRO SPA	EUR	7.500	106.309,37	106.950,00	0,61

iMGP - Italian Opportunities Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in EUR)	Marktwert (in EUR)	% des Netto- vermögen
Luxemburg			363.010,52	512.735,08	2,93
D'AMICO INTL --- BEARER SHS	EUR	26.000	123.278,86	146.900,00	0,84
TENARIS - REG SHS	EUR	23.235	239.731,66	365.835,08	2,09
Niederlande			1.444.067,74	1.887.111,78	10,78
DAVIDE CAMPARI-MILANO N.V.	EUR	30.985	292.410,45	316.511,78	1,81
EXOR REG	EUR	3.800	335.250,02	343.900,00	1,96
STELLANTIS --- BEARER AND REGISTERED SHS	EUR	58.000	816.407,27	1.226.700,00	7,01
Schweiz			678.336,11	854.687,05	4,88
STMICROELECTRONICS	EUR	18.900	678.336,11	854.687,05	4,88
Summe Wertpapiervermögen			13.487.044,22	17.531.881,92	100,13
Bankguthaben/(-verbindlichkeiten)				15.389,86	0,09
Sonstige Nettoaktiva/(-passiva)				-38.586,63	-0,22
Summe				17.508.685,15	100,00

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Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in JPY</i>
Aktiva		74.288.724.978
Wertpapierbestand zum Marktwert	2.2	70.390.600.000
<i>Anschaffungskosten</i>		59.901.055.250
Bankguthaben		3.694.978.376
Forderungen aus Zeichnungen		88.279.475
Nettodividendenforderungen		99.413.839
Nettozinsforderungen		962.942
Forderungen aus Devisengeschäften		14.490.346
Passiva		406.965.477
Verbindlichkeiten aus Rücknahmen		276.158.297
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2.7	19.662.946
Nicht realisierter Nettoverlust aus Finanzterminkontrakten	2.8	12.375.000
Fondsmanagementvergütung	3	50.799.111
Nettozinsverbindlichkeiten		706.243
Verbindlichkeiten aus Devisengeschäften		14.570.438
Sonstige Verbindlichkeiten		32.693.442
Nettofondsvermögen		73.881.759.501

iMGP - Japan Opportunities Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in JPY</i>
Erträge		1.389.227.315
Nettodividenden aus Wertpapieren		1.368.023.995
Zinsen aus Bankguthaben		8.335.416
Erträge aus Wertpapierleihe	2.12,8	5.855.497
Sonstige Erträge		7.012.407
Aufwendungen		814.820.110
Fondsmanagement- und Verwaltungsvergütung	3	520.159.931
Verwahrstellenvergütung	5	4.666.239
Hauptverwaltungsvergütung		152.433.252
Rechtskosten		14.853.485
Transaktionskosten	2.14	30.732.869
Kosten der Verwaltungsrat		3.616.036
"Taxe d'abonnement"	6	9.985.918
Zinsen aus Bankverbindlichkeiten		9.791.643
Sonstige Aufwendungen	11	68.580.737
Nettogewinn / (-verlust) aus Anlagen		574.407.205
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2,3	6.052.002.330
- Devisentermingeschäften	2.7	2.155.549.723
- Finanzterminkontrakten	2.8	184.655.000
- Devisengeschäften	2.4	-350.992.010
Realisierter Nettogewinn / (-verlust)		8.615.622.248
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	11.187.175.961
- Devisentermingeschäften	2.7	366.772.706
- Finanzterminkontrakten	2.8	-13.000.000
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		20.156.570.915
Ausgabe von Thesaurierende Aktien		12.962.706.991
Rücknahme von Thesaurierende Aktien		-10.790.831.166
Zunahme / (abnahme) des Nettovermögens		22.328.446.740
Nettovermögen am Beginn des Geschäftsjahres		51.553.312.761
Nettovermögen am Ende des Geschäftsjahres		73.881.759.501

iMGP - Japan Opportunities Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	JPY	73.881.759.501	51.553.312.761	45.203.926.324
C - EUR - HP - Thesaurierend				
Anzahl Aktien		44.415,753	53.583,373	62.167,193
Nettoinventarwert pro Aktie	EUR	360,03	260,87	255,80
C - JPY - Thesaurierend				
Anzahl Aktien		74.165,793	77.157,970	85.757,912
Nettoinventarwert pro Aktie	JPY	38.016	28.394	27.734
C - USD - HP - Thesaurierend				
Anzahl Aktien		649,835	1.537,000	1.537,000
Nettoinventarwert pro Aktie	USD	334,83	238,18	227,62
I - EUR - Thesaurierend				
Anzahl Aktien		220.218,428	204.028,282	170.461,351
Nettoinventarwert pro Aktie	EUR	1.285,34	1.058,84	1.109,28
I - EUR - HP - Thesaurierend				
Anzahl Aktien		57.016,154	58.136,711	58.178,429
Nettoinventarwert pro Aktie	EUR	1.747,45	1.255,60	1.221,77
I - JPY - Thesaurierend				
Anzahl Aktien		31.322,162	33.871,282	36.841,594
Nettoinventarwert pro Aktie	JPY	183.547	136.001	131.799
N - EUR - HP - Thesaurierend				
Anzahl Aktien		1.688,019	1.390,103	1.716,116
Nettoinventarwert pro Aktie	EUR	345,61	251,32	247,58
R - CHF - HP - Thesaurierend				
Anzahl Aktien		73,250	267,815	267,815
Nettoinventarwert pro Aktie	CHF	206,25	151,36	147,45
R - EUR - HP - Thesaurierend				
Anzahl Aktien		1.815,407	1.561,358	1.573,130
Nettoinventarwert pro Aktie	EUR	3.067,85	2.205,03	2.150,16
R - JPY - Thesaurierend				
Anzahl Aktien		5.425,035	5.663,394	5.701,473
Nettoinventarwert pro Aktie	JPY	356.103	264.247	256.438
R - USD - HP - Thesaurierend				
Anzahl Aktien		-	484,467	604,467
Nettoinventarwert pro Aktie	USD	-	236,46	224,73
R S - EUR - HP - Thesaurierend				
Anzahl Aktien		-	0,184	0,184
Nettoinventarwert pro Aktie	EUR	-	217,07	210,49
R S - USD - HP - Thesaurierend				
Anzahl Aktien		-	231,780	231,780
Nettoinventarwert pro Aktie	USD	-	257,09	244,09

iMGP - Japan Opportunities Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - EUR - HP - Thesaurierend	53.583,373	17.605,583	26.773,203	44.415,753
C - JPY - Thesaurierend	77.157,970	11.809,037	14.801,214	74.165,793
C - USD - HP - Thesaurierend	1.537,000	732,446	1.619,611	649,835
I - EUR - Thesaurierend	204.028,282	44.427,909	28.237,763	220.218,428
I - EUR - HP - Thesaurierend	58.136,711	6.449,660	7.570,217	57.016,154
I - JPY - Thesaurierend	33.871,282	8.830,505	11.379,625	31.322,162
N - EUR - HP - Thesaurierend	1.390,103	696,792	398,876	1.688,019
R - CHF - HP - Thesaurierend	267,815	5,435	200,000	73,250
R - EUR - HP - Thesaurierend	1.561,358	782,270	528,221	1.815,407
R - JPY - Thesaurierend	5.663,394	509,188	747,547	5.425,035
R - USD - HP - Thesaurierend	484,467	0,000	484,467	0,000
R S - EUR - HP - Thesaurierend	0,184	0,000	0,184	0,000
R S - USD - HP - Thesaurierend	231,780	0,000	231,780	0,000

iMGP - Japan Opportunities Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in JPY)	Marktwert (in JPY)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			59.901.055.250	70.390.600.000	95,27
Aktien			59.901.055.250	70.390.600.000	95,27
Japan			59.901.055.250	70.390.600.000	95,27
AICA KOGYO CO LTD	JPY	45.000	145.971.607	153.540.000	0,21
AMADA CO. LTD.	JPY	800.000	984.493.315	1.176.000.000	1,59
AMANO CORP	JPY	400.000	1.020.749.918	1.336.800.000	1,81
BRIDGESTONE CORP	JPY	375.000	2.009.191.101	2.190.000.000	2,96
CHUGAI PHARMACEUTICAL	JPY	75.000	264.655.633	400.650.000	0,54
DENSO CORP	JPY	400.000	836.054.644	850.800.000	1,15
EAST JAPAN RAILWAY CO	JPY	275.000	2.079.683.963	2.235.475.000	3,03
FANUC CORP SHS	JPY	200.000	832.466.782	829.400.000	1,12
HIROSE ELECTRIC CO	JPY	80.000	1.405.238.903	1.277.200.000	1,73
JAC RECRUITMENT	JPY	800.000	495.548.383	520.000.000	0,70
JP POST INSRAN CO	JPY	575.000	1.268.756.987	1.439.800.000	1,95
KAMIGUMI CO LTD	JPY	600.000	1.301.928.449	2.019.600.000	2,73
KANSAI PAINT CO LTD	JPY	50.000	116.882.054	120.450.000	0,16
KDDI CORP	JPY	587.500	2.352.855.769	2.635.525.000	3,57
KYOCERA CORP	JPY	1.400.000	2.542.149.633	2.881.200.000	3,90
KYUSHU RAILWAY	JPY	100.000	311.584.700	310.700.000	0,42
LION CORP	JPY	1.100.000	1.615.322.210	1.439.350.000	1,95
LY CORPORATION	JPY	7.000.000	2.643.412.293	3.497.900.000	4,73
MATSUKIYOCOCO - REG SHS	JPY	75.000	112.431.971	187.275.000	0,25
MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	1.375.000	1.008.620.214	1.665.812.500	2,25
MIZUHO FINANCIAL GROUP INC	JPY	1.000.000	1.616.237.695	2.412.500.000	3,27
NICHIREI CORP	JPY	512.500	1.340.649.631	1.780.425.000	2,41
NIFCO INC	JPY	225.000	920.438.790	820.125.000	1,11
NIHON KOHDEN CORP	JPY	190.000	613.844.950	847.970.000	1,15
NINTENDO CO LTD	JPY	250.000	1.512.345.027	1.839.750.000	2,49
NS SOLUTIONS	JPY	300.000	921.078.042	1.372.500.000	1,86
RECRUIT HOLDINGS CO LTD	JPY	250.000	1.042.546.798	1.490.750.000	2,02
RENGO	JPY	900.000	804.735.480	846.000.000	1,15
RESONA HOLDINGS INC	JPY	1.750.000	1.245.479.514	1.253.875.000	1,70
ROHM CO LTD	JPY	500.000	1.396.302.575	1.351.250.000	1,83
RYOSHOKU CO LTD	JPY	50.000	165.345.344	240.500.000	0,33
SECOM CO LTD	JPY	25.000	226.626.872	253.875.000	0,34
SEKISUI CHEMICAL CO LTD	JPY	850.000	1.564.106.507	1.727.625.000	2,34
SERIA CO LTD	JPY	500.000	1.167.334.121	1.314.500.000	1,78
SG HOLDINGS CO LTD	JPY	925.000	1.865.193.458	1.872.200.000	2,53
SONY CORP	JPY	350.000	4.097.886.098	4.693.500.000	6,35
SQUARE ENIX HDLGS	JPY	12.500	62.388.063	63.287.500	0,09
SUMCO CORP	JPY	500.000	1.014.496.819	1.057.250.000	1,43
SUMITOMO BAKELITE CO LTD	JPY	200.000	834.976.071	1.480.600.000	2,00
SUNTORY	JPY	425.000	1.988.320.711	1.976.250.000	2,67
TAISEI	JPY	275.000	1.174.469.463	1.326.050.000	1,79
TAKEDA PHARMACEUTICAL	JPY	175.000	758.558.519	709.450.000	0,96
TECHNOPRO HOLDINGS INC	JPY	350.000	1.136.096.741	1.300.250.000	1,76
TIS SHS	JPY	150.000	462.748.072	466.050.000	0,63
TOKYO OHKA KOGYO CO LTD	JPY	270.000	656.534.366	840.240.000	1,14
TOYO SUISAN KAISHA	JPY	200.000	1.037.302.985	1.456.000.000	1,97
TOYOTA MOTOR CORP	JPY	1.400.000	2.693.871.864	3.626.700.000	4,91
TRUSCO NAKAYAMA	JPY	275.000	578.702.458	672.650.000	0,91
ZENKOKU HOSHO	JPY	150.000	645.506.715	797.250.000	1,08
ZOZO INC	JPY	1.050.000	3.008.932.972	3.333.750.000	4,51
Summe Wertpapiervermögen			59.901.055.250,00	70.390.600.000,00	95,27

iMGP - Japan Opportunities Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bankguthaben/(-verbindlichkeiten)	3.694.978.376,00	5,00
Sonstige Nettoaktiva/(-passiva)	-203.818.875,00	-0,28
Summe	73.881.759.501,00	100,00

**iMGP - Multi-Asset Absolute Return Fund (früher
Multi-Asset Absolute Return EUR)**

iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in EUR</i>
Aktiva		22.388.729,77
Wertpapierbestand zum Marktwert	2.2	21.585.246,34
<i>Anschaffungskosten</i>		21.489.635,82
Bankguthaben		431.586,74
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2.7	29.886,27
Nicht realisierter Nettogewinn aus Finanzterminkontrakten	2.8	122.475,70
Nettozinsforderungen		217.001,45
Sonstige Aktiva		2.533,27
Passiva		176.223,85
Verbindlichkeiten aus Rücknahmen		154.562,42
Fondsmanagementvergütung	3	16.209,11
Nettozinsverbindlichkeiten		0,02
Sonstige Verbindlichkeiten		5.452,30
Nettofondsvermögen		22.212.505,92

imGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in EUR</i>
Erträge		1.085.519,60
Nettodividenden aus Wertpapieren		10.228,36
Nettozinsen aus Anleihen und Geldmarktinstrumente		1.025.505,36
Zinsen aus Bankguthaben		22.412,78
Erträge aus Wertpapierleihe	2.12,8	460,64
Sonstige Erträge		26.912,46
Aufwendungen		623.077,30
Fondsmanagement- und Verwaltungsvergütung	3	336.546,27
Verwahrstellenvergütung	5	5.502,40
Hauptverwaltungsvergütung		135.715,77
Prüfungskosten		343,18
Rechtskosten		20.413,55
Transaktionskosten	2.14	22.396,24
Kosten der Verwaltungsrat		3.219,17
"Taxe d'abonnement"	6	12.051,75
Zinsen aus Bankverbindlichkeiten		3.055,88
Sonstige Aufwendungen	11	83.833,09
Nettogewinn / (-verlust) aus Anlagen		462.442,30
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2,3	-2.648.362,28
- Optionen	2.6	-124.192,23
- Devisentermingeschäften	2.7	230.604,21
- Finanzterminkontrakten	2.8	333.739,15
- Devisengeschäften	2.4	-174.996,08
Realisierter Nettogewinn / (-verlust)		-1.920.764,93
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	3.802.204,95
- Devisentermingeschäften	2.7	-259.414,44
- Finanzterminkontrakten	2.8	168.016,27
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		1.790.041,85
Dividendenausschüttungen	9	-27.814,55
Ausgabe von Thesaurierende Aktien		2.202.534,32
Ausgabe von Aktien mit Ausschüttung		2.802.327,18
Rücknahme von Thesaurierende Aktien		-57.704.949,10
Rücknahme von Aktien mit Ausschüttung		-1.557.793,08
Zunahme / (abnahme) des Nettovermögens		-52.495.653,38
Nettovermögen am Beginn des Geschäftsjahres		74.708.159,30
Nettovermögen am Ende des Geschäftsjahres		22.212.505,92

iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	EUR	22.212.505,92	74.708.159,30	93.264.007,32
C - EUR - Thesaurierend				
Anzahl Aktien		47.029,122	81.474,560	108.104,651
Nettoinventarwert pro Aktie	EUR	167,86	160,01	185,78
C - EUR - Ausschüttend				
Anzahl Aktien		-	66,567	66,567
Nettoinventarwert pro Aktie	EUR	-	137,26	159,36
I - EUR - Thesaurierend				
Anzahl Aktien		5.014,190	18.437,255	15.020,540
Nettoinventarwert pro Aktie	EUR	1.056,22	999,37	1.151,85
I - JPY - HP - Ausschüttend				
Anzahl Aktien		1.009,120	998,201	994,506
Nettoinventarwert pro Aktie	JPY	93.936,00	93.337,00	108.359,00
I M - EUR - Thesaurierend				
Anzahl Aktien		-	30.447,123	30.447,123
Nettoinventarwert pro Aktie	EUR	-	989,11	1.138,32
I M - GP - Thesaurierend				
Anzahl Aktien		6,314	-	-
Nettoinventarwert pro Aktie	GBP	15.450,53	-	-
N - EUR - Thesaurierend				
Anzahl Aktien		8.358,653	11.257,310	20.890,591
Nettoinventarwert pro Aktie	EUR	138,98	132,74	154,43
R - GBP - HP - Ausschüttend				
Anzahl Aktien		120.703,119	-	-
Nettoinventarwert pro Aktie	GBP	10,18	-	-
R - EUR - Thesaurierend				
Anzahl Aktien		5.212,284	10.544,062	14.297,044
Nettoinventarwert pro Aktie	EUR	1.097,67	1.039,98	1.200,29

iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - EUR - Thesaurierend	81.474,560	65,284	34.510,722	47.029,122
C - EUR - Ausschüttend	66,567	0,000	66,567	0,000
I - EUR - Thesaurierend	18.437,255	66,316	13.489,381	5.014,190
I - JPY - HP - Ausschüttend	998,201	10,919	0,000	1.009,120
I M - EUR - Thesaurierend	30.447,123	0,000	30.447,123	0,000
I M - GBP - Thesaurierend	0,000	113,708	107,394	6,314
N - EUR - Thesaurierend	11.257,310	0,000	2.898,657	8.358,653
R - GBP - HP- Ausschüttend	0,000	255.980,179	135.277,060	120.703,119
R - EUR - Thesaurierend	10.544,062	242,957	5.574,735	5.212,284

iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in EUR)	Marktwert (in EUR)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			18.749.146,03	18.855.643,27	84,89
Aktien			631.164,36	692.906,83	3,12
Großbritannien			53.748,08	66.924,18	0,30
LINDE PLC	USD	180	53.748,08	66.924,18	0,30
Schweiz			191.828,23	179.607,61	0,81
NESTLE SA PREFERENTIAL SHARE	CHF	570	66.988,29	59.783,48	0,27
NOVARTIS AG PREFERENTIAL SHARE	CHF	650	58.364,79	59.336,88	0,27
ROCHE HOLDING LTD	CHF	230	66.475,15	60.487,25	0,27
Vereinigte Staaten von Amerika			385.588,05	446.375,04	2,01
ALPHABET INC -A-	USD	480	53.627,53	60.699,04	0,27
AMAZON.COM INC	USD	520	71.667,66	71.523,83	0,32
APPLE INC	USD	380	59.996,81	66.230,39	0,30
COCA-COLA CO	USD	1.130	46.438,60	60.282,35	0,27
JOHNSON & JOHNSON	USD	380	47.190,78	53.918,62	0,24
MASTERCARD INC -A-	USD	170	58.215,05	65.637,71	0,30
MICROSOFT CORP	USD	200	48.451,62	68.083,10	0,31
Anleihen			15.972.469,18	15.988.887,01	71,98
Australien			199.543,24	190.429,20	0,86
STOCKLAND TRUST 1.6250 18-26 27/04A	EUR	200.000	199.543,24	190.429,20	0,86
Dänemark			498.422,50	497.217,88	2,24
NOVO NORDISK FINANCE 0 21-24 04/06A	EUR	250.000	248.792,50	245.994,25	1,11
ORSTED 3.625 23-26 01/03A	EUR	250.000	249.630,00	251.223,63	1,13
Deutschland			1.142.881,83	1.152.091,80	5,19
AAREAL BK 2.25 22-27 01/02A	EUR	200.000	199.786,00	196.607,60	0,89
KFW 2.75 23-28 15/03A	EUR	650.000	643.770,83	659.460,10	2,97
RWE AG 2.5 22-25 24/08A	EUR	300.000	299.325,00	296.024,10	1,33
Finnland			945.168,60	963.336,30	4,34
FINLAND 2.875 23-29 15/04A	EUR	650.000	646.323,60	668.346,90	3,01
OP CORPORATE BANK PL 0.375 19-24 19/06A	EUR	300.000	298.845,00	294.989,40	1,33
Frankreich			2.251.066,81	2.264.010,00	10,19
BANQUE STELLANTIS FRA 3.875 23-26 19/01A	EUR	200.000	200.398,50	201.583,80	0,91
BOUYGUES SA 0.5000 21-30 11/02A	EUR	300.000	254.064,00	260.811,90	1,17
CARREFOUR BQ 4.079 23-27 05/05A	EUR	300.000	300.000,00	304.926,30	1,37
DASSAULT SYSTEM 0.00 19-24 16/09A	EUR	300.000	298.194,00	292.306,80	1,32
ELECTRICITE DE FRANCE 4.25 23-32 25/01A	EUR	300.000	301.740,43	315.183,60	1,42
KERING 3.25 23-29 27/02A	EUR	300.000	298.517,57	305.464,02	1,38
LA MONDIALE SOCIETE 0.75 20-26 20/10A	EUR	300.000	298.626,31	281.601,84	1,27
LVMH MOET HENNESSY 3.375 23-25 21/10A	EUR	300.000	299.526,00	302.131,74	1,36
Großbritannien			971.249,00	968.783,63	4,36
BNZ INTL FDG LONDON 0.375 19-24 14/09A	EUR	400.000	398.980,00	390.423,60	1,76
DIAGEO FINANCE PLC 2.5 20-32 27/03A	EUR	300.000	273.798,00	288.599,33	1,30
LLOYDS BK CORP MKTS 0.375 20-25 28/01A	EUR	300.000	298.471,00	289.760,70	1,30
HongKong			299.715,00	275.346,00	1,24
HONG KONG MONETARY AUT 0.00 21-26 24/11A	EUR	300.000	299.715,00	275.346,00	1,24
Irland			724.508,38	727.809,71	3,28
ISHARES PHYSICAL GOLD ETC	USD	20.000	724.508,38	727.809,71	3,28
Italien			2.244.086,98	2.180.271,69	9,82
AMCO - ASSET MANAGEM 0.75 21-28 20/04A	EUR	300.000	297.909,00	263.874,10	1,19
ASTM SPA 1.0 21-26 25/11A	EUR	300.000	280.908,86	279.996,54	1,26

iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in EUR)	Marktwert (in EUR)	% des Netto- vermögen
ITALY 1.40 20-25 26/05S	EUR	1.100.000	1.131.275,12	1.082.117,93	4,87
ITALY 2.50 22-32 01/12S	EUR	600.000	533.994,00	554.283,12	2,50
Japan			545.907,00	538.274,00	2,42
DEV BK OF JAPAN 2.125 22-26 01/09A	EUR	250.000	249.185,00	245.616,50	1,11
MIZUHO FINANCIAL GRP 0.118 19-24 06/09A	EUR	300.000	296.722,00	292.657,50	1,32
Kanada			795.950,00	795.392,70	3,58
FEDE CAIS DESJARDINS 2.875 22-24 28/11A	EUR	250.000	249.627,50	248.458,50	1,12
NATL BANK OF CANADA 3.75 23-28 25/01A	EUR	250.000	248.792,50	253.153,50	1,14
RBC TORONTO 0.125 19-24 23/07A	EUR	300.000	297.530,00	293.780,70	1,32
Luxemburg			1.551.763,60	1.589.495,62	7,16
BANQUE EUROP INVEST 0.25 22-32 20/01A	EUR	700.000	557.256,00	586.364,02	2,64
EUROPEAN STABILITY 3 23-28 15/03A	EUR	600.000	598.258,00	614.772,00	2,77
MECANISME EUROPEEN D 0 21-26 15/03A	EUR	400.000	396.249,60	388.359,60	1,75
Niederlande			1.249.176,28	1.258.081,15	5,66
ABB FINANCE BV 3.25 23-27 16/01A	EUR	250.000	251.737,14	253.160,30	1,14
ASML HOLDING NV 3.5 23-25 06/12A	EUR	200.000	199.978,00	201.698,80	0,91
BMW FINANCE NV 0.5000 22-25 22/02A	EUR	300.000	300.126,00	290.164,80	1,31
ROCHE FINANCE EUROPE 3.204 23-29 27/08A	EUR	250.000	249.987,50	256.899,75	1,16
UNILEVER FINANCE NETH 3.25 23-31 23/02A	EUR	250.000	247.347,64	256.157,50	1,15
Spanien			1.817.202,86	1.845.630,54	8,31
ABERTIS INFRASTRUCT 4.125 23-29 07/08A	EUR	200.000	198.602,00	205.713,00	0,93
BANCO SANTANDER 3.75 23-26 16/01A	EUR	200.000	199.366,00	201.780,00	0,91
BBVA 3.125 23-27 17/07A	EUR	300.000	299.418,00	303.163,50	1,36
CAIXABANK SA 0.375 20-25 17/01A	EUR	300.000	296.163,00	289.739,70	1,30
SPAIN 0.00 20-25 31/01	EUR	400.000	384.750,86	387.192,08	1,74
SPAIN 3.15 23-33 30/04A	EUR	450.000	438.903,00	458.042,26	2,06
Venezuela			448.034,10	448.848,00	2,02
CORP ANDINA FOMENTO 0.6250 19-24 30/01A	EUR	450.000	448.034,10	448.848,00	2,02
Vereinigte Staaten von Amerika			287.793,00	293.868,79	1,32
MORGAN STANLEY 1.75 15-25 30/01A	EUR	300.000	287.793,00	293.868,79	1,32
Variabel verzinsliche Anleihen			2.145.512,49	2.173.849,43	9,79
Frankreich			299.451,00	307.127,40	1,38
BNP PARIBAS FL.R 23-29 23/02A	EUR	300.000	299.451,00	307.127,40	1,38
Irland			448.999,00	467.599,05	2,11
AIB GROUP PLC FL.R 23-29 23/07A	EUR	250.000	249.895,00	258.249,25	1,16
BANK OF IRELAND GRP FL.R 23-28 16/07A	EUR	200.000	199.104,00	209.349,80	0,94
Japan			300.000,00	297.441,60	1,34
MITSUBISHI UFJ FIN FL.R 22-25 14/06A/06A	EUR	300.000	300.000,00	297.441,60	1,34
Niederlande			296.680,50	289.799,10	1,30
ING GROEP NV FL.R 21-25 29/11A	EUR	300.000	296.680,50	289.799,10	1,30
Spanien			800.381,99	811.882,28	3,66
IBERDROLA FINANZAS FL.R 29-XX 25/07A	EUR	300.000	299.826,85	303.172,50	1,36
KUTXABANK FL.R 23-28 01/02A	EUR	200.000	199.848,00	202.669,28	0,91
REDELA CORPORATION 23-XX 07/08A	EUR	300.000	300.707,14	306.040,50	1,38
Andere übertragbare Wertpapiere			883.047,00	870.033,60	3,92
Anleihen			883.047,00	870.033,60	3,92
Deutschland			883.047,00	870.033,60	3,92
KFW 0 20-25 18/02U	EUR	900.000	883.047,00	870.033,60	3,92
Geldmarktinstrumente			398.588,66	398.674,63	1,79

iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in EUR)	Marktwert (in EUR)	% des Netto- vermögen
Schatzanweisungen			398.588,66	398.674,63	1,79
Deutschland			398.588,66	398.674,63	1,79
GERM TREA BILL ZCP 17-01-24	EUR	400.000	398.588,66	398.674,63	1,79
Organismen für gemeinsame Anlagen			1.458.854,13	1.460.894,84	6,58
Aktien/Anteile aus Investmentfonds			1.458.854,13	1.460.894,84	6,58
Irland			156.310,57	135.054,99	0,61
ISHARES IV PLC ISHARES MSCI GLOBAL SEM	USD	13.000	65.388,39	74.547,14	0,34
KRANESHARES MSCI CHINA ESG LEADERS UCITS	USD	3.200	90.922,18	60.507,85	0,27
Luxemburg			1.302.543,56	1.325.839,85	5,97
iMGP - EUROPEAN SUBORDINATED BONDS I S EUR	EUR	450	450.000,00	539.536,50	2,43
iMGP - STABLE RETURN R USD	USD	4.500	852.543,56	786.303,35	3,54
Summe Wertpapiervermögen			21.489.635,82	21.585.246,34	97,18
Bankguthaben/(-verbindlichkeiten)				431.586,74	1,94
Sonstige Nettoaktiva/(-passiva)				195.672,84	0,88
Summe				22.212.505,92	100,00

**iMGP - Responsible Global Moderate (liquidiert
am 13/12/23)**

iMGP - Responsible Global Moderate (liquidiert am 13/12/23)

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 13/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Erträge		11.983,18
Nettodividenden aus Wertpapieren		8.872,33
Zinsen aus Bankguthaben		469,47
Sonstige Erträge		2.641,38
Aufwendungen		9.682,23
Fondsmanagement- und Verwaltungsvergütung	3	4.033,84
Verwahrstellenvergütung	5	68,49
Hauptverwaltungsvergütung		2.633,38
Rechtskosten		567,27
Transaktionskosten	2.14	796,24
"Taxe d'abonnement"	6	65,55
Sonstige Aufwendungen	11	1.517,46
Nettogewinn / (-verlust) aus Anlagen		2.300,95
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2.3	-67.772,76
- Devisengeschäften	2.4	-2.926,50
Realisierter Nettogewinn / (-verlust)		-68.398,31
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	100.132,07
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		31.733,76
Rücknahme von Thesaurierende Aktien		-878.459,84
Zunahme / (abnahme) des Nettovermögens		-846.726,08
Nettovermögen am Beginn des Geschäftsperiode		846.726,08
Nettovermögen am Ende des Geschäftsperiode		-

iMGP - Responsible Global Moderate (liquidiert am 13/12/23)

Statistische Angaben

		13/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	USD	-	846.726,08	1.007.793,66
I - USD - Thesaurierend				
Anzahl Aktien		-	100.000,000	100.000,000
Nettoinventarwert pro Aktie	USD	-	8,47	10,08

iMGP - Responsible Global Moderate (liquidiert am 13/12/23)

Veränderungen im Anteilumlauf vom 01/01/23 bis 13/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 13/12/23
I - USD - Thesaurierend	100.000,000	0,000	100.000,000	0,000

iMGP - Stable Return Fund

iMGP - Stable Return Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Aktiva		25.847.426,40
Wertpapierbestand zum Marktwert	2.2	22.063.067,54
<i>Anschaffungskosten</i>		21.872.330,51
Bankguthaben		2.965.789,40
Forderungen aus Zeichnungen		6.562,68
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2.7	347.944,20
Nicht realisierter Nettogewinn aus Finanzterminkontrakten	2.8	110.883,11
Nettozinsforderungen		324.000,76
Sonstige Aktiva		29.178,71
Passiva		24.540,58
Fondsmanagementvergütung	3	22.218,84
Sonstige Verbindlichkeiten		2.321,74
Nettoteilfondsvermögen		25.822.885,82

iMGP - Stable Return Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Erträge		1.484.400,43
Nettodividenden aus Wertpapieren		12.937,81
Nettozinsen aus Geldmarktinstrumente		1.157.304,74
Zinsen aus Bankguthaben		93.174,73
Zinsen aus Termineinlagen		99.151,67
Sonstige Erträge		121.831,48
Aufwendungen		501.651,91
Fondsmanagement- und Verwaltungsvergütung	3	335.637,37
Verwahrstellenvergütung	5	2.550,22
Hauptverwaltungsvergütung		72.321,98
Prüfungskosten		386,43
Rechtskosten		16.177,64
Transaktionskosten	2.14	5.643,61
Kosten der Verwaltungsrat		1.976,71
"Taxe d'abonnement"	6	15.808,72
Zinsen aus Bankverbindlichkeiten		433,16
Bankkosten		2.927,19
Sonstige Aufwendungen	11	47.788,88
Nettogewinn / (-verlust) aus Anlagen		982.748,52
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2.3	-80.739,04
- Devisentermingeschäften	2.7	-191.438,66
- Finanzterminkontrakten	2.8	-570.440,00
- Devisengeschäften	2.4	129.560,24
Realisierter Nettogewinn / (-verlust)		269.691,06
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	273.873,36
- Devisentermingeschäften	2.7	336.276,67
- Finanzterminkontrakten	2.8	316.063,52
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		1.195.904,61
Ausgabe von Thesaurierende Aktien		2.516.182,15
Rücknahme von Thesaurierende Aktien		-21.864.650,01
Zunahme / (abnahme) des Nettovermögens		-18.152.563,25
Nettovermögen am Beginn des Geschäftsjahres		43.975.449,07
Nettovermögen am Ende des Geschäftsjahres		25.822.885,82

iMGP - Stable Return Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	USD	25.822.885,82	43.975.449,07	38.879.096,80
C - CHF - HP - Thesaurierend				
Anzahl Aktien		700,000	1.100,002	1.100,002
Nettoinventarwert pro Aktie	CHF	147,24	150,09	152,20
C - EUR - HP - Thesaurierend				
Anzahl Aktien		31.526,323	42.059,618	40.613,528
Nettoinventarwert pro Aktie	EUR	146,82	146,92	148,11
C- USD - Thesaurierend				
Anzahl Aktien		1.970,000	-	-
Nettoinventarwert pro Aktie	USD	150,67	-	-
I - USD - Thesaurierend				
Anzahl Aktien		1.634,500	1.647,500	673,500
Nettoinventarwert pro Aktie	USD	1.128,02	1.096,19	1.077,64
N - EUR - HP- Thesaurierend				
Anzahl Aktien		847,884	2.490,952	2.178,349
Nettoinventarwert pro Aktie	EUR	119,27	119,82	121,68
R - CHF - HP - Thesaurierend				
Anzahl Aktien		10.362,507	32.450,416	28.811,499
Nettoinventarwert pro Aktie	CHF	157,00	158,81	159,70
R - EUR - HP - Thesaurierend				
Anzahl Aktien		5.602,556	9.884,002	9.685,491
Nettoinventarwert pro Aktie	EUR	1.004,33	999,84	1.002,87
R - USD - Thesaurierend				
Anzahl Aktien		52.778,020	101.005,424	79.757,631
Nettoinventarwert pro Aktie	USD	193,01	187,72	184,71

iMGP - Stable Return Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - CHF - HP - Thesaurierend	1.100,002	0,000	400,002	700,000
C - EUR - HP - Thesaurierend	42.059,618	1.701,728	12.235,023	31.526,323
C - USD Thesaurierend	0,000	1.970,000	0,000	1.970,000
I - USD - Thesaurierend	1.647,500	632,000	645,000	1.634,500
N - EUR - HP - Thesaurierend	2.490,952	154,584	1.797,652	847,884
R - CHF - HP - Thesaurierend	32.450,416	408,000	22.495,909	10.362,507
R - EUR - HP - Thesaurierend	9.884,002	34,000	4.315,446	5.602,556
R - USD - Thesaurierend	101.005,424	5.932,885	54.160,289	52.778,020

iMGP - Stable Return Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
Geldmarktinstrumente			19.472.284,78	19.488.501,05	75,47
Schatzanweisungen			19.472.284,78	19.488.501,05	75,47
Kanada			353.916,93	365.916,46	1,42
CANA GOVE BOND ZCP 23-05-24	CAD	500.000	353.916,93	365.916,46	1,42
Vereinigte Staaten von Amerika			19.118.367,85	19.122.584,59	74,05
UNIT STAT TREA BIL ZCP 01-02-24	USD	3.800.000	3.703.704,00	3.704.686,27	14,35
UNIT STAT TREA BIL ZCP 09-05-24	USD	2.750.000	2.685.252,78	2.686.700,71	10,40
UNIT STAT TREA BIL ZCP 13-06-24	USD	935.000	911.491,76	911.920,48	3,53
UNIT STAT TREA BIL ZCP 16-04-24	USD	2.000.000	1.965.638,75	1.966.182,22	7,61
UNIT STAT TREA BIL ZCP 21-03-24	USD	1.422.000	1.362.837,89	1.361.130,38	5,27
UNIT STAT TREA BIL ZCP 22-02-24	USD	1.000.000	954.827,78	954.320,52	3,70
UNIT STAT TREA BIL ZCP 25-01-24	USD	2.747.000	2.659.029,40	2.659.287,18	10,30
UNIT STAT TREA BIL ZCP 28-03-24	USD	5.000.000	4.875.585,49	4.878.356,83	18,89
Organismen für gemeinsame Anlagen			2.400.045,73	2.574.566,49	9,97
Aktien/Anteile aus Investmentfonds			2.400.045,73	2.574.566,49	9,97
Irland			2.400.045,73	2.574.566,49	9,97
GOLDMAN SACHS USD LIQUID RESERVES PLUS INSTITUTIONAL ACC	USD	229	2.400.045,73	2.574.566,49	9,97
Summe Wertpapiervermögen			21.872.330,51	22.063.067,54	85,44
Bankguthaben/(-verbindlichkeiten)				2.965.789,40	11,49
Sonstige Nettoaktiva/(-passiva)				794.028,88	3,07
Summe				25.822.885,82	100,00

iMGP - Sustainable Europe Fund

iMGP - Sustainable Europe Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in EUR</i>
Aktiva		109.846.876,42
Wertpapierbestand zum Marktwert	2.2	108.999.941,80
<i>Anschaffungskosten</i>		102.460.106,61
Bankguthaben		267.806,48
Forderungen aus Zeichnungen		226,16
Nettozinsforderungen		51,99
Sonstige Aktiva		578.849,99
Passiva		260.155,21
Verbindlichkeiten aus Rücknahmen		108.909,81
Nicht realisierter Nettoverlust aus Devisentermingeschäften	2.7	6.781,81
Fondsmanagementvergütung	3	136.557,33
Sonstige Verbindlichkeiten		7.906,26
Nettoteilfondsvermögen		109.586.721,21

iMGP - Sustainable Europe Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in EUR</i>
Erträge		1.977.924,74
Nettodividenden aus Wertpapieren		1.929.022,90
Zinsen aus Bankguthaben		18.669,20
Sonstige Erträge		30.232,64
Aufwendungen		2.943.138,95
Fondsmanagement- und Verwaltungsvergütung	3	2.076.235,99
Verwahrstellenvergütung	5	13.015,13
Hauptverwaltungsvergütung		347.043,42
Prüfungskosten		1.612,25
Rechtskosten		52.124,43
Transaktionskosten	2.14	208.669,04
Kosten der Verwaltungsrat		8.257,30
"Taxe d'abonnement"	6	59.972,60
Zinsen aus Bankverbindlichkeiten		481,69
Sonstige Aufwendungen	11	175.727,10
Nettogewinn / (-verlust) aus Anlagen		-965.214,21
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2.3	-2.165.117,54
- Devisentermingeschäften	2.7	75.136,79
- Devisengeschäften	2.4	-1.599.769,43
Realisierter Nettogewinn / (-verlust)		-4.654.964,39
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	10.276.878,27
- Devisentermingeschäften	2.7	9.056,01
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		5.630.969,89
Ausgabe von Thesaurierende Aktien		5.264.780,79
Rücknahme von Thesaurierende Aktien		-55.666.690,89
Zunahme / (abnahme) des Nettovermögens		-44.770.940,21
Nettovermögen am Beginn des Geschäftsjahres		154.357.661,42
Nettovermögen am Ende des Geschäftsjahres		109.586.721,21

iMGP - Sustainable Europe Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	EUR	109.586.721,21	154.357.661,42	213.890.774,88
C - CHF - HP - Thesaurierend				
Anzahl Aktien		2.190,517	6.208,030	16.854,883
Nettoinventarwert pro Aktie	CHF	272,64	265,45	337,31
C - EUR - Thesaurierend				
Anzahl Aktien		24.733,000	32.785,852	42.202,362
Nettoinventarwert pro Aktie	EUR	291,07	276,90	349,97
C - EUR 2 - Thesaurierend				
Anzahl Aktien		80.423,793	126.398,550	110.758,111
Nettoinventarwert pro Aktie	EUR	496,47	472,29	596,93
C - USD - HP - Thesaurierend				
Anzahl Aktien		3.105,959	4.569,209	8.034,909
Nettoinventarwert pro Aktie	USD	247,66	230,57	280,52
I - EUR - Thesaurierend				
Anzahl Aktien		5.789,773	16.760,649	26.040,638
Nettoinventarwert pro Aktie	EUR	1.632,24	1.539,01	1.927,91
I - EUR - Ausschüttend				
Anzahl Aktien		-	-	3.139,000
Nettoinventarwert pro Aktie	EUR	-	-	1.765,18
I - GBP - Thesaurierend				
Anzahl Aktien		25,152	32,662	-
Nettoinventarwert pro Aktie	GBP	1.048,69	1.012,40	-
N - EUR - Thesaurierend				
Anzahl Aktien		4.062,393	4.829,226	3.878,999
Nettoinventarwert pro Aktie	EUR	187,15	178,93	227,29
N - EUR 2 - Thesaurierend				
Anzahl Aktien		30.553,878	36.971,677	37.865,026
Nettoinventarwert pro Aktie	EUR	349,07	333,74	423,93
P - EUR - Thesaurierend				
Anzahl Aktien		500,000	500,000	500,000
Nettoinventarwert pro Aktie	EUR	1.100,18	1.043,60	1.315,21
R - CHF - HP - Thesaurierend				
Anzahl Aktien		-	117,583	-
Nettoinventarwert pro Aktie	CHF	-	2.268,22	-
R - EUR - Thesaurierend				
Anzahl Aktien		17.888,791	20.257,407	19.679,089
Nettoinventarwert pro Aktie	EUR	2.204,29	2.081,31	2.610,85
R - GBP - HP - Thesaurierend				
Anzahl Aktien		684,938	770,441	541,561
Nettoinventarwert pro Aktie	GBP	294,07	274,29	340,14
Z - EUR - Thesaurierend				
Anzahl Aktien		-	686,000	476,637
Nettoinventarwert pro Aktie	EUR	-	1.019,08	1.265,14

iMGP - Sustainable Europe Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - CHF - HP - Thesaurierend	6.208,030	1.113,811	5.131,324	2.190,517
C - EUR - Thesaurierend	32.785,852	9.199,462	17.252,314	24.733,000
C - EUR 2 - Thesaurierend	126.398,550	2.062,451	48.037,208	80.423,793
C - USD - HP - Thesaurierend	4.569,209	0,000	1.463,250	3.105,959
I - EUR - Thesaurierend	16.760,649	197,291	11.168,167	5.789,773
I - GBP - Thesaurierend	32,662	0,000	7,510	25,152
N - EUR - Thesaurierend	4.829,226	0,000	766,833	4.062,393
N - EUR 2 - Thesaurierend	36.971,677	625,331	7.043,130	30.553,878
P - EUR - Thesaurierend	500,000	0,000	0,000	500,000
R - CHF - HP - Thesaurierend	117,583	0,000	117,583	0,000
R - EUR - Thesaurierend	20.257,407	391,510	2.760,126	17.888,791
R - GBP - HP - Thesaurierend	770,441	0,000	85,503	684,938
Z - EUR - Thesaurierend	686,000	0,000	686,000	0,000

iMGP - Sustainable Europe Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in EUR)	Marktwert (in EUR)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			102.460.106,61	108.999.941,80	99,46
Aktien			102.460.106,61	108.999.941,80	99,46
Belgien			2.556.387,69	2.938.775,40	2,68
ELIA SYSTEM OPERATOR SA	EUR	25.938	2.556.387,69	2.938.775,40	2,68
Dänemark			13.853.263,27	15.706.351,87	14,33
COLOPLAST -B-	DKK	42.756	4.704.301,89	4.427.850,37	4,04
GENMAB AS	DKK	13.072	4.237.878,13	3.778.921,60	3,45
NOVO NORDISK - BEARER AND/OR - REG SHS	DKK	47.310	2.643.113,25	4.430.463,41	4,04
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	DKK	106.761	2.267.970,00	3.069.116,49	2,80
Deutschland			14.585.844,96	16.515.627,72	15,07
EVOTEC SE	EUR	148.214	3.260.260,43	3.153.993,92	2,88
INFINEON TECHNOLOGIES - REG SHS	EUR	137.768	3.267.836,39	5.207.630,40	4,75
SARTORIUS VORZ.OHNE STIMMRECHT.	EUR	10.580	3.673.935,53	3.525.256,00	3,22
SIEMENS HEALTHINEERS	EUR	87.999	4.383.812,61	4.628.747,40	4,22
Frankreich			24.336.189,96	26.624.061,90	24,29
AIR LIQUIDE SA	EUR	27.006	4.310.249,43	4.756.296,72	4,34
BIOMERIEUX SA	EUR	47.572	4.534.269,88	4.785.743,20	4,37
BUREAU VERITAS SA	EUR	199.109	4.858.017,90	4.553.622,83	4,16
DASSAULT SYST.	EUR	112.090	3.944.248,11	4.958.301,15	4,52
SCHNEIDER ELECTRIC SE	EUR	28.390	4.564.860,09	5.160.734,20	4,71
SOITEC SA RGPT	EUR	14.891	2.124.544,55	2.409.363,80	2,20
Großbritannien			11.251.100,05	10.458.989,38	9,54
ASTRAZENECA PLC	GBP	21.710	2.757.251,69	2.655.657,49	2,42
CRODA INTL - REG SHS	GBP	48.394	3.586.290,61	2.820.260,80	2,57
SPIRAX-SARCO ENGIN	GBP	41.105	4.907.557,75	4.983.071,09	4,55
Irland			2.668.577,55	2.993.324,88	2,73
CFD SMURFIT KAPPA PLC	EUR	83.426	2.668.577,55	2.993.324,88	2,73
Italien			3.302.696,54	2.362.280,90	2,16
ARISTON HOLDING N.V.	EUR	377.060	3.302.696,54	2.362.280,90	2,16
Niederlande			7.366.060,67	8.168.229,96	7,45
ALFEN NV	EUR	50.256	3.873.539,28	3.029.431,68	2,76
ARCADIS	EUR	105.217	3.492.521,39	5.138.798,28	4,69
Norwegen			4.608.365,22	2.973.958,20	2,71
TOMRA SYSTEMS ASA	NOK	270.258	4.608.365,22	2.973.958,20	2,71
Schweden			6.824.218,38	8.329.388,32	7,60
HEXAGON - REG SHS -B-	SEK	277.899	2.737.349,38	3.019.257,49	2,76
SWECO AB	SEK	437.565	4.086.869,00	5.310.130,83	4,85
Schweiz			11.107.402,32	11.928.953,27	10,89
BELIMO HOLDING LTD	CHF	5.577	2.180.533,29	2.782.201,36	2,54
LONZA GROUP (CHF)	CHF	6.844	3.660.233,04	2.603.767,67	2,38
SONOVA HOLDING NAM-AKT	CHF	9.270	2.645.333,92	2.736.030,98	2,50
STMICROELECTRONICS	EUR	84.206	2.621.302,07	3.806.953,26	3,47
Summe Wertpapiervermögen			102.460.106,61	108.999.941,80	99,46

iMGP - Sustainable Europe Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bankguthaben/(-verbindlichkeiten)	267.806,48	0,24
Sonstige Nettoaktiva/(-passiva)	318.972,93	0,29
Summe	109.586.721,21	100,00

iMGP - US Core Plus Fund

iMGP - US Core Plus Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Aktiva		101.880.630,23
Wertpapierbestand zum Marktwert	2.2	100.032.826,92
<i>Anschaffungskosten</i>		104.625.953,93
Bankguthaben		352.972,42
Forderungen aus Verkauf von Wertpapieren		1.971,45
Forderungen aus Zeichnungen		154,56
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2.7	283.746,49
Nettozinsforderungen		1.208.958,39
Passiva		233.523,22
Verbindlichkeiten aus Rücknahmen		176.710,84
Fondsmanagementvergütung	3	50.737,49
Sonstige Verbindlichkeiten		6.074,89
Nettoteilfondsvermögen		101.647.107,01

iMGP - US Core Plus Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Erträge		3.920.370,90
Nettozinsen aus Anleihen und Geldmarktinstrumente		3.828.622,94
Zinsen aus Bankguthaben		71.536,83
Sonstige Erträge		20.211,13
Aufwendungen		852.377,47
Fondsmanagement- und Verwaltungsvergütung	3	508.396,47
Verwahrstellenvergütung	5	6.167,56
Hauptverwaltungsvergütung		178.939,05
Prüfungskosten		1.512,80
Rechtskosten		27.663,93
Transaktionskosten	2.14	1.186,54
Kosten der Verwaltungsrat		5.004,51
"Taxe d'abonnement"	6	24.892,85
Zinsen aus Bankverbindlichkeiten		269,24
Sonstige Aufwendungen	11	98.344,52
Nettogewinn / (-verlust) aus Anlagen		3.067.993,43
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2.3	-2.573.582,56
- Devisentermingeschäften	2.7	-228.286,61
- Devisengeschäften	2.4	-55.871,82
Realisierter Nettogewinn / (-verlust)		210.252,44
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	6.157.095,53
- Devisentermingeschäften	2.7	275.189,10
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		6.642.537,07
Ausgabe von Thesaurierende Aktien		40.262.270,82
Rücknahme von Thesaurierende Aktien		-27.337.791,53
Zunahme / (abnahme) des Nettovermögens		19.567.016,36
Nettovermögen am Beginn des Geschäftsjahres		82.080.090,65
Nettovermögen am Ende des Geschäftsjahres		101.647.107,01

iMGP - US Core Plus Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	USD	101.647.107,01	82.080.090,65	145.595.738,61
C - EUR - HP - Thesaurierend				
Anzahl Aktien		19.875,098	24.319,670	28.086,528
Nettoinventarwert pro Aktie	EUR	139,92	134,23	150,16
C - USD - Thesaurierend				
Anzahl Aktien		18.931,841	9.118,921	13.842,044
Nettoinventarwert pro Aktie	USD	177,27	165,99	181,36
I M - EUR - HP - Thesaurierend				
Anzahl Aktien		1.171,468	7.776,086	24.980,219
Nettoinventarwert pro Aktie	EUR	962,29	912,83	1.011,02
I M - USD - Thesaurierend				
Anzahl Aktien		19.793,864	26.604,633	38.053,319
Nettoinventarwert pro Aktie	USD	1.247,25	1.158,01	1.254,74
I - EUR 2 - HP - Thesaurierend				
Anzahl Aktien		8.023,260	-	-
Nettoinventarwert pro Aktie	EUR	1.033,31	-	-
I - USD 2 - Thesaurierend				
Anzahl Aktien		28.231,828	1.918,670	1.973,914
Nettoinventarwert pro Aktie	USD	980,74	912,42	990,62
N - USD - Thesaurierend				
Anzahl Aktien		1.828,866	132,000	-
Nettoinventarwert pro Aktie	USD	159,02	149,81	-
R - USD - Thesaurierend				
Anzahl Aktien		175.327,256	216.391,298	322.989,097
Nettoinventarwert pro Aktie	USD	183,36	170,65	185,35

iMGP - US Core Plus Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - EUR - HP - Thesaurierend	24.319,670	2.396,097	6.840,669	19.875,098
C - USD - Thesaurierend	9.118,921	18.008,053	8.195,133	18.931,841
I M - EUR - HP - Thesaurierend	7.776,086	0,000	6.604,618	1.171,468
I M - USD - Thesaurierend	26.604,633	614,833	7.425,602	19.793,864
I - EUR 2 - Thesaurierend	0,000	8.023,260	0,000	8.023,260
I - USD 2 - Thesaurierend	1.918,670	27.199,508	886,350	28.231,828
N - USD - Thesaurierend	132,000	1.828,866	132,000	1.828,866
R - USD - Thesaurierend	216.391,298	8.901,893	49.965,935	175.327,256

iMGP - US Core Plus Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			101.426.957,24	96.832.878,86	95,26
Anleihen			101.426.957,24	96.832.878,86	95,26
Singapur			2.320.985,62	2.365.363,29	2,33
FLEX LTD	USD	6.0000 22-28 15/01S	2.286.000	2.320.985,62	2,33
Vereinigte Staaten von Amerika			99.105.971,62	94.467.515,57	92,94
ALLEGION US HOLDING	USD	3.20 17-24 01/10S	1.975.000	2.095.990,47	1,90
ALLEGION US HOLDING	USD	3.55 17-27 01/10S	540.000	501.492,60	0,51
AMERICAN TOWER	USD	3.375 16-26 15/10S	2.033.000	2.255.410,24	1,92
AMERICAN TOWER CORP	USD	3.8 19-29 15/08S8S	351.000	324.218,70	0,33
AT&T INC	USD	4.25 17-27 01/03S	1.896.000	2.224.273,44	1,85
AT T INC	USD	4.1 18-28 15/02S	255.000	241.931,25	0,25
AT T INC	USD	4.35 19-29 01/03S	285.000	275.421,15	0,28
BATH & BODY WORKS	USD	7.5 19-29 15/06S15/06	270.000	274.725,00	0,28
BERRY GLOBAL ESCROW	USD	4.875 19-26 15/07S	2.069.000	2.052.075,58	2,00
BLOCK FINANCIAL LLC	USD	3.875 20-30 15/08S	2.670.000	2.347.112,39	2,41
BLOOMIN' BRANDS	USD	5.1250 21-29 15/04S	1.771.000	1.759.882,14	1,60
BROADCOM TECHNOLOGIES	USD	3.875 18-27 15/01S	2.547.000	2.724.358,76	2,45
CARLISLE COS INC	USD	3.75 17-27 16/11S	2.163.000	2.355.680,04	2,04
CARRIER GLOBAL CORPO	USD	2.493 20-27 15/08S	2.128.000	2.278.341,38	1,97
CDW LLC CDW FINANCE	USD	3.25 20-29 15/02S	367.000	320.376,32	0,33
CDW LLC CDW FINANCE	USD	4.25 19-28 01/04S	2.179.000	2.229.134,91	2,05
CONAGRA BRANDS INC	USD	4.3 18-24 01/05S	1.116.000	1.244.221,06	1,09
CONAGRA BRANDS INC	USD	4.85 18-28 01/11S	938.000	966.866,52	0,92
DAVITA INC	USD	4.6250 20-30 01/06S	2.470.000	2.021.087,50	2,12
DICK'S SPORTING GOOD	USD	3.15 22-32 15/01S1S	2.677.000	2.152.679,09	2,25
DISCOVERY COMMUNIC	USD	3.95 17-28 20/03S	2.259.000	2.533.752,22	2,12
DOLLAR TREE	USD	4.2000 18-28 15/05S	1.887.000	2.193.700,15	1,82
EXPEDIA INC	USD	3.8000 17-28 15/02S	2.276.000	2.141.511,16	2,16
FORTUNE BRANDS INNOV	USD	3.2500 19-29 15/09S	1.592.000	1.433.468,64	1,45
FORTUNE BRANDS INNOVA	USD	4.00 15-25 15/06S	660.000	745.407,00	0,64
GENUINE PARTS C	USD	6.5000 23-28 01/11S	1.994.000	2.112.682,88	2,09
GLOBAL PAYMENTS	USD	2.65 19-25 15/02S	1.384.000	1.466.160,41	1,32
HCA INC	USD	5.6250 18-28 01/09S	2.043.000	2.404.449,59	2,06
HP INC	USD	3 20-27 17/06S	2.243.000	2.352.537,25	2,09
KRAFT HEINZ FOODS CO	USD	3.00 16-26 01/06S	1.941.000	1.994.552,19	1,84
MICROCHIP TECHNOLOGY	USD	4.25 20-25 01/09S	1.980.000	2.059.859,00	1,92
MOLSON COORS	USD	3.00 16-26 15/07S	2.576.000	2.717.581,40	2,43
MOTOROLA INC	USD	4.60 18-28 23/02S	1.968.000	2.235.202,46	1,93
NEWELL BRANDS INC	USD	6.375 22-27 15/09S/09S	1.685.000	1.649.955,00	1,65
NEWELL BRANDS INC	USD	6.6250 22-29 15/09S	595.000	587.562,50	0,58
OLIN	USD	5.125 17-27 09/03S	277.000	264.881,25	0,27
OLIN CORP	USD	5.625 19-29 01/08S	1.973.000	1.894.635,50	1,91
ORACLE CORP	USD	6.25 22-32 09/11S	1.997.000	2.015.871,65	2,14
QORVO INC	USD	4.375 20-29 15/10S	2.428.000	2.598.938,17	2,27
QVC INC	USD	4.45 14-25 15/02S	2.802.000	2.748.821,41	2,59
QVC INC	USD	4.7500 20-27 15/02S	220.000	211.200,00	0,17
SBA COMMUNICATIONS	USD	3.875 20-27 15/02S	1.561.000	1.609.707,52	1,48
SBA COMMUNICATIONS CO	USD	3.125 21-29 01/02S	961.000	927.628,94	0,85
SERVICE CORPORATION	USD	5.125 19-29 01/06S	2.308.000	2.554.636,91	2,23
SIRIUS XM RADIO	USD	5.50 19-29 01/07S	2.397.000	2.153.516,25	2,28
STEEL DYNAMICS INC	USD	2.4 20-25 05/06S	1.132.000	1.176.160,44	1,07
STEEL DYNAMICS INC	USD	5.00 17-26 15/12S	977.000	977.000,00	0,97
TEGNA INC	USD	4.625 20-28 15/03S	2.582.000	2.676.352,67	2,38
TEMPUR SEALY INTL INC	USD	4.0 21-29 15/04S	303.000	259.822,50	0,27
TENET HEALTHCARE	USD	6.125 20-28 01/10S	2.019.000	1.928.145,00	1,98

iMGP - US Core Plus Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
TOTAL SYSTEM SERVICES 4.80 16-26 01/04S	USD	745.000	875.388,49	739.126,99	0,73
TRANSDIGM INC 5.50 20-27 15/11S	USD	2.247.000	2.099.310,00	2.202.632,76	2,17
TRIMBLE INC 4.9000 18-28 15/06S	USD	2.160.000	2.119.105,44	2.175.270,12	2,14
UNITED RENTALS NA 5.5 16-27 15/05S15/05S	USD	505.000	531.748,69	506.456,42	0,50
UNITED RENTALS NORTH 4.875 17-28 15/01	USD	920.000	880.990,00	897.950,45	0,88
VERIZON COMM 2.55 21-31 21/03S31 22/03S	USD	2.261.000	1.886.714,06	1.952.996,09	1,92
VERIZON COMM 4.329 18-28 21/09S	USD	270.000	265.550,40	267.551,68	0,26
WABTEC COR 4.7000 18-28 15/09S	USD	1.154.000	1.121.038,46	1.142.997,49	1,12
WABTEC CORP 4.45 18-24 15/03S	USD	1.288.000	1.387.433,60	1.282.740,78	1,26
WILLIS NORTH AM 4.5000 18-28 15/09S	USD	2.584.000	2.435.145,88	2.522.166,51	2,48
ZIMMER BIOMET HOLDIN 3.05 20-26 20/03S	USD	2.080.000	2.232.568,00	2.010.225,59	1,98
Geldmarktinstrumente			3.198.996,69	3.199.948,06	3,15
Schatzanweisungen			3.198.996,69	3.199.948,06	3,15
Vereinigte Staaten von Amerika			3.198.996,69	3.199.948,06	3,15
UNIT STAT TREA BIL ZCP 09-04-24	USD	3.252.000	3.198.996,69	3.199.948,06	3,15
Summe Wertpapiervermögen			104.625.953,93	100.032.826,92	98,41
Bankguthaben/(-verbindlichkeiten)				352.972,42	0,35
Sonstige Nettoaktiva/(-passiva)				1.261.307,67	1,24
Summe				101.647.107,01	100,00

iMGP - US High Yield Fund

iMGP - US High Yield Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Aktiva		8.126.516,75
Wertpapierbestand zum Marktwert	2.2	7.738.171,82
<i>Anschaffungskosten</i>		7.975.202,97
Bankguthaben		115.127,34
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2.7	72.167,36
Nettozinsforderungen		157.864,76
Sonstige Aktiva		43.185,47
Passiva		60.856,24
Verbindlichkeiten aus Rücknahmen		48.724,48
Fondsmanagementvergütung	3	8.205,56
Sonstige Verbindlichkeiten		3.926,20
Nettofondsvermögen		8.065.660,51

iMGP - US High Yield Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Erträge		638.954,50
Nettozinsen aus Anleihen		607.197,96
Zinsen aus Bankguthaben		5.921,99
Sonstige Erträge		25.834,55
Aufwendungen		164.745,91
Fondsmanagement- und Verwaltungsvergütung	3	102.704,52
Verwahrstellenvergütung	5	610,92
Hauptverwaltungsvergütung		19.164,43
Prüfungskosten		119,65
Rechtskosten		12.160,42
Transaktionskosten	2.14	500,42
Kosten der Verwaltungsrat		475,06
"Taxe d'abonnement"	6	3.952,75
Sonstige Aufwendungen	11	25.057,74
Nettogewinn / (-verlust) aus Anlagen		474.208,59
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2.3	-1.064.021,66
- Devisentermingeschäften	2.7	-11.332,24
- Devisengeschäften	2.4	6.906,49
Realisierter Nettogewinn / (-verlust)		-594.238,82
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	1.746.229,32
- Devisentermingeschäften	2.7	71.636,25
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		1.223.626,75
Dividendenausschüttungen	9	-31.138,51
Ausgabe von Thesaurierende Aktien		259.454,80
Rücknahme von Thesaurierende Aktien		-4.080.685,45
Rücknahme von Aktien mit Ausschüttung		-323.083,16
Zunahme / (abnahme) des Nettovermögens		-2.951.825,57
Nettovermögen am Beginn des Geschäftsjahres		11.017.486,08
Nettovermögen am Ende des Geschäftsjahres		8.065.660,51

iMGP - US High Yield Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	USD	8.065.660,51	11.017.486,08	34.724.911,74
C - CHF - HP - Thesaurierend				
Anzahl Aktien		2.502,557	3.344,557	5.731,107
Nettoinventarwert pro Aktie	CHF	193,64	177,05	213,35
C - EUR - HP - Thesaurierend				
Anzahl Aktien		8.940,919	10.765,963	10.225,751
Nettoinventarwert pro Aktie	EUR	206,52	185,02	222,18
C - USD - Thesaurierend				
Anzahl Aktien		8.564,563	14.997,289	27.167,202
Nettoinventarwert pro Aktie	USD	251,99	221,09	259,71
C - USD - Ausschüttend				
Anzahl Aktien		4.445,388	6.687,476	8.291,444
Nettoinventarwert pro Aktie	USD	130,71	119,54	146,39
I - CHF - HP - Thesaurierend				
Anzahl Aktien		-	750,000	8.848,000
Nettoinventarwert pro Aktie	CHF	-	1.246,12	1.495,96
I - EUR - HP - Thesaurierend				
Anzahl Aktien		42,000	42,000	884,000
Nettoinventarwert pro Aktie	EUR	1.471,03	1.309,29	1.565,94
I - USD - Thesaurierend				
Anzahl Aktien		297,468	283,750	1.791,305
Nettoinventarwert pro Aktie	USD	1.737,99	1.515,73	1.770,08
I - USD - Ausschüttend				
Anzahl Aktien		-	52,000	52,000
Nettoinventarwert pro Aktie	USD	-	789,81	961,96
N - EUR - HP - Thesaurierend				
Anzahl Aktien		-	1.018,002	-
Nettoinventarwert pro Aktie	EUR	-	166,61	-
R - EUR - HP - Thesaurierend				
Anzahl Aktien		1.554,663	3.167,418	1.451,213
Nettoinventarwert pro Aktie	EUR	176,44	157,18	188,16
R - USD - Thesaurierend				
Anzahl Aktien		8.372,749	9.904,770	13.017,659
Nettoinventarwert pro Aktie	USD	217,70	190,22	222,56

iMGP - US High Yield Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - CHF - HP - Thesaurierend	3.344,557	58,000	900,000	2.502,557
C - EUR - HP - Thesaurierend	10.765,963	779,117	2.604,161	8.940,919
C - USD - Thesaurierend	14.997,289	0,000	6.432,726	8.564,563
C - USD - Ausschüttend	6.687,476	0,000	2.242,088	4.445,388
I - CHF - HP - Thesaurierend	750,000	0,000	750,000	0,000
I - EUR - HP - Thesaurierend	42,000	0,000	0,000	42,000
I - USD - Thesaurierend	283,750	40,445	26,727	297,468
I - USD - Ausschüttend	52,000	0,000	52,000	0,000
N - EUR - HP - Thesaurierend	1.018,002	0,000	1.018,002	0,000
R - EUR - HP - Thesaurierend	3.167,418	0,000	1.612,755	1.554,663
R - USD - Thesaurierend	9.904,770	100,000	1.632,021	8.372,749

iMGP - US High Yield Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Wahrung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermogen
Wertpapiere, die an einer amtlichen Wertpapierborse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			7.912.802,39	7.681.939,23	95,24
Anleihen			7.912.802,39	7.681.939,23	95,24
Irland			234.932,01	327.693,65	4,06
CIMPRESS PLC	USD	7.00 18-26 15/06S 335.000	234.932,01	327.693,65	4,06
Kanada			703.804,15	493.932,06	6,12
PARKLAND CORP	USD	4.6250 21-30 01/05S 70.000	68.175,30	64.476,65	0,80
TEINE ENERGY LT	USD	6.8750 21-29 15/04S 255.000	248.398,70	240.002,30	2,98
TELESAT CANADA	USD	6.50 19-27 15/10S 401.000	387.230,15	189.453,11	2,35
Luxemburg			190.500,00	199.005,06	2,47
CONNECT FINCO SARL/CO	USD	6.750 19-26 01/10S 200.000	190.500,00	199.005,06	2,47
Schweiz			220.442,93	220.161,70	2,73
BRUNDAGE-BONE C	USD	6.0000 21-26 01/02S 220.000	220.442,93	220.161,70	2,73
Vereinigte Staaten von Amerika			6.563.123,30	6.441.146,76	79,86
ADVANTAGE SOLUTIONS F	USD	6.5 20-28 15/11S 200.000	192.738,00	184.520,00	2,29
AMERITEX HOLDCO	USD	10.2500 23-28 15/10 155.000	153.794,00	159.456,25	1,98
AMN HEALTHCARE	USD	4.0000 20-29 15/04S 65.000	59.372,95	58.697,84	0,73
ANTERO MIDSTREAM	USD	5.75 19-28 15/01S 90.000	77.508,00	89.174,23	1,11
ARCHROCK PARTNE	USD	6.2500 19-28 01/04S 80.000	76.115,50	78.882,40	0,98
ARSENAL AIC PAR	USD	8.0000 23-30 01/10S 75.000	76.992,60	78.345,75	0,97
AVANTOR FUNDING INC	USD	3.8750 21-29 01/11S 70.000	70.000,00	63.625,74	0,79
CENTURY ALUMINU	USD	7.5000 21-28 01/04S 120.000	121.568,00	116.409,74	1,44
CLEAR CHANNEL OUTDOO	USD	9.0 23-28 15/09S 155.000	156.231,25	161.849,45	2,01
DORNOCH DEBT ME	USD	6.6250 21-29 15/10S 160.000	154.272,00	144.451,08	1,79
DUN AND BRADSTREE	USD	5.0000 21-29 15/12S 80.000	71.595,20	74.712,80	0,93
DYCOM INDUSTRIE	USD	4.5000 21-29 15/04S 150.000	144.895,00	139.364,92	1,73
ENERGIZER HOLDI	USD	4.7500 20-28 15/06S 80.000	72.200,00	74.539,20	0,92
FORTREA HOLDINGS INC	USD	7.5 23-30 01/07S 85.000	86.411,30	87.439,60	1,08
GRUBHUB HOLDING	USD	5.5000 19-27 01/07S 330.000	321.003,95	277.762,65	3,44
H&E EQUIPMENT S	USD	3.8750 20-28 15/12S 120.000	101.720,40	109.142,43	1,35
HARVEST MIDSTREAM	USD	7.5 20-28 01/09S 180.000	182.264,81	179.201,81	2,22
HILCORP ENERGY	USD	6.2500 18-28 01/11S 165.000	146.901,60	164.530,17	2,04
HOWARD HUGUES CORP	USD	4.375 21-31 01/02S 95.000	89.928,11	82.558,32	1,02
IEA ENERGY	USD	6.625 21-29 15/08S 210.000	195.600,00	194.485,20	2,41
INGEVITY CORP	USD	3.875 20-28 01/11S 65.000	56.726,15	58.278,03	0,72
KENNEDY WILSON	USD	5.00 21-31 01/03S 120.000	114.644,70	95.452,80	1,18
KENNEDY WILSON INC	USD	4.75 21-30 01/02S 200.000	190.473,50	162.364,00	2,01
LEEWARD RENEWAB	USD	4.2500 21-29 01/07S 190.000	182.925,19	165.756,36	2,06
MADISON IAQ LLC	USD	4.125 21-28 30/06S 80.000	68.177,70	72.857,86	0,90
MODIVCARE	USD	5.00 21-29 01/10S 210.000	190.150,00	172.044,60	2,13
NEW ENTERPRISE	USD	9.7500 20-28 15/07S 140.000	151.900,00	140.587,30	1,74
NEXTERA ENERGY OPER	USD	4.25 19-24 15/07S07S 68.000	68.346,13	67.255,61	0,83
NFP CORP	USD	8.5000 23-31 01/10S 80.000	80.250,00	86.658,09	1,07
NOBLE FINANCE I	USD	8.0000 23-30 15/04S 75.000	76.124,90	78.328,80	0,97
OSCAR ACQUISITI	USD	9.5000 22-30 15/04S 70.000	64.533,00	68.332,95	0,85
OUTFRONT MEDIA	USD	7.3750 23-31 15/02S 115.000	115.625,00	121.000,33	1,50
PATRICK INDUSTRIES	USD	4.750 21-29 01/05S 110.000	105.296,98	100.469,66	1,25
PATTERN ENERGY GROUP	USD	4.5 20-28 15/08S 85.000	82.569,04	80.464,78	1,00
PEDIATRIX MEDICAL	USD	5.3750 22-30 15/02U 210.000	178.868,40	187.196,62	2,32
PENN NATIONAL G	USD	4.1250 21-29 01/07S 210.000	198.490,90	180.430,95	2,24
PILGRIMS PRIDE CORP	USD	4.25 23-31 15/04S 120.000	100.726,81	108.535,46	1,35
PRESIDIO HOLDINGS INC	USD	8.25 20-28 01/02S 310.000	305.605,01	313.507,03	3,89
RAISING CANE'S	USD	9.3750 23-29 01/05S 160.000	160.312,50	170.957,12	2,12
REAL HERO MERGER SUB	USD	6.25 21-29 01/02S 75.000	76.011,51	64.743,46	0,80

iMGP - US High Yield Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
REDWOOD STAR MERGER 8.75 22-30 01/04S	USD	80.000	76.146,40	80.092,00	0,99
ROYAL CARIBBEAN 3.7 17-28 15/03S	USD	90.000	73.350,00	83.030,06	1,03
SCI GAMES 6.625 22-30 01/03S	USD	220.000	210.018,76	208.255,30	2,58
SCRIPPS ESCROW INC 19-27 15/07S	USD	185.000	164.771,30	164.532,53	2,04
SIMMONS FOODS INC 4.625 21-29 01/03S	USD	120.000	117.282,39	104.032,74	1,29
SOUTHWESTERN EN 4.7500 21-32 01/02S	USD	140.000	137.135,19	129.717,56	1,61
SPECIALTY BUILDING 6.37520-2630/09S	USD	70.000	71.056,85	68.719,31	0,85
SRS AUSSCHÜTTEND INC 6.125 21-29 01/07S	USD	80.000	80.000,00	75.938,80	0,94
TRANSOCEAN 8.75 23-30 15/02S	USD	47.500	47.500,00	49.674,68	0,62
TRANSOCEAN INC 11.5 20-27 30/01S	USD	58.000	58.008,78	60.652,92	0,75
TRIPADVISOR INC 7.0000 20-25 15/07S	USD	90.000	89.100,00	90.304,65	1,12
TTM TECHNOLOGIES INC 4 21-29 10/03S	USD	150.000	146.167,88	136.438,50	1,69
TWILIO 3.625 21-29 15/03S	USD	120.000	99.828,00	109.598,32	1,36
VIASAT INC 6.5000 20-28 15/07S	USD	80.000	73.887,66	65.788,00	0,82
Andere übertragbare Wertpapiere			62.400,58	56.232,59	0,70
Anleihen			62.400,58	56.232,59	0,70
Kanada			62.400,58	56.232,59	0,70
BAFFINLAND IRON MINES 8.75 18-26 15/07A	USD	60.000	62.400,58	56.232,59	0,70
Summe Wertpapiervermögen			7.975.202,97	7.738.171,82	95,94
Bankguthaben/(-verbindlichkeiten)				115.127,34	1,43
Sonstige Nettoaktiva/(-passiva)				212.361,35	2,63
Summe				8.065.660,51	100,00

iMGP - US Small and Mid Company Growth Fund

iMGP - US Small and Mid Company Growth Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Aktiva		12.951.008,44
Wertpapierbestand zum Marktwert	2.2	12.631.513,03
<i>Anschaffungskosten</i>		12.395.724,98
Bankguthaben		245.984,37
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2.7	52.242,91
Nettodividendenforderungen		2.383,13
Nettozinsforderungen		58,76
Sonstige Aktiva		18.826,24
Passiva		90.957,67
Verbindlichkeiten aus Rücknahmen		57.381,71
Fondsmanagementvergütung	3	18.894,83
Sonstige Verbindlichkeiten		14.681,13
Nettoteilfondsvermögen		12.860.050,77

iMGP - US Small and Mid Company Growth Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Erträge		63.371,67
Nettodividenden aus Wertpapieren		38.336,64
Zinsen aus Bankguthaben		25.035,03
Aufwendungen		352.024,66
Fondsmanagement- und Verwaltungsvergütung	3	233.191,69
Verwahrstellenvergütung	5	1.310,76
Hauptverwaltungsvergütung		49.547,41
Prüfungskosten		2.640,13
Rechtskosten		12.592,22
Transaktionskosten	2.14	12.116,45
Kosten der Verwaltungsrat		1.130,64
"Taxe d'abonnement"	6	5.787,02
Zinsen aus Bankverbindlichkeiten		46,13
Sonstige Aufwendungen	11	33.662,21
Nettogewinn / (-verlust) aus Anlagen		-288.652,99
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2.3	-1.413.637,98
- Devisentermingeschäften	2.7	-10.960,52
- Devisengeschäften	2.4	-2.218,31
Realisierter Nettogewinn / (-verlust)		-1.715.469,80
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	6.520.943,84
- Devisentermingeschäften	2.7	50.867,13
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		4.856.341,17
Ausgabe von Thesaurierende Aktien		1.660.083,71
Rücknahme von Thesaurierende Aktien		-12.529.193,77
Zunahme / (abnahme) des Nettovermögens		-6.012.768,89
Nettovermögen am Beginn des Geschäftsjahres		18.872.819,66
Nettovermögen am Ende des Geschäftsjahres		12.860.050,77

iMGP - US Small and Mid Company Growth Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	USD	12.860.050,77	18.872.819,66	62.370.055,23
C - CHF - HP - Thesaurierend				
Anzahl Aktien		1.696,066	1.673,066	10.106,577
Nettoinventarwert pro Aktie	CHF	240,47	199,42	381,80
C - EUR - HP - Thesaurierend				
Anzahl Aktien		4.845,352	7.367,175	19.376,668
Nettoinventarwert pro Aktie	EUR	202,42	164,35	313,42
C - USD - Thesaurierend				
Anzahl Aktien		14.565,850	16.646,442	27.797,071
Nettoinventarwert pro Aktie	USD	319,19	252,43	463,04
I - USD - Thesaurierend				
Anzahl Aktien		1.244,930	6.134,437	2.867,246
Nettoinventarwert pro Aktie	USD	1.959,05	1.535,43	2.791,70
R - EUR - HP - Thesaurierend				
Anzahl Aktien		324,168	258,168	294,168
Nettoinventarwert pro Aktie	EUR	1.987,75	1.603,91	3.044,49
R - USD - Thesaurierend				
Anzahl Aktien		1.537,801	1.771,187	9.039,839
Nettoinventarwert pro Aktie	USD	2.270,85	1.782,47	3.245,04

iMGP - US Small and Mid Company Growth Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - CHF - HP - Thesaurierend	1.673,066	23,000	0,000	1.696,066
C - EUR - HP - Thesaurierend	7.367,175	367,220	2.889,043	4.845,352
C - USD - Thesaurierend	16.646,442	52,000	2.132,592	14.565,850
I - USD - Thesaurierend	6.134,437	817,159	5.706,666	1.244,930
R - EUR - HP - Thesaurierend	258,168	80,000	14,000	324,168
R - USD - Thesaurierend	1.771,187	0,000	233,386	1.537,801

iMGP - US Small and Mid Company Growth Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			12.395.724,98	12.631.513,03	98,22
Aktien			12.395.724,98	12.631.513,03	98,22
Großbritannien			378.302,88	265.624,20	2,07
ENDAVA - SHS -A- ADR	USD	3.412	378.302,88	265.624,20	2,07
Luxemburg			567.433,38	764.867,72	5,95
GLOBANT REG SHS	USD	3.214	567.433,38	764.867,72	5,95
Vereinigte Staaten von Amerika			11.449.988,72	11.601.021,11	90,21
ALARM COM HOLDINGS INC	USD	5.423	350.074,87	350.434,26	2,72
ALIGHT INC - REG SHS -A-	USD	30.384	244.110,34	259.175,52	2,02
ALIGN TECHNOLOGY INC	USD	811	185.950,53	222.214,00	1,73
ASPEN TECHNOLOGY INC	USD	1.596	537.551,44	351.359,40	2,73
BIO-TECHNE CORP	USD	2.762	169.465,93	213.115,92	1,66
BUMBLE INC	USD	14.613	322.554,08	215.395,62	1,67
CHARLES RIVER LABORATORIES INTERNATIONAL	USD	1.461	307.485,29	345.380,40	2,69
CLRWTR ANALTCS --- REGISTERED SHS -A-	USD	14.410	239.825,64	288.632,30	2,24
CORE ET MAIN PREFERENTIAL SHARE -A-	USD	5.119	160.707,42	206.858,79	1,61
DOXIMITY INCREGISTERED SHS	USD	8.388	303.587,60	235.199,52	1,83
DYNATRACE INC	USD	11.957	489.434,60	653.928,33	5,08
ETSY	USD	4.575	490.186,38	370.803,75	2,88
EURONET WORLDWIDE	USD	2.356	206.078,23	239.110,44	1,86
FIVE BELOW	USD	2.712	415.204,48	578.089,92	4,50
FLOOR & DECOR HOLDING INC	USD	3.869	332.949,57	431.625,64	3,36
FOX FACTORY HOLDING CORP	USD	4.468	386.638,96	301.500,64	2,34
GENERAC HOLDINGS INC	USD	1.506	168.998,67	194.635,44	1,51
GOOSEHEAD INSURANCE INC	USD	6.877	506.629,60	521.276,60	4,05
HAMILTON LANE INCORPORATED	USD	3.615	242.811,93	410.085,60	3,19
HOULIHAN LOKEY -A-	USD	5.321	388.516,93	638.041,11	4,96
MARKETAXESS HOLDING INC	USD	700	183.709,82	204.995,00	1,59
MEDPACE HOLDNGS	USD	812	193.327,30	248.902,36	1,94
MONOLITHIC POWER	USD	532	216.461,48	335.574,96	2,61
MORNINGSTAR INC	USD	1.341	271.331,49	383.847,84	2,98
PAYCOM SOFTWARE INC	USD	1.655	512.499,94	342.121,60	2,66
POOL CORP	USD	310	110.577,00	123.600,10	0,96
PROGYNY INC	USD	9.495	428.759,45	353.024,10	2,75
REVOLVE GROUP INC	USD	18.838	633.156,01	312.334,04	2,43
RH REGISTERED SHS	USD	955	400.877,31	278.363,40	2,16
SITIME CORPORATION	USD	549	50.584,66	67.021,92	0,52
TREX COMPANY INC	USD	6.275	430.818,43	519.507,25	4,04
TYLER TECHNOLOGIES INC	USD	814	298.812,03	340.349,68	2,65
WARBY PARKER --- REGISTERED SHS	USD	19.636	594.769,38	276.867,60	2,15
WINGSTOP INC	USD	1.508	184.829,83	386.922,64	3,01
YETI HLDG	USD	7.739	490.712,10	400.725,42	3,12
Summe Wertpapiervermögen			12.395.724,98	12.631.513,03	98,22
Bankguthaben/(-verbindlichkeiten)				245.984,37	1,91
Sonstige Nettoaktiva/(-passiva)				-17.446,63	-0,14
Summe				12.860.050,77	100,00

iMGP - US Value Fund

iMGP - US Value Fund

Zusammensetzung des Nettoteilfondsvermögens zum 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Aktiva		75.215.597,83
Wertpapierbestand zum Marktwert	2.2	73.574.573,46
<i>Anschaffungskosten</i>		62.726.611,70
Bankguthaben		859.237,81
Forderungen aus Verkauf von Wertpapieren		190.165,15
Nicht realisierter Nettogewinn aus Devisentermingeschäften	2.7	543.485,11
Nettodividendenforderungen		38.121,70
Nettozinsforderungen		271,44
Sonstige Aktiva		9.743,16
Passiva		704.061,44
Verbindlichkeiten aus Kauf von Wertpapieren		167.997,98
Verbindlichkeiten aus Rücknahmen		428.406,22
Fondsmanagementvergütung	3	95.288,57
Sonstige Verbindlichkeiten		12.368,67
Nettoteilfondsvermögen		74.511.536,39

iMGP - US Value Fund

Ertrags- und Aufwandsrechnung und Veränderung des Nettoteilfondsvermögens vom 01/01/23 bis 31/12/23

	<i>Anm.</i>	<i>Ausgedrückt in USD</i>
Erträge		1.206.741,60
Nettodividenden aus Wertpapieren		1.001.368,28
Zinsen aus Bankguthaben		204.911,70
Erträge aus Wertpapierleihe	2.12,8	461,62
Aufwendungen		1.760.065,04
Fondsmanagement- und Verwaltungsvergütung	3	1.260.882,92
Verwahrstellenvergütung	5	6.604,95
Hauptverwaltungsvergütung		213.221,49
Prüfungskosten		12.019,16
Rechtskosten		30.795,54
Transaktionskosten	2.14	63.187,81
Kosten der Verwaltungsrat		5.040,10
"Taxe d'abonnement"	6	42.437,07
Zinsen aus Bankverbindlichkeiten		2.815,27
Sonstige Aufwendungen	11	123.060,73
Nettogewinn / (-verlust) aus Anlagen		-553.323,44
Realisierter Nettogewinn / (-verlust) aus:		
- Wertpapieren	2.2,2,3	6.134.288,02
- Devisentermingeschäften	2.7	869.003,62
- Devisengeschäften	2.4	1.088.873,55
Realisierter Nettogewinn / (-verlust)		7.538.841,75
Veränderung des nicht realisierten Nettogewinnes / (verluste) aus:		
- Wertpapieren	2.2	4.963.499,82
- Devisentermingeschäften	2.7	518.960,98
Nettovermögenszunahme / (abnahme) durch Geschäftstätigkeit		13.021.302,55
Dividendenausschüttungen	9	-135,45
Ausgabe von Thesaurierende Aktien		71.347.585,49
Ausgabe von Aktien mit Ausschüttung		241.656,50
Rücknahme von Thesaurierende Aktien		-144.460.822,26
Rücknahme von Aktien mit Ausschüttung		-493.853,55
Zunahme / (abnahme) des Nettovermögens		-60.344.266,72
Nettovermögen am Beginn des Geschäftsjahres		134.855.803,11
Nettovermögen am Ende des Geschäftsjahres		74.511.536,39

iMGP - US Value Fund

Statistische Angaben

		31/12/23	31/12/22	31/12/21
Nettoteilfondsvermögen	USD	74.511.536,39	134.855.803,11	75.489.782,02
C - CHF - HP - Thesaurierend				
Anzahl Aktien		1.153,081	715,368	2.131,555
Nettoinventarwert pro Aktie	CHF	241,54	220,00	251,94
C - EUR - Thesaurierend				
Anzahl Aktien		67.587,684	64.687,292	3.438,403
Nettoinventarwert pro Aktie	EUR	193,90	174,82	182,57
C - EUR - HP - Thesaurierend				
Anzahl Aktien		62.403,865	69.029,039	85.898,503
Nettoinventarwert pro Aktie	EUR	255,24	227,23	259,20
C - USD - Thesaurierend				
Anzahl Aktien		58.726,786	72.069,002	72.981,360
Nettoinventarwert pro Aktie	USD	313,61	273,17	303,98
C - USD - Ausschüttend				
Anzahl Aktien		-	1.164,997	1.863,796
Nettoinventarwert pro Aktie	USD	-	204,34	227,38
I - EUR - Thesaurierend				
Anzahl Aktien		101,672	359,000	62,000
Nettoinventarwert pro Aktie	EUR	1.502,34	1.341,12	1.386,81
I - USD - Ausschüttend				
Anzahl Aktien		53,000	50,000	50,000
Nettoinventarwert pro Aktie	USD	1.621,47	1.400,14	1.543,72
I M - USD - Thesaurierend				
Anzahl Aktien		2.026,197	7.098,932	8.966,868
Nettoinventarwert pro Aktie	USD	1.296,10	1.115,61	1.226,76
N - EUR - HP - Thesaurierend				
Anzahl Aktien		14.291,028	20.012,362	25.924,708
Nettoinventarwert pro Aktie	EUR	187,42	167,88	192,97
R - EUR - Thesaurierend				
Anzahl Aktien		25.616,142	285.137,057	10.890,418
Nettoinventarwert pro Aktie	EUR	214,76	191,96	198,80
R - EUR - HP - Thesaurierend				
Anzahl Aktien		2.133,312	1.229,716	791,944
Nettoinventarwert pro Aktie	EUR	1.842,16	1.629,48	1.848,14
R - USD - Thesaurierend				
Anzahl Aktien		3.293,071	6.825,076	2.448,613
Nettoinventarwert pro Aktie	USD	2.257,63	1.949,78	2.151,45

iMGP - US Value Fund

Veränderungen im Anteilumlauf vom 01/01/23 bis 31/12/23

	Aktien in Umlauf zum 01/01/23	Ausgegebene Aktien	Zurückgekaufte Aktien	Aktien in Umlauf zum 31/12/23
C - CHF - HP - Thesaurierend	715,368	666,447	228,734	1.153,081
C - EUR - Thesaurierend	64.687,292	15.236,131	12.335,739	67.587,684
C - EUR - HP - Thesaurierend	69.029,039	6.752,518	13.377,692	62.403,865
C - USD - Thesaurierend	72.069,002	2.751,337	16.093,553	58.726,786
C - USD - Ausschüttend	1.164,997	0,000	1.164,997	0,000
I - EUR - Thesaurierend	359,000	80,101	337,429	101,672
I - USD - Ausschüttend	50,000	165,000	162,000	53,000
I M - USD - Thesaurierend	7.098,932	2.326,412	7.399,147	2.026,197
N - EUR - HP - Thesaurierend	20.012,362	0,000	5.721,334	14.291,028
R - EUR - Thesaurierend	285.137,057	29.033,089	288.554,004	25.616,142
R - EUR - HP - Thesaurierend	1.229,716	33.240,661	32.337,065	2.133,312
R - USD - Thesaurierend	6.825,076	0,000	3.532,005	3.293,071

IMGP - US Value Fund

Aufstellung des Wertpapierbestandes zum 31/12/23

Bezeichnung	Währung	Anzahl/ Nennwert	Einstandspreis (in USD)	Marktwert (in USD)	% des Netto- vermögen
Wertpapiere, die an einer amtlichen Wertpapierbörse zugelassen sind oder an einem anderen geregelten Markt gehandelt werden			62.726.611,70	73.574.573,46	98,74
Aktien			62.726.611,70	73.574.573,46	98,74
Großbritannien			6.027.267,19	6.086.204,94	8,17
COMPASS GROUP	GBP	55.150	1.413.808,51	1.508.711,86	2,02
SMITH AND NEPHEW PLC	GBP	149.010	1.872.529,79	2.048.644,65	2,75
UNILEVER	EUR	15.379	905.524,66	745.026,83	1,00
UNILEVER SPONS ADR REPR.1 SHS	USD	36.795	1.835.404,23	1.783.821,60	2,39
Kanada			4.546.672,74	5.330.523,74	7,15
BROOKFIELD --- REGISTERED SHS	USD	94.440	3.171.367,81	3.788.932,80	5,09
CDN PACIFIC RAILWAY	USD	19.499	1.375.304,93	1.541.590,94	2,07
Niederlande			3.114.456,09	3.315.983,66	4,45
HEINEKEN NV	EUR	32.650	3.114.456,09	3.315.983,66	4,45
Schweiz			2.140.523,96	2.643.224,67	3,55
NOVARTIS ADR.REP.1SH	USD	26.178	2.140.501,46	2.643.192,66	3,55
SANDOZ GROUP AG-ADR	USD	1	22,50	32,01	0,00
Vereinigte Staaten von Amerika			46.897.691,72	56.198.636,45	75,42
BERKSHIRE HATHAWAY -B-	USD	11.930	3.182.360,54	4.254.953,80	5,71
BOOKING HOLDINGS INC	USD	617	1.180.703,74	2.188.634,74	2,94
CENTENE CORP	USD	44.270	3.269.820,78	3.285.276,70	4,41
COMCAST CORP	USD	99.787	4.124.509,06	4.375.659,95	5,87
CVS HEALTH	USD	41.287	3.358.887,68	3.260.021,52	4,38
FISERV INC	USD	27.726	3.017.984,75	3.683.121,84	4,94
LOCKHEED MARTIN CORP	USD	4.099	1.682.781,93	1.857.830,76	2,49
MARKEL GROUP INC	USD	2.366	2.813.487,14	3.359.483,40	4,51
MATCH GROUP INC	USD	20.145	717.927,11	735.292,50	0,99
MCKESSON CORP	USD	10.054	2.739.457,67	4.654.800,92	6,25
MICROSOFT CORP	USD	9.948	2.420.481,31	3.740.845,92	5,02
MILLERKNOLL INC	USD	84.665	2.491.109,83	2.258.862,20	3,03
ORACLE CORP	USD	27.350	1.981.605,56	2.883.510,50	3,87
REALTY INCOME CORP	USD	56.855	3.389.801,25	3.264.614,10	4,38
U-HAUL HOLDING COMPANY	USD	35.275	1.866.784,47	2.484.771,00	3,33
UNION PACIFIC CORP	USD	11.940	2.505.225,57	2.932.702,80	3,94
VALVOLINE INC	USD	55.355	1.562.027,74	2.080.240,90	2,79
VISA INC -A-	USD	11.865	2.847.951,76	3.089.052,75	4,15
WALT DISNEY CO	USD	20.035	1.744.783,83	1.808.960,15	2,43
Summe Wertpapiervermögen			62.726.611,70	73.574.573,46	98,74
Bankguthaben/(-verbindlichkeiten)				859.237,81	1,15
Sonstige Nettoaktiva/(-passiva)				77.725,12	0,10
Summe				74.511.536,39	100,00

iMGP

**Anmerkungen zum Jahresbericht -
Aufstellung der derivativen
Finanzinstrumente**

Anmerkungen zum Jahresbericht - Aufstellung der derivativen Finanzinstrumente

Devisentermingeschäfte

Zum 31. Dezember 2023 standen folgende Devisentermingeschäfte offen:

iMGP - Balanced Strategy Portfolio USD Fund

Währung Kauf	Gekaufte Nominale	Währung Verkauf	Verkaufte Nominale	Fälligkeit	Nicht realisierter (in USD)	Gegenpartei
EUR	4.623.472,98	USD	4.998.256,32	16/01/24	111.952,78 *	CACEIS Bank, Lux. Branch
EUR	22.280,25	USD	24.350,35	16/01/24	275,45 *	CACEIS Bank, Lux. Branch
EUR	524.820,98	USD	567.363,49	16/01/24	12.708,02 *	CACEIS Bank, Lux. Branch
USD	86.721,24	EUR	78.779,62	16/01/24	-351,69 *	CACEIS Bank, Lux. Branch
USD	103.364,62	EUR	93.779,00	16/01/24	-286,78 *	CACEIS Bank, Lux. Branch
USD	32.445,12	EUR	30.018,40	16/01/24	-733,05 *	CACEIS Bank, Lux. Branch
USD	125.882,45	EUR	115.183,62	16/01/24	-1.426,30 *	CACEIS Bank, Lux. Branch
					122.138,43	

iMGP - DBi Managed Futures Fund (gestartet am 25/01/23)

Währung Kauf	Gekaufte Nominale	Währung Verkauf	Verkaufte Nominale	Fälligkeit	Nicht realisierter (in USD)	Gegenpartei
CHF	100.000,00	USD	114.557,38	16/01/24	4.437,35 *	CACEIS Bank, Lux. Branch
CHF	724.974,03	USD	830.511,25	16/01/24	32.169,62 *	CACEIS Bank, Lux. Branch
EUR	1.000,05	USD	1.081,12	16/01/24	24,21 *	CACEIS Bank, Lux. Branch
EUR	1.000,05	USD	1.081,12	16/01/24	24,21 *	CACEIS Bank, Lux. Branch
EUR	148.189,23	USD	161.942,97	16/01/24	1.846,88 *	CACEIS Bank, Lux. Branch
EUR	6.692.053,83	USD	7.234.518,41	16/01/24	162.041,39 *	CACEIS Bank, Lux. Branch
GBP	1.000,05	USD	1.253,01	16/01/24	21,92 *	CACEIS Bank, Lux. Branch
GBP	1.000,00	USD	1.252,95	16/01/24	21,92 *	CACEIS Bank, Lux. Branch
SEK	69.985.493,10	USD	6.712.511,09	16/01/24	235.999,03 *	CACEIS Bank, Lux. Branch
USD	4.334,28	CHF	3.706,89	16/01/24	-76,60 *	CACEIS Bank, Lux. Branch
USD	44.955,77	CHF	38.544,00	16/01/24	-908,15 *	CACEIS Bank, Lux. Branch
					435.601,78	

iMGP - Euro Fixed Income Fund

Währung Kauf	Gekaufte Nominale	Währung Verkauf	Verkaufte Nominale	Fälligkeit	Nicht realisierter (in EUR)	Gegenpartei
CHF	113.034,63	EUR	119.786,39	16/01/24	1.907,49 *	CACEIS Bank, Lux. Branch
					1.907,49	

iMGP - European Subordinated Bonds Fund

Währung Kauf	Gekaufte Nominale	Währung Verkauf	Verkaufte Nominale	Fälligkeit	Nicht realisierter (in EUR)	Gegenpartei
CHF	39.231,39	EUR	41.574,75	16/01/24	662,04 *	CACEIS Bank, Lux. Branch
CHF	2.452,77	EUR	2.597,79	16/01/24	42,88 *	CACEIS Bank, Lux. Branch
EUR	8.471.874,29	USD	9.300.000,00	20/03/24	79.358,31	CACEIS Bank, Lux. Branch
					80.063,23	

iMGP

Anmerkungen zum Jahresbericht - Aufstellung der derivativen Finanzinstrumente

Devisentermingeschäfte

iMGP - Global Diversified Income Fund

Währung Kauf	Gekaufte Nominale	Währung Verkauf	Verkaufte Nominale	Fälligkeit	Nicht realisierter (in USD)	Gegenpartei
EUR	500.000,00	USD	540.469,15	11/01/24	12.050,85	CACEIS Bank, Lux. Branch
JPY	200.000.000,00	USD	1.389.052,97	11/01/24	31.553,76	CACEIS Bank, Lux. Branch
CHF	4.499.583,82	USD	5.154.605,29	16/01/24	199.662,21 *	CACEIS Bank, Lux. Branch
CHF	251.415,07	USD	291.288,71	16/01/24	7.881,97 *	CACEIS Bank, Lux. Branch
EUR	5.193.414,18	USD	5.614.397,53	16/01/24	125.753,33 *	CACEIS Bank, Lux. Branch
EUR	70.517,40	USD	77.477,04	16/01/24	464,08 *	CACEIS Bank, Lux. Branch
EUR	4.995.551,64	USD	5.400.496,05	16/01/24	120.962,29 *	CACEIS Bank, Lux. Branch
EUR	1.278.812,23	USD	1.382.474,03	16/01/24	30.965,16 *	CACEIS Bank, Lux. Branch
EUR	10.387.227,20	USD	11.229.226,22	16/01/24	251.516,32 *	CACEIS Bank, Lux. Branch
USD	1.062.386,13	EUR	956.139,01	16/01/24	5.586,65 *	CACEIS Bank, Lux. Branch
					786.396,62	

iMGP - Global Risk-Balanced Fund

Währung Kauf	Gekaufte Nominale	Währung Verkauf	Verkaufte Nominale	Fälligkeit	Nicht realisierter (in USD)	Gegenpartei
EUR	243.223,03	USD	262.938,93	16/01/24	5.889,40 *	CACEIS Bank, Lux. Branch
					5.889,40	

iMGP - Japan Opportunities Fund

Währung Kauf	Gekaufte Nominale	Währung Verkauf	Verkaufte Nominale	Fälligkeit	Nicht realisierter (in JPY)	Gegenpartei
CHF	15.025	JPY	2.497.407	16/01/24	30.066 *	CACEIS Bank, Lux. Branch
EUR	16.767.416	JPY	2.626.365.058	16/01/24	-2.642.928 *	CACEIS Bank, Lux. Branch
EUR	5.640.682	JPY	883.528.556	16/01/24	-889.101 *	CACEIS Bank, Lux. Branch
EUR	327.732	JPY	51.233.875	16/01/24	48.723 *	CACEIS Bank, Lux. Branch
EUR	97.739.658	JPY	15.309.456.161	16/01/24	-15.406.002 *	CACEIS Bank, Lux. Branch
EUR	578.392	JPY	90.596.476	16/01/24	-91.168 *	CACEIS Bank, Lux. Branch
JPY	56.925.781	EUR	364.653	16/01/24	-134.260 *	CACEIS Bank, Lux. Branch
JPY	17.949.781	EUR	114.857	16/01/24	-22.791 *	CACEIS Bank, Lux. Branch
JPY	54.399.145	EUR	346.111	16/01/24	240.662 *	CACEIS Bank, Lux. Branch
USD	215.542	JPY	31.259.585	16/01/24	-796.147 *	CACEIS Bank, Lux. Branch
					-19.662.946	

iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)

Währung Kauf	Gekaufte Nominale	Währung Verkauf	Verkaufte Nominale	Fälligkeit	Nicht realisierter (in EUR)	Gegenpartei
EUR	1.758.591,65	USD	1.900.000,00	11/01/24	39.210,72	CACEIS Bank, Lux. Branch
EUR	50.000,00	USD	55.569,37	11/01/24	-287,31	CACEIS Bank, Lux. Branch
JPY	50.000.000,00	EUR	321.323,90	11/01/24	78,83	CACEIS Bank, Lux. Branch
EUR	40.868,33	GBP	35.439,83	19/01/24	-4,91 *	CACEIS Bank, Lux. Branch
EUR	48.824,94	GBP	42.339,57	19/01/24	-5,85 *	CACEIS Bank, Lux. Branch
EUR	88.547,59	GBP	76.381,15	19/01/24	456,47 *	CACEIS Bank, Lux. Branch
EUR	476.300,13	GBP	414.028,65	19/01/24	-1.205,34 *	CACEIS Bank, Lux. Branch
GBP	202.235,35	EUR	234.386,09	19/01/24	-1.145,33 *	CACEIS Bank, Lux. Branch
GBP	1.663.191,59	EUR	1.927.600,56	19/01/24	-9.419,22 *	CACEIS Bank, Lux. Branch
GBP	6.652,31	EUR	7.699,32	19/01/24	-27,12 *	CACEIS Bank, Lux. Branch
JPY	94.313.596,00	EUR	604.571,81	19/01/24	2.235,33 *	CACEIS Bank, Lux. Branch
					29.886,27	

iMGP

Anmerkungen zum Jahresbericht - Aufstellung der derivativen Finanzinstrumente

Devisentermingeschäfte

iMGP - Stable Return Fund

Währung Kauf	Gekaufte Nominale	Währung Verkauf	Verkaufte Nominale	Fälligkeit	Nicht realisierter (in USD)	Gegenpartei
CHF	1.952.781,26	USD	2.237.055,03	16/01/24	86.651,70 *	CACEIS Bank, Lux. Branch
CHF	104.847,35	USD	120.110,38	16/01/24	4.652,44 *	CACEIS Bank, Lux. Branch
EUR	7.155.170,30	USD	7.735.175,56	16/01/24	173.255,29 *	CACEIS Bank, Lux. Branch
EUR	4.583.312,68	USD	4.954.840,59	16/01/24	110.980,33 *	CACEIS Bank, Lux. Branch
EUR	116.221,86	USD	125.642,92	16/01/24	2.814,20 *	CACEIS Bank, Lux. Branch
USD	58.768,22	CHF	50.789,61	16/01/24	-1.666,17 *	CACEIS Bank, Lux. Branch
USD	138.568,51	EUR	125.713,43	16/01/24	-379,16 *	CACEIS Bank, Lux. Branch
USD	83.874,59	CHF	72.413,04	16/01/24	-2.289,58 *	CACEIS Bank, Lux. Branch
USD	878.383,09	EUR	803.702,27	16/01/24	-9.923,13 *	CACEIS Bank, Lux. Branch
USD	12.307,00	EUR	11.189,40	16/01/24	-60,32 *	CACEIS Bank, Lux. Branch
USD	89.403,71	CHF	76.786,88	16/01/24	-1.965,58 *	CACEIS Bank, Lux. Branch
USD	4.598,35	EUR	4.207,97	16/01/24	-52,58 *	CACEIS Bank, Lux. Branch
USD	431.210,82	EUR	398.962,30	16/01/24	-9.746,62 *	CACEIS Bank, Lux. Branch
USD	111.611,91	CHF	97.437,20	16/01/24	-4.326,62 *	CACEIS Bank, Lux. Branch
					347.944,20	

iMGP - Sustainable Europe Fund

Währung Kauf	Gekaufte Nominale	Währung Verkauf	Verkaufte Nominale	Fälligkeit	Nicht realisierter (in EUR)	Gegenpartei
CHF	543.192,96	EUR	575.638,84	16/01/24	9.166,54 *	CACEIS Bank, Lux. Branch
CHF	29.365,44	EUR	30.908,55	16/01/24	706,49 *	CACEIS Bank, Lux. Branch
EUR	28.031,37	USD	30.981,25	16/01/24	1,02 *	CACEIS Bank, Lux. Branch
GBP	181.993,25	EUR	210.955,30	16/01/24	-1.037,00 *	CACEIS Bank, Lux. Branch
GBP	10.018,17	EUR	11.690,65	16/01/24	-135,29 *	CACEIS Bank, Lux. Branch
USD	733.181,61	EUR	678.252,64	16/01/24	-14.904,81 *	CACEIS Bank, Lux. Branch
USD	55.905,10	EUR	51.159,03	16/01/24	-578,76 *	CACEIS Bank, Lux. Branch
					-6.781,81	

iMGP - US Core Plus Fund

Währung Kauf	Gekaufte Nominale	Währung Verkauf	Verkaufte Nominale	Fälligkeit	Nicht realisierter (in USD)	Gegenpartei
EUR	1.064.785,18	USD	1.151.097,73	16/01/24	25.782,71 *	CACEIS Bank, Lux. Branch
EUR	8.002.835,99	USD	8.651.553,88	16/01/24	193.780,67 *	CACEIS Bank, Lux. Branch
EUR	91.429,80	USD	100.656,07	16/01/24	399,00 *	CACEIS Bank, Lux. Branch
EUR	56.897,77	USD	62.197,85	16/01/24	689,83 *	CACEIS Bank, Lux. Branch
EUR	2.605.694,01	USD	2.816.914,17	16/01/24	63.094,28 *	CACEIS Bank, Lux. Branch
					283.746,49	

iMGP - US High Yield Fund

Währung Kauf	Gekaufte Nominale	Währung Verkauf	Verkaufte Nominale	Fälligkeit	Nicht realisierter (in USD)	Gegenpartei
CHF	470.957,75	USD	539.516,85	16/01/24	20.898,04 *	CACEIS Bank, Lux. Branch
EUR	266.956,38	USD	288.596,13	16/01/24	6.464,08 *	CACEIS Bank, Lux. Branch
EUR	1.790.267,10	USD	1.935.387,94	16/01/24	43.349,53 *	CACEIS Bank, Lux. Branch
EUR	60.118,62	USD	64.991,90	16/01/24	1.455,71 *	CACEIS Bank, Lux. Branch
					72.167,36	

iMGP

Anmerkungen zum Jahresbericht - Aufstellung der derivativen Finanzinstrumente

Devisentermingeschäfte

iMGP - US Small and Mid Company Growth Fund

Währung Kauf	Gekaufte Nominale	Währung Verkauf	Verkaufte Nominale	Fälligkeit	Nicht realisierter (in USD)	Gegenpartei
CHF	24.352,54	USD	28.185,52	16/01/24	792,72 *	CACEIS Bank, Lux. Branch
CHF	376.760,35	USD	431.606,78	16/01/24	16.718,17 *	CACEIS Bank, Lux. Branch
EUR	53.616,68	USD	58.611,13	16/01/24	650,05 *	CACEIS Bank, Lux. Branch
EUR	447.143,09	USD	483.388,96	16/01/24	10.827,12 *	CACEIS Bank, Lux. Branch
EUR	29.217,79	USD	31.939,46	16/01/24	354,23 *	CACEIS Bank, Lux. Branch
EUR	156.200,00	USD	171.810,63	16/01/24	833,33 *	CACEIS Bank, Lux. Branch
EUR	911.344,61	USD	985.219,12	16/01/24	22.067,29 *	CACEIS Bank, Lux. Branch
					52.242,91	

iMGP - US Value Fund

Währung Kauf	Gekaufte Nominale	Währung Verkauf	Verkaufte Nominale	Fälligkeit	Nicht realisierter (in USD)	Gegenpartei
CHF	264.637,15	USD	303.161,38	16/01/24	11.742,87 *	CACEIS Bank, Lux. Branch
CHF	14.284,14	USD	17.108,29	16/01/24	-110,92 *	CACEIS Bank, Lux. Branch
EUR	888.460,44	USD	976.146,15	16/01/24	5.846,96 *	CACEIS Bank, Lux. Branch
EUR	15.382.836,49	USD	16.629.784,60	16/01/24	372.480,00 *	CACEIS Bank, Lux. Branch
EUR	211.650,13	USD	233.043,94	16/01/24	887,66 *	CACEIS Bank, Lux. Branch
EUR	2.523.997,27	USD	2.728.595,01	16/01/24	61.116,07 *	CACEIS Bank, Lux. Branch
EUR	3.662.189,66	USD	3.959.050,42	16/01/24	88.676,26 *	CACEIS Bank, Lux. Branch
EUR	149.519,27	USD	164.632,83	16/01/24	627,08 *	CACEIS Bank, Lux. Branch
USD	422.000,48	EUR	379.797,05	16/01/24	2.219,13 *	CACEIS Bank, Lux. Branch
					543.485,11	

Die mit * gekennzeichneten Kontrakte beziehen sich speziell auf die Währungsrisikoabsicherung von Aktien.

iMGP

Anmerkungen zum Jahresbericht - Aufstellung der derivativen Finanzinstrumente

Finanzterminkontrakte

Zum 31. Dezember 2023 standen folgende Finanzterminkontrakte offen:

iMGP - DBi Managed Futures Fund (gestartet am 25/01/23)

Bestand Kauf/ (Verkauf)	Bezeichnung	Währung	Verpflichtung (in USD) (Absoluter Wert)	Nicht realisierter (in USD)	Gegenpartei
Devisentermingeschäfte					
45,00	EUR/USD (CME) 03/24	USD	6.209.437,50	59.367,69	Morgan Stanley and Co Intl Ltd
-177,00	JPN YEN CURR FUT 03/24	USD	15.686.625,00	-317.625,13	Morgan Stanley and Co Intl Ltd
Indextermingeschäfte					
17,00	MINI MSCI EAFE 03/24	USD	1.900.736,00	6.005,64	Morgan Stanley and Co Intl Ltd
-301,00	MINI MSCI EMG MKT 03/24	USD	15.407.302,05	-723.903,53	Morgan Stanley and Co Intl Ltd
87,00	S&P 500 EMINI INDEX 03/24	USD	20.748.760,50	457.718,34	Morgan Stanley and Co Intl Ltd
Zinstermingeschäfte					
-62,00	SOFRRATE 3M FUT 06/25	USD	155.000,00	-74.163,78	Morgan Stanley and Co Intl Ltd
				-592.600,77	

iMGP - Euro Fixed Income Fund

Bestand Kauf/ (Verkauf)	Bezeichnung	Währung	Verpflichtung (in EUR) (Absoluter Wert)	Nicht realisierter (in EUR)	Gegenpartei
Anleihetermingeschäfte					
67,00	EURO BUND FUTURE 03/24	EUR	6.871.051,00	245.890,00	Morgan Stanley and Co Intl Ltd
				245.890,00	

iMGP - Global Diversified Income Fund

Bestand Kauf/ (Verkauf)	Bezeichnung	Währung	Verpflichtung (in USD) (Absoluter Wert)	Nicht realisierter (in USD)	Gegenpartei
Indextermingeschäfte					
22,00	DJ EURO STOXX 50 03/24	EUR	1.098.864,95	-8.467,14	Morgan Stanley and Co Intl Ltd
7,00	MINI MSCI EMG MKT 03/24	USD	358.309,35	17.430,00	Morgan Stanley and Co Intl Ltd
21,00	S&P 500 EMINI INDEX 03/24	USD	5.008.321,50	167.790,00	Morgan Stanley and Co Intl Ltd
8,00	TOPIX (OSE) 03/24	JPY	1.342.823,15	16.172,51	Morgan Stanley and Co Intl Ltd
Anleihetermingeschäfte					
22,00	US 10YR ULTRA (CBOT) 03/24	USD	2.198.625,00	126.328,13	Morgan Stanley and Co Intl Ltd
				319.253,50	

iMGP - Japan Opportunities Fund

Bestand Kauf/ (Verkauf)	Bezeichnung	Währung	Verpflichtung (in JPY) (Absoluter Wert)	Nicht realisierter (in JPY)	Gegenpartei
Indextermingeschäfte					
75,00	TOPIX (OSE) 03/24	JPY	1.774.792.500	-12.375.000	Morgan Stanley and Co Intl Ltd
				-12.375.000	

iMGP

Anmerkungen zum Jahresbericht - Aufstellung der derivativen Finanzinstrumente

Finanzterminkontrakte

iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)

Bestand Kauf/ (Verkauf)	Bezeichnung	Währung	Verpflichtung (in EUR) (Absoluter Wert)	Nicht realisierter (in EUR)	Gegenpartei
Indextermingeschäfte					
5,00	DJ EURO STOXX 50 03/24	EUR	226.082,50	-1.225,00	Morgan Stanley and Co Intl Ltd
10,00	S&P 500 EMINI INDEX 03/24	USD	2.158.977,96	72.330,60	Morgan Stanley and Co Intl Ltd
2,00	TOPIX (OSE) 03/24	JPY	303.902,40	3.660,10	Morgan Stanley and Co Intl Ltd
Anleihetermingeschäfte					
13,00	EURO BUND FUTURE 03/24	EUR	1.333.189,00	47.710,00	Morgan Stanley and Co Intl Ltd
				122.475,70	

iMGP - Stable Return Fund

Bestand Kauf/ (Verkauf)	Bezeichnung	Währung	Verpflichtung (in USD) (Absoluter Wert)	Nicht realisierter (in USD)	Gegenpartei
Devisentermingeschäfte					
-22,00	DOLLAR INDEX (FNX) 03/24	USD	2.229.326,00	53.486,93	Morgan Stanley and Co Intl Ltd
2,00	EUR/USD (CME) 03/24	USD	275.975,00	-177,30	Morgan Stanley and Co Intl Ltd
-1,00	EUR/USD (CME) 03/24	USD	137.987,50	118,75	Morgan Stanley and Co Intl Ltd
-12,00	JPN YEN CURR FUT 03/24	USD	1.063.500,00	-22.620,75	Morgan Stanley and Co Intl Ltd
-3,00	USD/AUD (CME) 03/24	USD	204.351,00	-3.340,65	Morgan Stanley and Co Intl Ltd
3,00	USD/AUD (CME) 03/24	USD	204.351,00	6.936,00	Morgan Stanley and Co Intl Ltd
-3,00	USD/CAD (CME) 03/24	USD	226.536,00	-5.602,47	Morgan Stanley and Co Intl Ltd
-12,00	USD/CAD (CME) 03/24	USD	906.144,00	-22.409,88	Morgan Stanley and Co Intl Ltd
Indextermingeschäfte					
4,00	EM RUSS 2000 03/24	USD	405.414,80	31.094,25	Morgan Stanley and Co Intl Ltd
7,00	MINI MSCI EAFE 03/24	USD	782.656,00	32.841,28	Morgan Stanley and Co Intl Ltd
5,00	MINI MSCI EAFE 03/24	USD	559.040,00	17.566,33	Morgan Stanley and Co Intl Ltd
3,00	MINI MSCI EAFE 03/24	USD	335.424,00	14.057,01	Morgan Stanley and Co Intl Ltd
-5,00	MINI MSCI EMG MKT 03/24	USD	255.935,25	-12.391,17	Morgan Stanley and Co Intl Ltd
-11,00	MINI MSCI EMG MKT 03/24	USD	563.057,55	-24.292,03	Morgan Stanley and Co Intl Ltd
-23,00	MINI MSCI EMG MKT 03/24	USD	1.177.302,15	-55.703,20	Morgan Stanley and Co Intl Ltd
2,00	NASDAQ 100 E-MINI 03/24	USD	673.037,20	33.642,74	Morgan Stanley and Co Intl Ltd
4,00	S&P 500 EMINI INDEX 03/24	USD	953.966,00	34.858,59	Morgan Stanley and Co Intl Ltd
7,00	S&P 500 EMINI INDEX 03/24	USD	1.669.440,50	27.300,44	Morgan Stanley and Co Intl Ltd
2,00	S&P MID 400 EMINI 03/24	USD	556.308,00	31.594,11	Morgan Stanley and Co Intl Ltd
Anleihetermingeschäfte					
-12,00	US 10 YEARS NOTE 03/24	USD	1.270.031,26	-36.223,06	Morgan Stanley and Co Intl Ltd
-1,00	US 10 YEARS NOTE 03/24	USD	105.835,94	-171,88	Morgan Stanley and Co Intl Ltd
25,00	US 2 YEARS NOTE- CBT 03/24	USD	4.999.902,35	39.838,44	Morgan Stanley and Co Intl Ltd
2,00	US TREASURY BOND 03/24	USD	211.875,00	2.369,03	Morgan Stanley and Co Intl Ltd
-4,00	US TREASURY BOND 03/24	USD	423.750,00	-34.714,63	Morgan Stanley and Co Intl Ltd
3,00	US TREASURY BOND 03/24	USD	317.812,50	4.049,13	Morgan Stanley and Co Intl Ltd
Zinstermingeschäfte					
6,00	SOFRRATE 3M FUT 06/25	USD	15.000,00	7.150,43	Morgan Stanley and Co Intl Ltd
-7,00	SOFRRATE 3M FUT 06/25	USD	17.500,00	-8.373,33	Morgan Stanley and Co Intl Ltd
				110.883,11	

iMGP

Weitere Anmerkungen zum Jahresbericht

Weitere Anmerkungen zum Jahresbericht

1 - Allgemeines

iMGP ist eine offene Investmentgesellschaft mit veränderlichem Grundkapital luxemburgischen Rechts (société d'investissement à capital variable, nachfolgend die „SICAV“) und wurde in Übereinstimmung mit den Bestimmungen von Teil I des Gesetzes vom 17. Dezember 2010 in der jeweils geltenden Fassung (nachfolgend „das Gesetz“) und des Gesetzes vom 10. August 1915 über Handelsgesellschaften am 2. August 1996 auf unbestimmte Zeit gegründet.

Die SICAV unterliegt insbesondere den Bestimmungen von Teil I des Gesetzes über Organismen für gemeinsame Anlagen in Wertpapieren (nachfolgend OGAW“) im Sinne der Richtlinie des Europäischen Parlaments und des Rates vom 13. Juli 2009 (2009/65/EG, nachfolgend die „Richtlinie“) in der jeweils geltenden Fassung.

Ihre Satzung ist ursprünglich mit Datum vom 30. August 1996 im „Mémorial“ (offizielles luxemburgisches Amtsblatt) in Teil C über Unternehmen und Organisationen veröffentlicht worden. Die Satzung wurde zuletzt am 22. August 2012 geändert und am 18. September 2012 im „Recueil électronique des sociétés et associations“ („RESA“) veröffentlicht.

Die SICAV ist im Handels- und Gesellschaftsregister Luxemburg unter der Nr. B-55740 eingetragen.

Die SICAV wurde in Form eines Umbrella-Fonds gegründet und besteht aus mehreren Teilfonds mit jeweils getrenntem Nettovermögen und getrennten Verbindlichkeiten sowie unterschiedlicher Anlagepolitik.

Zum 31. Dezember 2023 sind die folgende Teilfonds aktiv

	<u>Hauptwährung</u>
iMGP - Absolute Return GBP (fusioniert am 06/03/23)	GBP
iMGP - Balanced Strategy Portfolio USD Fund	USD
iMGP - BM Alternativos Fund	EUR
iMGP - DBi Managed Futures Fund (gestartet am 25/01/23)	EUR
iMGP - Euro Fixed Income Fund	EUR
iMGP - European Corporate Bonds Fund	EUR
iMGP - European Subordinated Bonds Fund	EUR
iMGP - Global Concentrated Equity Fund	USD
iMGP - Global Core Equity Fund (gestartet am 18/12/23)	USD
iMGP - Global Diversified Income Fund	USD
iMGP - Global Risk Balanced Fund	USD
iMGP - Growth Strategy Portfolio USD Fund	USD
iMGP - Italian Opportunities Fund	EUR
iMGP - Japan Opportunities Fund	JPY
iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)	EUR
iMGP - Responsible Global Moderate Fund (liquidiert am 13/13/23)	USD
iMGP - Stable Return Fund	USD
iMGP - Sustainable Europe Fund	EUR
iMGP - US Core Plus Fund	USD
iMGP - US High Yield Fund	USD
iMGP - US Small and Mid Company Growth Fund	USD
iMGP - US Value Fund	USD

Zusammenlegung von Anteilsklassen

Mit einem effektiven Nettoinventarwert vom 27. April 2023 wurden die folgenden Anteilsklassen zusammengelegt:

iMGP - US High Yield Fund I USD D	in	iMGP - US High Yield Fund I USD
iMGP - US High Yield Fund N EUR HP	in	iMGP - US High Yield Fund C EUR HP
iMGP - Multi-Asset Absolute Return Fund C EUR D	in	iMGP - Multi-Asset Absolute Return Fund C EUR
iMGP - Japan Opportunities Fund R S USD HP	in	iMGP - Japan Opportunities Fund C USD HP
iMGP - Japan Opportunities Fund R USD HP	in	iMGP - Japan Opportunities Fund C USD HP
iMGP - Italian Opportunities Fund R EUR	in	iMGP - Italian Opportunities Fund C EUR
iMGP - Italian Opportunities Fund I M EUR	in	iMGP - Italian Opportunities Fund I EUR
iMGP - European Corporate Bonds Fund R EUR D	in	iMGP - European Corporate Bonds Fund R EUR
iMGP - US Value Fund C USD D	in	iMGP - US Value Fund C USD
iMGP - Sustainable Europe Fund Z EUR	in	iMGP - Sustainable Europe Fund R EUR
iMGP - Sustainable Europe Fund R CHF HP	in	iMGP - Sustainable Europe Fund C CHF HP

Fachzusammenlegung

Der Teilfonds iMGP - Absolute Return GBP wurde am 6. März 2023 mit dem Teilfonds iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR) fusioniert.

Weitere Anmerkungen zum Jahresbericht

1 - Allgemeines

Abteilzaun

Der Teilfonds iMGP - Responsible Global Moderate Fund wurde am 13. Dezember 2023 aufgelöst. Per 15. März 2024 ist noch ein Kontokorrentkredit in Höhe von 775,70 USD geschuldet. Die Verwaltungsgesellschaft erstattet diesen Betrag.

Einführung von Anteilsklassen

Die Anteilsklassen C USD und R GBP des Teilfonds iMGP - Global Concentrated Equity Fund wurden am 12. Januar 2023 bzw. 10. März 2023 aufgelegt.

Die Anteilsklassen I M EUR, I M USD und I S USD des Teilfonds iMGP - DBi Managed Futures Fund wurden am 25. Januar 2023 aufgelegt.

Die Anteilsklasse I USD des Teilfonds iMGP - DBi Managed Futures Fund wurde am 26. Januar 2023 aufgelegt.

Die Anteilsklasse I CHF des Teilfonds iMGP - DBi Managed Futures Fund wurde am 27. Januar 2023 aufgelegt.

Die Anteilsklasse R USD des Teilfonds iMGP - DBi Managed Futures Fund wurde am 16. Februar 2023 aufgelegt

Die Anteilsklasse C USD des Teilfonds iMGP - Stable Return Fund wurde am 16. Februar 2023 aufgelegt.

Die Anteilsklassen I M GBP HP und R GBP D HP des iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR) wurden am 3. März 2023 aufgelegt.

Die Anteilsklassen I GBP und R GBP des Teilfonds iMGP - DBi Managed Futures Fund wurden am 12. April 2023 aufgelegt.

Die Anteilsklasse I EUR HP des Teilfonds iMGP - Global Risk-Balanced Fund wurde am 10. Mai 2023 aufgelegt.

Die Anteilsklasse I EUR 2 HP des Teilfonds iMGP - US Core Plus Fund wurde am 17. Juli 2023 aufgelegt.

Die Anteilsklasse C USD des Teilfonds iMGP - DBi Managed Futures Fund wurde am 14. August 2023 aufgelegt.

Die Anteilsklasse I EUR des Teilfonds iMGP - Global Concentrated Equity Fund wurde am 2. Oktober 2023 aufgelegt.

Die Anteilsklasse I M SEK HP des Teilfonds iMGP - DBi Managed Futures Fund wurde am 17. Oktober 2023 aufgelegt.

Die Anteilsklasse R CHF HP des Teilfonds iMGP - DBi Managed Futures Fund wurde am 24. November 2023 aufgelegt.

Die Anteilsklassen R GBP HP, I M GBP HP, R EUR HP, R USD und C EUR HP des Teilfonds iMGP - DBi Managed Futures Fund wurden am 29. November 2023 aufgelegt.

Die Anteilsklasse I USD des Teilfonds iMGP - Global Core Equity Fund wurde am 18. Dezember 2023 aufgelegt.

Schließung von Anteilsklassen

Die Anteilsklasse I CHF HP des Teilfonds - iMGP - US High Yield Fund wurde am 10. Januar 2023 geschlossen.

Die Anteilsklasse I CHF HP des Teilfonds iMGP - US High Yield Fund wurde am 11. Januar 2023 geschlossen und die Anteilsklassen I USD und N EUR HP desselben Teilfonds wurden am 28. April 2023 geschlossen.

Die Anteilsklassen R USD HP, R S EUR HP und R S USD HP des Teilfonds iMGP - Japan Opportunities Fund wurden am 28. April 2023 bzw. 2. Mai 2023 geschlossen.

Die Anteilsklasse R EUR des Teilfonds iMGP - European Corporate Bonds Fund wurde am 28. April 2023 geschlossen.

Die Anteilsklassen I M EUR und R EUR des Teilfonds iMGP - Italian Opportunities Fund wurden am 28. April 2023 geschlossen.

Die Anteilsklassen Z EUR und R CHF HP des Teilfonds iMGP - Sustainable Europe Fund wurden am 28. April 2023 geschlossen.

Die Anteilsklasse C USD des Teilfonds iMGP - US Value Fund wurde am 28. April 2023 geschlossen.

Die Anteilsklasse R S EUR HP des Teilfonds iMGP - Japan Opportunities Fund wurde am 2. Mai 2023 geschlossen.

Die Anteilsklasse I USD des Teilfonds iMGP - Global Diversified Income Fund wurde am 19. September 2023 geschlossen.

Die Anteilsklasse I M EUR des Teilfonds iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR) wurde am 25. Oktober 2023 geschlossen.

2 - Wesentliche Bilanzierungs- und Bewertungsgrundsätze

2.1 - Erstellung der Finanzberichte

Der Jahresabschluss der SICAV wird gemäß den in Luxemburg geltenden Vorschriften für Organismen für gemeinsame Anlagen erstellt. Für die Zwecke des Jahresabschlusses wurde für alle Teilfonds ein technischer Nettoinventarwert zum 31. Dezember 2023 berechnet.

2.2 - Bewertung des Wertpapierbestandes

Die amtlich notierten oder auf einem anderen geregelten Markt gehandelten Wertpapiere werden auf Grundlage des letztbekannten Kurses in Luxemburg bestimmt. Sofern diese Wertpapiere auf unterschiedlichen Märkten gehandelt werden, wird der zuletzt auf dem Hauptmarkt bekannte Kurswert angewandt. Die nicht amtlich notierten oder nicht auf einem anderen geregelten Markt gehandelten Wertpapiere und die amtlich notierten oder auf einem anderen geregelten Markt gehandelten Wertpapiere, deren zuletzt bekannter Kurswert jedoch nicht repräsentativ ist, werden auf Grundlage des wahrscheinlichen Verkaufswerts bewertet, der vom Verwaltungsrat mit Vorsicht und in gutem Glauben geschätzt wird.

2.3 - Realisierte Nettogewinne/(-verluste) aus Wertpapierverkäufen

Die in jedem Teilfonds auf Anlageverkäufe erzielten Gewinne bzw. Verluste werden auf Grundlage der Durchschnittskosten der verkauften Anlagen berechnet.

2.4 - Umrechnung von Fremdwährungen

Erträge und Aufwendungen, die in anderen Währungen als der Währung des Teilfonds ausgedrückt werden, werden zu den am 31. Dezember 2023 gültigen Wechselkursen in diese Währung umgerechnet.

Die Anschaffungskosten der Anlagen in jedem Teilfonds, die auf andere Währungen als die Währung des Teilfonds lauten, werden zu dem am Tag des Kaufs geltenden Wechselkurs in diese Währung umgerechnet.

Die daraus resultierenden Wechselkursgewinne und -verluste werden in der Gewinn- und Verlustrechnung sowie in der Veränderung des Nettovermögens erfasst.

Die für die Ermittlung des Nettoinventarwerts zum 31. Dezember 2023 verwendeten Wechselkurse lauten wie folgt:

1 USD =	1,46553	AUD	1 USD =	1,31861	CAD	1 USD =	0,84162	CHF
1 USD =	6,74834	DKK	1 USD =	0,90526	EUR	1 USD =	0,78446	GBP
1 USD =	140,97999	JPY	1 USD =	10,15571	NOK	1 USD =	10,07785	SEK
1 USD =	18,28751	ZAR						

2.5 - Kombiniertes Abschluss

Die konsolidierte Vermögensaufstellung und die konsolidierte Ertrags- und Ertragsrechnung sowie die Schwankungen des Nettovermögens der SICAV, ausgedrückt in USD, entsprechen der Summe der Nettovermögensaufstellungen und der Ertrags- und Ertragsrechnung sowie der Schwankungen des Nettovermögens jedes umgewandelten Teilfonds der SICAV Währung der SICAV unter Verwendung der letzten bekannten Preise am Abschlussdatum.

Das anfängliche Nettovermögen wird zum Wechselkurs zum Ende des Vorjahres gehalten. Die daraus resultierenden Umrechnungsdifferenzen werden in der Konzern-Gewinn- und Verlustrechnung und den Veränderungen des Nettovermögens unter der Position „Neubewertung der Eröffnungsbilanz“ ausgewiesen.

Die konsolidierte Vermögensaufstellung und die konsolidierte Gewinn- und Verlustrechnung sowie die Veränderungen des Nettovermögens für den Zeitraum bis zum 31. Dezember 2023 wurden nicht angepasst, um die Auswirkungen der oben genannten Überkreuzinvestitionen auszuschließen. Der konsolidierte Nettoinventarwert ohne den Betrag der Anlagen in den oben genannten Teilfonds beträgt 1.464.973.157,86 USD.

Weitere Anmerkungen zum Jahresbericht

2 - Wesentliche Bilanzierungs- und Bewertungsgrundsätze

2.5 - Kombiniertes Abschluss

Am 31. Dezember 2023, waren folgende Teilfonds, wie nachstehend beschrieben, in anderen Teilfonds der SICAV investiert:

Teilfonds	Kreuzinvestitionen	Betrag (in USD)
iMGP - Balanced Strategy Portfolio USD Fund	iMGP - Stable Return R USD	1.544.160,00
iMGP - Balanced Strategy Portfolio USD Fund	iMGP - US Core Plus R USD	2.750.250,00
iMGP - Euro Fixed Income Fund	iMGP - European Subordinated Bonds I S EUR	1.046.309,35
iMGP - Global Diversified Income Fund	iMGP - Stable Return R USD	868.590,00
iMGP - Growth Strategy Portfolio USD Fund	iMGP - US Core Plus R USD	1.430.130,00
iMGP - Growth Strategy Portfolio USD Fund	iMGP - Stable Return R USD	2.258.334,00
iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)	iMGP - Stable Return R USD	868.590,00
iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)	iMGP - European Subordinated Bonds I S EUR	595.998,99
		11.362.362,34

2.6 - Bewertung der Optionskontrakte

Die Optionen werden entsprechend dem am Bewertungstag zuletzt bekannten Marktkurs bewertet. Optionen sind eine Art von derivativen Wertpapieren. Ihr Preis ist untrennbar mit dem Preis eines anderen Werts verbunden. Der Kauf einer Option räumt dem Käufer das Recht, jedoch nicht die Verpflichtung, ein, einen Basiswert zu einem festgelegten Preis an oder vor einem bestimmten Datum zu kaufen oder zu verkaufen.

2.7 - Bewertung der Devisentermingeschäfte

Die sich aus den nicht verfallenen Devisentermingeschäften ergebenden Umtauschgewinne und -verluste werden auf Grundlage der zum Zeitpunkt der Bewertung geltenden befristeten Wechselkurse bestimmt und in der konsolidierten Aufstellung der Veränderungen des Nettovermögens verbucht.

Weitere Einzelheiten finden Sie im Abschnitt „Erläuterungen zum Halbjahresabschluss - Aufstellungen von derivativen Instrumenten“.

2.8 - Bewertung der Finanzterminkontrakte

Die Gewinne bzw. Verluste aus offenen Terminkontrakten werden auf Grundlage der am Bewertungstag verfügbaren Tagesschlusskurse bestimmt und in der konsolidierten Aufstellung der Veränderungen des Nettovermögens ausgewiesen.

Weitere Einzelheiten finden Sie im Abschnitt „Erläuterungen zum Halbjahresabschluss - Aufstellungen von derivativen Instrumenten“.

2.9 - Bewertung der „Contracts for difference contracts“ („CFD“)

CFD werden zum angemessenen Wert auf der Grundlage der letzten bekannten Spread- und Zinskurven bzw. des letzten bekannten Schlusskurses des Basiswerts bewertet. Ein „contract for difference“ (CFD) ist ein zwischen zwei Parteien abgeschlossener Kontrakt mit dem Ziel, bei Glättstellung des Kontrakts, die Differenz zwischen dem Anfangskurs und dem Schlusskurs des Basiswerts multipliziert mit der Anzahl der im Kontrakt genannten Titel auszutauschen.

Bei der Bewertung von CFD-Parteien erfolgt zu jedem Monatsende bei der Berechnung des Nettoinventarwerts ein „Reset“ (Verbuchung der CFD zum Eröffnungskurs). Die nicht realisierten Nettogewinne oder -verluste werden als auf CFD realisierte Nettogewinne/(-verluste) verbucht.

Weitere Anmerkungen zum Jahresbericht

2 - Wesentliche Bilanzierungs- und Bewertungsgrundsätze

2.10 - Bewertung der Swapgeschäfte

Credit Default Swaps und Zins-Swaps werden zum angemessenen Wert auf der Grundlage der letzten bekannten Spread- und Zinskurven bzw. des letzten bekannten Schlusskurses des Basiswerts bewertet. Swaps sind derivative Instrumente, bei denen zwei Parteien vereinbaren, eine Reihe von Zahlungsströmen über einen bestimmten Zeitraum auszutauschen.

Ein Total Return Swap bietet einem Anleger die Vorteile eines Wertpapiers ohne dessen tatsächlichen Besitz. Ein Credit Default Swap bietet eine Versicherung bei Ausfall eines Fremdkreditnehmers.

2.11 - Dividenden- und Zinserträge

Die Dividenden werden zum Zeitpunkt, zu dem die Anteile erstmals „ex Dividende“ notiert werden, als Einnahme erfasst. Die Zinsen werden täglich berechnet.

2.12 - Wertpapierleihe

Jedes Portfolio kann in seinem Portfolio enthaltene Wertpapiere an einen Entleiher verleihen. Um diesen Betrieb zu gewährleisten, erhält das Unternehmen Garantien. Die verliehenen Wertpapiere werden an einen Drittmittler geliefert, dessen Vermögenswerte weiterhin als Teil des Portfolios des betreffenden Teilfonds bewertet werden. Im Falle der Kündigung eines Darlehens ist der betroffene Teilfonds verpflichtet, die hinterlegten Sicherheiten an den Darlehensnehmer zurückzugeben. Darlehen können vom jeweiligen Teilfonds oder dem Darlehensnehmer jederzeit gekündigt werden.

Erträge aus der Wertpapierleihe werden auf Basis der Mittel verbucht und in der Ertrags- und Aufwandsrechnung und Entwicklung des Nettovermögens unter „Erträge aus der Wertpapierleihe“ ausgewiesen.

2.13 - Kostenverteilung

Die Aufwendungen und Kosten, die einer bestimmten Anteilsklasse und/oder einem bestimmten Teilfonds zuschreibbar sind, werden ihr bzw. ihm direkt belastet. Die anderen Aufwendungen und Kosten, die nicht einer bestimmten Anteilsklasse und/oder einem bestimmten Teilfonds direkt zuschreibbar sind, werden gleichermaßen den verschiedenen Klassen innerhalb der verschiedenen Teilfonds und/oder den verschiedenen Teilfonds belastet. Wenn die Höhe der Aufwendungen und Kosten es erfordert, werden sie den Anteilsklassen und/oder den Teilfonds im Verhältnis zu ihrem jeweiligen Nettovermögen belastet.

2.14 - Transaktionskosten

Für das am 31. Dezember 2023 endende Geschäftsjahr sind den Teilfonds die folgenden Transaktionskosten (Maklergebühren) im Zusammenhang mit dem Verkauf oder Kauf von übertragbaren Wertpapieren, Geldmarktinstrumenten, Derivaten oder anderen zulässigen Vermögenswerten entstanden. Transaktionskosten werden als Aufwand erfasst und in der Ertrags- und Aufwandsrechnung sowie der Veränderung des Nettovermögens unter der Überschrift „Transaktionskosten“ separat ausgewiesen.

2.15 - Vorauszahlungen auf Anlagen

Vorschüsse auf den Kauf von Investmentfonds, die nicht vor dem 31. Dezember 2021 wirksam werden, werden unter „Vorschüsse auf Wertpapiere“ dargestellt.

2.16 - Im Voraus bezahlte Ausgabe von Anteilen

Erhaltene Zeichnungen, die erst nach Ablauf des Geschäftsjahres wirksam werden, werden als Zeichnungsforderungen ausgewiesen.

2.17 - Abkürzungen verwendeten im Wertpapierbestand

A: Jährlich
Q: Vierteljährlich
S: Halbjährlich
M: Monatlich
XX: Ewige Anleihen

3 - Berater- und Verwaltungskommission

a) Anlageberatergebühren

Am 17. November 2006 schloss die SICAV auf unbestimmte Zeit einen Vertrag mit iM Global Partner Asset Management S.A. (die

Weitere Anmerkungen zum Jahresbericht

3 - Berater- und Verwaltungskommission

„Verwaltungsgesellschaft“) zur Verwaltung des Vermögens der Teilfonds, die weiterhin unter der dauerhaften Kontrolle des Verwaltungsrats der SICAV stehen.

Als Vergütung für ihre Dienstleistungen erhält iM Global Partner Asset Management S.A. von der SICAV am Ende jedes Quartals eine Anlageberatergebühr in Höhe des im Folgenden beschriebenen Jahressatzes, der auf den durchschnittlichen Nettoinventarwert jeder Anteilsklasse angewendet wird. Ein Prozentsatz dieser Anlageberatergebühr wird verschiedenen Unterverwaltern als Vergütung ihrer Dienstleistungen gezahlt.

Die angegebenen Sätze sind diejenigen, die für die während des Zeitraums aktiven Anteilsklassen gelten.

Teilfonds	Aktienklasse	ISIN	Verwaltungsgebühr (effektiver Tarif)
iMGP - Balanced Strategy Portfolio USD Fund	C - EUR - HP - Thesaurierend	LU2334264079	1,50
	R - EUR - HP - Thesaurierend	LU2336362749	1,00
	R - USD - Thesaurierend	LU1909134063	1,00
iMGP - BM Alternativos Fund	C - EUR - Thesaurierend	LU2041048831	1,40
	I - EUR - Thesaurierend	LU2041049300	0,60
	R - EUR - Thesaurierend	LU2041049052	0,60
iMGP - DBi Managed Futures	C - EUR - HP - Thesaurierend	LU2646068457	1,60
	C - USD - Thesaurierend	LU2550036581	1,60
	I - CHF - Thesaurierend	LU2550036235	0,75
	I - GBP - Thesaurierend	LU2552452950	0,75
	I - USD - Thesaurierend	LU2529946613	0,75
	I M - EUR - HP - Thesaurierend	LU2550036748	0,55
	I M - GBP - HP - Ausschüttend	LU2646068531	0,55
	I M - SEK - HP - Thesaurierend	LU2695685342	0,55
	I M - USD - Thesaurierend	LU2550556745	0,55
	I S - USD - Thesaurierend	LU2575406348	0,35
	R - CHF - HP - Thesaurierend	LU2711871140	0,80
	R - EUR - HP - Ausschüttend	LU2646068614	0,80
	R - GBP - Thesaurierend	LU2604833231	0,80
	R - GBP - HP - Ausschüttend	LU2646068705	0,80
	R - USD - Thesaurierend	LU2572481948	0,80
R - USD - Ausschüttend	LU2646068887	0,80	
iMGP - Euro Fixed Income Fund	C - EUR - Thesaurierend	LU0095343264	0,90
	I - CHF - HP - Thesaurierend	LU1516340525	0,55
	I - EUR - Thesaurierend	LU0335770102	0,55
	I - EUR - Ausschüttend	LU1220927120	0,55
	R - EUR - Thesaurierend	LU0933610080	0,70
iMGP - European Corporate Bonds Fund	C - EUR - Thesaurierend	LU0167813129	1,00
	C - EUR - Ausschüttend	LU0794601178	1,00
	I - EUR - Thesaurierend	LU0933609827	0,45
	N - EUR - Thesaurierend	LU1204261504	1,30
	R - EUR - Thesaurierend	LU0335770011	0,60
iMGP - European Subordinated Bonds Fund	C - EUR - Thesaurierend	LU1457568472	1,20
	I - CHF - HP - Thesaurierend	LU1753044368	0,55
	I - EUR - Thesaurierend	LU1457568043	0,55
	I S - EUR - Thesaurierend	LU1457567821	0,55
	N - EUR - Thesaurierend	LU1594473834	1,50
	N - EUR - Ausschüttend	LU1594473917	1,50
	R - EUR - Thesaurierend	LU1457568399	0,60
iMGP - Gobal Concentrated Equity Fund	C - USD - Thesaurierend	LU2478691749	1,75

Weitere Anmerkungen zum Jahresbericht

3 - Berater- und Verwaltungskommission

Teilfonds	Aktienklasse	ISIN	Verwaltungsgebühr (effektiver Tarif)
iMGP - Gobal Concentrated Equity Fund	I - EUR - Thesaurierend	LU2478692390	0,80
	I - GBP - Thesaurierend	LU2478692556	0,80
	I - USD - Thesaurierend	LU2478691822	0,80
	I M - EUR - Thesaurierend	LU2504511994	0,35
	I M - GBP - Thesaurierend	LU2547608468	0,35
	I M - USD - Thesaurierend	LU2487681855	0,35
	R - GBP - Thesaurierend	LU2564174303	0,80
iMGP - Global Core Equity Fund (gestartet am 18/12/23)	I - USD - Thesaurierend	LU2668170538	0,75
iMGP - Global Diversified Income Fund	C - CHF - HP - Thesaurierend	LU0178555495	1,40
	C - EUR - HP - Thesaurierend	LU0095343421	1,40
	C - USD - Thesaurierend	LU1965317347	1,40
	I - EUR - HP - Thesaurierend	LU0335769435	0,60
	N - EUR HP - Thesaurierend	LU0133193242	2,25
	R - EUR HP - Thesaurierend	LU0933611484	0,70
	R - USD - Thesaurierend	LU1965317263	0,70
iMGP - Global Risk-Balanced Fund	I - EUR - HP - Thesaurierend	LU2404663259	0,50
	I - GBP - Thesaurierend	LU2428014661	0,50
	I - USD - Thesaurierend	LU2404663416	0,60
iMGP - Growth Strategy Portfolio USD Fund	R - USD - Thesaurierend	LU1909136431	1,00
iMGP - Italian Opportunities Fund	C - EUR - Thesaurierend	LU0069164738	1,75
	I - EUR - Thesaurierend	LU0536296873	1,00
	N - EUR - Thesaurierend	LU0133192608	2,25
iMGP - Japan Opportunities Fund	C - EUR - HP - Thesaurierend	LU0204988207	1,50
	C - JPY - Thesaurierend	LU0204987902	1,50
	C - USD - HP - Thesaurierend	LU0933609074	1,50
	I - EUR - Thesaurierend	LU2001266373	0,75
	I - EUR - HP - Thesaurierend	LU1158909215	0,75
	I - JPY - Thesaurierend	LU0933609314	0,75
	N - EUR - HP - Thesaurierend	LU0204988546	2,00
	R - CHF - HP - Thesaurierend	LU1383567283	0,85
	R - EUR - HP - Thesaurierend	LU0619016396	0,85
R - JPY - Thesaurierend	LU0536295982	0,85	
iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)	C - EUR - Thesaurierend	LU0536156861	1,20
	I - EUR - Thesaurierend	LU0933611138	0,50
	I - JPY - HP - Ausschüttend	LU1435384430	0,50
	I M - GBP - Thesaurierend	LU2572481609	0,35
	N - EUR - Thesaurierend	LU1130212092	1,40
	R - EUR - Thesaurierend	LU0608366554	0,60
	R - GBP - HP - Ausschüttend	LU2572481781	0,50
iMGP - Stable Return Fund	C - CHF - HP - Thesaurierend	LU2183894570	1,60
	C - EUR - HP - Thesaurierend	LU2030555283	1,60
	I - USD - Thesaurierend	LU1726319590	0,75
	N - EUR - HP - Thesaurierend	LU2051780828	2,00
	R - CHF - HP - Thesaurierend	LU2183894653	0,80
	R - EUR - HP - Thesaurierend	LU2030555366	0,80
	R - USD - Thesaurierend	LU1726319913	0,80
iMGP - Sustainable Europe Fund	C - CHF - HP - Thesaurierend	LU0608364427	1,75

iMGP

Weitere Anmerkungen zum Jahresbericht

3 - Berater- und Verwaltungskommission

Teilfonds	Aktienklasse	ISIN	Verwaltungsgebühr (effektiver Tarif)
iMGP - Sustainable Europe Fund	C - EUR - Thesaurierend	LU0507009503	1,75
	C - EUR 2 - Thesaurierend	LU0096450555	1,75
	C - USD - HP - Thesaurierend	LU0933606054	1,75
	I - EUR - Thesaurierend	LU0933606302	0,90
	I - GBP - Thesaurierend	LU2478695575	0,90
	N - EUR - Thesaurierend	LU1416690441	2,25
	N - EUR 2 - Thesaurierend	LU0133194562	2,25
	P - EUR - Thesaurierend	LU0538032706	1,50
	R - EUR - Thesaurierend	LU0507009925	1,00
	R - GBP - HP - Thesaurierend	LU0507009768	1,00
iMGP - US Core Plus Fund	C - EUR - HP - Thesaurierend	LU2075980545	1,20
	C - USD - Thesaurierend	LU0970691076	1,20
	I - EUR 2 - HP - Thesaurierend	LU2342727992	0,60
	I - USD 2 - Thesaurierend	LU2342727729	0,60
	I M - EUR - HP - Thesaurierend	LU2075980891	0,40
	I M - USD - Thesaurierend	LU0970691233	0,40
	N - USD - Thesaurierend	LU2309351224	1,80
	R - USD - Thesaurierend	LU0970691159	0,60
iMGP - US High Yield Fund	C - CHF - HP - Thesaurierend	LU0688633501	1,35
	C - EUR - HP - Thesaurierend	LU0688633683	1,35
	C - USD - Thesaurierend	LU0688633410	1,35
	C - USD - Ausschüttend	LU0747345022	1,35
	I - EUR - HP - Thesaurierend	LU0688634061	0,80
	I - USD - Thesaurierend	LU0688633840	0,80
	R - EUR - HP - Thesaurierend	LU0933610320	0,95
	R - USD - Thesaurierend	LU0933610247	0,95
iMGP - US Small and Mid Company Growth Fund	C - CHF - HP - Thesaurierend	LU0747343837	1,75
	C - EUR - HP - Thesaurierend	LU0747343910	1,75
	C - USD - Thesaurierend	LU0747343753	1,75
	I - USD - Thesaurierend	LU0933609405	0,90
	R - EUR - HP - Thesaurierend	LU0747344488	1,00
	R - USD - Thesaurierend	LU0747344215	1,00
iMGP - US Value Fund	C - CHF - HP - Thesaurierend	LU0821216768	1,75
	C - EUR - Thesaurierend	LU2078907586	1,75
	C - EUR - HP - Thesaurierend	LU0821216685	1,75
	C - USD - Thesaurierend	LU0821216339	1,75
	I - EUR - Thesaurierend	LU1949706250	0,80
	I - USD - Ausschüttend	LU0821217063	0,80
	I M - USD - Thesaurierend	LU2267912058	0,60
	N - EUR - HP - Thesaurierend	LU1204261330	2,25
	R - EUR - Thesaurierend	LU2078909368	0,90
	R - EUR - HP - Thesaurierend	LU0821217147	0,90
	R - USD - Thesaurierend	LU0821216842	0,90

Die Verwaltungsgesellschaft wird bei der Wahrnehmung ihrer Verwaltungsfunktionen von Untermanagern unterstützt. Die Verwaltungsgesellschaft hat die nachfolgend genannten Unternehmen mit der Wahrnehmung der Aufgaben als Unterverwalter der Teilfonds der SICAV wie folgt beauftragt:

Bank SYZ Ltd: Absolute Return GBP, Balanced Strategy Portfolio USD Fund, Euro Fixed Income Fund, Multi-Asset Absolute Return EUR Fund (früher Multi-Asset Absolute Return EUR) , Global Diversified Income Fund und Growth Strategy Portfolio USD Fund (bis 30/11/23).

Weitere Anmerkungen zum Jahresbericht

Polen Capital Credit LLC (früher DDJ Capital Management LLC): US High Yield Fund.

Decalia Asset Management S.A.: Italian Opportunities Fund.

Dolan McEnery Capital Management, LLC: US Core Plus Fund.

Dynamic Beta Investments, LLC: DBi Managed Futures Fund (gestartet am 25/01/23) und Stable Return Fund.

Ersel Asset Management SGR S.p.a: European Corporate Bonds Fund und European Subordinated Bonds Fund.

Eurizon Capital Sgr S.p.a : Japan Opportunities Fund.

Polen Capital Management, LLC: US Small and Mid Company Growth Fund.

Scharf Investments LLC: US Value Fund und Global Concentrated Equity Fund.

SYZ Capital AG.: BM Alternativos Fund.

WHEB Asset Management LLP: Sustainable Europe Fund.

Richard Bernstein Advisros LLC: Responsible Global Moderate (liquidiert am 13/12/23) und Global Risk-Balanced Fund und Global Core Equity (gestartet am 18/12/23).

b) Spezifische Gebühr für die Verwaltung des Wechselkursrisikos der Anteile der Klassen HA und HP

Als Vergütung für die für diese Klassen beschriebenen Dienstleistungen können die Anteile der Klassen HA und HP am Ende jedes Quartals jeweils separat eine Gebühr für das Währungsrisikomanagement in Höhe eines jährlichen Höchstsatzes von 0.10 % zahlen, der auf den Durchschnitt angewendet wird Nettoinventarwert pro Anteil jedes Anteils der Klasse HA oder HP. Diese Gebühr ist an die Stelle zu zahlen, die für die Verwaltung der Devisen zuständig ist.

c) Gebühr der Verwaltungsgesellschaft

Die Gebühr der Verwaltungsgesellschaft kann bis zu 0.30 % pro Jahr des Nettoinventarwerts aller Teilfonds zusammen am Ende jedes Monats betragen.

Die Gebühr der Verwaltungsgesellschaft zielt darauf ab

- monatliche Vergütung der Verwaltungsgesellschaft für die zentralen Verwaltungsdienste, die sie für die SICAV erbringt, einschließlich Kontrolldienste;
- Vergütung der CACEIS Bank, Niederlassung Luxemburg für ihre Funktionen als Zentralverwaltung, Transferstelle und Registerstelle;
- Einbeziehung von Marketing- und Werbekosten.

d) Verwaltungsgebühren der Zielfonds

Wenn ein Teilfonds entsprechende Zielfonds erwirbt, wird für diese Fonds eine reduzierte Verwaltungsgebühr von maximal 0,25 % (Jahressatz) erhoben.

Die folgende Tabelle fasst die jährlichen Sätze der Verwaltungsgebühren zusammen, die zum 31. Dezember 2022 auf die anderen Organismen für gemeinsame Anlagen angewendet wurden, in die iMGP-Teilfonds investiert haben:

When a sub-fund acquires related target funds, a reduced management fee of maximum 0.25% (annual rate) is charged with respect to such funds. The following table summarises the annual rates of the management fees applied to the other collective investment undertakings invested in by iMGP sub-funds as at 31 Dezember 2023:

Ako Global Ucits B2 Eur	1,00
Alma Platinum Quantica Manag Fut I1ce C	1,14
Artemis Us Extended Alpha B Usd Acc	0,90
Axiom Obligataire Ib Usd	1,20
Blackrock Emerging Companies Absolute Return Fund D2 Eur Hed Cap	1,00
Brevan Howard Abs Return Gov Bd Fd A2m	1,20
Carrhae Capital Ucits Fund Cl I Eur Acc	1,00
Con Dbx Wrl En -1c- Usd	1,00
Cooper Creek Partners North America Long Short Equity Ucits Fund	1,50
Dbx Sp Ew Dr Etf 1c Usd	1,00
Db X Trackers Msci Japan Ucits Etf -1c- Cap	0,10
Db-x Tr Msci World Health Care Ucits Etf-1c-usd	0,10
Eleva Absolute Return Europe I	1,00
Goldman Sachs Usd Liquid Reserves Plus Institutional Acc	0,10
Guardcap Global Equity Fund I Usd	1,00

Weitere Anmerkungen zum Jahresbericht

3 - Berater- und Verwaltungskommission

Helium Selection S Eur	1,00
iMGP - European Subordinated Bonds Fund I S Eur	0,55
iMGP - Stable Return Fund R Usd	0,80
iMGP - Us Core Plus Fund R Usd	0,60
Invesco Msci China All Shares Stock Connect Uctis Etf	0,38
Invesco S P Smallcap 600 Ucits Etf	0,14
Ishares Core Msci Em Imi Ucits Etf	0,07
Ishares III Ishares Core Msci Wld Ucits	0,35
Ishares II Plc Usd Treasury Bd 7-10y	0,07
Ishares IV Edge Msci World Value Factor Ucits Etf	0,30
Ishares IV-ishares Usd Treasury Bd 20+yr	0,07
Ishares IV Plc Ishares Msci Global Sem	0,35
Ishares Msci Em Xchina	0,25
Ishares Msci World Small Cap Ucits Usd Ac	0,35
Ishares S&p 500 Industrials Sector Dis	0,15
Ishares S&p U.s. Banks Ucits Etf Usd Cap	0,35
Ishares Sp 500 Consumer Discret Sect Uec	0,25
Ishares Stoxx Europe 600 Ucits Etf De	0,19
Ishares Usd Tips Cap	0,10
Ishares Usd Treasury Bond 1-3yr Usd Acc	0,07
Ishares Us Mbs Usd Acc	0,28
Ishares VII Msci Canada Uc Etf Usd	0,48
Ishares VII Plc Ishares Core S&p 500	0,07
Ishares VII Plc Ish Msci Em Asia Etf Acc	0,20
Ishares IV Edge Msci Usa Value Factor Ucits Etf Usd	0,20
Ishares Sp500 Energy Sector Ucits Etf Usd	0,07
Ishs IV Usd Tsy Bd 20y Etf	0,07
Jpmif Global Select Equity Fd -c-usd Cap	0,69
Jpmorgan Emerging Market Corporate Bond -c- Usd Cap	0,70
Kraneshares Msci China Esg Leaders Ucits	0,40
Lazard Rathmore Alternative Fund A Acc E	1,25
Lumyna Funds Sicav Bluecove Alternativ	1,66
Lumyna Marshall Wace Ucits Sicav Lumyn	2,00
Man Glg Alpha Select Alt Inh Eur	1,00
Me Glg Eq Abs Accum -i- Hedg Eur	0,93
Muls Lyxor Us Treasury10+y Dr Ucits Etf	0,07
Pictet Sicav Usd Liquidity -i- Cap	0,07
Schroder Ga-seg Us Eq-r3 Eur	1,73
Selwd Eqy Abte Retn Uci-eur	1,83
Spdr Sp Us Dividend Aristocrats Uctis Etf Usd	0,35
Ubs Etf-msci Japan Ucits Etf-a Acc	0,19
Vanguard Ftse Developed Europe	0,10
Wisdomtree Usd Float Rate Treasury Bond Ucits Etf	0,55
Xtrackers Ie Msci World Consumer Staples Ucis Etf-1c-	0,15
Xtrackers Msci World Info Technoue 1c	0,25
Xtrackers Msci World Quality Ucits Etf1c	0,15

Weitere Anmerkungen zum Jahresbericht

4 - Performancegebühren

Zum 31. Dezember 2023 unterliegt kein iMGP-Teilfonds der relativen Performancegebühr.

Gemäß den ESMA-Richtlinien zu Performance-Gebühren (ESMA34-39-992) und dem CSSF-Rundschreiben 20/764 ist es erforderlich, den tatsächlichen Betrag der von jeder betroffenen Anteilsklasse erhobenen Performance-Gebühren und den Prozentsatz dieser Provisionen basierend auf der Aktion anzuzeigen. Nettoinventarwert der Kategorie („NAV“). Zum 31. Dezember 2023 unterliegt keine Anteilsklasse einer Performancegebühr.

5 - Verwahrstellenvergütung

Die SICAV zahlt der Depotbank eine jährliche Provision zwischen 0,005% und 0,10% des Nettoinventarwerts pro Teilfonds. Diese Provision ist monatlich zahlbar; etwaige Transaktionsgebühren oder Gebühren für die Unterdepotbank oder ähnliche Stellen sind nicht in dieser Provision enthalten. Die Depotbank hat ferner Anspruch auf die Erstattung angemessener Auslagen und Spesen, die nicht von den oben genannten Gebühren abgedeckt sind.

6 - Besteuerung ("Taxe d'abonnement")

Die SICAV unterliegt luxemburgischem Steuerrecht.

Kraft Gesetzes und der gegenwärtig geltenden Vorschriften ist die Gesellschaft in Luxemburg gehalten, eine jährliche Zeichnungssteuer in Höhe von 0,05 % zu entrichten, die quartalsweise zahlbar ist und auf Grundlage des Nettovermögens jedes Teilfonds der SICAV jeweils zu Quartalsende berechnet wird.

Diese Steuer ist auf 0,01% des Vermögens für die institutionellen Anlegern vorbehaltenen Anteilsklassen beschränkt.

Auf das Vermögen der SICAV, das in anderen OGAWs angelegt ist und das bereits der luxemburgischen Taxe d'abonnement unterliegt, wird keine Steuer gezahlt.

7 - Sonstige Steuern

In mehreren Mitgliedstaaten der Europäischen Union können Organismen für gemeinsame Anlagen (OPC) Forderungen im Hinblick auf die Rückforderung von Steuern geltend machen, die gemäß den geltenden Steuervorschriften zu Unrecht gezahlt wurden. Die Verwaltungsgesellschaft des Fonds hat beschlossen, bei den Steuerbehörden dieser Mitgliedstaaten Ansprüche auf Rückforderung dieser Beträge geltend zu machen. Diese Forderungen werden im Abschnitt „Sonstige Vermögenswerte“ dieses Jahresabschlusses erfasst.

Weitere Anmerkungen zum Jahresbericht

8 - Wertpapierleihe

Für den Zeitraum bis 31. Dezember 2023, stellen sich die von der SICAV generierten Erträge aus der Wertpapierleihe wie folgt dar:

Teilfonds	Währung	Gesamtbruttobetrag der Erträge aus der Wertpapierleihe	Direkte und indirekte Kosten und Gebühren, die von den Bruttoeinnahmen aus der Wertpapierleihe abgezogen werden	Gesamtnettobetrag der Erträge aus der Wertpapierleihe
iMGP - Absolute Return GBP (liquidiert am 03/03/23)	GBP	36.16	7.23	28.93
iMGP - Euro Fixed Income Fund	EUR	312.73	62.55	250.18
iMGP - European Corporate Bonds Fund	EUR	45.75	9.15	36.60
iMGP - European Subordinated Bonds Fund	EUR	407.06	81.41	325.65
iMGP- Global Diversified Income Fund	USD	294.91	58.98	235.93
iMGP - Italian Opportunities Fund	EUR	21.86	4.37	17.49
iMGP - Japan Opportunities Fund	JPY	7,319,371	1,463,874	5,855,497
iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)	EUR	575.80	115.16	460.64
iMGP - US Value Fund	USD	577.03	115.41	461.62

Erträge aus Wertpapierleihgeschäften sind in der Gewinn- und Verlustrechnung und Entwicklung des Nettovermögens unter „Erträge aus Wertpapierleihgeschäften“ enthalten

Zum 31. Dezember 2023 liegen keine Wertpapierleihen vor.

9 - Dividenden-Ausschüttung

Der Fonds hat im Geschäftsjahr bis zum 31 Dezember 2023 die folgenden Dividenden ausgeschüttet:

Teilfonds	Aktienklasse	ISIN	Währung	Dividende	Ex-Datum	Zahlungsdatum
iMGP - Euro Fixed Income Fund	I - EUR - Ausschüttend	LU1220927120	EUR	6,53	15/12/23	27/12/23
iMGP - European Corporate Bonds Fund	C - EUR - Ausschüttend	LU0794601178	EUR	1,98	15/12/23	27/12/23
iMGP - European Subordinated Bonds Fund	N - EUR - Ausschüttend	LU1594473917	EUR	1,69	15/06/23	23/06/23
				2,16	15/12/23	27/12/23
iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)	I - JPY - HP - Ausschüttend	LU1435384430	JPY	344,58	15/06/23	23/06/23
				208,48	15/09/23	25/09/23
				374,89	15/12/23	27/12/23
				0,03	15/06/23	23/06/23
				0,03	15/09/23	25/09/23
		LU2572481781	GBP	0,03	15/12/23	27/12/23
iMGP - US High Yield Fund	C - USD - Ausschüttend	LU0747345022	USD	0,43	17/01/23	25/01/23
				0,42	15/02/23	23/02/23
				0,43	17/04/23	25/04/23
				0,42	15/05/23	23/05/23
				0,43	15/06/23	23/06/23

Weitere Anmerkungen zum Jahresbericht

9 - Dividenden-Ausschüttung

Teilfonds	Aktienklasse	ISIN	Währung	Dividende	Ex-Datum	Zahlungsdatum
iMGP - US High Yield Fund	C - USD - Ausschüttend	LU0747345022	USD	0,43	17/07/23	25/07/23
				0,44	16/08/23	24/08/23
				0,44	15/09/23	25/09/23
				0,43	16/10/23	24/10/23
				0,43	15/11/23	23/11/23
	I - USD - Ausschüttend	LU0747345378	USD	0,45	15/12/23	27/12/23
				2,87	17/01/23	25/01/23
				2,83	15/02/23	23/02/23
				2,84	17/04/23	25/04/23
iMGP - US Value Fund	I - USD - Ausschüttend	LU0821217063	USD	0,35	15/06/23	23/06/23

10 - Swing pricing

Zum Schutz der Interessen der Anteilhaber der Teilfonds hat die Verwaltungsgesellschaft einen Schutzmechanismus eingeführt, der eine Verwässerung der Performance verhindern soll und eine bestimmte Auslöseschwelle vorsieht. Dieser Schutzmechanismus gilt für alle Teilfonds des Fonds.

Die tatsächlichen Kosten für den Kauf oder Verkauf von Vermögenswerten und Anlagen für einen bestimmten Teilfonds können bei der Berechnung eines Nettoinventarwerts aufgrund von Verbindlichkeiten aus Kauf- und Verkaufspreisen der zugrunde liegenden Anlagen gegebenenfalls vom letzten verfügbaren Preis abweichen. Diese Kosten wirken sich nachteilig auf den Wert eines Teilfonds aus und werden als „Verwässerung“ bezeichnet. Bei umfangreichen Zeichnungen oder Rücknahmen in einem Teilfonds muss der jeweilige Unter-Anlageverwalter die entsprechenden Beträge investieren bzw. desinvestieren, was zu umfangreichen Transaktionen führt, die je nach Art der betreffenden Vermögenswerte unterschiedliche Transaktionsgebühren nach sich ziehen können. Bei diesen Kosten handelt es sich hauptsächlich um Steuern, die auf bestimmten Märkten erhoben werden, sowie um von Brokern in Rechnung gestellte Ausführungsgebühren. Diese können feste Beträge sein oder im Verhältnis zu den Handelsvolumina schwanken und/oder in Form der Differenz zwischen den Geld- oder Briefkursen für ein Finanzinstrument einerseits und dem Bewertungskurs andererseits anfallen.

Um die Auswirkungen der Verwässerung zu mildern, kann der Verwaltungsrat nach eigenem Ermessen eine Verwässerungsanpassung auf den Nettoinventarwert vornehmen. Das Ziel dieses Verwässerungsschutzmechanismus, der auch als „Swing Pricing“ bezeichnet wird, besteht also darin, diese Gebühren den Anlegern anzulasten, die die betreffenden Zeichnungs-/Rücknahmetransaktionen getätigt haben, und die übrigen bestehenden Anleger zu schützen. Grundsätzlich hängt die Notwendigkeit der Vornahme einer Verwässerungsanpassung vom Volumen der Zeichnungen oder Rücknahmen von Anteilen des betreffenden Teilfonds ab. Der Verwaltungsrat kann eine Verwässerungsanpassung vornehmen, wenn seiner Meinung nach die bestehenden Anteilhaber (im Falle von Zeichnungen) oder die verbleibenden Anteilhaber (im Falle von Rücknahmen) anderweitig nachteilig betroffen sein könnten.

Der Verwaltungsrat hat die Verwaltungsgesellschaft mit der Umsetzung und Durchführung des Verwässerungsschutzmechanismus betraut. In der Praxis gilt Folgendes: Wenn an einem Tag, an dem der Nettoinventarwert berechnet wird, der Nettobetrag der Zeichnungs- und Rücknahmeanträge von Anlegern aller Anteilklassen eines Teilfonds eine von der Verwaltungsgesellschaft vorab festgelegte Schwelle überschreitet, die als Prozentsatz des Nettovermögens des Teilfonds ausgedrückt wird (die so genannte „Auslöseschwelle“), kann der Nettoinventarwert nach oben oder unten hin angepasst werden, um die den Nettozeichnungs-/Rücknahmeanträgen zurechenbaren Anpassungskosten zu berücksichtigen. Insbesondere wird der Nettoinventarwert des betreffenden Teilfonds (nach oben oder unten) hin angepasst, um die geschätzte Geld-/Briefspanne der Vermögenswerte, in die der Teilfonds investiert, sowie die geschätzten steuerlichen Abgaben und/oder Handelskosten, die dem Teilfonds gegebenenfalls entstehen, zu berücksichtigen.

Bei Nettozeichnungen kann es zu einem Anstieg des Nettoinventarwerts kommen, d. h. zu einem Anstieg des Kaufpreises für alle Anleger, die an diesem Tag Anteile zeichnen oder zurückgeben. Bei Nettorücknahmen kann es zu einer Verringerung des Nettoinventarwerts kommen, d. h. zu einem Rückgang des Verkaufspreises für alle Anleger, die an diesem Tag Anteile zurückgeben oder zeichnen. Der Nettoinventarwert der einzelnen Anteilklassen des Teilfonds wird separat berechnet. Dennoch wirkt sich jegliche Verwässerungsanpassung prozentual betrachtet gleichermaßen auf den Nettoinventarwert der einzelnen Anteilklassen aus. Das Ausmaß dieser Abweichung hängt von der von der Verwaltungsgesellschaft vorgenommenen Schätzung der Transaktionskosten ab, die für die betreffenden Arten von Vermögenswerten anfallen. Der bereinigte Nettoinventarwert ist der einzige Nettoinventarwert, der den Anteilhabern der Teilfonds mitgeteilt wird. Im Falle von Performancegebühren werden diese Gebühren vor der Anwendung des Verwässerungsschutzmechanismus berechnet, sodass diese Gebühren nicht von den Auswirkungen des Swing Pricing betroffen sind. Gemäß den Vorschriften informiert die Verwaltungsgesellschaft die Anteilhaber nicht über die Auslöseschwelle. Weiterhin sorgt sie dafür, dass die internen Informationskanäle eingeschränkt werden, um die Vertraulichkeit der Informationen zu wahren.

Da diese Anpassung an den Nettobetrag der Zeichnungs- und Rücknahmeanträge des Teilfonds geknüpft ist, lässt sich nicht genau vorhersagen, ob ein Swing Pricing zu einem bestimmten Zeitpunkt in der Zukunft angewendet wird oder wie häufig die Verwaltungsgesellschaft solche Anpassungen vornehmen wird. Die Preisanpassung wird 2,5 % des Nettoinventarwerts nicht überschreiten, es sei denn, es liegen außergewöhnliche Umstände vor, wie z. B. bei einem erheblichen Rückgang der Liquidität. Wenn diese Grenze von 2,5% überschritten wird, informiert die Verwaltungsgesellschaft die CSSF und teilt dies den Anteilhabern durch Veröffentlichung auf der Website mit.

Weitere Anmerkungen zum Jahresbericht

10 - Swing pricing

Im Jahr 2023 kam es in den folgenden Teilbereichen zu mindestens einer Swing-Pricing-Aktivierung:

Absolute Return GBP Fund
 Global Diversified Income Fund
 European Subordinated Bonds Fund
 European Corporate Bonds Fund
 Euro Fixed Income Fund
 US High Yield Fund
 US Core Plus Fund
 Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)

Alle Swing-Price-Aktivierungen wirkten sich auf die Preise der Anteilsklassen aus, die unterhalb der im Prospekt angegebenen Höchstgrenze lagen. Bei den im Jahresabschluss zum 31. Dezember 2023 ausgewiesenen Nettoinventarwerten gibt es keine Schwankungen.

Ab dem 31. Dezember 2023 wird für den folgenden Teilfonds ein teilweises Swing-Pricing eingeführt:

Sustainable Europe Fund
 US Value Fund
 Italian Opportunities Fund
 Japan Opportunities Fund
 Global Concentrated Fund
 Global Core Equity Fund
 US Small and Mid Company Growth Fund

Im Jahr 2023 fanden keine Ad-hoc-Swing-Anträge statt.

11 - Sonstige Aufwendungen

Die sonstigen Aufwendungen setzen sich hauptsächlich aus Recherchekosten, Verwaltungsgebühren für Wertpapierleihe, Anwaltskosten, Prüfungsgebühren, Steuererklärungen, Mehrwertsteuer und Marketinggebühren zusammen.

12 - Bargeld auf der Bank beim Makler und Garantien

Zum 31. Dezember 2023 bestanden Bankguthaben beim Broker und Sicherheitenbeträge in Form von bei den Brokern gehaltenen Barbeständen, die in den in der Nettovermögensaufstellung ausgewiesenen Bankguthaben enthalten sind. Die folgenden Tabellen zeigen die Verteilung dieser bei Maklern und Garantien gehaltenen Barbeträge nach Teilfonds zum 31. Dezember 2023:

Bargeld auf der Bank:

Teilfonds	Währung	Bargeld beim Broker in der Währung des Teilfonds
iMGP- DBi Managed Futures Fund	EUR	34,74
	USD	5.826.048,31
iMGP - Balanced Strategy Portfolio USD Fund	EUR	98.786,50
	USD	133.175,72
iMGP - Global Diversified Income Fund	EUR	86.628,64
	JPY	48.716,95
	USD	30.390,12
iMGP - Growth Strategy Fund	EUR	227.967,40
	USD	376.393,69
iMGP - Stable Return Fund	USD	2.280.782,77
iMGP - Euro Fixed Income Fund	EUR	-141.253,70
iMGP - European Corporate Bonds Fund	EUR	154.012,97
iMGP - European Subordinated Bonds Fund	EUR	535.770,18
iMGP - Japan Opportunities Fund	JPY	121.041.135
iMGP - Multi-Asset Absolute Return (früher Multi-Asset Absolute Return EUR)	EUR	-10.126,20
	JPY	11.025,43
	USD	39.627,94

Der Kontrahent des Bargeldes beim Broker ist Morgan Stanley.

Weitere Anmerkungen zum Jahresbericht

Sicherheit

Teilfonds	Währung	Gegenpartei	Barsicherheiten, die in der Währung des Teilfonds gehalten werden
iMGP- Global Diversified Income Fund	USD	Caceis Bank	-590.000,00
iMGP - US Value Fund	USD	Caceis Bank	-620.000,00

13 - Veränderungen des Wertpapierbestandes

Änderungen der Zusammensetzung des Wertpapierportfolios und der Geldmarktinstrumente sind kostenlos am Sitz der SICAV oder beim Schweizer Vertreter erhältlich.

14 - Sustainable Finance Disclosure Regulation („SFDR“)

Informationen zu ökologischen und/oder sozialen Merkmalen und/oder nachhaltigen Anlagen finden Sie unter Zusätzliche ungeprüfte Informationen - Abschnitt zur Offenlegungsverordnung für nachhaltige Finanzen und ggf. die entsprechenden Anhänge.

15 - Ereignisse nach dem Bilanzstichtag

Facheinführung:

Der neue iMGP Conservator Select Fund wurde am 9. Januar 2024 aufgelegt.

Fusionen:

Im Januar 2024 fanden zwei Fusionen statt:

- Fusion des Teilfonds iMGP European Corporate Bonds Fund mit dem iMGP US Core Plus Fund am 16. Januar 2024
- Fusion des Teilfonds iMGP Multi-Asset Absolute Return Fund mit dem iMGP Conservator Select Fund am 19. Januar 2024

iMGP

Zusätzliche Informationen zum Jahresbericht (ungeprüft)

SFTR (Securities Financing Transactions and of Reuse Regulation)

Die nachstehenden Offenlegungspflichten der SFTR enthalten die folgenden Einzelheiten zu Wertpapierleihgeschäften :

Teilfonds	Angaben zu Erträgen und Kosten für jeden SFT-Typ	Erträge Dritter:
iMGP - Absolute Return GBP (liquidiert am 03/03/23)	Absoluter Wert 28,93 % des Bruttoertrags 80%	Absoluter Wert 7,23 % des Bruttoertrags 20%
iMGP - Euro Fixed Income Fund	Absoluter Wert 250,18 % des Bruttoertrags 80%	Absoluter Wert 62,55 % des Bruttoertrags 20%
iMGP - European Corporate Bonds Fund	Absoluter Wert 73,21 % des Bruttoertrags 80%	Absoluter Wert 18,30 % des Bruttoertrags 20%
iMGP - European Subordinated Bonds Fund	Absoluter Wert 386,17 % des Bruttoertrags 80%	Absoluter Wert 96,54 % des Bruttoertrags 20%
iMGP - Global Diversified Income Fund	Absoluter Wert 235,93 % des Bruttoertrags 80%	Absoluter Wert 58,98 % des Bruttoertrags 20%
iMGP - Italian Opportunities Fund	Absoluter Wert 17,49 % des Bruttoertrags 80%	Absoluter Wert 4,37 % des Bruttoertrags 20%
iMGP - Japan Opportunities Fund	Absoluter Wert 5.855.497 % des Bruttoertrags 80%	Absoluter Wert 1.463.874 % des Bruttoertrags 20%
iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)	Absoluter Wert 460,64 % des Bruttoertrags 80%	Absoluter Wert 115,16 % des Bruttoertrags 20%
iMGP - US Value Fund	Absoluter Wert 461,62 % des Bruttoertrags 80%	Absoluter Wert 115,41 % des Bruttoertrags 20%

Zusätzliche ungeprüfte Informationen zum Jahresbericht

Vergütung

Die Europäische Richtlinie 2014/91/EU zur Änderung der Richtlinie 2009/65/EG über Organismen für gemeinsame Anlagen in Wertpapieren, anwendbar auf OYSTER, die SICAV, trat am 18. März 2016 in Kraft. Sie wird gemäß luxemburgischem Recht in nationales Recht umgesetzt 17. Dezember 2010, in der geänderten Fassung. Aufgrund dieser neuen Vorschriften ist der OGAW verpflichtet, im Jahresbericht Informationen über die Vergütung der identifizierten Mitarbeiter im Sinne des Gesetzes zu veröffentlichen.

Vergütungspolitik der Verwaltungsgesellschaft

Die aktuelle Vergütungspolitik der Verwaltungsgesellschaft kann unter eingesehen werden www.imgp.com.

Quantitative Daten

Die nachstehende Tabelle gibt einen Überblick über die Gesamtgesamtvergütung für das Jahr 2022, die den Mitarbeitern der Verwaltungsgesellschaft für erbrachte Dienstleistungen gezahlt wurde, sowie über die Anzahl der Begünstigten. Es ist nicht möglich, eine detailliertere Aufschlüsselung der der Verwaltungsgesellschaft zuzurechnenden Vergütung in relevanter oder verlässlicher Weise bereitzustellen. Allerdings verwaltet die Verwaltungsgesellschaft einen AIF (mit 2 Teilfonds) und einen OGAW (mit 20 Teilfonds) mit einem verwalteten Vermögen von jeweils 1,48 USD zum 31. Dezember 2023.

	Fest	Variable	Anzahl der Begünstigten	Gezahlte aufgeschobene Zinsen
Volles Team	EUR 1.395.007	EUR 133.700	12	Néant

Die „identifizierten Mitarbeiter“ der Verwaltungsgesellschaft sind die Mitarbeiter, deren Handlungen einen wesentlichen Einfluss auf das Risikoprofil der Verwaltungsgesellschaft oder der von ihr verwalteten OGAW haben.

Für die Zwecke der vorstehenden Informationen wurde dort, wo Portfolioverwaltungstätigkeiten formell delegiert wurden, die Vergütung der entsprechenden Mitarbeiter des Delegierten nicht berücksichtigt.

Im Hinblick auf das Risikomanagement hat der Verwaltungsrat der SICAV den Commitment-Ansatz als Methode zur Bestimmung des Gesamtrisikos für die folgenden Teilfonds übernommen:

iMGP - Balanced Strategy Portfolio USD Fund
iMGP - BM Alternativos Fund
iMGP - Euro Fixed Income Fund
iMGP - European Corporate Bonds Fund
iMGP - European Subordinated Bonds Fund
iMGP - Global Concentrated Equity Fund
iMGP - Global Core Equity Fund (gestartet am 18/12/23)
iMGP - Global Risk Balanced Fund
iMGP - Growth Strategy Portfolio USD Fund
iMGP - Italian Opportunities Fund
iMGP - Japan Opportunities Fund
iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)
iMGP - Sustainable Europe Fund
iMGP - US Core Plus Fund
iMGP - US High Yield Fund
iMGP - US Small and Mid Company Growth Fund
iMGP - US Value Fund

und die VaR-Methode für die folgenden Kompartimente:

Fund name	Method of calculating overall exposure	Method of calculating VaR	Confidence Index	Holding period	Observation period	Floor VaR 01/01/2023 / 31/12/2023	Ceiling VaR 01/01/2023 / 31/12/2023	Average VaR 01/01/2023 / 31/12/2023	Legal limit	Internal limit	Leverage 01/01/2023 / 31/12/2023	Method use
iMGP - DBi Managed Futures Fund (lance le 25/01/23)	Absolute VaR	Historical	99%	1 month	2 years	2.46%	17.45%	9.52%	20.00%	18.00%	241.76%	Sum of notional
iMGP - Stable Return Fund	Absolute VaR	Historical	99%	1 month	2 years	1.28%	5.25%	2.63%	20.00%	7.00%	180.14%	Sum of the notional
iMGP - Global Diversified Income Fund	Absolute VaR	Historical	99%	1 month	2 years	4.52%	7.30%	6.14%	20.00%	7.00%	177.49%	Sum of the notional

Einzelheiten zu den Unternehmensereignissen der SICAV finden Sie in Anmerkung 1.

Zusätzliche Informationen zum Jahresbericht (ungeprüft)

Informationen für Schweizer Anleger

Rechtsinformation

Vertreter

Vertreter in der Schweiz ist CACEIS (Switzerland) SA mit Geschäftssitz in Route de Signy 35, CH-1260 Nyon.

Zahlstelle

Zahlstelle in der Schweiz ist CACEIS Bank, Montrouge, Zweigniederlassung Nyon / Schweiz mit Geschäftssitz in Route de Signy 35, CH-1260 Nyon.

Bezugsort der maßgeblichen Dokumente

Der Prospekt und die wesentlichen Informationsdokumente, die Satzung, die Liste der im abgelaufenen Geschäftsjahr getätigten Käufe und Verkäufe sowie dass die Jahres- und Halbjahresberichte der SICAV auf Anfrage kostenlos beim Vertreter in der Schweiz erhältlich sind.

Publikationen

Publikationen über iMGP erfolgen in der Schweiz über www.fundinfo.com.

Ausländische kollektive Kapitalanlagen betreffende Publikationen erfolgen in der Schweiz auf der elektronischen Plattform www.fundinfo.com.

Erfüllungsort und Gerichtsstand

Für in der Schweiz angebotene Fondsanteile ist der Erfüllungsort der Sitz des Vertreters. Der Gerichtsstand ist der Sitz des Vertreters, oder am Sitz oder Wohnort des Anlegers.

Total Expense Ratio ("TER")

Die angegebene TER wird in Konformität mit den Empfehlungen der Richtlinie über die Berechnung und Veröffentlichung der TER für kollektive Kapitalanlagen berechnet, die am 16. Mai 2008 von der Asset Management Association Switzerland („AMAS“) herausgegeben wurde.

Zum 31. Dezember 2023 berechnet sich die TER für jede aktive Anteilklasse wie folgt:

ISIN	Teilfonds und Aktienklasse	Gesamtkostenquote einschließlich Performancequote (in %)	Performancequote (in %)	Synthetische Gesamtkostenquote (in %)
	iMGP - Balanced Strategy Portfolio USD Fund			
LU2334264079	C EUR HP C	1,93	-	-
LU2336362749	R EUR HP C	1,46	-	-
LU1909134063	R USD C	1,47	-	-
	iMGP - BM Alternativos Fund			
LU2041048831	C EUR C	1,73	-	-
LU2041049300	I EUR C	0,92	-	-
LU2041049052	R EUR C	0,94	-	-
	iMGP - DBi Managed Futures Fund			
LU2646068457	C EUR HP C	1,98	-	-
LU2550036581	C USD C	1,94	-	-
LU2550036235	I CHF HP C	0,99	-	-
LU2552452950	I GBP C	0,99	-	-
LU2529946613	I USD C	0,99	-	-
LU2550036748	I M EUR HP C	0,75	-	-
LU2646068531	I M GBP HP D	0,75	-	-
LU2695685342	I M SEK HP C	0,75	-	-
LU2550556745	I M USD C	0,75	-	-
LU2575406348	I S USD C	0,58	-	-
LU2711871140	R CHF HP C	1,13	-	-
LU2646068614	R EUR HP D	1,13	-	-
LU2604833231	R GBP C	1,09	-	-
LU2646068705	R GBP HP C	1,13	-	-
LU2572481948	R USD C	1,09	-	-
LU2646068887	R USD D	1,25	-	-

iMGP

Zusätzliche Informationen zum Jahresbericht (ungeprüft)

Total Expense Ratios ("TER")

ISIN	Teilfonds und Aktienklasse	Gesamtkostenquote einschließlich Performancequote (in %)	Performancequote (in %)	Synthetische Gesamtkostenquote (in %)
iMGP - Euro Fixed Income Fund				
LU0095343264	C EUR C	1,38	-	-
LU1516340525	I CHF HP C	1,00	-	-
LU0335770102	I EUR C	0,99	-	-
LU1220927120	I EUR D	1,00	-	-
LU0933610080	R EUR C	1,19	-	-
iMGP - European Corporate Bonds Fund				
LU0167813129	C EUR C	1,51	-	-
LU0794601178	C EUR D	1,51	-	-
LU0933609827	I EUR C	0,89	-	-
LU1204261504	N EUR C	1,76	-	-
LU0335770011	R EUR C	1,11	-	-
LU0794601509	R EUR D*	-	-	-
iMGP - European Subordinated Bonds Fund				
LU1457568472	C EUR C	1,63	-	-
LU1753044368	I CHF HP C	0,94	-	-
LU1457568043	I EUR C	0,95	-	-
LU1457567821	I S EUR C	0,94	-	-
LU1594473834	N EUR C	1,93	-	-
LU1594473917	N EUR D	1,93	-	-
LU1457568399	R EUR C	0,99	-	-
iMGP - Global Concentrated Equity Fund				
LU2478692390	I EUR C	0,96	-	-
LU2478692556	I GBP C	0,96	-	-
LU2478691822	I USD C	0,96	-	-
LU2504511994	I M EUR C	0,51	-	-
LU2547608468	I M GBP C	0,51	-	-
LU2487681855	I M USD C	0,51	-	-
LU2564174303	R GBP C	1,08	-	-
iMGP - Global Core Equity Fund (gestartet am 18/12/23)				
LU2668170538	I USD C*	-	-	-
iMGP - Global Diversified Income Fund				
LU0178555495	C CHF HP C	1,84	-	-
LU0095343421	C EUR HP C	1,84	-	-
LU1965317347	C USD C	1,84	-	-
LU0335769435	I EUR HP C	1,02	-	-
LU1965317180	I USD C*	-	-	-
LU0133193242	N EUR HP C	2,69	-	-
LU0933611484	R EUR HP C	1,12	-	-
LU1965317263	R USD C	1,15	-	-
iMGP - Global Risk-Balanced Fund				
LU2404663259	I EUR HP C	0,81	-	-
LU2428014661	I GBP C	0,74	-	-
LU2404663416	I USD C	0,78	-	-
iMGP - Growth Strategy Portfolio USD Fund				
LU1909136431	R USD C	1,47	-	-
iMGP - Italian Opportunities Fund				
LU0069164738	C EUR C	2,26	-	-
LU0536296873	I EUR C	1,48	-	-
LU1718978585	I M EUR C*	-	-	-
LU0133192608	N EUR C	2,76	-	-
LU0933608696	R EUR C*	-	-	-

Zusätzliche Informationen zum Jahresbericht (ungeprüft)

Total Expense Ratios ("TER")

ISIN	Teilfonds und Aktienklasse	Gesamtkostenquote einschließlich Performancequote (in %)	Performancequote (in %)	Synthetische Gesamtkostenquote (in %)
iMGP - Japan Opportunities Fund				
LU0204988207	C EUR HP C	1,93	-	-
LU0204987902	C JPY C	1,93	-	-
LU0933609074	C USD HP C	1,96	-	-
LU2001266373	I EUR C	1,00	-	-
LU1158909215	I EUR HP C	1,00	-	-
LU0933609314	I JPY C	1,00	-	-
LU0204988546	N EUR HP C	2,42	-	-
LU1383567283	R CHF HP C	1,26	-	-
LU0619016396	R EUR HP C	1,28	-	-
LU0536295982	R JPY C	1,28	-	-
LU1468490591	R USD HP C*	-	-	-
LU1410414285	R S EUR HP C*	-	-	-
LU1410414525	R S USD HP C*	-	-	-
iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)				
LU0536156861	C EUR C	1,60	-	-
LU1204262064	C EUR D*	-	-	-
LU0933611138	I EUR C	0,87	-	-
LU1435384430	I JPY HP D	0,86	-	-
LU1130167288	I M EUR C*	-	-	-
LU2572481609	I M GBP C	0,79	-	-
LU1130212092	N EUR C	1,79	-	-
LU0608366554	R EUR C	0,99	-	-
LU2572481781	R GBP HP D	0,90	-	-
iMGP - Stable Return Fund				
LU2183894570	C CHF HP C	2,03	-	-
LU2030555283	C EUR HP C	2,04	-	-
LU1726320259	C USD C	2,05	-	-
LU1726319590	I USD C	1,15	-	-
LU2051780828	N EUR HP C	2,45	-	-
LU2183894653	R CHF HP C	1,23	-	-
LU2030555366	R EUR HP C	1,23	-	-
LU1726319913	R USD C	1,24	-	-
iMGP - Sustainable Europe Fund				
LU0608364427	C CHF HP C	2,20	-	-
LU0507009503	C EUR C	2,19	-	-
LU0096450555	C EUR 2 C	2,19	-	-
LU0933606054	C USD HP C	2,19	-	-
LU0933606302	I EUR C	1,29	-	-
LU0933607292	I EUR D*	-	-	-
LU2478695575	I GBP C	1,30	-	-
LU1416690441	N EUR C	2,69	-	-
LU0133194562	N EUR 2 C	2,69	-	-
LU0538032706	P EUR C	1,91	-	-
LU2478695658	R CHF HP C*	-	-	-
LU0507009925	R EUR C	1,44	-	-
LU0507009768	R GBP HP C	1,45	-	-
LU2191835268	Z EUR C*	-	-	-
iMGP - US Core Plus Fund				
LU2075980545	C EUR HP C	1,59	-	-
LU0970691076	C USD C	1,59	-	-
LU2342727992	I EUR 2 HP C	0,85	-	-
LU2075980891	I M EUR HP C	0,73	-	-
LU0970691233	I M USD C	0,75	-	-
LU2342727729	I USD 2 C	0,94	-	-
LU2309351224	N USD C	2,21	-	-
LU0970691159	R USD C	0,99	-	-

iMGP

Zusätzliche Informationen zum Jahresbericht (ungeprüft)

Total Expense Ratios ("TER")

ISIN	Teilfonds und Aktienklasse	Gesamtkostenquote einschließlich Performancequote (in %)	Performancequote (in %)	Synthetische Gesamtkostenquote (in %)
iMGP - US High Yield Fund				
LU0688633501	C CHF HP C	1.79	-	-
LU0688633683	C EUR HP C	1.77	-	-
LU0688633410	C USD C	1.77	-	-
LU0747345022	C USD D	1.76	-	-
LU0688633923	I CHF HP C*	-	-	-
LU0688634061	I EUR HP C	1.14	-	-
LU0688633840	I USD C	1.14	-	-
LU0747345378	I USD D*	-	-	-
LU2508070070	N EUR HP C*	-	-	-
LU0933610320	R EUR HP C	1.48	-	-
LU0933610247	R USD C	1.36	-	-
iMGP - US Small and Mid Company Growth Fund				
LU0747343837	C CHF HP C	2.31	-	-
LU0747343910	C EUR HP C	2.31	-	-
LU0747343753	C USD C	2.31	-	-
LU0933609405	I USD C	1.10	-	-
LU0747344488	R EUR HP C	1.27	-	-
LU0747344215	R USD C	1.27	-	-
iMGP - US Value Fund				
LU0821216768	C CHF HP C	2.27	-	-
LU2078907586	C EUR C	2.25	-	-
LU0821216685	C EUR HP C	2.24	-	-
LU0821216339	C USD C	2.25	-	-
LU0821216412	C USD D*	-	-	-
LU1949706250	I EUR C	1.05	-	-
LU0821217063	I USD D	1.05	-	-
LU2267912058	I M USD C	0.85	-	-
LU1204261330	N EUR HP C	2.74	-	-
LU2078909368	R EUR C	1.25	-	-
LU0821217147	R EUR HP C	1.25	-	-
LU0821216842	R USD C	1.25	-	-

*Siehe Anmerkung 1

Eine synthetische Gesamtkostenquote kann für die meisten Zielfonds nicht berechnet und als TER veröffentlicht werden.

iMGP

Zusätzliche Informationen zum Jahresbericht (ungeprüft)

Performance

ISIN	Teilfonds und Anteilklassen	01/01/23 31/12/23	01/01/22 31/12/22	01/01/21 31/12/21
	iMGP - Absolute Return GBP (fusioniert am 03/03/23)			
LU1130232017	I M GBP C*	-	-11,49%	1,19%
LU1130245779	R GBP D*	-	-11,68%	1,01%
	iMGP - Balanced Strategy Portfolio USD Fund			
LU2334264079	C EUR HP C	6,10%	-16,86%	-
LU2336362749	R EUR HP C	6,49%	-16,41%	-
LU1909134063	R USD C	8,87%	-14,21%	6,52%
	iMGP - BM Alternativos Fund			
LU2041048831	C EUR C	1,97%	-6,43%	4,04%
LU2041049300	I EUR C	2,80%	-5,66%	4,90%
LU2041049052	R EUR C	2,79%	-5,68%	4,87%
	iMGP - DBi Managed Futures Fund			
LU2646068457	C EUR HP C	-2,51%	-	-
LU2550036581	C USD C	-4,95%	-	-
LU2550036235	I CHF HP C	-9,72%	-	-
LU2552452950	I GBP C	-0,97%	-	-
LU2529946613	I USD C	-6,77%	-	-
LU2550036748	I M EUR HP C	-8,08%	-	-
LU2646068531	I M GBP HP D	-2,32%	-	-
LU2695685342	I M SEK HP C	-8,28%	-	-
LU2550556745	I M USD C	-6,63%	-	-
LU2575406348	I S USD C	-6,45%	-	-
LU2711871140	R CHF HP C	-4,26%	-	-
LU2646068614	R EUR HP D	-2,43%	-	-
LU2604833231	R GBP C	-0,53%	-	-
LU2646068705	R GBP HP D	-2,35%	-	-
LU2572481948	R USD C	-7,02%	-	-
LU2646068887	R USD D	-2,34%	-	-
	iMGP - Euro Fixed Income Fund			
LU0095343264	C EUR C	7,16%	-14,98%	-2,15%
LU1516340525	I CHF HP C	5,20%	-15,26%	-1,99%
LU0335770102	I EUR C	7,58%	-14,65%	-1,78%
LU1220927120	I EUR D	6,84%	-14,65%	-1,78%
LU0933610080	R EUR C	7,37%	-14,81%	-1,96%
	iMGP - European Corporate Bonds Fund			
LU0167813129	C EUR C	5,73%	-13,89%	-0,88%
LU0794601178	C EUR D	4,28%	-13,90%	-0,88%
LU0933609827	I EUR C	6,36%	-13,39%	-0,30%
LU1204261504	N EUR C	5,43%	-14,15%	-1,17%
LU0335770011	R EUR C	6,15%	-13,55%	-0,49%
LU0794601509	R EUR D*	-	-13,55	-0,49%
	iMGP - European Subordinated Bonds Fund			
LU1457568472	C EUR C	7,11%	-11,61%	1,76%
LU1753044368	I CHF HP C	5,48%	-11,21%	2,22%
LU1457568043	I EUR C	7,85%	-11,01%	2,46%
LU1457567821	I S EUR C	7,85%	-11,01%	2,46%
LU1594473834	N EUR C	6,79%	-11,88%	1,46%
LU1594473917	N EUR D	3,77%	-11,87%	1,46%
LU1457568399	R EUR C	7,77%	-11,08%	2,37%
	iMGP - Global Concentrated Equity Fund			
LU2478692390	I EUR C	5,13%	-	-
LU2478692556	I GBP C	7,89%	-	-
LU2478691822	I USD C	14,34%	-	-
LU2504511994	I M EUR C	10,97%	-	-
LU2547608468	I M GBP C	8,38%	-	-
LU2487681855	I M USD C	14,86%	-	-
LU2564174303	R GBP C	9,27%	-	-

iMGP

Zusätzliche Informationen zum Jahresbericht (ungeprüft)

Performance

ISIN	Teilfonds und Anteilklassen	01/01/23 31/12/23	01/01/22 31/12/22	01/01/21 31/12/21
LU2668170538	iMGP - Global Core Equity Fund (gestartet am 18/12/23) I USD C	1,37%	-	-
	iMGP - Global Diversified Income Fund			
LU0178555495	C CHF HP C	3,41%	-22,39%	2,59%
LU0095343421	C EUR HP C	5,48%	-22,44%	3,12%
LU1965317347	C USD C	7,89%	-20,15%	3,82%
LU0335769435	I EUR HP C	6,29%	-21,59%	3,94%
LU1965317180	I USD C*	-	-19,49%	4,69%
LU0133193242	N EUR HP C	4,50%	-22,88%	2,16%
LU0933611484	R EUR HP C	6,16%	-21,87%	3,77%
LU1965317263	R USD C	8,65%	-19,60%	4,55%
	iMGP - Global Risk-Balanced Fund			
LU2404663259	I EUR HP C	0,85%	-	-
LU2428014661	I GBP C	-0,49%	-	-
LU2404663416	I USD C	5,46%	12,97%	-
	iMGP - Growth Strategy Portfolio USD Fund			
LU1909136431	R USD C	10,70%	-16,92%	10,22%
	iMGP - Italian Opportunities Fund			
LU0069164738	C EUR C	24,41%	-16,15%	29,49%
LU0536296873	I EUR C	25,39%	-15,47%	30,50%
LU1718978585	I M EUR C*	-	-15,47%	30,51%
LU0133192608	N EUR C	23,78%	-16,55%	28,84%
LU0933608696	R EUR C	-	-15,73%	30,18%
	iMGP - Japan Opportunities Fund			
LU0204988207	C EUR HP C	38,01%	1,97%	8,40%
LU0204987902	C JPY C	33,89%	2,36%	9,37%
LU0933609074	C USD HP C	40,58%	4,62%	9,33%
LU2001266373	I EUR C	21,39%	-4,56%	7,26%
LU1158909215	I EUR HP C	39,17%	2,75%	9,29%
LU0933609314	I JPY C	34,96%	3,17%	10,24%
LU0204988546	N EUR HP C	37,52%	1,50%	7,84%
LU1383567283	R CHF HP C	36,26%	2,64%	8,94%
LU0619016396	R EUR HP C	39,13%	2,53%	9,13%
LU0536295982	R JPY C	34,76%	3,03%	10,10%
LU1468490591	R USD HP C*	-	5,20%	10,04%
LU1410414285	R S EUR HP C*	-	3,10%	9,68%
LU1410414525	R S USD HP C*	-	5,31%	10,32%
	iMGP - Multi-Asset Absolute Return Fund (früher Multi-Asset Absolute Return EUR)			
LU0536156861	C EUR C	4,91%	-13,90%	0,78%
LU1204262064	C EUR D*	-	-13,90%	0,79%
LU0933611138	I EUR C	5,69%	-13,27%	1,52%
LU1435384430	I JPY HP D	0,64%	-13,56%	1,90%
LU1130167288	I M EUR C*	-	-13,14%	1,67%
LU2572481609	I M GBP HP C	6,40%	-	-
LU1130212092	N EUR C	4,70%	-14,07%	0,57%
LU0608366554	R EUR C	5,55%	-13,38%	1,38%
LU2572481781	R GBP HP D	5,38%	-	-
	iMGP - Responsible Global Moderate Fund (liquidiert am 13/12/23)			
LU2404663762	I USD C*	-	-15,97%	-
	iMGP - Stable Return Fund			
LU2183894570	C CHF HP C	-1,90%	-1,38%	3,25%
LU2030555283	C EUR HP C	-0,07%	-0,80%	3,57%
LU1726320259	C USD C	0,45%	-	-
LU1726319590	I USD C	2,90%	1,72%	5,36%
LU2051780828	N EUR HP C	-0,46%	-1,52%	3,09%
LU2183894653	R CHF HP C	-1,14%	-0,56%	4,10%
LU2030555366	R EUR HP C	0,45%	-0,30%	4,35%
LU1726319913	R USD C	2,82%	1,63%	5,26%

iMGP

Zusätzliche Informationen zum Jahresbericht (ungeprüft)

Performance

ISIN	Teilfonds und Anteilsklassen	01/01/23 31/12/23	01/01/22 31/12/22	01/01/21 31/12/21
iMGP - Sustainable Europe Fund				
LU0608364427	C CHF HP C	2,71%	-21,30%	18,82%
LU0507009503	C EUR C	5,12%	-20,87%	19,28%
LU0096450555	C EUR 2 C	5,12%	-20,88%	19,28%
LU0933606054	C USD HP C	7,41%	-17,80%	20,12%
LU0933606302	I EUR C	6,06%	-20,17%	20,39%
LU0933607292	I EUR D*	-	-	20,39%
LU2478695575	I GBP C	3,58%	-	-
LU1416690441	N EUR C	4,59%	-21,27%	18,68%
LU0133194562	N EUR 2 C	4,59%	-21,27%	18,68%
LU0538032706	P EUR C	5,42%	-20,65%	19,62%
LU0507009925	R EUR C	5,91%	-20,28%	20,18%
LU2478695658	R CHF HP C*	-	-	-
LU0507009768	R GBP HP C	7,21%	-19,35%	20,45%
LU2191835268	Z EUR C*	-	-19,45%	21,43%
iMGP - US Core Plus Fund				
LU2075980545	C EUR HP C	4,24%	-10,61%	-2,43%
LU0970691076	C USD C	6,80%	-8,47%	-1,69%
LU2342727992	I EUR 2 HP C	3,33%	-	-
LU2075980891	I M EUR HP C	5,42%	-9,71%	-1,77%
LU0970691233	I M USD C	7,71%	-7,71%	-0,98%
LU2342727729	I USD 2 C	7,49%	-7,89%	-
LU2309351224	N USD C	6,15%	-	-
LU0970691159	R USD C	7,45%	-7,93%	-1,16%
iMGP - US High Yield Fund				
LU0688633501	C CHF HP C	9,37%	-17,00%	3,21%
LU0688633683	C EUR HP C	11,62%	-16,72%	3,47%
LU0688633410	C USD C	13,98%	-14,86%	4,34%
LU0747345022	C USD D	9,34%	-14,86%	4,33%
LU0688633923	I CHF HP C*	-	-16,70%	3,78%
LU0688634061	I EUR HP C	12,35%	-16,39%	4,26%
LU0688633840	I USD C	14,66%	-14,36%	4,89%
LU0747345378	I USD D*	-	-14,37%	4,89%
LU2508070070	N EUR HP C*	-	-	-
LU0933610320	R EUR HP C	12,25%	-16,46%	3,90%
LU0933610247	R USD C	14,45%	-14,53%	4,69%
iMGP - US Small and Mid Company Growth Fund				
LU0747343837	C CHF HP C	20,58%	-47,77%	17,73%
LU0747343910	C EUR HP C	23,16%	-47,56%	17,73%
LU0747343753	C USD C	26,45%	-45,48%	19,29%
LU0933609405	I USD C	27,59%	-45,00%	20,32%
LU0747344488	R EUR HP C	23,93%	-47,32%	18,71%
LU0747344215	R USD C	27,40%	-45,07%	20,09%
iMGP - US Value Fund				
LU0821216768	C CHF HP C	9,79%	-12,67%	19,15%
LU2078907586	C EUR C	10,91%	-4,24%	29,57%
LU0821216685	C EUR HP C	12,33%	-12,33%	19,41%
LU0821216339	C USD C	14,80%	-10,13%	20,41%
LU0821216412	C USD D*	-	-10,13%	20,50%
LU1949706250	I EUR C	12,02%	-3,29%	30,77%
LU0821217063	I USD D	15,81%	-9,24%	21,54%
LU2267912058	I M USD C	16,18%	-9,06%	-
LU1204261330	N EUR HP C	11,64%	-12,99%	18,74%
LU2078909368	R EUR C	11,88%	-3,44%	30,59%
LU0821217147	R EUR HP C	13,05%	-11,83%	20,40%
LU0821216842	R USD C	15,79%	-9,37%	21,37%

Die historische Wertentwicklung ist kein Indikator für die aktuelle oder zukünftige Wertentwicklung und die Wertentwicklungsdaten berücksichtigen nicht die Gebühren und Kosten, die bei der Ausgabe und Rücknahme von Anteilen anfallen.

Die Wertentwicklungen der im Berichtsjahr geschlossenen Teilfonds und Aktien werden nicht dargestellt, da sie nicht repräsentativ sind.

*(Siehe Anmerkung 1).

Zusätzliche Informationen zum Jahresbericht (ungeprüft)

SFDR (Sustainable Finance Disclosure Regulation)

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: iMGP - EURO FIXED INCOME Legal entity identifier: 549300K3F0F5XCOPFS64

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments 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

It made **sustainable investments with a social objective**: ___%

No

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

with an environmental objective in economic activities that 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 promoted E/S characteristics, but **did not make any sustainable investments**

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 laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

The Sub-fund promotes environmental and/or social characteristics by integrating sustainability risk considerations into the investment decision making process as well as by investing in companies that have a reduced or negligible ESG risk and a good ESG Quality Score while excluding certain companies and sectors because they are not compatible with the Sub-Manager's view on sustainable development.

The Sub-Manager believes that responsible investment practices incorporating an assessment of ESG factors adds sustainable value for the Sub-fund's investors by mitigating risk and positively influencing long-term financial performance.

By adopting this approach, the Sub-Manager believes that it will ultimately help promote environmental and social change towards a more sustainable economy. However, it is not currently possible to determine at this stage whether the promotion of environmental and/or social characteristics promoted by the Sub-fund has led to significant results.

Indeed, due to missing well-defined standards and to the existence of different approaches towards sustainable practices, ESG data is intrinsically based on a qualitative and discretionary assessment, which may cause the data to be inaccurate. Elements of subjectivity are part of the collection and interpretation of ESG data and this could contribute to making the comparison between ESG integrated strategies difficult. Investors should be aware of the fact that evaluation they may do on some types of ESG factors may be consistently different from the approach selected by the Sub-Manager.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

The Sub-fund seeks to achieve an ESG Quality Score, as measured by the Sub-Manager methodology, at least equal to that of the reference index, the Bloomberg Euro Agg Total Return Index. During the period under review, the ESG Quality Score of the portfolio based on the Sub-Manager's data provider report, rated 7.5 out of 10. The portfolio ESG Quality Score score is a compounded score adjusted by industry, momentum and overall rating distribution.

The ESG Quality Score of the Bloomberg Euro Agg Total Return Index was 7.1 out of 10.

● ***...and compared to previous periods?***

In 2022, the ESG Quality Score of the portfolio based on the Sub-Manager's data provider report, rated 8.4 out of 10. The portfolio ESG Quality Score score is a compounded score adjusted by industry, momentum and overall rating distribution.

The ESG Quality Score of the Bloomberg Euro Agg Total Return Index was 6.9 out of 10.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

— — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

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 Union criteria.

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

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

The Sub-fund considers the principal adverse impacts (“PAI”) of its investment decisions on the below sustainability indicators:

1. Carbon Footprint:

In 2023, the Carbon Footprint was on average 68.5 T CO₂ Emission/mln\$ Sales.

2. Exposure to companies active in the fossil fuel sector:

In 2023 on average, 7.9% of the portfolio’s weight had involvement in fossil fuels. At the end of 2023, two companies in the Utilities sector and two in the Energy sector are generating this exposure. Fossil Fuel Involvement measures the percentage of revenue that companies derive from thermal coal extraction, coal-based power generation, oil & gas production, oil & gas-based power generation, and oil & gas-related products and services. If this percentage is positive for a company, the total weight of exposure to this company is taken into account in the measure, even if the percentage of revenue is small.

3. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons):

In 2023, 0% of the Sub-Fund’s assets were exposed to controversial weapons.

4. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises:

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

In 2023, 0% of the Sub-Fund's assets were exposed to companies which are in violation of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises.

Consideration of PAI is embedded in the investment decision making process through the exclusion policy implemented by the Sub-Manager and the analysis of the ESG scores as explained above.

While the ability to currently meaningfully assess these impacts may be limited by an absence or limited availability and quality of information, the Sub-Manager will continue to further develop these processes to gather, when available, information and data on PAI of their investments.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is as at 31 December 2023

Largest investment	Sector	% Assets	Country
SPAIN 3.15% 04/33	Government	7,02%	SPAIN
BTPS 2.5% 12/32 10Y	Government	6,26%	ITALY
OAT 1.25% 05/34	Government	6,0%	FRANCE
EIB 0.25% 01/32 EARN	Government	5,68%	SUPRANATIONAL
DBR 0% 08/31 G	Government	4,57%	GERMANY
SLOREP 3.625% 03/33 RS91	Government	2,96%	SLOVENIA
IMGP EUROPEAN SUB BDS I S EUR	Financials	2,56%	LUXEMBOURG
DGELN 2.5% 03/32 EMTN	Consumer Staples	2,12%	UNITED KINGDOM
EDF 4.25% 01/32 EMTN	Utilities	2,06%	FRANCE
UNANA 3.25% 02/31 EMTN	Consumer Staples	1,99%	NETHERLANDS
RTEFRA 3.5% 12/31 EMTN	Utilities	1,96%	FRANCE
ENFP 0.5% 02/30	Industrials	1,89%	FRANCE
ROSW 3.204% 08/29	Health Care	1,4%	NETHERLANDS
ULFP 4.125% 12/30 EMTN	Financials	1,4%	FRANCE
HKINTL % 11/26 GMTN	Government	1,24%	HONG KONG

Asset allocation describes the share of investments in specific assets.



What was the proportion of sustainability-related investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● *What was the asset allocation?*

As at 31 December 2023:

100% of the Sub-Fund's assets were invested in #1 Aligned with E/S characteristics.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

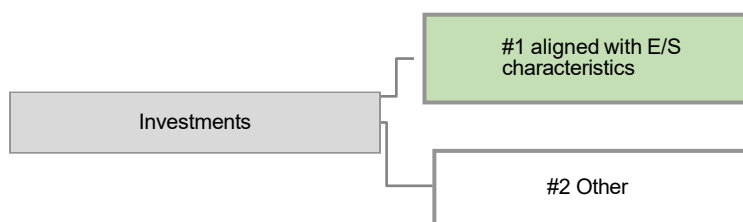
Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

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.

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.

0% of the Sub-Fund’s assets were invested in #2 Other.



#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.

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

As at 31 December 2023, the Sub-fund’s investments were made in the following economic sectors:

Sectors	Expo % PTF
Government	65,91%
Financials	32,51%
Utilities	9,26%
Industrials	8,08%
Consumer Staples	4,11%
Consumer Discretionary	3,13%
Health Care	1,4%
Cash & Others	-24,41%



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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

Yes

In fossil gas

In nuclear energy

No

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of socially sustainable investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

“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. These include cash, money market instruments or similar instruments, units of collective investment schemes as well as derivatives that have been included in the portfolio in order to manage it efficiently and to protect its assets and liabilities.

These investments do not follow minimum environmental and social safeguards.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do no significant harm to any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



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

The Sub-Manager believes that issuer engagement as a debt holder tends to be more indirect when compared to that of an equity owner. While an equity owner can ultimately vote (and accordingly replace) the members of a portfolio company's board of directors, the opportunities to actively engage as a fixed income investor tend to occur around events such as new debt issuances and corporate restructurings. In such cases, depending on the size of the position held by the Sub-fund relative to the total class of debt, the Sub-Manager may be able to exert some degree of influence over an issuer, particularly with respect to governance and reporting issues but also more broadly environmental and social issues as appropriate. The Sub-Manager's active approach to fixed income investing generally includes frequent interaction with company management, as it seeks to keep an open line of communication with respect to actions that could negatively impact the value of the investment made by the Sub-fund. While the Sub-Manager does not always agree with the policies implemented by an issuer's management, it believes that remaining active and engaged will typically result in more constructive, long-term relationships surrounding topical issues, including ESG concerns.

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



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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable as a reference benchmark has not been selected by the Sub-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 applicable as a reference benchmark has not been selected by the Sub-fund.
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable as a reference benchmark has not been selected by the Sub-fund.
- ***How did this financial product perform compared with the broad market index?***
Not applicable as a reference benchmark has not been selected by the Sub-fund.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: iMGP - EUROPEAN CORPORATE BONDS Legal entity identifier: 549300F1JNLOTH0MCP84

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments 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

It made **sustainable investments with a social objective:** ___%

No

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

with an environmental objective in economic activities that 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 promoted E/S characteristics, but **did not make any sustainable investments**

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 laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

The Sub-fund promotes environmental and/or social characteristics by integrating sustainability risk considerations into the investment decision making process as well as by investing in companies that have a reduced or negligible ESG risk and a good ESG Quality Score while excluding certain companies and sectors because they are not compatible with the Sub-Manager's view on sustainable development.

Sustainability and the management of any activity according to the best practices of "good governance" are in fact essential factors for the creation of value in the short term but even more so in the medium to long term. A focus on the sustainability of companies

can affect their ability to create long-term value for investors and stakeholders; therefore, the Sub-Manager considers ESG integration an important tool to improve the risk/return profile of investments.

By adopting this approach, the Sub-Manager believes that it will ultimately help promote environmental and social change towards a more sustainable economy. However, it is not currently possible to determine at this stage whether the promotion of environmental and/or social characteristics promoted by the Sub-fund has led to significant results.

Indeed, due to missing well-defined standards and to the existence of different approaches towards sustainable practices, ESG data is intrinsically based on a qualitative and discretionary assessment, which may cause the data to be inaccurate. Elements of subjectivity are part of the collection and interpretation of ESG data and this could contribute to making the comparison between ESG integrated strategies difficult. Investors should be aware of the fact that evaluation they may do on some types of ESG factors may be consistently different from the approach selected by the Sub-Manager.

● ***How did the sustainability indicators perform?***

The Sub-fund seeks to achieve a weighted ESG average score, as measured by the Sub-Manager methodology equal or higher than 70 on a scale from 0 to 100.

As at 31 December 2023, based on the Sub-Manager methodology, the weighted ESG average score is 72.7.

In addition to that, investing in worst-in-class issuers is not allowed and a limit of maximum 10% exposure has been set both for laggard issuers (i.e. with an ESG score below 40/100 according to the Sub-Manager methodology) and not rated issuers.

As at 30 December 2023, based on the Sub-Manager methodology:

- The Sub-fund had 4.1% exposure to laggard issuers
- The Sub-fund had 0.0% exposure to not rated issuers

● ***...and compared to previous periods?***

As at 31 December 2022, based on the Sub-Manager methodology, the weighted ESG average score is 76.4.

In addition to that, investing in worst-in-class issuers is not allowed and a limit of maximum 10% exposure has been set both for laggard issuers (i.e. with an ESG score below 40/100 according to the Sub-Manager methodology) and not rated issuers.

As at 30 December 2022, based on the Sub-Manager methodology:

- The Sub-fund had 0% exposure to laggard issuers
- The Sub-fund had 8.8% exposure to not rated issuers

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

How were the indicators for adverse impacts on sustainability factors taken into account?

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 Union criteria.

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

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

The Sub-fund considers the principal adverse impacts (“PAI”) of its investment decisions on the below sustainability indicators:

1. Carbon Footprint:

In 2023, the Carbon Footprint was on average 55.2 TC02 Emission/mIn\$ Sales.

2. Exposure to companies activities in the fossil fuel sector:

In 2023, 11% of the portfolio on average had involvement in fossil fuels. Fossil Fuel Involvement measures the percentage of revenue that companies derive from thermal coal extraction, coal-based power generation, oil & gas production, oil & gas-based power generation, and oil & gas-related products and services. If this percentage is positive for a company, the total weight of exposure to this company is taken into account in the measure, even if the percentage of revenue is small.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

3. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons):

In 2023, 0% of the Sub-Fund's assets were exposed to controversial weapons.

4. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises:

In 2023, 0% of the Sub-Fund's assets were exposed to companies which are in violation of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises.

Consideration of PAI is embedded in the investment decision making process through the exclusion policy implemented by the Sub-Manager and the analysis of the ESG scores as explained above.

While the ability to currently meaningfully assess these impacts may be limited by an absence or limited availability and quality of information, the Sub-Manager will continue to further develop these processes to gather, when available, information and data on PAI of their investments.

What were the top investments of this financial product?



The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is as at 31 December 2023

Largest investment	Sector	% Assets	Country
ISPIM 1.75% 07/29 EMTN	Financials	4,31%	ITALY
CARLB 0.875% 07/29 EMTN	Consumer Staples	4,19%	DENMARK
STLA 4.375% 03/30 EMTN	Consumer	4,09%	NETHERLANDS
SABSM VAR 06/29 EMTN	Discretionary	4,05%	SPAIN
HSBC VAR 03/28 EMTN	Financials	4,03%	UNITED KINGDOM
FREGR 5% 11/29 EMTN	Financials	4,02%	GERMANY
ENIIM 3.625% 01/29	Health Care	4,02%	GERMANY
CMZB VAR 03/28 EMTN	Energy	3,98%	ITALY
ORANOF 2.75% 03/28 EMTN	Financials	3,97%	GERMANY
ELOFR 3.25% 07/27 EMTN	Materials	3,72%	FRANCE
BNP VAR 07/28 EMTN	Consumer Staples	3,69%	FRANCE
DB 1.625% 01/27 EMTN	Financials	3,69%	FRANCE
	Financials	3,58%	GERMANY

What was the proportion of sustainability-related investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



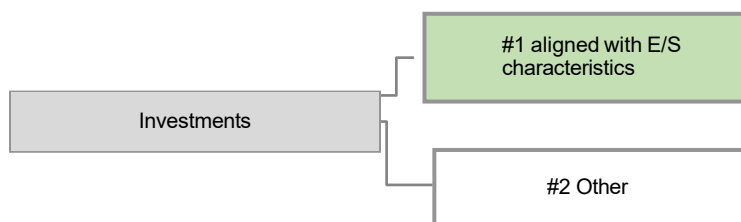
● *What was the asset allocation?*

As at 31 December 2023:

97% of the Sub-Fund's assets were invested in #1 Aligned with E/S characteristics.

Asset allocation describes the share of investments in specific assets.

3% of the Sub-Fund's assets were invested in #2 Other.



#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.

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

As at 31 December 2023, the Sub-fund's investments were made in the following economic sectors:

Sectors	Expo %
Financials	45,63%
Industrials	8,91%
Consumer Staples	8,65%
Consumer Discretionary	7,65%
Health Care	7,33%
Energy	6,15%
Utilities	5,49%
Materials	3,72%
Communications	3,41%
Cash & Others	3,05%



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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

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

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.

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.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

Yes

In fossil gas In nuclear energy

No

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of socially sustainable investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

“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. These include certain securities, as explained below, cash, money market instruments or similar instruments as well as derivatives that have been included in the portfolio in order to manage it efficiently and to protect its assets and liabilities.

Securities included in this category present an ESG score below 40/100 (according to the Sub-Manager methodology) or do not have an ESG rating.

For securities included in “Other”, minimum environmental and social safeguards apply. Corporate issuers need to be compliant with the UNGC principles or OECD Guidelines for Multinational Enterprises and not be involved in very severe

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do no significant harm to any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

controversies regarding environmental, social or governance issues or socially controversial activities.



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

The Sub-Manager believes that issuer engagement as a debt holder tends to be more indirect when compared to that of an equity owner. While an equity owner can ultimately vote (and accordingly replace) the members of a portfolio company's board of directors, the opportunities to actively engage as a fixed income investor tend to occur around events such as new debt issuances and corporate restructurings. In such cases, depending on the size of the position held by the Sub-fund relative to the total class of debt, the Sub-Manager may be able to exert some degree of influence over an issuer, particularly with respect to governance and reporting issues but also more broadly environmental and social issues as appropriate. The Sub-Manager's active approach to fixed income investing generally includes frequent interaction with company management, as it seeks to keep an open line of communication with respect to actions that could negatively impact the value of the investment made by the Sub-fund. While the Sub-Manager does not always agree with the policies implemented by an issuer's management, it believes that remaining active and engaged will typically result in more constructive, long-term relationships surrounding topical issues, including ESG concerns.



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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable as a reference benchmark has not been selected by the Sub-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 applicable as a reference benchmark has not been selected by the Sub-fund.
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable as a reference benchmark has not been selected by the Sub-fund.
- ***How did this financial product perform compared with the broad market index?***
Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: iMGP - EUROPEAN SUBORDINATED BONDS
 Legal entity identifier: 5493009WNONMHMH5OP67

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

●● <input type="checkbox"/> Yes	●○ <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> 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 <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

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 laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

The Sub-fund promotes environmental and/or social characteristics by integrating sustainability risk considerations into the investment decision making process as well as by investing in companies that have a reduced or negligible ESG risk and a good ESG Quality Score while excluding certain companies and sectors because they are not compatible with the Sub-Manager’s view on sustainable development.

Sustainability and the management of any activity according to the best practices of “good governance” are in fact essential factors for the creation of value in the short term

but even more so in the medium to long term. A focus on the sustainability of companies can affect their ability to create long-term value for investors and stakeholders; therefore, the Sub-Manager considers ESG integration an important tool to improve the risk/return profile of investments.

By adopting this approach, the Sub-Manager believes that it will ultimately help promote environmental and social change towards a more sustainable economy. However, it is not currently possible to determine at this stage whether the promotion of environmental and/or social characteristics promoted by the Sub-fund has led to significant results.

Indeed, due to missing well-defined standards and to the existence of different approaches towards sustainable practices, ESG data is intrinsically based on a qualitative and discretionary assessment, which may cause the data to be inaccurate. Elements of subjectivity are part of the collection and interpretation of ESG data and this could contribute to making the comparison between ESG integrated strategies difficult. Investors should be aware of the fact that evaluation they may do on some types of ESG factors may be consistently different from the approach selected by the Sub-Manager.

● ***How did the sustainability indicators perform?***

The Sub-fund seeks to achieve a weighted ESG average score, as measured by the Sub-Manager methodology equal or higher than 70 on a scale from 0 to 100.

As at 31 December 2023, based on the Sub-Manager methodology, the weighted ESG average score is 75.3.

In addition to that, investing in worst-in-class issuers is not allowed and a limit of maximum 10% exposure has been set both for laggard issuers (i.e. with an ESG score below 40/100 according to the Sub-Manager methodology) and not rated issuers.

As at 31 December 2023, based on the Sub-Manager methodology:

- The Sub-fund had 0.0% exposure to laggard issuers
- The Sub-fund had 4.2% exposure to not rated issuers

● ***...and compared to previous periods?***

As at 31 December 2022, based on the Sub-Manager methodology, the weighted ESG average score is 73.5.

In addition to that, investing in worst-in-class issuers is not allowed and a limit of maximum 10% exposure has been set both for laggard issuers (i.e. with an ESG score below 40/100 according to the Sub-Manager methodology) and not rated issuers.

As at 31 December 2022, based on the Sub-Manager methodology:

- The Sub-fund had 1.8% exposure to laggard issuers
- The Sub-fund had 8.6% exposure to not rated issuers

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

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 Union criteria.

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

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

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

The Sub-fund considers the principal adverse impacts (“PAI”) of its investment decisions on the below sustainability indicators:

1. Carbon Footprint:

In 2023, the Carbon Footprint was on average 31.7 TC02 Emission/mln\$ Sales.

2. Exposure to companies activities in the fossil fuel sector:

In 2023 on average, 8.8% of the portfolio had involvement in fossil fuels. Fossil Fuel Involvement measures the percentage of revenue that companies derive from thermal coal extraction, coal-based power generation, oil & gas production, oil & gas-based power generation, and oil & gas-related products and services. If this percentage is positive for a company, the total weight of exposure to this company is taken into account in the measure, even if the percentage of revenue is small.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

3. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons):

In 2023, 0% of the Sub-Fund's assets were exposed to controversial weapons.

4. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises:

In 2023, 0% of the Sub-Fund's assets were exposed to UN Global Compact principles risk.

Consideration of PAI is embedded in the investment decision making process through the exclusion policy implemented by the Sub-Manager and the analysis of the ESG scores as explained above.

While the ability to currently meaningfully assess these impacts may be limited by an absence or limited availability and quality of information, the Sub-Manager will continue to further develop these processes to gather, when available, information and data on PAI of their investments.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is as at 31 December 2023

Largest investment	Sector	% Assets	Country
USIM VAR PERP(5.75%)	Financials	2,33%	ITALY
UCGIM VAR 02/29 EMTN	Financials	1,96%	ITALY
BNP 1.625% 07/31 EMTN	Financials	1,95%	FRANCE
AVLN VAR 7/44(3.875%)	Financials	1,9%	UNITED KINGDOM
BKO 2.2% 12/24	Government	1,87%	GERMANY
ISPIM VAR 02/34 EMTN	Financials	1,8%	ITALY
ACAFP 2% 03/29 EMTN	Financials	1,77%	FRANCE
BPEIM VAR 01/33 EMTN	Financials	1,77%	ITALY
CABKSM VAR 02/33 EMTN	Financials	1,67%	SPAIN
BPCEGP VAR 06/33 EMTN	Financials	1,64%	FRANCE
BBVASM VAR PERP	Financials	1,64%	SPAIN
ERSTBK VAR PERP	Financials	1,63%	AUSTRIA
EDPPL VAR 04/83 EMTN	Utilities	1,62%	PORTUGAL
BPCEGP VAR 01/35 EMTN	Financials	1,62%	FRANCE
ENELIM VAR PERP EMTN	Utilities	1,62%	ITALY



What was the proportion of sustainability-related investments?

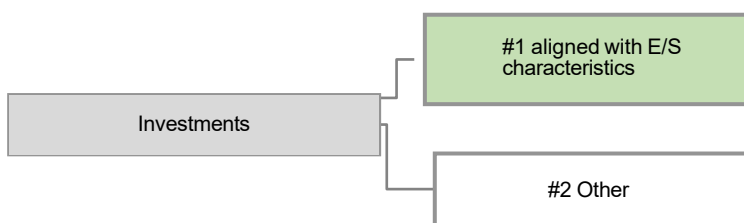
Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● *What was the asset allocation?*

As at 31 December 2023:

96.6% of the Sub-Fund's assets were invested in #1 Aligned with E/S characteristics.

3.4% of the Sub-Fund's assets were invested in #2 Other.



#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.

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

As at 31 December 2023, the Sub-fund's investments were made in the following economic sectors:

Sectors	Expo % PTF
Financials	80,74%
Utilities	5,71%
Energy	3,96%
Communications	2,25%
Industrials	2,06%
Government	1,87%
Cash & Others	3,42%

Asset allocation describes the share of investments in specific assets.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

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

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.



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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● *Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?*

- Yes
 - In fossil gas
 - In nuclear energy
- No

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● *How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?*

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of socially sustainable investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.




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

“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. These include certain securities, as explained below, cash,

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do no significant harm to any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

money market instruments or similar instruments as well as derivatives that have been included in the portfolio in order to manage it efficiently and to protect its assets and liabilities.

Securities included in this category present an ESG score below 40/100 (according to the Sub-Manager methodology) or do not have an ESG rating.

For securities included in “Other”, minimum environmental and social safeguards apply. Corporate issuers need to be compliant with the UNGC principles or OECD Guidelines for Multinational Enterprises and not be involved in very severe controversies regarding environmental, social or governance issues or socially controversial activities.



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

The Sub-Manager believes that issuer engagement as a debt holder tends to be more indirect when compared to that of an equity owner. While an equity owner can ultimately vote (and accordingly replace) the members of a portfolio company’s board of directors, the opportunities to actively engage as a fixed income investor tend to occur around events such as new debt issuances and corporate restructurings. In such cases, depending on the size of the position held by the Sub-fund relative to the total class of debt, the Sub-Manager may be able to exert some degree of influence over an issuer, particularly with respect to governance and reporting issues but also more broadly environmental and social issues as appropriate. The Sub-Manager’s active approach to fixed income investing generally includes frequent interaction with company management, as it seeks to keep an open line of communication with respect to actions that could negatively impact the value of the investment made by the Sub-fund. While the Sub-Manager does not always agree with the policies implemented by an issuer’s management, it believes that remaining active and engaged will typically result in more constructive, long-term relationships surrounding topical issues, including ESG concerns.



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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

Not applicable as a reference benchmark has not been selected by the Sub-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 applicable as a reference benchmark has not been selected by the Sub-fund.

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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: iMGP - GLOBAL CONCENTRATED EQUITY
 Legal entity identifier: 5493000B3NSRTXHRKR38

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> 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 <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

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 laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

The Sub-fund promotes environmental and/or social characteristics by integrating sustainability risk considerations into the investment decision making process as well as by investing in assets with good environmental, social and governance ratings while excluding certain companies because of their involvement in controversial products and services.

The Sub-Manager integrates ESG considerations in their investment process which is focused on quality-specially, sustainable earnings over an economic cycle-and risk

mitigation-modelling downside risk as much as upside returns and demanding a spread between value and price. As a result, the Sub-Manager believes this creates portfolios of sustainable businesses with compelling carbon and ESG risk scores. The Sub-Manager considers that buying high quality companies at compelling valuations is foundational to long-term investment success.

By adopting this approach, the Sub-Manager believes that it will ultimately help promote environmental and social change towards a more sustainable economy. However, it is not currently possible to determine at this stage whether the promotion of environmental and/or social characteristics promoted by the Sub-fund has led to significant results.

Indeed, due to missing well-defined standards and to the existence of different approaches towards sustainable practices, ESG data is intrinsically based on a qualitative and discretionary assessment, which may cause the data to be inaccurate. Elements of subjectivity are part of the collection and interpretation of ESG data and this could contribute to making the comparison between ESG integrated strategies difficult. Investors should be aware of the fact that evaluation they may do on some types of ESG factors may be consistently different from the approach selected by the Sub-Manager.

● ***How did the sustainability indicators perform?***

The Sub-Manager seeks to achieve a portfolio Carbon Risk Score as measured by the Sub-Manager methodology lower than 10 on a scale from 0 (negligible) to 50 and above (severe).

As at 30 December 2023, the Carbon Risk score was 6.1.

The Carbon Risk rating quantifies the company's exposure and management of material carbon issues in its own operations as well as its products and services. At each value chain stage, a company's vulnerability to carbon risks is assessed. This is followed by an assessment of how much of this risk is manageable as opposed to systemic, with a final step of evaluating the degree to which management policies are already in place.

● ***...and compared to previous periods?***

As at 30 December 2022, the Carbon Risk score was 6.2.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

— — How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

— — Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

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 Union criteria.

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

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

The Sub-fund considers the principal adverse impacts (“PAI”) of its investment decisions on the below sustainability indicators:

1. Carbon Footprint:

In 2023, the average Carbon Footprint was 50.4 T CO₂ Emission/mln\$ Sales.

2. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons):

In 2023, 0% of the Sub-Fund’s assets were exposed to controversial weapons.

Consideration of PAI is embedded in the investment decision making process through the exclusion policy implemented by the Sub-Manager and the analysis of the ESG scores as explained above.

While the ability to currently meaningfully assess these impacts may be limited by an absence or limited availability and quality of information, the Sub-Manager will continue to further develop these processes to gather, when available, information and data on PAI of their investments.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is as at 31 December 2023

Largest investment	Sector	% Assets	Country
SAMSUNG ELECT-GDR	Technology	6,74%	KOREA
BROOKFIELD CORP	Financials	6,12%	CANADA
COMCAST CORP-CLASS A	Communications	5,66%	USA
CENTENE CORP	Health Care	4,4%	USA
ASSA ABLOY AB-B	Industrials	4,07%	SWEDEN
SMITH & NEPHEW PLC	Health Care	4,03%	UNITED KINGDOM
HEINEKEN HOLDING NV	Consumer Staples	3,94%	NETHERLANDS
FISERV INC	Technology	3,92%	USA
CVS HEALTH CORP	Health Care	3,8%	USA
CANADIAN PACIFIC KANSAS CITY USD	Industrials	3,76%	CANADA



What was the proportion of sustainability-related investments?

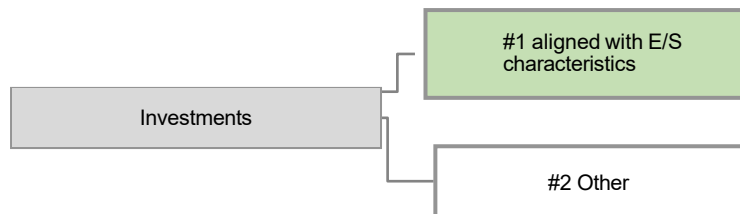
Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● *What was the asset allocation?*

As at 31 December 2023:

98.3% of the Sub-Fund's assets were invested in #1 Aligned with E/S characteristics.

1.7% of the Sub-Fund's assets were invested in #2 Other.



#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.

Asset allocation describes the share of investments in specific assets.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

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

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.

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.

#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.

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

As at 31 December 2023, the Sub-fund’s investments were made in the following economic sectors:

Sectors	Expo % PTF
Technology	20,93%
Health Care	18,36%
Industrials	16,28%
Financials	14,71%
Communications	12,69%
Consumer Staples	8,61%
Consumer Discretionary	3,59%
Real Estate	3,16%



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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes
 - In fossil gas
 - In nuclear energy
- No

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

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do no significant harm to any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of socially sustainable investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

“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. These include cash, money market instruments or similar instruments as well as derivatives that have been included in the portfolio in order to manage it efficiently and to protect its assets and liabilities.

These investments do not follow minimum environmental and social safeguards.



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

Joint Engagement Initiatives

- Endorsed the UNPRI Spring Initiative, a TNFD-aligned initiative
- UNPRI Railway agreement

Engagement Example: MillerKnoll

On April 19, 2023, a video went viral (over 24 million views within 2 days) of MLKN CEO Andi Owens’ comment to employees to ‘leave Pity City’ after some asked about staying motivated if employees did not receive bonuses this year. The average MLKN employee receives \$45,000 salary. CEO Andi Owen received a \$1.1 million salary with a \$3.9 million in stock awards and other compensation for fiscal year ending May 2022, according to most recent MLKN proxy statement. The compensation received by MLKN CEO in 2022 is in-line with its peer group. After the viral video, CEO Andi Owen sent an email to staff stating, “I feel terrible that my rallying cry seemed insensitive...What I’d hoped would energize the team to meet a challenge we’ve met many times before



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

landed in a way that I did not intend and for that I am sorry.” MLKN has not yet decided on bonus payouts for staff, including its CEO, as its fiscal year ends in May.

Sub-Manager(Scharf Investments) Engagement: In response to remarks MLKN CEO Andi Owen made as a part of an online meeting with workers, Scharf Investments engaged MLKN over the topic of compensation. On April 27, 2023, President and Investment Committee Chairman, Brian Krawez, and Senior Research Associate, Grace Menk, sat down with MLKN CFO, Jeffrey Stutz, and Vice President of Investor Relations, Carola Mengolini, to discuss the circumstances surrounding the CEO’s remarks and underlying compensation plans. We learned that Andi has been doing smaller group fireside chats within the company after the video went viral. Managers within the company are also talking to their employees to gauge morale. Scharf Investments engaged with the company on this issue and felt that outreach within the organization was a positive step in the right direction to reengaging employees.

2023 Company Engagement Summary

Company Name	Type	Topic	Date of Engagement	Response or follow-up
U.S. Railway Industry	UNPRI Collaboration	Sick Leave	1/20/2023	
MillerKnoll	Individual	Controversy - Social	5/1/2023	Quarterly engagement
Lockheed Martin	Individual	Controversy - Social	10/9/2023	Followed up, no response.
Samsung	Individual	Controversy - Governance	10/9/2023	Followed up, no response.
U-Haul	Individual	Carbon Emissions	10/9/2023	



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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

- **How does the reference benchmark differ from a broad market index?**
Not applicable as a reference benchmark has not been selected by the Sub-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 applicable as a reference benchmark has not been selected by the Sub-fund.
- **How did this financial product perform compared with the reference benchmark?**
Not applicable as a reference benchmark has not been selected by the Sub-fund.
- **How did this financial product perform compared with the broad market index?**
Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: iMGP - GLOBAL DIVERSIFIED INCOME Legal entity identifier: 5493000EQZSDQB45FQ35

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments 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

It made **sustainable investments with a social objective:** ___%

No

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

with an environmental objective in economic activities that 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 promoted E/S characteristics, but **did not make any sustainable investments**

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 laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

The Sub-fund promotes environmental and/or social characteristics by integrating sustainability risk considerations into the investment decision making process as well as by investing in companies that have a reduced or negligible ESG risk and a good ESG Quality Score while excluding certain companies and sectors because they are not compatible with the Sub-Manager's view on sustainable development.

The Sub-Manager believes that responsible investment practices incorporating an assessment of ESG factors adds sustainable value for the Sub-fund's investors by mitigating risk and positively influencing long- term financial performance.

By adopting this approach, the Sub-Manager believes that it will ultimately help promote environmental and social change towards a more sustainable economy. However, it is not currently possible to determine at this stage whether the promotion of environmental and/or social characteristics promoted by the Sub-fund has led to significant results.

Indeed, due to missing well-defined standards and to the existence of different approaches towards sustainable practices, ESG data is intrinsically based on a qualitative and discretionary assessment, which may cause the data to be inaccurate. Elements of subjectivity are part of the collection and interpretation of ESG data and this could contribute to making the comparison between ESG integrated strategies difficult. Investors should be aware of the fact that evaluation they may do on some types of ESG factors may be consistently different from the approach selected by the Sub-Manager.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● ***How did the sustainability indicators perform?***

The Sub-fund seeks to achieve an ESG Quality Score, as measured by the Sub-Manager methodology, in the first tercile of the score range (i.e. at least equal to 6.67 on a range from 0 to 10).

In 2023, the ESG Quality Score of the portfolio based on the Sub-Manager's data provider report was 6.9 out of 10. The portfolio ESG Quality Score score is a compounded score adjusted by industry, momentum and overall rating distribution.

● ***...and compared to previous periods?***

In 2022, the ESG Quality Score of the portfolio based on the Sub-Manager's data provider report was 7.7 out of 10. The portfolio ESG Quality Score score is a compounded score adjusted by industry, momentum and overall rating distribution.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

— ***Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:***

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 Union criteria.

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

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

The Sub-fund considers the principal adverse impacts (“PAI”) of its investment decisions on the below sustainability indicators:

1. Carbon Footprint:

In 2023, the Carbon Footprint was on average 40.2 T CO₂ Emission/mln\$ Sales.

2. Exposure to companies active in the fossil fuel sector:

In 2023 on average, 2% of the portfolio’s weight had involvement in fossil fuels. At the end of 2022, one company in the Utilities sector and one in the Industrials sector are generating this exposure. Fossil Fuel Involvement measures the percentage of revenue that companies derive from thermal coal extraction, coal-based power generation, oil & gas production, oil & gas-based power generation, and oil & gas-related products and services. If this percentage is positive for a company, the total weight of exposure to this company is taken into account in the measure, even if the percentage of revenue is small.

3. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons):

In 2023, 0% of the Sub-Fund’s assets were exposed to controversial weapons.

4. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises:

In 2023, 0% of the Sub-Fund’s assets were exposed to companies which are in violation of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises.

Consideration of PAI is embedded in the investment decision making process through the exclusion policy implemented by the Sub-Manager and the analysis of the ESG scores as explained above.

While the ability to currently meaningfully assess these impacts may be limited by an absence or limited availability and quality of information, the Sub-Manager will continue to further develop these processes to gather, when available, information and data on PAI of their investments.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is as at 31 December 2023

Largest investment	Sector	% Assets	Country
US TSY 3.875% 08/33	Government	6,72%	USA
TBIP USA 18/04/24	Government	6,51%	USA
COE 3.625% 01/28	Government	4,97%	SUPRANATIONAL
IADB 1.125% 07/28	Government	4,4%	SUPRANATIONAL
CASH EUR	Cash & Others	3,78%	Cash & Others
EIB 3.875% 03/28	Government	3,33%	SUPRANATIONAL
TBIP USA 25/01/24	Government	3,3%	USA
X SPXEW DR 1C ETF(LSE)	Other	3,24%	IRELAND
IMGP STABLE RETURN R USD	Cash & Others	2,87%	LUXEMBOURG
ISHARES PHYSICAL GOLD ETC (USD)	Cash & Others	2,66%	IRELAND
ITALY 1.25% 02/26	Government	2,46%	ITALY
NKE 2.4% 03/25	Consumer	1,94%	USA
DE 5.15% 09/33 I	Discretionary	1,77%	USA
INTC 5.2% 02/33	Industrials	1,76%	USA
	Technology		

Asset allocation describes the share of investments in specific assets.



What was the proportion of sustainability-related investments?

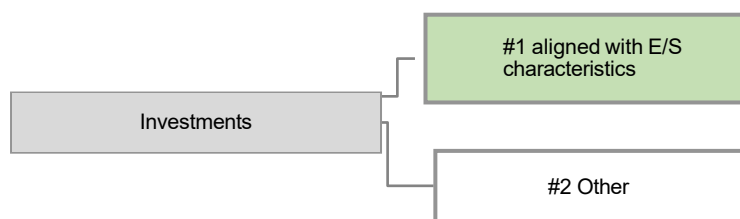
Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● What was the asset allocation?

As at 31 December 2023:

100% of the Sub-Fund's assets were invested in #1 Aligned with E/S characteristics.

0% of the Sub-Fund's assets were invested in #2 Other.



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.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

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

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.

#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.

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

As at 31 December 2023, the Sub-fund’s investments were made in the following economic sectors:

Sectors	Expo% (PTF)
Materials	2,79%
Communications	2,85%
Financials	2,91%
Industrials	3,0%
Consumer Discretionary	3,2%
Consumer Staples	4,98%
Health Care	6,81%
Technology	9,11%
Other	64,35%



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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**



Yes



In fossil gas



In nuclear energy



No

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of socially sustainable investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

“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. These include cash, money market instruments or similar instruments, units in collective investment schemes as well as derivatives that have been included in the portfolio in order to manage it efficiently, to protect its assets and liabilities and for investment purposes.

These investments do not follow minimum environmental and social safeguards.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do no significant harm to any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



are

sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



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

As part of its strategy, the Sub-Manager may engage in dialogue with companies about ESG-related disclosures to better understand how potential ESG risks and opportunities are managed, among issues. While the Sub-manager does not take an activist position, the investment team may engage with company management in conversations about ESG-related disclosures to help the companies further enhance their knowledge of ESG risks and take action to reduce their environmental and social impacts.

In addition, the Sub-Manager actively monitors voting opportunities at its companies for potential governance and other ESG risks and while it has the ability to vote proxy, it hardly does it as it is uncommon within this space.

The Sub-Manager has chosen to delegate its shareholder engagement to ISS Governance, which manages and executes votes. However, the procedure allows the Sub-Manager to modify ISS votes; the final decision rests solely with the Sub-Manager.

In 2023, the Sub-Manager participated in 24 corporate actions for the Fund and another compartment of iMGP. Its votes were in agreement with management recommendations 77% of the time. Nevertheless, on some occasions, the Sub-Manager voted against management. For example, it voted against numerous proposals from Amazon, Alphabet, Microsoft, or Coca-Cola at their respective annual general meetings on issues such as tax transparency reports, climate lobbying, gender/racial pay gaps, climate change strategy, civil rights audits, tax transparency reports, among others.

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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable as a reference benchmark has not been selected by the Sub-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 applicable as a reference benchmark has not been selected by the Sub-fund.
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable as a reference benchmark has not been selected by the Sub-fund.
- ***How did this financial product perform compared with the broad market index?***
Not applicable as a reference benchmark has not been selected by the Sub-fund.

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



ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: iMGP - JAPAN OPPORTUNITIES Legal entity identifier: 5493000GULN3XEIXOZ68

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments 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

It made **sustainable investments with a social objective**: ___%

No

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

with an environmental objective in economic activities that 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 promoted E/S characteristics, but **did not make any sustainable investments**

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 laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

The Sub-fund promotes environmental and/or social characteristics by integrating sustainability risk considerations into the investment decision making process as well as by investing in companies that have a reduced or negligible ESG risk and a good ESG Quality Score while excluding certain companies and sectors because they are not compatible with the Sub-Manager's view on sustainable development.

The Sub-Manager believes that companies which take account of ESG factors in their own strategies and operating models have a greater likelihood of obtaining sustainable profits over time, and thus of increasing their value, both in economic and financial terms.

By adopting this approach, the Sub-Manager believes that it will ultimately help promote environmental and social change towards a more sustainable economy. However, it is not currently possible to determine at this stage whether the promotion of environmental and/or social characteristics promoted by the Sub-fund has led to significant results.

Indeed, due to missing well-defined standards and to the existence of different approaches towards sustainable practices, ESG data is intrinsically based on a qualitative and discretionary assessment, which may cause the data to be inaccurate. Elements of subjectivity are part of the collection and interpretation of ESG data and this could contribute to making the comparison between ESG integrated strategies difficult. Investors should be aware of the fact that evaluation they may do on some types of ESG factors may be consistently different from the approach selected by the Sub-Manager.

● ***How did the sustainability indicators perform?***

The Sub-fund seeks to achieve an ESG Score, as measured by the Sub-Manager methodology, higher than that of its investment universe (known as “ESG Score Integration”).

In 2023, the ESG Score of the portfolio was 7.4. The ESG score of the Topix index was 7.0.

The Sub-Manager has integrated procedures to measure the carbon dioxide (CO₂) emissions generated by issuers, in order to build a portfolio with a carbon footprint lower than that of its investment universe. During the period under review, carbon footprint of the Sub-fund was 41.9 TC02 Emission/mln\$ Sales whereas that of the Topix index is 89.3 TC02 Emission/mln\$ Sales.

● ***...and compared to previous periods?***

In 2022, the ESG Score of the portfolio was 6.8. The ESG score of the Topix index was 6.7.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

— — Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

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 Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union 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 Sub-fund considers the principal adverse impacts (“PAI”) of its investment decisions on the below sustainability indicators:

1. Carbon Footprint:

In 2023, the Carbon Footprint was on average 41.9 TC02 Emission/mln\$ Sales whereas that of the Topix index was 89.3 TC02 Emission/mln\$ Sales.

2. Exposure to companies active in the fossil fuel sector:

In 2023, 0.1% of the portfolio’s weight had on average involvement in fossil fuels. At the end of 2023, no company in the portfolio had any exposure. Fossil Fuel Involvement measures the percentage of revenue that companies derive from thermal coal extraction, coal-based power generation, oil & gas production, oil & gas-based power generation, and oil & gas-related products and services. If this percentage is positive for a company, the total weight of exposure to this company is taken into account in the measure, even if the percentage of revenue is small.

3. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons):

In 2023, 0% of the Sub-Fund’s assets were exposed to controversial weapons.

4. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises:

In 2023, 0% of the Sub-Fund’s assets were exposed to companies which are in violation of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Consideration of PAI is embedded in the investment decision making process through the exclusion policy implemented by the Sub-Manager and the analysis of the ESG scores as explained above.

While the ability to currently meaningfully assess these impacts may be limited by an absence or limited availability and quality of information, the Sub-Manager will continue to further develop these processes to gather, when available, information and data on PAI of their investments.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is as at 31 December 2023

Largest investment	Sector	% Assets	Country
SONY GROUP CORP	Technology	6,34%	JAPAN
TOYOTA MOTOR CORP	Consumer Discretionary	4,9%	JAPAN
LY CORP	Communications	4,73%	JAPAN
ZOZO INC	Consumer Discretionary	4,5%	JAPAN
KYOCERA CORP	Technology	3,89%	JAPAN
KDDI CORP	Communications	3,56%	JAPAN
MIZUHO FINANCIAL GROUP INC	Financials	3,26%	JAPAN
EAST JAPAN RAILWAY	Industrials	3,02%	JAPAN
BRIDGESTONE	Consumer Discretionary	2,96%	JAPAN
KAMIGUMI CO LTD	Industrials	2,73%	JAPAN
SUNTORY BEVERAGE & FOOD LTD	Consumer Staples	2,67%	JAPAN
SG HOLDINGS LTD	Industrials	2,53%	JAPAN
NINTENDO CO LTD	Technology	2,49%	JAPAN
NICHIREI CORP	Consumer Staples	2,41%	JAPAN



What was the proportion of sustainability-related investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

Asset allocation describes the share of investments in specific assets.

● *What was the asset allocation?*

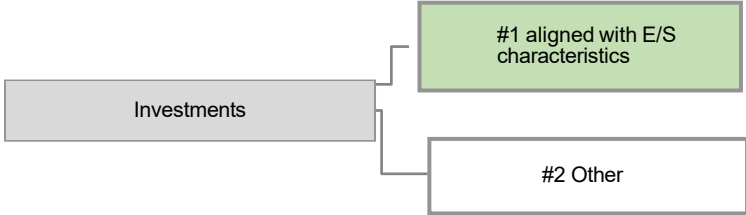
As at 31 December 2023:

95.1% of the Sub-Fund's assets were invested in #1 Aligned with E/S characteristics.

4.9% of the Sub-Fund's assets were invested in #2 Other.

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.



#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.

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

As at 31 December 2023, the Sub-fund’s investments were made in the following economic sectors:

Sectors	Expo % PTF
Technology	23,16%
Industrials	17,98%
Consumer Discretionary	17,86%
Consumer Staples	11,34%
Financials	10,23%
Communications	8,37%
Materials	3,51%
Health Care	2,65%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

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

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.



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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do no significant harm to any EU Taxonomy objective –

Yes
 In fossil gas In nuclear energy
 No

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of socially sustainable investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

“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. These include cash, money market instruments or similar instruments as well as derivatives that have been included in the portfolio in order to manage it efficiently and to protect its assets and liabilities.

These investments do not follow minimum environmental and social safeguards.



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

see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

Overview of engagement activity

2023

65

Total number of Engagements

44

Issuers "engaged"

The Sub-Manager, Eurizon Capital SGR SpA, defines "engagement" as the dialogue with investee companies deemed "relevant" according to qualitative/quantitative criteria set by internal regulations, in order to involve them in a medium/long-term relationship, with the aim of monitoring and determining commitments by these companies on specific issues, as well as participation in the relevant Shareholders' Meetings. The prerequisites of engagement activities, therefore, are involvement, relationship and commitment. The engagement methods used by Eurizon are:

"One way" - (or unilateral, in which one of the two parties starts communication in order to inform the other about a specific issue);

"Two way" - (or bilateral, in which both parties constructively interact in order to mutually monitor the topics covered by the meeting);

"Collettivo" - (which envisages the coordinated action of several investors towards a specific issuer regarding targeted issues through (i) participation in the activities of the Corporate Governance Committee and the Investment Managers' Committee promoted by Assogestioni; (ii) initiatives jointly promoted with other investors (i.e. IIGCC and PRI)).

Engagements can be carried out through conference call, webcast presentation, letters and, when possible, in-person meetings.

As provided by the Engagement Policy, Eurizon Capital SGR has a fiduciary duty aimed at safeguarding and creating value for its Clients and Investors, which require to effectively address issues related to companies in which invests on behalf of Clients. Eurizon believes that those issuers that implement high environmental, social and corporate governance standards are able to generate sustainable performance over the long term; for this reason, ESG issues are given special attention by Eurizon.

In this context, "critical" issuers are defined as those companies characterized by a higher exposure to environmental, social and corporate governance risks i.e., having a lower ESG sustainability rating level (equal to "CCC" assigned by the specialized info-provider "MSCI ESG Research") in the equity and bond investment universe. For "critical" issuers, Eurizon has defined a specific escalation process, as detailed in its Sustainability Policy.

In addition, it is specified that the engagement can be activated as follows:

- Upon Eurizon's portfolio managers initiative;
- Upon the ESG & Strategic Activism initiative;
- Through Assogestioni collective initiative;
- In collaboration with international association.



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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

Not applicable as a reference benchmark has not been selected by the Sub-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 applicable as a reference benchmark has not been selected by the Sub-fund.

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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: iMGP - MULTI ASSET ABSOLUTE RETURN Legal entity identifier: 549300TZZ2K4ZLL8RCQ52

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments 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

It made **sustainable investments with a social objective:** ___%

No

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

with an environmental objective in economic activities that 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 promoted E/S characteristics, but **did not make any sustainable investments**

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 laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

The Sub-fund promotes environmental and/or social characteristics by integrating sustainability risk considerations into the investment decision making process as well as by investing in companies that have a reduced or negligible ESG risk and a good ESG Quality Score while excluding certain companies and sectors because they are not compatible with the Sub-Manager's view on sustainable development.

The Sub-Manager believes that responsible investment practices incorporating an assessment of ESG factors adds sustainable value for the Sub-fund's investors by mitigating risk and positively influencing long- term financial performance.

By adopting this approach, the Sub-Manager believes that it will ultimately help promote environmental and social change towards a more sustainable economy. However, it is not currently possible to determine at this stage whether the promotion of environmental and/or social characteristics promoted by the Sub-fund has led to significant results.

Indeed, due to missing well-defined standards and to the existence of different approaches towards sustainable practices, ESG data is intrinsically based on a qualitative and discretionary assessment, which may cause the data to be inaccurate. Elements of subjectivity are part of the collection and interpretation of ESG data and this could contribute to making the comparison between ESG integrated strategies difficult. Investors should be aware of the fact that evaluation they may do on some types of ESG factors may be consistently different from the approach selected by the Sub-Manager.

● ***How did the sustainability indicators perform?***

The Sub-fund seeks to achieve an ESG Quality Score, as measured by the Sub-Manager methodology, in the first tercile of the score range (i.e. at least equal to 6.67 on a range from 0 to 10).

In 2023, the ESG Quality Score based on the Sub-Manager's data provider report was 7.7 out of 10. The ESG Quality Score is a compounded score adjusted by industry, momentum and overall rating distribution.

● ***...and compared to previous periods?***

In 2022, the ESG Quality Score based on the Sub-Manager's data provider report was 7.4 out of 10. The ESG Quality Score is a compounded score adjusted by industry, momentum and overall rating distribution.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

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 Union criteria.

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

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

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

The Sub-fund considers the principal adverse impacts (“PAI”) of its investment decisions on the below sustainability indicators:

1. Carbon Footprint:

In 2023, the Carbon Footprint of the Sub-fund was on average 66.8 T CO₂ Emission/mln\$ Sales.

2. Exposure to companies active in the fossil fuel sector:

In 2023, 7.4% of the portfolio’s weight had on average involvement in fossil fuels. Fossil Fuel Involvement measures the percentage of revenue that companies derive from thermal coal extraction, coal-based power generation, oil & gas production, oil & gas-based power generation, and oil & gas-related products and services. . If this percentage is positive for a company, the total weight of exposure to this company is taken into account in the measure, even if the percentage of revenue is small.

3. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons):

In 2023, 0% of the Sub-Fund’s assets were exposed to controversial weapons.

4. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises:

In 2023, 0% of the Sub-Fund’s assets were exposed to companies which are in violation of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises.

Consideration of PAI is embedded in the investment decision making process through the exclusion policy implemented by the Sub-Manager and the analysis of the ESG scores as explained above.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

While the ability to currently meaningfully assess these impacts may be limited by an absence or limited availability and quality of information, the Sub-Manager will continue to further develop these processes to gather, when available, information and data on PAI of their investments.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is as at 31 December 2023

Largest investment	Sector	% Assets	Country
BTPS IT 1.4% 05/25 ICPI	Government	4,88%	ITALY
KFW 0% 02/25 EMTN	Government	3,92%	GERMANY
IMGP STABLE RETURN R USD	Cash & Others	3,54%	LUXEMBOURG
ISHARES PHYSICAL GOLD ETC (USD)	Cash & Others	3,28%	IRELAND
FINLAND 2.875% 04/29	Government	3,04%	FINLAND
KFW 2.75% 03/28 EMTN	Government	3,03%	GERMANY
ESM 3% 03/28 ESM	Government	2,83%	SUPRANATIONAL
EIB 0.25% 01/32 EARN	Government	2,65%	SUPRANATIONAL
BTPS 2.5% 12/32 10Y	Government	2,5%	ITALY
IMGP EUROPEAN SUB BDS I S EUR	Financials	2,43%	LUXEMBOURG
SPAIN 3.15% 04/33	Government	2,1%	SPAIN
CAF 0.625% 01/24	Government	2,03%	SUPRANATIONAL
BUBILL 17/01/24	Government	1,8%	GERMANY
BZLNZ 0.375% 09/24 GMTN	Financials	1,76%	NEW ZEALAND
ESM 0% 12/24	Government	1,75%	SUPRANATIONAL



What was the proportion of sustainability-related investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

Asset allocation describes the share of investments in specific assets.

● *What was the asset allocation?*

As at 31 December 2023:

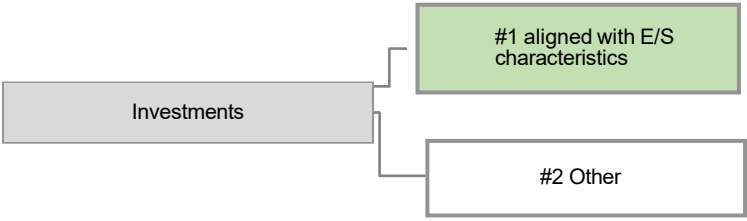
100% of the Sub-Fund's assets were invested in #1 Aligned with E/S characteristics.

0% of the Sub-Fund's assets were invested in #2 Other.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

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

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.



#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.

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

As at 31 December 2023, the Sub-fund’s investments were made in the following economic sectors:

Sectors	Expo% (PTF)
Communications	1,73%
Materials	1,9%
Consumer Discretionary	2,03%
Consumer Staples	3,41%
Health Care	4,94%
Technology	5,69%
Other	80,3%



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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

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.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

Yes

In fossil gas In nuclear energy

No

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of socially sustainable investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

“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. These include cash, money market instruments or similar instruments, units of collective investment schemes as well as derivatives that have been included in the portfolio in order to manage it efficiently and to protect its assets and liabilities.

These investments do not follow minimum environmental and social safeguards.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do no significant harm to any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



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

As part of its strategy, the Sub-Manager may engage in dialogue with companies about ESG-related disclosures to better understand how potential ESG risks and opportunities are managed, among issues. While the Sub-manager does not take an activist position, the investment team may engage with company management in conversations about ESG-related disclosures to help the companies further enhance their knowledge of ESG risks and take action to reduce their environmental and social impacts.

In addition, the Sub-Manager actively monitors voting opportunities at its companies for potential governance and other ESG risks and while it has the ability to vote proxy, it hardly does it as it is uncommon within this space.

The Sub-Manager has chosen to delegate its shareholder engagement to ISS Governance, which manages and executes votes. However, the procedure allows the Sub-Manager to modify ISS votes; the final decision rests solely with the Sub-Manager.

In 2023, the Sub-Manager participated in 24 corporate actions for the Fund and another compartment of iMGP. Its votes were in agreement with management recommendations 77% of the time. Nevertheless, on some occasions, the Sub-Manager voted against management. For example, it voted against numerous proposals from Amazon, Alphabet, Microsoft, or Coca-Cola at their respective annual general meetings on issues such as tax transparency reports, climate lobbying, gender/racial pay gaps, climate change strategy, civil rights audits, tax transparency reports, among others.



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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable as a reference benchmark has not been selected by the Sub-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 applicable as a reference benchmark has not been selected by the Sub-fund.
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable as a reference benchmark has not been selected by the Sub-fund.
- ***How did this financial product perform compared with the broad market index?***
Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: iMGP - STABLE RETURN
 Legal entity identifier: 222100204TEISV1YH245

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> 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</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

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 laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

The Sub-fund promotes environmental and/or social characteristics by integrating sustainability risk considerations into the investment decision making process as well as by investing in companies that have a reduced or negligible ESG risk and a good ESG Quality Score while excluding certain companies and sectors because they are not compatible with the Sub-Manager’s view on sustainable development.

The Sub-Manager believes that responsible investment practices incorporating an assessment of environmental, social and governance (ESG) factors adds sustainable value

for investors by mitigating risk and positively influencing long-term financial performance, consistent with its fiduciary duty.

By adopting this approach, the Sub-Manager believes that it will ultimately help promote environmental and social change towards a more sustainable economy. However, it is not currently possible to determine at this stage whether the promotion of environmental and/or social characteristics promoted by the Sub-fund has led to significant results.

Indeed, due to missing well-defined standards and to the existence of different approaches towards sustainable practices, ESG data is intrinsically based on a qualitative and discretionary assessment, which may cause the data to be inaccurate. Elements of subjectivity are part of the collection and interpretation of ESG data and this could contribute to making the comparison between ESG integrated strategies difficult. Investors should be aware of the fact that evaluation they may do on some types of ESG factors may be consistently different from the approach selected by the Sub-Manager.

● ***How did the sustainability indicators perform?***

According to the ESG policy, each invested security in the non-derivatives portfolio will be subject to a thorough assessment based on a variety of ESG factors provided by external sources and possibly complemented by the Sub-Manager internal research.

Regarding government issuers, the methodology which is used relies on UN SDGs alignment through a score from 0 to 100. The portfolio securities score (excluding financial derivative instruments) should be higher than the average of the relevant issuers' universe.

In 2023, the score of the portfolio is 75.9 whereas the average score of the universe is 67.5.

● ***...and compared to previous periods?***

In 2022, the score of the portfolio is 74.6 whereas the average score of the universe is 67.2.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

— ***How were the indicators for adverse impacts on sustainability factors taken into account?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

— — Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

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 Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union 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 Sub-fund considers the principal adverse impacts (“PAI”) of its investment decisions on the below sustainability indicators:

1. Exposure to companies active in the fossil fuel sector:

In 2023, 0% of the portfolio’s weight had involvement in fossil fuels.

2. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons):

In 2023, 0% of the Sub-Fund’s assets were exposed to controversial weapons.

Consideration of PAI is embedded in the investment decision making process through the exclusion policy implemented by the Sub-Manager and the analysis of the ESG scores as explained above.

While the ability to currently meaningfully assess these impacts may be limited by an absence or limited availability and quality of information, the Sub-Manager will continue to further develop these processes to gather, when available, information and data on PAI of their investments.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is as at 31 December 2023

Largest investment	Sector	% Assets	Country
TBIP USA 28/03/24	Government	19,13%	USA
TBIP USA 01/02/24	Government	14,65%	USA
TBIP USA 25/01/24	Government	10,60%	USA
TBIP USA 09/05/24	Government	10,46%	USA



What was the proportion of sustainability-related investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

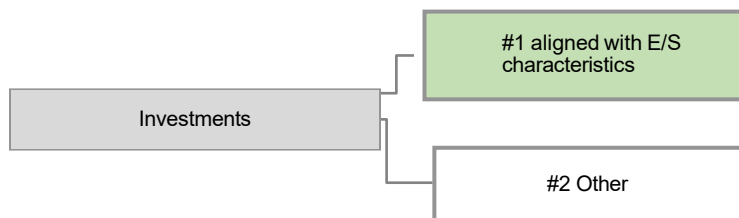
Asset allocation describes the share of investments in specific assets.

● *What was the asset allocation?*

As at 31 December 2023:

78% of the Sub-Fund's assets were invested in #1 Aligned with E/S characteristics.

22% of the Sub-Fund's assets were invested in #2 Other.



#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.

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

As at 31 December 2023, the non-derivatives securities in the portfolio are entirely invested in the Government Sector.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

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

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.

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.



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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes
- In fossil gas In nuclear energy
- No

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of socially sustainable investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

“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. These include cash, deposits or similar instruments as well as derivatives, including FX derivatives for share class hedging purpose. Positions in

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do no significant harm to any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

derivatives are used to approximate the returns of alternative investments styles such as Equity Hedge and Macro selected by the Sub-Manager.

These investments do not follow minimum environmental and social safeguards.



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

As this Sub-fund implements its strategy using financial derivative instruments, an engagement or stewardship policy is not deemed appropriate by the Sub-Manager.

The relevant actions to meet the environmental and/or social characteristics of the Sub-fund will rather rely on the ESG integration process described above.



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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable as a reference benchmark has not been selected by the Sub-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 applicable as a reference benchmark has not been selected by the Sub-fund.
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable as a reference benchmark has not been selected by the Sub-fund.
- ***How did this financial product perform compared with the broad market index?***
Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

ANNEX V

Template periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Product name: iMGP – SUSTAINABLE EUROPE

Legal entity identifier: 549300XUHN5CD5XSKQ73

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 laid down in Regulation (EU) 2020/852 establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable investment objective

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> Yes	<input type="radio"/> <input type="radio"/> <input type="checkbox"/> No
<p><input checked="" type="checkbox"/> It made sustainable investments with an environmental objective: 61.77%</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input checked="" type="checkbox"/> It made sustainable investments with a social objective: 37.65%</p>	<p><input type="checkbox"/> 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</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>



To what extent was the sustainable investment objective of this financial product met?

The investment objective of the Sub-fund is to achieve capital growth over 5 years, by investing in the shares of European companies that provide solutions to sustainability challenges and falling within the following sustainable investment themes set by the Sub-Manager: (1) cleaner energy, (2) environmental services, (3) resource efficiency, (4) sustainable transport, (5) water management, (6) education, (7) health, (8) safety and (9) well-being.

The primary focus of the investment objective is sustainable investment (although capital growth is measured alongside). No benchmark has been selected to measure attainment of this objective, due to lack of availability of a suitably aligned benchmark for this strategy.

The investments made by the Sub-fund complied fully with this objective for the duration of the period under review.

● *How did the sustainability indicators perform?*

The Sub-Manager assessed the Sub-fund's portfolio on four main factors on a continuous basis: avoiding social harm; avoiding environmental harm; achieving social good; delivering environmental good. Against the "achieving social good" and "delivering environmental good" factors, the Sub-Manager measured a set of core indicators that relate directly to the sustainable investment objective of the Sub-fund. These core indicators include: carbon avoided (tonnes), renewable energy generated (MWh) waste recovered or recycled (tonnes), water treated / use avoided (litres), people receiving healthcare treatment (no. of patients). In addition, the Sub-Manager on occasion utilised additional non-core indicators to cover portfolio companies invested in as at the reporting date.

Using the most recently available data (based on the latest data as at 17 April 2024) an investment of €1m in 2023 was associated with:

- 216tCO₂e was avoided. This is equivalent to the electricity use of 121 average European homes for one year and saving €10,724 in avoided carbon costs.
- 417 MWhs of renewable energy was generated. This is equivalent to the annual electricity use of 36 European households.
- 28t of waste was recycled or recovered. This is equivalent to the annual waste produced by 25 European households and saving €2,458 in avoided landfill costs.
- Saving 348,740 litres of water. This is equivalent to the water used by 5,624 showers.
- 116 people receiving healthcare treatment.
- €22,066 spent on products and services supplied by companies in the strategy and used in healthcare R&D.

● *...and compared to previous periods?*

These reported impact numbers vary year on year for a number of reasons. This includes the increasing impact associated with growing sales of products and services that have a positive impact, changes in portfolio holdings and changes in the position size of companies held in the strategy throughout the period.

In general, environmental performance improved year on year. For example the amount of avoided carbon associated with a €1m investment in the strategy increased from 197tCO₂e to 215tCO₂e. The amount of renewable energy generated also increased from 328MWhs to 417MWhs. The litres of water saved also increased from 287,624 litres of water to 348,740 litres of water.

Equally however, the numbers of patients treated declined from 174 to 116.

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

These changes are primarily due to the changing allocations to the different social and environmental themes within the fund and are within the range of impacts that we hope to achieve.

● ***How did the sustainable investments not cause significant harm to any sustainable investment objective?***

The investment process analysed and assessed potential negative impacts at the product level (significant social and environmental impact). The Sub-Manager also integrated analysis of material ESG issues into its assessment of a company's operations using a Sustainable Accounting Standards Board (SASB) - derived framework and utilised third party screening to ensure portfolio holdings were in compliance with OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. SASB standards highlight key sustainability information that is reasonably likely to affect the financial performance of a company within an industry. The Sub-fund's thematic structure means that it was largely absent from heavy footprint sectors which have a material environmental or social impact. The Sub-Manager did not invest in companies that would offend the Do No Significant Harm (DNSH) material criteria for the business as a whole. The DNSH criteria ensures that no portfolio company would significantly harm any of the six environmental objectives within the EU Taxonomy Regulation.

These six objectives are: climate change mitigation; climate change adaptation; sustainable use and protection of water and marine resources; circular economy; pollution prevention and control and; protection and restoration of biodiversity and ecosystems.

The investment process as detailed above was applied for the duration of the period with no exceptions to report.

— *How were the indicators for adverse impacts on sustainability factors taken into account?*

Each potential investment in the portfolio was subject to analysis of adverse impact indicators. The investment process analysed adverse impact indicators both at the product level as well as from company operations in order to assess each company against the DNSH criteria. The Sub-fund's strategy focuses on companies that sell products and services that provide solutions to sustainability challenges which means that the Sub-Manager considered adverse impacts from products as part of its overall assessment of the positive impact intensity of the products and services being supplied. For operational impacts, the Sub-Manager considered the range of environmental and social issues that are considered to be material to that particular business.

— *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The investment process applied uses third party screening to ensure that portfolio holdings were in compliance with OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. The Sub-Manager confirms that the sustainable investments were aligned with both the Guidelines and Principles.



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

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Principal adverse impacts were considered in the application of the Sub-Manager's investment process; the Sub-fund's thematic structure means that it was largely absent from sectors with major social and environmental impacts. Nonetheless, the Sub-Manager systematically integrated analysis of material ESG issues into its fundamental stock level analysis.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is as at 31 December 2023

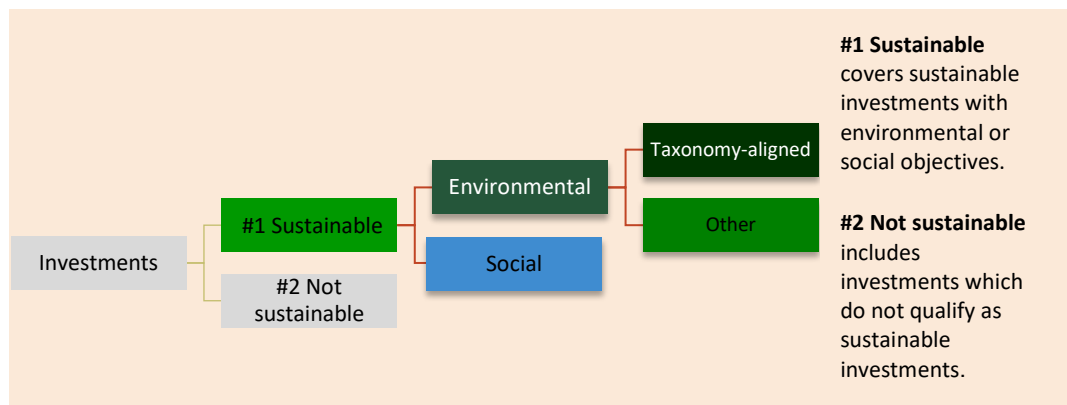
Largest investment	Sector	% Assets	Country
SWECO AB	Industrials	4.85%	SWEDEN
INFINEON TECH AG	Technology	4.76%	GERMANY
SCHNEIDER ELECTRIC SE	Industrials	4.71%	FRANCE
ARCADIS NV	Industrials	4.69%	NETHERLANDS
SPIRAX-SARCO PLC	Industrials	4.55%	UK
DASSAULT SYSTEMES SE	Technology	4.53%	FRANCE
BIOMERIEUX SA	Health Care	4.37%	FRANCE
L'AIR LIQUIDE SA	Materials	4.34%	FRANCE
DASSAULT SYSTEMES SE	Technology	4.63%	FRANCE
SIEMENS HEALTHINEERS AG	Health Care	4.23%	GERMANY
BUREAU VERITAS SA	Industrials	4.16%	FRANCE
NOVO NORDISK A/S	Health Care	4.05%	DENMARK
COLOPLAST A/S	Health Care	4.04%	DENMARK
STMICROELECTRONICS NV	Technology	4.38%	NETHERLANDS
GENMAB A/S	Health Care	3.45%	DENMARK



What was the proportion of sustainability-related investments?

The asset allocation is mostly in sustainable listed equities, with the remainder in cash and derivatives, as further described below. At all times the portfolio of listed equities will represent 100% of sustainable investments.

● What was the asset allocation?



As at 31 December 2023:

- 99.5% of the Sub-fund's assets were invested in Sustainable listed equities, out of which:

- 61.77% related to securities having an environmental objective
- 37.65% related to securities having a social objective

10.4% of Sustainable investments are considered aligned with the EU Taxonomy, as developed further below.

- 0.5% of the Sub-fund's assets were invested in Not sustainable securities, which includes cash and derivatives.

● In which economic sectors were the investments made?

As at 31 December 2023, the Sub-fund's investments were made in the following economic sectors:

Sectors	Expo %
Industrials	33.79%
Health Care	33.54%
Technology	17.72%
Materials	9.65%
Consumer Discretionary	2.16%

Asset allocation describes the share of investments in specific assets.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

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

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

Cash & Others

0.46%



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

The percentage of Taxonomy aligned investments which contribute to the environmental objectives set out above complied with the Sub-fund's minimum target of at least 5%, calculated using company turnover.

The Sub-Manager expects that this figure will increase significantly over time as more data becomes available, and is calculated through a combination of internal research and verifiable third party sources.

The areas that the Sub-fund invested in that the Sub-Manager considers to be in environmentally sustainable economic activities include: Cleaner Energy such as wind and solar power, Environmental Services such as circular economy activities and the manufacture of sustainable materials, Resource Efficiency as such as energy efficient products, efficient buildings and efficient manufacturing technologies, Sustainable Transport including battery electric vehicles (BEVs) and infrastructure for BEVs, and Water Management such as wastewater treatment products and services.

The Sub-fund also invests in economic activities that the Sub-Manager considers to have a positive social impact. This includes in Education such as education technologies and provision, Health such as medical devices and therapies, Safety including products that keep people safe and that ensure products and services are safe, and Well-being covering activities supporting healthy eating, exercise and products and services supporting hearing, vision and oral health.

Not all these areas are covered by the current Taxonomy which only extends to two of the six environmental objectives. Furthermore, many of the Sub-fund's investments are in companies developing components that enable downstream carbon emission reductions. It is not currently clear whether all of these types of components are taxonomy eligible even though independent sources confirm that real world emission reductions are enabled by them.

The Sub-Manager has selected revenue as the KPI for assessing Taxonomy eligibility because it believes this is the most accurate way of assessing a business's current exposure to taxonomy eligible activities. The Sub-Manager believes that this is relevant to the Sub-fund investors for the same reason. The Sub-fund's investment proposition to investors is that it will invest in companies providing solutions to sustainability challenges. For over 17 years the Sub-Manager has used revenues to measure this and believe that it provides the most legitimate basis on which to judge whether a company is focused on delivering solutions to sustainability challenges.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**



Yes



In fossil gas



In nuclear energy



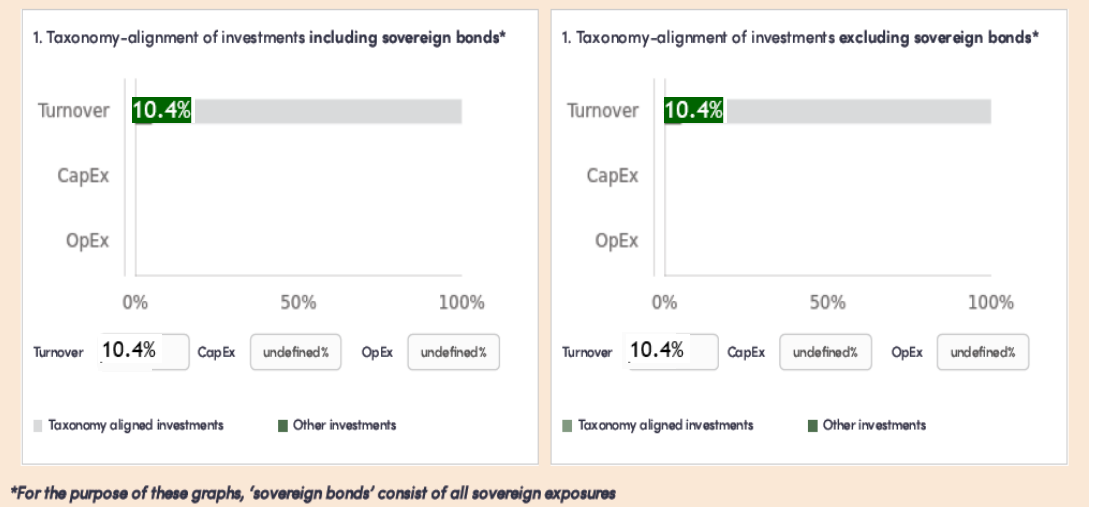
No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee

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.



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

100% of Taxonomy aligned investments made would be considered as enabling. Investments made during the year complied with the minimum target of 5%, calculated using company turnover, which is expected to increase significantly over time as more data becomes available.

● **How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?**

In 2023, such percentage increased as at the end of 2022, the percentage of investments aligned with the EU Taxonomy was 5%.



What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

As at 31 December 2023, 89.6% of the Sub-fund's sustainable investments were not aligned with the EU Taxonomy (based on company turnover).

The proportion of taxonomy aligned investments is expected to increase over time as more data becomes available. The EU Taxonomy however, is currently only focused on two of six environmental objectives (as of the date this report refers to, this is, end of December 2023). The investments, for example, in circular economy businesses, and businesses that sell products and services that treat wastewater and protect the aquatic environment are not covered by the current Taxonomy which is focused on climate change mitigation and adaptation. For these companies, while clearly delivering a positive environmental impact, there is no taxonomy that is available to align with. In addition, the strategy of the Sub-fund is invested in businesses that operate outside of the European Union. These businesses do not typically comply with detailed product standards that are specific to the European Union and referenced in the EU Taxonomy. The Sub-Manager does not generally consider these companies to be taxonomy aligned



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

even where the products and services clearly deliver a positive environmental impact. Finally very few companies even in the European Union have yet published detailed accounts of their taxonomy alignment. The Sub-Manager would expect its overall alignment to increase over time once more data is available.



What was the share of socially sustainable investments?

All social themes in the Sub-fund have a social objective, and 37.65% of the Sub-fund's investments were in social themes.



What investments were included under “not sustainable”, what was their purpose and were there any minimum environmental or social safeguards?

“Not sustainable” includes the remaining investments of the financial product which are not qualified as sustainable investments. These include cash, money market instruments or similar instruments as well as derivatives. These investments do not follow minimum environmental and social safeguards.



What actions have been taken to attain the sustainable investment objective during the reference period?

The Sub-Manager's mission is to advance sustainability and create prosperity through positive impact investments. The Sub-Manager is an active owner of the companies that the Sub-fund invests in and integrates environmental, social and governance (ESG) issues into its ownership policies and practices.

The Sub-Manager engagement activity with companies is driven fundamentally by a desire to understand them better, and to advocate for practices that it believes will help secure the company's long-term success.

In addition, the Sub-Manager's proxy voting policies are intended to promote long-term shareholder value creation and risk mitigation at portfolio firms through support for responsible global corporate governance practices. The Sub-Manager's approach is based on a set of four core principles that apply globally: accountability, stewardship, independence and transparency.

Substantially all the work the Sub-Manager does during the year is focused on attaining the Sub-fund's sustainable investment objective.

In 2023, the Sub-Manager carried out various engagements with investee companies, details of which are available upon request.



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

Not applicable as no specific index has been designated as a reference benchmark to meet the sustainable investment objective.

- ***How did the reference benchmark differ from a broad market index?***

Not applicable

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?***

Not applicable

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

Not applicable

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

Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the sustainable objective.

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: iMGP - US CORE PLUS

Legal entity identifier: 549300ZZ7E14E90HD820

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments 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

It made **sustainable investments with a social objective:** ___%

No

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

with an environmental objective in economic activities that 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 promoted E/S characteristics, but **did not make any sustainable investments**

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 laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

The Sub-fund promotes environmental and/or social characteristics by integrating sustainability risk considerations into the investment decision making process as well as by investing in assets with good environmental, social and governance (“ESG”) ratings while excluding certain companies because of the extent of their involvement in controversial products and services.

The Sub-Manager believes that responsible investment practices incorporating an assessment of ESG factors adds sustainable value for the Sub-fund’s investors by mitigating risk and positively influencing long- term financial performance.

By adopting this approach, the Sub-Manager believes that it will ultimately help promote environmental and social change towards a more sustainable economy. However, it is not currently possible to determine at this stage whether the promotion of environmental and/or social characteristics promoted by the Sub-fund has led to significant results.

Indeed, due to missing well-defined standards and to the existence of different approaches towards sustainable practices, ESG data is intrinsically based on a qualitative and discretionary assessment, which may cause the data to be inaccurate. Elements of subjectivity are part of the collection and interpretation of ESG data and this could contribute to making the comparison between ESG integrated strategies difficult. Investors should be aware of the fact that evaluation they may do on some types of ESG factors may be consistently different from the approach selected by the Sub-Manager.

● ***How did the sustainability indicators perform?***

The Sub-fund seeks to achieve a Carbon Risk Score, as measured by the Sub-Manager methodology, lower than 10 on a scale from 0 (negligible) to 50+ (severe).

As at 31 December 2023, the Carbon Risk score of the Sub-fund is 6.7.

The Carbon Risk rating quantifies the company's exposure and management of material carbon issues in its own operations as well as its products and services. At each value chain stage, a company's vulnerability to carbon risks is assessed. This is followed by an assessment of how much of this risk is manageable as opposed to systemic, with a final step of evaluating the degree to which management policies are already in place.

● ***...and compared to previous periods?***

As at 31 December 2022, the Carbon Risk score of the Sub-fund is 8.2.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

— *How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

— *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

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 Union criteria.

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

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The Sub-fund considers the principal adverse impacts (“PAI”) of its investment decisions on the below sustainability indicators:

1. Carbon Footprint:

In 2023, the average Carbon Footprint was 52.5 TC02 Emission/mln\$ Sales.

2. Exposure to companies active in the fossil fuel sector:

In 2023, 0% of the portfolio’s weight has involvement in fossil fuels. Fossil Fuel Involvement measures the percentage of revenue that companies derive from thermal coal extraction, coal-based power generation, oil & gas production, oil & gas-based power generation, and oil & gas-related products and services.

3. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons):

In 2023, 0% of the Sub-Fund’s assets were exposed to controversial weapons.

Consideration of PAI is embedded in the investment decision making process through the exclusion policy implemented by the Sub-Manager and the analysis of the ESG scores as explained above.

While the ability to currently meaningfully assess these impacts may be limited by an absence or limited availability and quality of information, the Sub-Manager will continue to further develop these processes to gather, when available, information and data on PAI of their investments.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is as at 31 December 2023

Largest investment	Sector	% Assets	Country
QVCN 4.45% 2/25	Consumer Discretionary	2,64%	USA
WTW 4.5% 09/28	Financials	2,51%	USA
AVGO 3.875% 01/27	Technology	2,49%	USA
TAP 3% 7/26	Consumer Staples	2,46%	USA
HRB 3.875% 08/30	Consumer Discretionary	2,44%	USA
TGNA 4.625% 03/28	Communications	2,41%	USA
FLEX 6% 01/28	Technology	2,39%	USA
SIRI 5.5% 07/29 144A	Communications	2,35%	USA
QRVO 4.375% 10/29	Technology	2,29%	USA
DKS 3.15% 01/32	Consumer Discretionary	2,29%	USA
SCI 5.125% 06/29	Consumer Discretionary	2,24%	USA
EXPE 3.8% 02/28	Communications	2,19%	USA
ORCL 6.25% 11/32	Technology	2,16%	USA
TRMB 4.9% 06/28	Industrials	2,14%	USA
DISCA 3.95% 03/28	Communications	2,14%	USA

What was the proportion of sustainability-related investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



● What was the asset allocation?

As at 31 December 2023:

99.6% of the Sub-Fund's assets were invested in #1 Aligned with E/S characteristics.

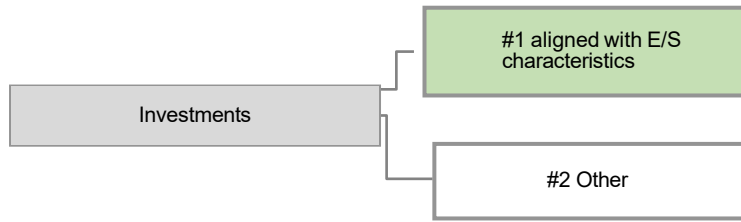
0.4% of the Sub-Fund's assets were invested in #2 Other.

Asset allocation describes the share of investments in specific assets.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

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

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.



#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.

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

As at 31 December 2023, the Sub-fund’s investments were made in the following economic sectors:

Sectors	Expo % PTF
Consumer Discretionary	18,45%
Technology	17,74%
Communications	13,7%
Industrials	12,58%
Financials	9,21%
Materials	8,36%
Health Care	8,25%
Consumer Staples	8,16%
Government	3,15%



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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

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.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**


- Yes
 - In fossil gas
 - In nuclear energy
- No

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

 **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable as the Sub-fund does not commit to invest in sustainable investments.


 **What was the share of socially sustainable investments?**

Not applicable as the Sub-fund does not commit to invest in sustainable investments.


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

“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. These include cash, money market instruments or similar instruments as well as derivatives that have been included in the portfolio in order to manage it efficiently, to protect its assets and liabilities and for investment purposes.

These investments do not follow minimum environmental and social safeguards.

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

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do no significant harm to any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

As part of its strategy, the Sub-Manager may engage in dialogue with companies about ESG-related disclosures to better understand how potential ESG risks and opportunities are managed, among issues. While the Sub-manager does not take an activist position, the investment team may engage with company management in conversations about ESG-related disclosures to help the companies further enhance their knowledge of ESG risks and take action to reduce their environmental and social impacts.

In addition, the Sub-Manager actively monitors voting opportunities at its companies for potential governance and other ESG risks and while it has the ability to vote proxy, it hardly does it as it is uncommon within this space.



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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable as a reference benchmark has not been selected by the Sub-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 applicable as a reference benchmark has not been selected by the Sub-fund.
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable as a reference benchmark has not been selected by the Sub-fund.
- ***How did this financial product perform compared with the broad market index?***
Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: iMGP - US HIGH YIELD
 Legal entity identifier: 54930030NV1S958BSH35

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> 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</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

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 laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

The Sub-fund promotes environmental and/or social characteristics by integrating sustainability risk considerations into the investment decision making process as well as by investing in companies that have a reduced or negligible ESG risk and a good ESG Quality Score while excluding certain companies and sectors because they are not compatible with the Sub-Manager’s view on sustainable development.

The Sub-Manager views ESG integration as a holistic assessment of the relationships a company has with its key stakeholders and its ability to serve them now, and into the

future. The Sub-Manager believes businesses that thoughtfully balance the interests of key stakeholders, including employees, customers, suppliers and other business partners, communities, and the environment, while uniquely delivering the value they seek are positioned to deliver sustainable outcomes. The consideration of material ESG factors in its investment process is aligned with its fiduciary duty and supports the Sub-Manager’s aim to deliver attractive risk-adjusted returns to the Sub-fund’s shareholders.

By adopting this approach, the Sub-Manager believes that it will ultimately help promote environmental and social change towards a more sustainable economy. However, it is not currently possible to determine at this stage whether the promotion of environmental and/or social characteristics promoted by the Sub-fund has led to significant results.

Indeed, due to missing well-defined standards and to the existence of different approaches towards sustainable practices, ESG data is intrinsically based on a qualitative and discretionary assessment, who may cause the data to be inaccurate. Elements of subjectivity are part of the collection and interpretation of ESG data and this could contribute to making the comparison between ESG integrated strategies difficult. Investors should be aware of the fact that evaluation they may do on some types of ESG factors may be consistently different from the approach selected by the Sub-Manager.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

The Sub-Manager seeks to achieve a portfolio with a lower carbon intensity than that of the US Non-Financial High Yield market, as measured by the Sub-Manager methodology. The Sub-Manager will also monitor the carbon intensity of individual issuers (where such information is available).

As at 30 December 2023, the Carbon Intensity score is 189 tons/USD millions in sales, while the Carbon Intensity score of the US Non-Financial High Yield market is 278 tons/USD millions in sales.

● **...and compared to previous periods?**

As at 30 December 2022, the Carbon Intensity score is 194 tons/USD millions in sales.

Sector Contribution to Portfolio and Benchmark Carbon Intensity	Weight Diff	Portfolio	Benchmark	Contrib Diff
		Contribution	Contribution	
Automotive	-1.3%	1	1	-1
Banking	0.0%	0	0	0
Basic Industry	6.9%	59	27	32
Capital Goods	-2.4%	15	9	5
Consumer Goods	-0.4%	3	3	0
Energy	1.3%	75	85	-10
Financial Services	0.0%	0	0	0
Healthcare	-1.6%	4	3	0
Insurance	1.1%	0	0	0
Leisure	-2.7%	21	34	-14
Media	2.1%	1	3	-2
Real Estate	1.1%	5	3	2
Retail	-0.6%	2	1	0
Services	-3.2%	0	10	-9
Technology & Electronics	1.1%	3	2	1
Telecommunications	-0.3%	2	3	-1
Transportation	-2.2%	0	16	-16
Utility	0.3%	1	78	-77
Total		189	278	-89

- ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

- ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The EU Taxonomy sets out a “do no significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

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

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

- — *How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

- — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

The Sub-fund considers the principal adverse impacts (“PAI”) of its investment decisions on the below sustainability indicators:

1. Carbon Footprint

As at 30 December 2023, the Carbon Footprint of the Sub-fund is 189 tons/USD millions in sales, while the Carbon Footprint of the US Non-Financial High Yield market is 278 tons/USD millions in sales.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

<u>Sector Contribution to Portfolio and Benchmark Carbon Intensity</u>	<u>Weight Diff</u>	<u>Portfolio Contribution</u>	<u>Benchmark Contribution</u>	<u>Contrib Diff</u>
Automotive	-1.3%	1	1	-1
Banking	0.0%	0	0	0
Basic Industry	6.9%	59	27	32
Capital Goods	-2.4%	15	9	5
Consumer Goods	-0.4%	3	3	0
Energy	1.3%	75	85	-10
Financial Services	0.0%	0	0	0
Healthcare	-1.6%	4	3	0
Insurance	1.1%	0	0	0
Leisure	-2.7%	21	34	-14
Media	2.1%	1	3	-2
Real Estate	1.1%	5	3	2
Retail	-0.6%	2	1	0
Services	-3.2%	0	10	-9
Technology & Electronics	1.1%	3	2	1
Telecommunications	-0.3%	2	3	-1
Transportation	-2.2%	0	16	-16
Utility	0.3%	1	78	-77
Total		189	278	-89

Estimated carbon intensity represents a company's most recently reported or estimated Scope 1 (e.g., direct) + Scope 2 (e.g., indirect) greenhouse gas emissions normalized by sales in USD (metric tons Carbon Dioxide Equivalent, or CO2E/USD millions in sales), which allows for comparison of carbon intensity between companies of different sizes.

2. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons):

In 2023, 0% of the Sub-Fund's assets were exposed to controversial weapons.

Consideration of PAI is embedded in the investment decision making process through the exclusion policy implemented by the Sub-Manager and the analysis of the ESG scores as explained above.

While the ability to currently meaningfully assess these impacts may be limited by an absence or limited availability and quality of information, the Sub-Manager will continue to further develop these processes to gather, when available, information and data on PAI of their investments.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is as at 31 December 2023

Largest investment	Sector	% Assets	Country
CMPR 7% 06/26	Consumer Discretionary	4,07%	IRELAND
PSDO 8.25% 02/28 144A	Technology	4,02%	USA
GRUB 5.5% 07/27 144A	Communications	3,56%	USA
TEINEN 6.875% 04/29 144A	Energy	3,02%	CANADA
BBCP 6% 02/26 144A	Industrials	2,8%	USA
SCGALO 6.625% 03/30 144A	Consumer Discretionary	2,64%	USA
ISATLN 6.75% 10/26 144A	Communications	2,51%	USA
IEA 6.625% 08/29 144A	Industrials	2,48%	USA
TELSAT 6.5% 10/27 144A	Communications	2,42%	CANADA
MD 5.375% 02/30 144A	Health Care	2,37%	USA
ADVSAL 6.5% 11/28 144A	Communications	2,31%	USA
PENN 4.125% 07/29 144A	Consumer Discretionary	2,29%	USA
HARMID 7.5% 09/28 144A	Energy	2,28%	USA
MODV 5% 10/29 144A	Health Care	2,17%	USA
RZNCAN 9.375% 05/29 144A	Consumer Discretionary	2,15%	USA



What was the proportion of sustainability-related investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

Asset allocation describes the share of investments in specific assets.

● *What was the asset allocation?*

As at 31 December 2023:

97.9% of the Sub-Fund's assets were invested in #1 Aligned with E/S characteristics.

2.1% of the Sub-Fund's assets were invested in #2 Other.

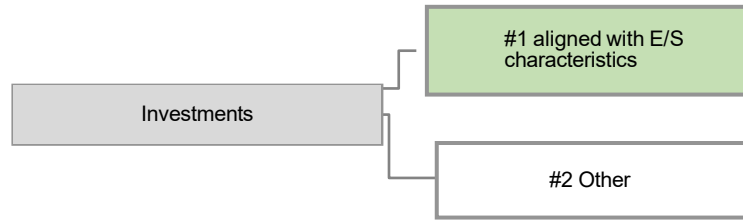
To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

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

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.

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.



#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.

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

As at 31 December 2023, the Sub-fund’s investments were made in the following economic sectors:

Sectors	Expo % PTF
Consumer Discretionary	18,67%
Communications	17,62%
Energy	14,34%
Industrials	10,31%
Technology	8,88%
Materials	8,63%
Health Care	6,46%
Financials	5,4%
Utilities	3,97%
Consumer Staples	3,6%



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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

Yes

In fossil gas

In nuclear energy



No

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable as the Sub-fund does not commit to invest in sustainable investments and there are no reference periods.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of socially sustainable investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

“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. These include cash, money market instruments or similar instruments as well as derivatives that have been included in the portfolio in order to manage it efficiently, to protect its assets and liabilities and for investment purposes.

These investments do not follow minimum environmental and social safeguards.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do no significant harm to any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



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

The Sub-Manager believes that issuer engagement as a debt holder tends to be more indirect when compared to that of an equity owner. While an equity owner can ultimately vote (and accordingly replace) the members of a portfolio company's board of directors, the opportunities to actively engage as a fixed income investor tend to occur around events such as new debt issuances and corporate restructurings. In such cases, depending on the size of the position held by the Sub-fund relative to the total class of debt, the Sub-Manager may be able to exert some degree of influence over an issuer, particularly with respect to governance and reporting issues but also more broadly environmental and social issues as appropriate. The Sub-Manager's active approach to fixed income investing generally includes frequent interaction with company management, as it seeks to keep an open line of communication with respect to actions that could negatively impact the value of the investment made by the Sub-fund. While the Sub-Manager does not always agree with the policies implemented by an issuer's management, it believes that remaining active and engaged will typically result in more constructive, long-term relationships surrounding topical issues, including ESG concerns.



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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable as a reference benchmark has not been selected by the Sub-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 applicable as a reference benchmark has not been selected by the Sub-fund.
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable as a reference benchmark has not been selected by the Sub-fund.
- ***How did this financial product perform compared with the broad market index?***
Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: iMGP - US SMALL AND MID COMPANY GROWTH
 Legal entity identifier: 54930001QZSSY530QY50

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments 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

It made **sustainable investments with a social objective:** ___%

No

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

with an environmental objective in economic activities that 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 promoted E/S characteristics, but **did not make any sustainable investments**

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 laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

The Sub-fund promotes environmental and/or social characteristics by integrating sustainability risk considerations into the investment decision making process as well as by investing in companies that have a reduced or negligible ESG risk and a good ESG Quality Score while excluding certain companies and sectors because they are not compatible with the Sub-Manager's view on sustainable development.

The environmental and/or social characteristics promoted by the Sub-fund are climate change initiatives, initiatives to improve environmental footprints and footprints and

positive agendas of stakeholders that may be involved in, or impacted by, an investee company.

The Sub-Manager views ESG integration as a holistic assessment of the relationships a company has with its key stakeholders and its ability to serve them now, and into the future. The Sub-Manager believes businesses that thoughtfully balance the interests of key stakeholders, including employees, customers, suppliers and other business partners, communities, and the environment, while uniquely delivering the value they seek are positioned to deliver sustainable outcomes. The consideration of material ESG factors in its investment process is aligned with its fiduciary duty and supports the Sub-Manager's aim to deliver attractive risk-adjusted returns to the Sub-fund's shareholders.

By adopting this approach, the Sub-Manager believes that it will ultimately help promote environmental and social change towards a more sustainable economy. However, it is not currently possible to determine at this stage whether the promotion of environmental and/or social characteristics promoted by the Sub-fund has led to significant results.

Indeed, due to missing well-defined standards and to the existence of different approaches towards sustainable practices, ESG data is intrinsically based on a qualitative and discretionary assessment, which may cause the data to be inaccurate. Elements of subjectivity are part of the collection and interpretation of ESG data and this could contribute to making the comparison between ESG integrated strategies difficult. Investors should be aware of the fact that evaluation they may do on some types of ESG factors may be consistently different from the approach selected by the Sub-Manager.

● ***How did the sustainability indicators perform?***

Specific sustainability indicators have not been identified in the SFDR pre-contractual disclosures for the Sub-Fund for the period to which this report relates. Nevertheless, the Sub-Manager considers the below to be an important indicator for assessing the overall environmental and social profile of the Sub-Fund.

As at 31 December 2023, the Carbon Footprint of the Sub-fund was on average 14.1 TC02 Emission/mln\$ Sales.

● ***...and compared to previous periods?***

In 2022, the Carbon Footprint of the Sub-fund was on average 7.5 TC02 Emission/mln\$ Sales.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

How were the indicators for adverse impacts on sustainability factors taken into account?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

— — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

The EU Taxonomy sets out a “do no significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union 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 Sub-fund considers the principal adverse impacts (“PAI”) of its investment decisions on the below sustainability indicators:

1. Carbon Footprint:

In 2023, the Carbon Footprint of the Sub-fund was 14.1 TC02 Emission/mln\$ Sales.

2. Exposure to companies active in the fossil fuel sector:

In 2023, 0% of the portfolio’s weight has involvement in fossil fuels. Fossil Fuel Involvement measures the percentage of revenue that companies derive from thermal coal extraction, coal-based power generation, oil & gas production, oil & gas-based power generation, and oil & gas-related products and services.

3. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons):

In 2023, 0% of the Sub-Fund’s assets were exposed to controversial weapons.

4. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises:

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

In 2023, 0% of the Sub-Fund's assets were exposed to companies which are in violation of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises.

Consideration of PAI is embedded in the investment decision making process through the exclusion policy implemented by the Sub-Manager and the analysis of the ESG scores as explained above.

While the ability to currently meaningfully assess these impacts may be limited by an absence or limited availability and quality of information, the Sub-Manager will continue to further develop these processes to gather, when available, information and data on PAI of their investments.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is as at 31 December 2023

Largest investment	Sector	% Assets	Country
GLOBANT SA	Technology	5,95%	USD
DYNATRACE INC	Technology	5,08%	USD
HOULIHAN LOKEY INC	Financials	4,96%	USD
FIVE BELOW	Consumer Staples	4,49%	USD
GOOSEHEAD INSURANCE INC -A	Financials	4,05%	USD
TREX COMPANY INC	Materials	4,04%	USD
FLOOR & DECOR HOLDINGS INC	Consumer Discretionary	3,36%	USD
HAMILTON LANE INC-CLASS A	Financials	3,19%	USD
YETI HOLDINGS INC	Consumer Discretionary	3,12%	USD
WINGSTOP INC	Consumer Discretionary	3,01%	USD
MORNINGSTAR INC	Technology	2,98%	USD
ETSY INC	Consumer Discretionary	2,88%	USD



What was the proportion of sustainability-related investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

Asset allocation describes the share of investments in specific assets.

● *What was the asset allocation?*

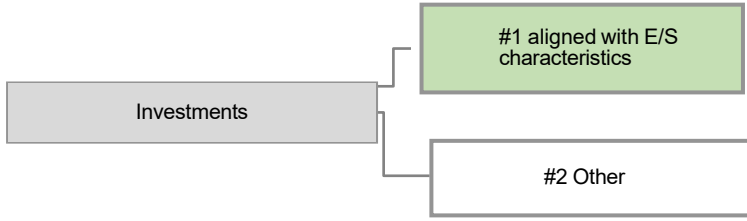
As at 29 December 2023:

98.2% of the Sub-Fund's assets were invested in #1 Aligned with E/S characteristics.

1.8% of the Sub-Fund's assets were invested in #2 Other.

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.



#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.

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

As at 29 December 2023, the Sub-fund’s investments were made in the following economic sectors:

Sectors	Exposure %
Technology	34,78%
Consumer Discretionary	22,41%
Financials	12,2%
Health Care	10,75%
Industrials	7,86%
Consumer Staples	4,49%
Materials	4,04%
Communications	1,67%
Cash & Others	1,79%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

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

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.



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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes
- In fossil gas In nuclear energy
- No

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of socially sustainable investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

“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. These include cash, money market instruments or similar instruments as well as derivatives that have been included in the portfolio in order to manage it efficiently and to protect its assets and liabilities.

These investments do not follow minimum environmental and social safeguards.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do no significant harm to any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



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

Engagement Approach

The Sub-Manager (“We”) engages companies throughout the lifecycle of its investment process. We start engaging company representatives at the onset of our research process before we add a company to our portfolios, all the way until we vacate our position in the holding. Our engagement approach, like our investment process, is holistic; we address all the aspects of the business, tackling diverse issues such as financial performance, risk management, corporate governance, competitive advantages, stakeholder issues and day-to-day business operations, to mention but a few. Any given call or meeting with the companies we own are thoughtfully curated to deliver sound understanding of any key questions that we might have on key topics, and more. As long-term quality investors, our proprietary flywheel investment process enables us to own sustainable businesses which we define as businesses that will generate long-term value to all its key stakeholders while delivering robust risk-adjusted returns. We thus engage companies on matters that are essential for them to maintain their market leadership positions and to thrive in dynamic markets and economic environments. As such, we engage our companies to keep updated on the health of the business’ various stakeholder groups, key business initiatives and of any other notable changes. For example, we may have questions about matters affecting customers, a key stakeholder group. As a result, we will ask questions or solicit information from company representatives on key customer issues like innovation and both product impact and quality. Additionally, we may also engage companies to discuss specific proxy issues and controversies we may have encountered in the investment research or monitoring process. Our engagement approach is enabled by the authentic relationships governed by transparency that we have cultivated with the representatives of our companies over time. We believe these engagements coupled with our rigorous and continuous research allow us to continue to make quality investment decisions with great conviction.

Calendar Year 2023 Activity

In 2023, the Small Company Growth team held approximately 49 meetings with company representatives of the businesses we own in the US SMID portfolio. In these meetings, we discussed multiple business issues which are assessed as part of our holistic sustainable investing framework. The following chart shows the business issues and the frequency at which they were discussed in company meetings in 2023:

	Frequency of discussion
Competitive Advantages	>55%
Financial Strength	>50%
Stakeholder and Value Proposition Assessment	>35%
Customer Issues	>30%
Mgmt, Board or Compensation Issues	>5%
Employee Issues	>5%
Other Governance Issues	>5%
Environmental Issues	>1%

Engagement Example - Doximity

Doximity is a productivity and professional network app for medical professionals hosting over 80% of the actively practicing physicians and 90% graduating medical students in the United States, according to the company's annual financial statement. The business generates revenue primarily from biopharmaceutical advertising. We engaged the company to assess the business' stakeholder and value proposition assessments in the highly dynamic Pharmaceutical digital advertising market. The competitive dynamics as well as the changes in that market in the post-pandemic era exposed some of that market's nuances. We discussed and gained a better understanding of the market but more importantly the strategic shifts happening in the industry and within the company. Doximity is pursuing initiatives to better suit its changing clients' needs including bringing a self-serve platform customers log into to see campaigns called the content hub, to the pharmaceutical side of the business. We also discussed the company's decision to reduce its workforce. Though both voluntary and involuntary attrition are normal and expected in business, as stakeholders we wanted to better understand the reasoning behind this reduction in the workforce. We learned that some of the employees were terminated because of their inferior performance. However, the company also admitted to having added too many people in charge of making content for pharma too quickly. The meeting's outcome was that we gained a better understanding of the dynamic Pharmaceutical digital advertising market. Briskly adding new talent into a new initiative in a highly dynamic industry was a mistake that the company learned from. It is through such engagements that we learn and identify areas of the business and aspects of the industry that we need to continue monitoring or learning about.

Engagement example - Fox Factory

Fox Factory designs, manufactures, and markets performance ride dynamics products for bicycles, motorcycles, terrain vehicles, snowmobiles, and other specialty vehicles. We engaged the company following the termination and departure of the CFO, Scott Humphrey. One of the key themes we explored was the significance of the culture of the firm which according to the CEO was the reason for the departure of the CFO. From this meeting we learned that Mr.Humphrey's technical skill was never in question and the company's financials were in great shape. The CFO's departure was important to preserve the culture of the firm because Mr. Humphrey's leadership style was not well aligned with that of the rest of the business. The consequence of that misalignment was that there was a growing gap or demarcation between the finance organization and the rest of the business.

The culture of a business is a great asset, and companies that care about both the technical needs and the cultural needs of the company should excel in the long term.

We believe these leaders of the company play a huge role in building and preserving a good culture. This is one example of a decision that one of our businesses made that shows that the company values its culture and uses the culture as a source of conviction to make the right albeit tough decision for the business. Following this call, we continued to monitor the business as the interim CFO stepped up to the role and then later when the company announced the new CFO, Dennis Schemm. Mr. Schemm has a great track record as a leader spanning more than two decades. Immediately preceding his start at Fox Factory, he was the CFO of Trex Company, Inc. We own Trex in our U.S SMID portfolio and we believe that the company's culture is great, which gives us confidence in Mr. Schemm.



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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

Not applicable as a reference benchmark has not been selected by the Sub-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 applicable as a reference benchmark has not been selected by the Sub-fund.

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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

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

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: iMGP - US Value
 Legal entity identifier: 549300707CXZ8TRYKM19

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> No
<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> 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</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

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 laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

The Sub-fund promotes environmental and/or social characteristics by integrating sustainability risk considerations into the investment decision making process as well as by investing in assets with good environmental, social and governance ratings while excluding certain companies because of their involvement in controversial products and services.

The Sub-Manager integrates ESG considerations in their investment process which is focused on quality-specially, sustainable earnings over an economic cycle-and risk

mitigation-modelling downside risk as much as upside returns and demanding a spread between value and price. As a result, the Sub-Manager believes this creates portfolios of sustainable businesses with compelling carbon and ESG risk scores. The Sub-Manager considers that buying high quality companies at compelling valuations is foundational to long-term investment success.

By adopting this approach, the Sub-Manager believes that it will ultimately help promote environmental and social change towards a more sustainable economy. However, it is not currently possible to determine at this stage whether the promotion of environmental and/or social characteristics promoted by the Sub-fund has led to significant results.

Indeed, due to missing well-defined standards and to the existence of different approaches towards sustainable practices, ESG data is intrinsically based on a qualitative and discretionary assessment, which may cause the data to be inaccurate. Elements of subjectivity are part of the collection and interpretation of ESG data and this could contribute to making the comparison between ESG integrated strategies difficult. Investors should be aware of the fact that evaluation they may do on some types of ESG factors may be consistently different from the approach selected by the Sub-Manager.

● ***How did the sustainability indicators perform?***

The Sub-Manager seeks to achieve a portfolio Carbon Risk Score as measured by the Sub-Manager methodology lower than 10 on a scale from 0 (negligible) to 50 and above (severe).

As at 31 December 2023, the Carbon Risk score was 8.3.

The Carbon Risk rating quantifies the company's exposure and management of material carbon issues in its own operations as well as its products and services. At each value chain stage, a company's vulnerability to carbon risks is assessed. This is followed by an assessment of how much of this risk is manageable as opposed to systemic, with a final step of evaluating the degree to which management policies are already in place.

● ***...and compared to previous periods?***

As at 31 December 2022, the Carbon Risk score was 7.1.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- — *How were the indicators for adverse impacts on sustainability factors taken into account?*

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

- — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

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 Union criteria.

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

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

The Sub-fund considers the principal adverse impacts (“PAI”) of its investment decisions on the below sustainability indicators:

1. Carbon Footprint:

In 2023 the Carbon Footprint was on average 48.8 T CO₂ Emission/mln\$ Sales.

2. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons):

In 2023, 0% of the Sub-Fund’s assets were exposed to controversial weapons.

Consideration of PAI is embedded in the investment decision making process through the exclusion policy implemented by the Sub-Manager and the analysis of the ESG scores as explained above.

While the ability to currently meaningfully assess these impacts may be limited by an absence or limited availability and quality of information, the Sub-Manager will continue to further develop these processes to gather, when available, information and data on PAI of their investments.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is as at 31 December 2023

Largest investment	Sector	% Assets	Country
MCKESSON CORP	Health Care	6,25%	USA
COMCAST CORP-CLASS A	Communications	5,87%	USA
BERKSHIRE HATHAWAY INC-CL B	Financials	5,71%	USA
BROOKFIELD CORP	Financials	5,08%	CANADA
MICROSOFT CORP	Technology	5,02%	USA
FISERV INC	Technology	4,94%	USA
MARKEL GROUP INC	Financials	4,51%	USA
HEINEKEN NV	Consumer Staples	4,45%	NETHERLANDS
CENTENE CORP	Health Care	4,41%	USA



What was the proportion of sustainability-related investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

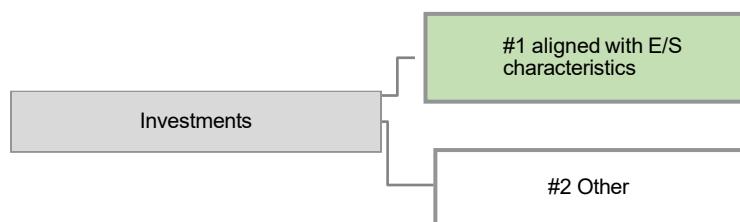
Asset allocation describes the share of investments in specific assets.

● *What was the asset allocation?*

As at 31 December 2023:

98.7% of the Sub-Fund's assets were invested in #1 Aligned with E/S characteristics.

1.3% of the Sub-Fund's assets were invested in #2 Other.



#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.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

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

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.

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.

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

As at 31 December 2023, the Sub-fund’s investments were made in the following economic sectors:

Sectors	Expo % PTF
Health Care	21,32%
Technology	17,98%
Financials	15,3%
Industrials	13,85%
Communications	12,22%
Consumer Staples	7,84%
Real Estate	4,38%
Consumer Discretionary	3,03%
Materials	2,79%



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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes
 - In fossil gas
 - In nuclear energy
- No

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

Not applicable as the Sub-fund does not commit to invest in sustainable investments.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do no significant harm to any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



What was the share of socially sustainable investments?

Not applicable as the Sub-fund does not commit to invest in sustainable investments.



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

“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. These include cash, money market instruments or similar instruments as well as derivatives that have been included in the portfolio in order to manage it efficiently and to protect its assets and liabilities.

These investments do not follow minimum environmental and social safeguards.



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

Joint Engagement Initiatives

- Endorsed the UNPRI Spring Initiative, a TNFD-aligned initiative
- UNPRI Railway agreement

Engagement Example: MillerKnoll

On April 19, 2023, a video went viral (over 24 million views within 2 days) of MLKN CEO Andi Owens’ comment to employees to ‘leave Pity City’ after some asked about staying motivated if employees did not receive bonuses this year. The average MLKN employee receives \$45,000 salary. CEO Andi Owen received a \$1.1 million salary with a \$3.9 million in stock awards and other compensation for fiscal year ending May 2022, according to most recent MLKN proxy statement. The compensation received by MLKN CEO in 2022 is in-line with its peer group. After the viral video, CEO Andi Owen sent an email to staff stating, “I feel terrible that my rallying cry seemed insensitive...What I’d hoped would energize the team to meet a challenge we’ve met many times before landed in a way that I did not intend and for that I am sorry.” MLKN has not yet decided on bonus payouts for staff, including its CEO, as its fiscal year ends in May.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

Sub-Manager (Scharf Investments) Engagement: In response to remarks MLKN CEO Andi Owen made as a part of an online meeting with workers, Scharf Investments engaged MLKN over the topic of compensation. On April 27, 2023, President and Investment Committee Chairman, Brian Krawez, and Senior Research Associate, Grace Menk, sat down with MLKN CFO, Jeffrey Stutz, and Vice President of Investor Relations, Carola Mengolini, to discuss the circumstances surrounding the CEO's remarks and underlying compensation plans. We learned that Andi has been doing smaller group fireside chats within the company after the video went viral. Managers within the company are also talking to their employees to gauge morale. Scharf Investments engaged with the company on this issue and felt that outreach within the organization was a positive step in the right direction to reengaging employees.

2023 Company Engagement Summary

Company Name	Type	Topic	Date of Engagement	Response or follow-up
U.S. Railway Industry	UNPRI Collaboration	Sick Leave	1/20/2023	
MillerKnoll	Individual	Controversy - Social	5/1/2023	Quarterly engagement
Lockheed Martin	Individual	Controversy - Social	10/9/2023	Followed up, no response.
Samsung	Individual	Controversy - Governance	10/9/2023	Followed up, no response.
U-Haul	Individual	Carbon Emissions	10/9/2023	



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

Not applicable as a reference benchmark has not been selected by the Sub-fund.

- **How does the reference benchmark differ from a broad market index?**
Not applicable as a reference benchmark has not been selected by the Sub-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 applicable as a reference benchmark has not been selected by the Sub-fund.
- **How did this financial product perform compared with the reference benchmark?**
Not applicable as a reference benchmark has not been selected by the Sub-fund.
- **How did this financial product perform compared with the broad market index?**
Not applicable as a reference benchmark has not been selected by the Sub-fund.

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